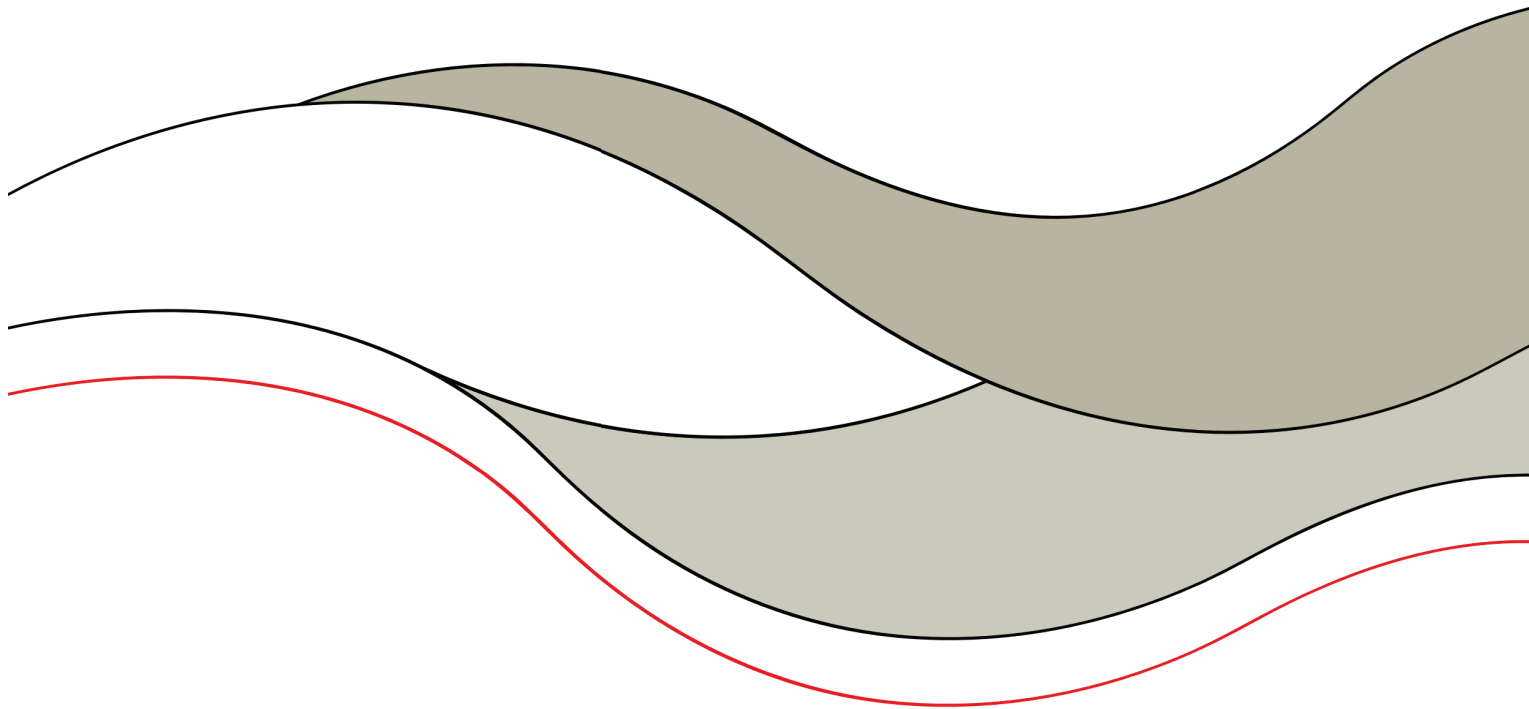


Semi-Annual Report 2023/2024

Unaudited semi-annual report
as of 31 January 2024



Investment Company under Luxembourg Law (SICAV)
R.C.S. Luxembourg N° B 115 445

Multi Manager Access
Multi Manager Access – EMU Equities Sustainable
Multi Manager Access – European Equities
Multi Manager Access – Green, Social and Sustainable Bonds
Multi Manager Access – US Equities

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Sales restrictions

Shares of this Company may not be offered, sold or delivered within the United States of America.

Asset class and ISIN

Multi Manager Access –

EMU Equities Sustainable

F-acc	LU1070033045
CHF-hedged F-acc	LU1256208502
GBP-hedged F-acc	LU1256208684
USD-hedged F-acc	LU1075562733
F-UKdist	LU1076093779

European Equities

F-acc	LU0245618367
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Green, Social and Sustainable Bonds

F-acc	LU2421069035
CHF-hedged F-acc	LU2421069209
EUR-hedged F-acc	LU2421069118
GBP-hedged F-acc	LU2421069464
JPY-hedged F-acc	LU2442822453
CHF-hedged F-dist	LU2421069381

US Equities

F-acc	LU0245619092
CHF-hedged F-acc	LU1005242018
EUR hedged F-acc	LU1005242364
GBP-hedged F-acc	LU1005242448
F-UKdist	LU0245618797

Management and Administration

Registered Office

33A, avenue John F. Kennedy
L-1855 Luxembourg

Board of Directors

Andreas Aebersold, Chairman
Director
Switzerland

Christian Maurer, Member
Managing Director
UBS Asset Management Switzerland AG, Switzerland

Madhu Ramachandran, Member
Executive Director
UBS Europe SE, Luxembourg Branch, Luxembourg

Christian Schön, Member
Managing Director
UBS Europe SE, Luxembourg Branch, Luxembourg

Jane Wilkinson
Independent Director, Luxembourg

Management Company and Domiciliation Agent

UBS Fund Management (Luxembourg) S.A.
33A, avenue John F. Kennedy
L-1855 Luxembourg
R.C.S. Luxembourg N° B 154 210

Eligible Portfolio Managers

Alliance Bernstein L.P.
New York, USA

Allianz Global Investors Europe GmbH
Frankfurt am Main, Germany
(which may delegate investment management duties to
Allianz Global Investors UK Limited)

Amundi Ireland Limited
Dublin, Ireland

AQR Capital Management LLC
Greenwich, USA

AXA Investment Managers Paris S.A.
Paris, France

D. E. Shaw Investment Management, L.L.C.
New York, USA

Degroef Petercam Asset Management
Brussels, Belgium

JPMorgan Asset Management (UK) Limited
London, United Kingdom

Lazard Frères Gestion
Paris, France

Liontrust Investment Partners LLP (LIP)
London, United Kingdom

Marshall Wace LLP
London, United Kingdom

MFS International (UK) LTD
London, United Kingdom

PIMCO Europe GmbH
Munich, Germany
(which may delegate this function to Pacific Investment
Management Company LLC and PIMCO Europe Limited)

UBS Asset Management Switzerland AG
Zurich, Switzerland
(which may delegate this function to branches or
affiliated companies within the UBS Group worldwide)

UBS Switzerland AG
Zurich, Switzerland
(its branches or its affiliated companies
successors or assigns)

Wellington Management International Ltd
London, United Kingdom

Not all of the eligible Portfolio Managers may be appointed at all times. The Portfolio Managers appointed as well as the period of the appointment and the assets under management of each Portfolio Manager are available free of charge to the shareholders upon request.

Depository and Paying Agent

UBS Europe SE, Luxembourg Branch
33A, avenue John F. Kennedy
L-1855 Luxembourg

Administrative Agent

Northern Trust Global Services SE
10, rue du Château d'Eau
L-3364 Leudelange

Auditor of the Company

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

Distributors and other sales agents

UBS Asset Management Switzerland AG, Zurich, (its branches or its affiliated companies, successors or assigns) and other distributors in the various countries in which the Company's shares are sold.

Sale in Germany, in Spain and in Japan

Shares of this Company may be sold in this country.

The sales prospectus, the PRIIPs KID (Packaged Retail and Insurance-based Investment Products Key Information Document), the articles of association of the Company, the annual and semi-annual reports as well as the portfolio movements of the Company mentioned in this publication are available free of charge at the sales agencies and at the registered office of the Company.

Features of the Company

Multi Manager Access (hereinafter called the “Company”) offers investors various subfunds (“umbrella construction”) which invest in accordance with the investment policy described in the sales prospectus. The sales prospectus, which contains specific details on each subfund, will be brought up to date on the inception of each new subfund or change to the list of eligible Portfolio Managers.

The Company was incorporated on 30 March 2006 as an open-end investment fund in the legal form of a “Société d’Investissement à Capital Variable” (SICAV) in accordance with Part I of the Luxembourg law relating to undertakings for collective investment enacted on 17 December 2010 (the “Law of 2010”), as amended.

The Company is entered under no. B 115 445 in the *Registre de Commerce et des Sociétés*. The Articles were published in the Luxembourg Official Gazette on 14 April 2006, and deposited at the *Registre de Commerce et des Sociétés* for inspection. Each amendment shall be published by way of a deposit notice in the Luxembourg Official Gazette. Such amendments become legally binding in respect of all shareholders subsequent to their approval by the general meeting of shareholders.

The entirety of the individual subfunds’ net assets forms the total net assets of the Company, which at any time correspond to the share capital of the Company and consist of fully paid-in and non-par value shares (the “shares”).

The Company is a single legal entity. However, each subfund corresponds to a distinct part of the assets and liabilities of the Company. For the purpose of the relations as between the shareholders, each subfund is deemed to be a separate entity, separate from the others. The assets of a subfund are exclusively available to satisfy the requests of that subfund and the right of creditors whose claims have arisen in connection with that subfund. Given that there is no segregation of liabilities between share classes, there is a risk that, under certain circumstances, currency hedging transactions in relation to hedged share classes could result in liabilities which might affect the net asset value of the other share classes of the same subfund.

The Board of Directors is empowered at any time to establish new subfunds and/or to liquidate existing ones, as well as to establish different share classes with specific characteristics within these subfunds. The sales prospectus will be updated each time a new subfund is set up.

As at 31 January 2024, the following subfunds are active:

Multi Manager Access	Currency of account
– EMU Equities Sustainable	EUR
– European Equities	EUR
– Green, Social and Sustainable Bonds	USD
– US Equities	USD

Various classes may be issued for each of the subfunds. Information on which share classes are available for which subfund can be obtained from the Administrative Agent.

“F”

Class F shares are reserved for (i) investors that have entered into a written discretionary management agreement with UBS; and (ii) UBS managed funds. No distributor is appointed for Class F shares. Class F shares no longer held by either (i) investors bound by the terms of a written discretionary management agreement with UBS or (ii) by UBS managed funds, may be compulsorily redeemed at their then applicable net asset value or exchanged for another class of the subfund.

“P”

Class P shares are reserved for investors that (i) have the shares held directly in a UBS account or (ii) are clients of UBS and have the shares held in an account pre-approved by the Management Company or (iii) as otherwise decided by the Management Company. Class P shares no longer held in a UBS account by investors may be compulsorily redeemed at their then applicable net asset value or exchanged for another class of the subfund.

“P-C”

Class “P-C” shares are exclusively reserved for investors who fulfil the criteria for Class P shares described above. Class “P-C” shares confer the right to an annual distribution. However, this distribution is not paid to the shareholder but is transferred in its entirety to the UBS Optimus Foundation. The UBS Optimus Foundation is a charitable, grant-making foundation established in 1999 in accordance with Swiss law and dedicated to improving the health and development of children in measurable, cost-effective and sustainable ways. Distributions for the Class “P-C” shares are paid in their entirety to the UBS Optimus Foundation which uses these for charitable purposes. The entire issuing commission for units in Class “P-C” shares is also paid to the UBS Optimus Foundation together with the total Flat Fee chargeable on the portion of the net assets attributable to Class “P-C” shares. Class P-C shares no longer held in a UBS account by investors may be compulsorily redeemed at their then applicable net asset value or exchanged for another class of the subfund.

“Q”

Class Q shares are reserved for investors that have entered into a written advisory agreement or agreements relating to investment fund saving schemes with UBS which specifically permits purchases of share classes with no retrocessions. Class Q shares held by investors no longer bound by the terms of such a written advisory agreement or agreements relating to investment fund saving schemes with UBS may be compulsorily redeemed at their then applicable net asset value or exchanged for another class of the subfund.

“Q-C”

Class “Q-C” shares are exclusively reserved for investors who fulfil the criteria for Class Q shares described above. Class “Q-C” shares confer the right to an annual distribution. However, this distribution is not paid to the shareholder but is transferred in its entirety to the UBS Optimus Foundation. The UBS Optimus Foundation is a charitable, grant-making foundation established in 1999 in accordance with Swiss law and dedicated to improving the health and development of children in measurable, cost-effective and sustainable ways.

Distributions for the Class "Q-C" shares are paid in their entirety to the UBS Optimus Foundation which uses these for charitable purposes. The entire issuing commission for units in Class "Q-C" shares is also paid to the UBS Optimus Foundation together with the total Flat Fee chargeable on the portion of the net assets attributable to Class "Q-C" shares. Class Q-C shares held by investors that are no longer bound by the terms of a written advisory agreement with UBS which specifically permits purchases of share classes with no retrocessions may be compulsorily redeemed at their then applicable net asset value or exchanged for another class of the subfund.

Additional characteristics of the share classes

"acc"

The income of share classes with "-acc" in their name is not distributed unless the Company decides otherwise.

"dist"

The income of share classes with "-dist" in their name is distributed unless the Company decides otherwise.

"qdist"

Share classes with "-qdist" in their name may make quarterly distributions, gross of fees and expenses. Distributions may also be made out of the capital (this may include, inter alia, realised and unrealised net gains in net asset value) ("capital"). Distributions out of capital result in the reduction of an investor's original capital invested in the share class. Furthermore, any distributions from the income and/or involving the capital result in an immediate reduction of the net asset value per share. Investors in certain countries may be subject to higher tax rates on distributed capital than on any capital gains from the sale of fund shares. Some investors may therefore prefer to subscribe to accumulating share classes (-acc) rather than distributing (-dist, -qdist) share classes. Investors may be taxed at a later point in time on income and capital gains arising on accumulating (-acc) share classes compared with distributing (-dist) share classes. Prospective investors should consult qualified experts for tax advice regarding their individual situation.

"mdist"

Share classes with "-mdist" in their name may make monthly distributions, gross of fees and expenses. Distributions may also be made out of capital. Distributions out of capital result in the reduction of an investor's original capital invested in the share class. Furthermore, any distributions from the income and/or involving the capital result in an immediate reduction of the net asset value per share. Investors in certain countries may be subject to higher tax rates on distributed capital than on any capital gains from the sale of fund shares. Some investors may therefore prefer to invest in accumulating (-acc) rather than distributing (-dist, -mdist) share classes. Investors may be taxed at a later point in time on income and capital gains arising on accumulating (-acc) share classes compared with distributing (-dist) share classes. Prospective investors should consult qualified experts for tax advice regarding their individual situation.

"UKdist"

Share classes may also include a reference to "-UKdist" in their name. In respect of each such share class which is labelled "-UKdist", it is intended that a sum corresponding

to 100% of the reportable income within the meaning of the UK reporting fund rules be distributed to the relevant shareholders when the share classes are subject to the reporting fund rules. The Company does not intend to make available taxable values in other countries for any such share class and any share class labelled "-UKdist" is exclusively intended for investors whose investment in the share class is liable to tax in the UK.

"2%", "4%", "6%", "8%"

Share classes with "2%" / "4%" / "6%" / "8%" in their name may make monthly (-mdist), quarterly (-qdist) or annual (-dist) distributions at the respective aforementioned annual percentage rates, gross of fees and expenses. The distribution amount is calculated based on the net asset value of the respective share class at the end of the month (in the case of monthly distributions), financial quarter (in the case of quarterly distributions) or financial year (in the case of annual distributions). These share classes are suitable for investors seeking more stable distributions, unrelated to past or expected returns or income of the relevant share class. Distributions may also be made from the capital. Distributions out of capital result in the reduction of an investor's original capital invested in the share class. Furthermore, any distributions from the income and/or involving the capital result in an immediate reduction of the net asset value per share. Investors in certain countries may be subject to higher tax rates on distributed capital than on any capital gains from the sale of fund shares. Some investors may therefore choose to invest in accumulating (-acc) rather than distributing (-dist, -qdist, -mdist) share classes. Investors may be taxed at a later point in time on income and capital gains arising on accumulating (-acc) share classes compared with distributing (-dist, -qdist, -mdist) share classes. Prospective investors should consult qualified experts for tax advice regarding their individual situation.

Currency

Each of the above share class may be denominated in the following reference currencies: AUD, CAD, CHF, DKK, EUR, GBP, HKD, JPY, NOK, SEK, SGD, USD. For share classes where the reference currency is part of the name of the relevant subfund, the respective currency will not be included in the share class name.

Hedging

Each of the above share class denominated in a currency other than the relevant subfund's currency of account may also be hedged, in which case, the relevant share class will include a reference to "-hedged" in its name. In relation to "-hedged" share classes, foreign exchange transactions and currency forwards are conducted in order to hedge the net asset value of the subfund, calculated in the subfund's currency of account, against the net asset values of the share classes denominated in other currencies. Provision is made for the amount of the hedging to be between 95% and 105% of the total net assets of the share class in foreign currency. Changes in the value of the hedged sections of the portfolio and the volume of subscription and redemption requests for shares not denominated in the currency of account may, however, result in the level of currency hedging temporarily surpassing the stated limits. The Currency Manager will take all the necessary steps to bring the hedging back within the aforementioned limits.

The Board of Directors can also issue the above mentioned classes in other currencies apart from the subfund's currency of account. For this reason, subscriptions and redemptions for these share classes are permitted in a currency other than the subfund's currency of account. In this case, the net asset value and the issue and redemption prices are expressed and published in the currency in which subscriptions and redemptions are carried out.

The Company is unlimited with regard to duration and total assets.

The financial year of the Company ends on 31 July.

The ordinary general meeting takes place annually on 31 January at 11:00 a.m. at the registered office of the Company. If the 31 January is not a business day in Luxembourg, the ordinary general meeting will take place on the next business day.

At general meetings, the shareholder has the right to one vote per share held, irrespective of the difference in value of shares in the respective subfunds. Shares of a particular subfund carry the right of one vote per share held when voting at meetings affecting this subfund.

Information on whether a subfund of the Company is listed on the Luxembourg Stock Exchange can be obtained from the Administrative Agent or the Luxembourg Stock Exchange website (www.bourse.lu).

The issue and redemption of shares of Multi Manager Access are subject to the regulations prevailing in the country concerned.

Only the information contained in the sales prospectus and in any of the documents referred to therein shall be deemed to be valid.

The annual and semi-annual reports shall be available free of charge to shareholders at the registered office of the Company and the Depositary.

No subscription may be accepted on the basis of the financial reports. Subscriptions are accepted only on the basis of the current sales prospectus accompanied by the latest annual report and the latest semi-annual report if available.

The figures stated in this report are historical and not necessarily indicative of future performance.

Multi Manager Access

Combined Statement of Net Assets

	EUR
Assets	31.1.2024
Investments in securities, cost	3 574 427 054.85
Investments in securities, unrealized appreciation (depreciation)	213 140 953.57
Total investments in securities (Note 1)	3 787 568 008.42
Cash at banks, deposits on demand and deposit accounts	87 768 766.03*
Other liquid assets (Margins)	10 189 436.79
Receivable on securities sales (Note 1)	12 173 245.48
Receivable on subscriptions	2 294 018.88
Interest receivable on securities	20 029 983.44
Interest receivable on liquid assets	1.03
Receivable on dividends	585 325.48
Other receivables	243 817.50
Withholding Tax Reclaim receivable	4 441 159.48
Unrealized gain on financial futures (Note 1)	1 011 875.35
Unrealized gain on forward foreign exchange contracts (Note 1)	5 270 930.90
Unrealized gain on swaps (Note 1)	3 243 077.41
TOTAL Assets	3 934 819 646.19
Liabilities	
Unrealized loss on forward foreign exchange contracts (Note 1)	-26 074.04
Bank overdraft	-2 514 494.83
Interest payable on bank overdraft	-16.30
Payable on securities purchases (Note 1)	-17 098 167.73
Payable on redemptions	-2 543 797.08
Other payables	-703 419.34
Provisions for flat fee (Note 2)	-2 735 955.74
Provisions for taxe d'abonnement (Note 3)	-33 358.72
Provisions for other commissions and fees (Note 2)	-44 589.10
Total provisions	-2 813 903.56
TOTAL Liabilities	-25 699 872.88
Net assets at the end of the period	3 909 119 773.31

* As at 31 January 2024, cash amounts serve as collateral for the counterparty Goldman Sachs for an amount of EUR 380 000.00 and Morgan Stanley for an amount of EUR 10 000.00.

Combined Statement of Operations

	EUR
Income	1.8.2023-31.1.2024
Interest on liquid assets	2 342 715.76
Interest on securities	25 960 644.81
Dividends	15 874 772.67
Net income on securities lending (Note 8)	611 101.27
Other income	1 264 064.57
TOTAL income	46 053 299.08
Expenses	
Interest paid on swaps (Note 1)	-125 053.87
Flat fee (Note 2)	-17 324 640.52
Taxe d'abonnement (Note 3)	-213 304.33
Other commissions and fees (Note 2)	-175 788.93
Interest on bank overdraft	-227 528.43
TOTAL expenses	-18 066 316.08
Net income (loss) on investments	27 986 983.00
Realized gain (loss) (Note 1)	
Realized gain (loss) on market-priced securities without options	186 467 665.27
Realized gain (loss) on options	308 627.72
Realized gain (loss) on yield-evaluated securities and money market instruments	-390 177.80
Realized gain (loss) on financial futures	-11 795 979.66
Realized gain (loss) on forward foreign exchange contracts	-33 796 844.33
Realized gain (loss) on swaps	1 284 274.49
Realized gain (loss) on foreign exchange	4 208 449.07
TOTAL realized gain (loss)	146 286 014.76
Net realized gain (loss) of the period	174 272 997.76
Changes in unrealized appreciation (depreciation) (Note 1)	
Unrealized appreciation (depreciation) on market-priced securities without options	-44 644 973.52
Unrealized appreciation (depreciation) on options	17 143.87
Unrealized appreciation (depreciation) on yield-evaluated securities and money market instruments	3 672 806.81
Unrealized appreciation (depreciation) on financial futures	4 332 518.73
Unrealized appreciation (depreciation) on forward foreign exchange contracts	36 158 524.26
Unrealized appreciation (depreciation) on swaps	-651 310.22
TOTAL changes in unrealized appreciation (depreciation)	-1 115 290.07
Net increase (decrease) in net assets as a result of operations	173 157 707.69

Combined Statement of Changes in Net Assets

	EUR
	1.8.2023-31.1.2024
Net assets at the beginning of the period	5 573 062 297.49 [*]
Subscriptions	272 675 966.80
Redemptions	-2 108 037 847.52
Total net subscriptions (redemptions)	-1 835 361 880.72
Dividend paid	-1 738 351.15
Net income (loss) on investments	27 986 983.00
Total realized gain (loss)	146 286 014.76
Total changes in unrealized appreciation (depreciation)	-1 115 290.07
Net increase (decrease) in net assets as a result of operations	173 157 707.69
Net assets at the end of the period	3 909 119 773.31

* Calculated using 31 January 2024 exchange rates. Using 31 July 2023 exchange rates, the combined net assets at the beginning of the year was EUR 5 511 065 840.87.

Multi Manager Access – EMU Equities Sustainable

Most important figures

Date	ISIN	31.1.2024	31.7.2023	31.7.2022
Net assets in EUR		1 184 201 141.21	1 206 052 855.84	1 195 989 725.85
Class F-acc	LU1070033045			
Shares outstanding		4 182 491.0080	4 471 084.0570	5 182 771.4950
Net asset value per share in EUR		191.71	184.64	157.38
Issue and redemption price per share in EUR ¹		191.71	184.64	157.38
Class CHF-hedged F-acc	LU1256208502			
Shares outstanding		347 298.4870	363 344.4510	331 104.1570
Net asset value per share in CHF		167.84	163.66	141.48
Issue and redemption price per share in CHF ¹		167.84	163.66	141.48
Class GBP-hedged F-acc	LU1256208684			
Shares outstanding		38 155.0000	38 979.0000	41 627.9100
Net asset value per share in GBP		183.28	175.34	147.57
Issue and redemption price per share in GBP ¹		183.28	175.34	147.57
Class USD-hedged F-acc	LU1075562733			
Shares outstanding		1 357 343.0430	1 402 201.2160	1 657 416.0100
Net asset value per share in USD		221.32	211.33	174.72
Issue and redemption price per share in USD ¹		221.32	211.33	174.72
Class F-UKdist	LU1076093779			
Shares outstanding		213 009.5450	256 434.5300	288 485.1620
Net asset value per share in EUR		164.63	162.09	141.26
Issue and redemption price per share in EUR ¹		164.63	162.09	141.26

¹ see note 1

Structure of the Securities Portfolio

Geographical Breakdown as a % of net assets

France	33.85
Germany	23.98
The Netherlands	11.66
Spain	7.16
Italy	7.10
Belgium	3.63
Ireland	3.06
United Kingdom	2.37
Switzerland	1.70
Finland	1.49
Austria	0.77
Luxembourg	0.52
Denmark	0.26
Portugal	0.21
Bermuda	0.10
TOTAL	97.86

Economic Breakdown as a % of net assets

Pharmaceuticals, cosmetics & medical products	11.90
Banks & credit institutions	11.39
Electronics & semiconductors	7.16
Internet, software & IT services	6.72
Insurance	6.69
Petroleum	5.11
Building industry & materials	4.81
Telecommunications	4.60
Vehicles	3.93
Energy & water supply	3.76
Chemicals	3.59
Retail trade, department stores	3.56
Miscellaneous services	3.13
Finance & holding companies	3.11
Textiles, garments & leather goods	2.92
Electrical devices & components	2.70
Food & soft drinks	1.89
Graphic design, publishing & media	1.69
Mechanical engineering & industrial equipment	1.66
Various capital goods	1.62
Rubber & tyres	1.40
Traffic & transportation	0.74
Miscellaneous consumer goods	0.71
Forestry, paper & pulp products	0.70
Mining, coal & steel	0.51
Healthcare & social services	0.46
Tobacco & alcohol	0.41
Real Estate	0.39
Packaging industry	0.31
Aerospace industry	0.13
Lodging, catering & leisure	0.07
Miscellaneous unclassified companies	0.05
Countries & central governments	0.04
TOTAL	97.86

Statement of Net Assets

	EUR
Assets	31.1.2024
Investments in securities, cost	946 581 660.57
Investments in securities, unrealized appreciation (depreciation)	212 314 535.45
Total investments in securities (Note 1)	1 158 896 196.02
Cash at banks, deposits on demand and deposit accounts	23 326 899.23
Other liquid assets (Margins)	172 764.45
Receivable on securities sales (Note 1)	2 912 453.63
Receivable on subscriptions	807 594.32
Receivable on dividends	51 327.26
Other receivables	243 817.50
Withholding Tax Reclaim receivable	3 761 824.36
Unrealized gain on financial futures (Note 1)	96 317.25
Unrealized gain on forward foreign exchange contracts (Note 1)	919 647.51
TOTAL Assets	1 191 188 841.53
Liabilities	
Payable on securities purchases (Note 1)	-4 458 369.38
Payable on redemptions	-1 214 007.41
Provisions for flat fee (Note 2)	-1 295 649.24
Provisions for taxe d'abonnement (Note 3)	-10 085.24
Provisions for other commissions and fees (Note 2)	-9 589.05
Total provisions	-1 315 323.53
TOTAL Liabilities	-6 987 700.32
Net assets at the end of the period	1 184 201 141.21

Statement of Operations

	EUR
Income	1.8.2023-31.1.2024
Interest on liquid assets	380 555.30
Dividends	6 002 811.04
Net income on securities lending (Note 8)	133 975.38
TOTAL income	6 517 341.72
Expenses	
Flat fee (Note 2)	-4 214 835.87
Taxe d'abonnement (Note 3)	-57 579.17
Other commissions and fees (Note 2)	-44 717.57
Interest on bank overdraft	-3 613.39
TOTAL expenses	-4 320 746.00
Net income (loss) on investments	2 196 595.72
Realized gain (loss) (Note 1)	
Realized gain (loss) on market-priced securities without options	18 416 239.92
Realized gain (loss) on financial futures	209 786.09
Realized gain (loss) on forward foreign exchange contracts	11 683 669.51
Realized gain (loss) on foreign exchange	140 342.80
TOTAL realized gain (loss)	30 450 038.02
Net realized gain (loss) of the period	32 646 633.74
Changes in unrealized appreciation (depreciation) (Note 1)	
Unrealized appreciation (depreciation) on market-priced securities without options	21 889 255.68
Unrealized appreciation (depreciation) on financial futures	30 934.36
Unrealized appreciation (depreciation) on forward foreign exchange contracts	-4 623 625.85
TOTAL changes in unrealized appreciation (depreciation)	17 296 564.19
Net increase (decrease) in net assets as a result of operations	49 943 197.93

Statement of Changes in Net Assets

	EUR
	1.8.2023-31.1.2024
Net assets at the beginning of the period	1 206 052 855.84
Subscriptions	59 355 356.65
Redemptions	-130 277 024.51
Total net subscriptions (redemptions)	-70 921 667.86
Dividend paid	-873 244.70
Net income (loss) on investments	2 196 595.72
Total realized gain (loss)	30 450 038.02
Total changes in unrealized appreciation (depreciation)	17 296 564.19
Net increase (decrease) in net assets as a result of operations	49 943 197.93
Net assets at the end of the period	1 184 201 141.21

Changes in the Number of Shares outstanding

1.8.2023-31.1.2024	
Class	F-acc
Number of shares outstanding at the beginning of the period	4 471 084.0570
Number of shares issued	184 109.8680
Number of shares redeemed	-472 702.9170
Number of shares outstanding at the end of the period	4 182 491.0080
Class	CHF-hedged F-acc
Number of shares outstanding at the beginning of the period	363 344.4510
Number of shares issued	23 219.5970
Number of shares redeemed	-39 265.5610
Number of shares outstanding at the end of the period	347 298.4870
Class	GBP-hedged F-acc
Number of shares outstanding at the beginning of the period	38 979.0000
Number of shares issued	4 749.0000
Number of shares redeemed	-5 573.0000
Number of shares outstanding at the end of the period	38 155.0000
Class	USD-hedged F-acc
Number of shares outstanding at the beginning of the period	1 402 201.2160
Number of shares issued	105 137.3880
Number of shares redeemed	-149 995.5610
Number of shares outstanding at the end of the period	1 357 343.0430
Class	F-UKdist
Number of shares outstanding at the beginning of the period	256 434.5300
Number of shares issued	10 872.0000
Number of shares redeemed	-54 296.9850
Number of shares outstanding at the end of the period	213 009.5450

Interim Distribution¹

Multi Manager Access – EMU Equities Sustainable	Ex-Date	Pay-Date	Currency	Amount per share
F-UKdist	16.8.2023	21.8.2023	EUR	3.4053
F-UKdist	12.12.2023	15.12.2023	EUR	0.0124

¹ see note 4

Statement of Investments in Securities and other Net Assets as of 31 January 2024

Transferable securities and money market instruments listed on an official stock exchange

Description	Quantity/ Nominal	Valuation in EUR Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
Equities			
Austria			
EUR ANDRITZ AG NPV(BR)	9 598.00	548 525.70	0.05
EUR ERSTE GROUP BK AG NPV	37 779.00	1 513 048.95	0.13
EUR OMV AG NPV(VAR)	84 672.00	3 497 800.32	0.30
EUR STRABAG SE NPV (BR)	16 861.00	730 924.35	0.06
EUR TELEKOM AUSTRIA(TA NPV(BR)	106 093.00	855 109.58	0.07
EUR VERBUND AG CLASS'A'NPV	6 757.00	511 167.05	0.04
EUR VIENNA INSURANCE GROUP NPV (BR)	23 133.00	607 241.25	0.05
EUR WIENERBERGER AG NPV	26 974.00	849 141.52	0.07
TOTAL Austria		9 112 958.72	0.77
Belgium			
EUR AGEAS NPV	25 461.00	1 013 602.41	0.09
EUR ANHEUSER-BUSCH IN NPV	85 000.00	4 888 350.00	0.41
EUR AZELIS GROUP NV NPV	49 181.00	940 340.72	0.08
EUR BPOST -PROMESSES NPV	131 608.00	497 741.46	0.04
EUR KBC GROUP NV NPV	396 024.00	23 951 531.52	2.02
EUR LOTUS BAKERIES NPV	23.00	181 470.00	0.02
EUR PROXIMUS SA NPV	50 480.00	444 123.04	0.04
EUR SOLVAY SA NPV	24 827.00	631 598.88	0.05
EUR UCB NPV	108 513.00	9 473 184.90	0.80
EUR WAREHOUSES DE PAUW NPV (POST SPLIT)	35 000.00	954 800.00	0.08
TOTAL Belgium		42 976 742.93	3.63
Bermuda			
EUR AEGON LIMITED EURO.12	207 356.00	1 132 993.18	0.10
TOTAL Bermuda		1 132 993.18	0.10
Denmark			
DKK NOVO NORDISK A/S DKK0.1 B	29 056.00	3 020 352.24	0.26
TOTAL Denmark		3 020 352.24	0.26
Finland			
EUR ELISA OYJ NPV	65 644.00	2 773 459.00	0.23
EUR FORTUM OYJ EUR3.40	71 066.00	901 827.54	0.08
EUR KEMIRA OYJ NPV	37 955.00	658 519.25	0.05
EUR KONE CORPORATION NPV ORD 'B'	23 968.00	1 101 089.92	0.09
EUR KONECRANES OYJ NPV	16 692.00	665 009.28	0.06
EUR NORDEA HOLDING ABP NPV	279 689.00	3 196 285.89	0.27
EUR ORION CORP SER'B'NPV	2 731.00	116 668.32	0.01
EUR SAMPO PLC NPV A	124 000.00	4 809 340.00	0.41
EUR UPM-KYMMENE CORP NPV	77 199.00	2 599 290.33	0.22
EUR WARTSILA OYJ ABP SER'B'EUR3.50	57 924.00	793 558.80	0.07
TOTAL Finland		17 615 048.33	1.49
France			
EUR AIR LIQUIDE(L') EUR5.5 (POST-SUBDIVISION)	114 699.00	19 920 922.32	1.68
EUR AXA EUR2.29	316 793.00	9 871 269.88	0.83
EUR BIC EUR3.82	12 273.00	786 699.30	0.07
EUR BIOMERIEUX NPV (POST SPLIT)	21 566.00	2 156 600.00	0.18
EUR BNP PARIBAS EUR2	479 773.00	30 009 801.15	2.53
EUR BOUYGUES EUR1	93 397.00	3 173 630.06	0.27
EUR BUREAU VERITAS EURO.12	8 236.00	203 429.20	0.02
EUR CAPGEMINI EUR8	60 742.00	12 585 742.40	1.06
EUR CARREFOUR EUR2.50	462 333.00	7 314 108.06	0.62
EUR CIE DE ST-GOBAIN EUR4	120 810.00	7 954 130.40	0.67
EUR COFACE EUR2.00	65 365.00	819 023.45	0.07
EUR CREDIT AGRICOLE SA EUR3	133 324.00	1 774 809.09	0.15
EUR DANONE EURO.25	249 081.00	15 378 260.94	1.30
EUR DASSAULT SYSTEMES EURO.10	422 530.00	20 380 734.56	1.72

Description	Quantity/ Nominal	Valuation in EUR Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
EUR EDENRED EUR2	35 540.00	1 969 626.80	0.17
EUR EIFFAGE EUR4	11 360.00	1 102 828.80	0.09
EUR ENGIE EUR1	181 794.00	2 692 369.14	0.23
EUR ESSILORLUXOTTICA EURO.18	52 300.00	9 534 290.00	0.80
EUR EURAZEO NPV	12 992.00	1 027 017.60	0.09
EUR GETLINK SE EURO.40	111 840.00	1 789 440.00	0.15
EUR HERMES INTL NPV	7 471.00	14 626 723.80	1.24
EUR IPSEN EUR1	5 305.00	567 635.00	0.05
EUR IPSOS EURO.25 (POST SUBDIVISION)	13 380.00	814 173.00	0.07
EUR KERING EUR4	20 927.00	8 020 272.75	0.68
EUR L'OREAL EURO.20	72 012.00	32 023 736.40	2.70
EUR LEGRAND SA EUR4	36 580.00	3 300 979.20	0.28
EUR LVMH MOET HENNESSY EURO.30	32 823.00	25 391 872.80	2.14
EUR METROPOLE TV-(M6) EURO.40	48 898.00	643 008.70	0.05
EUR MICHELIN (CGDE) EURO.50 (POST SUBDIVISION)	339 400.00	10 460 308.00	0.88
EUR ORANGE EUR4	1 063 071.00	11 691 654.86	0.99
EUR PUBLICIS GROUPE SA EURO.40	110 018.00	10 242 675.80	0.86
EUR RENAULT SA EUR3.81	164 669.00	5 774 941.83	0.49
EUR REXEL EUR5	36 971.00	916 511.09	0.08
EUR RUBIS EUR1.25(POST SPLIT)	27 141.00	636 727.86	0.05
EUR SANOFI EUR2	288 580.00	26 941 828.80	2.28
EUR SCHNEIDER ELECTRIC EUR8	139 884.00	25 584 783.60	2.16
EUR SCOR SE EUR7.876972 (POST CONS)	21 602.00	597 511.32	0.05
EUR SOC GENERALE EUR1.25	342 490.00	8 206 060.40	0.69
EUR SODEXO EUR4	20 621.00	2 156 956.60	0.18
EUR SOPRA STERIA GROUP EUR1.00	3 380.00	736 164.00	0.06
EUR TECHNIP ENERGIES EURO.01	28 130.00	542 768.36	0.05
EUR TF1 - TV FRANCAISE EURO.20	85 911.00	701 033.76	0.06
EUR TOTALENERGIES SE EUR2.5	448 639.00	26 963 203.90	2.28
EUR TRIGANO EUR4.25678	3 044.00	445 641.60	0.04
EUR UNIBAIL-RODAMCO-WE NPV(1 ORD UNIBAIL-R & 1CLS)	12 488.00	836 446.24	0.07
EUR VALLOUREC SA EURO.02	42 458.00	566 177.44	0.05
EUR VEOLIA ENVIRONNEME EUR5	218 083.00	6 601 372.41	0.56
EUR VERALLIA EUR3.38	18 912.00	620 313.60	0.05
EUR VICAT EUR4	18 795.00	677 559.75	0.06
EUR VINCI EUR2.50	179 485.00	21 014 103.80	1.77
EUR VIVENDI SA EUR5.50	83 397.00	871 915.64	0.07
EUR WORLDLINE EURO.68	100 082.00	1 262 534.43	0.11
TOTAL France		400 882 329.89	33.85

Germany

EUR ADIDAS AG NPV (REGD)	98 828.00	17 405 587.36	1.47
EUR ALLIANZ SE NPV(REGD)(VINKULIERT)	120 935.00	29 967 693.00	2.53
EUR BAYERISCHE MOTOREN WERKE AG EUR1	133 058.00	12 877 353.24	1.09
EUR BECHTLE AG NPV	83 981.00	4 059 641.54	0.34
EUR BEIERSDORF AG NPV	118 721.00	16 128 247.85	1.36
EUR BILFINGER NPV	10 242.00	403 739.64	0.03
EUR CANCOM SE NPV	55 905.00	1 651 433.70	0.14
EUR CARL ZEISS MEDITEC NPV	55 354.00	5 455 690.24	0.46
EUR COMMERZBANK AG NPV	137 013.00	1 463 298.84	0.12
EUR CONTINENTAL AG ORD NPV	80 439.00	6 129 451.80	0.52
EUR DAIMLER TRUCK HOLD NPV (YOUNG SHARE)	329 118.00	10 946 464.68	0.92
EUR DEUTSCHE BANK AG NPV(REGD)	192 868.00	2 320 973.51	0.20
EUR DEUTSCHE BOERSE AG NPV(REGD)	100 848.00	18 631 668.00	1.57
EUR DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	115 953.00	898 403.84	0.08
EUR DEUTSCHE POST AG NPV(REGD)	28 500.00	1 268 820.00	0.11
EUR DEUTSCHE TELEKOM NPV(REGD)	974 281.00	22 160 021.35	1.87
EUR E.ON SE NPV	224 421.00	2 818 727.76	0.24
EUR EVONIK INDUSTRIES NPV	22 879.00	392 260.46	0.03
EUR FREENET AG NPV (REGD)	32 657.00	836 672.34	0.07
EUR FRESENIUS MED CARE NPV	135 000.00	4 860 000.00	0.41
EUR FRESENIUS SE & CO. KGAA NPV	50 779.00	1 326 347.48	0.11
EUR GRENKE AG	70 373.00	1 576 355.20	0.13
EUR HANNOVER RUECKVERS ORD NPV(REGD)	9 614.00	2 136 230.80	0.18
EUR HEIDELBERGCEMENT NPV	29 313.00	2 517 400.44	0.21
EUR HENKEL AG&CO. KGAA NON-VTG PRF NPV	64 582.00	4 591 780.20	0.39
EUR HOCHTIEF AG NPV	7 927.00	790 718.25	0.07

Description	Quantity/ Nominal	Valuation in EUR		as a % of net assets
		Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)		
EUR HYPOPORT SE NPV (REGD)	11 984.00		2 376 427.20	0.20
EUR INFINEON TECHNOLOG AG NPV (REGD)	511 199.00		17 250 410.26	1.46
EUR KION GROUP AG NPV	3 556.00		151 485.60	0.01
EUR KNORR BREMSE AG NPV	40 108.00		2 307 814.32	0.19
EUR LEG IMMOBILIEN SE NPV	12 116.00		938 505.36	0.08
EUR MERCK KGAA NPV	70 152.00		10 691 164.80	0.90
EUR MUENCHENER RUECKVE NPV(REGD)	22 224.00		8 760 700.80	0.74
EUR NEMETSCHKE SE ORD NPV	12 290.00		1 057 185.80	0.09
EUR RATIONAL AG NPV	3 026.00		2 160 564.00	0.18
EUR SAF HOLLAND NPV (BR)	37 045.00		556 415.90	0.05
EUR SAP AG ORD NPV	173 716.00		27 933 532.80	2.36
EUR SARTORIUS AG NON VTG PRF NPV	15 078.00		5 140 090.20	0.43
EUR SCHAEFFLER AG NPV	112 304.00		660 347.52	0.06
EUR SIEMENS AG NPV(REGD)	115 167.00		19 196 035.56	1.62
EUR SIEMENS ENERGY AG NPV	239 786.00		3 348 611.50	0.28
EUR STRATEC SE NPV REG	24 244.00		1 024 309.00	0.09
EUR STROEER SE&CO KGAA NPV	42 449.00		2 311 348.05	0.20
EUR SYMRISE AG NPV (BR)	33 151.00		3 180 506.94	0.27
EUR TALANX AG NPV	15 474.00		1 006 583.70	0.09
EUR TUI AG ORD REG SHS NPV (DI)	54 028.00		347 724.21	0.03
TOTAL Germany			284 014 745.04	23.98
Ireland				
EUR AIB GROUP PLC ORD EURO.625	219 254.00		893 679.30	0.07
EUR BANK OF IRELAND GR EUR1	111 412.00		950 567.18	0.08
EUR CAIRN HOMES PLC ORD EURO.001 (WI)	197 898.00		278 640.38	0.02
GBP CRH ORD EURO.32	36 938.00		2 435 402.78	0.21
GBP DCC ORD EURO.25	61 863.00		4 174 494.28	0.35
EUR GLENVEAGH PROPS ORD EURO.001	630 288.00		772 733.09	0.06
EUR KERRY GROUP 'A'ORD EURO.125(DUBLIN LIST	82 556.00		6 825 730.08	0.58
EUR KINGSPAN GROUP ORD EURO.13(DUBLIN LISTING)	136 370.00		10 304 117.20	0.87
EUR RYANAIR LTD ORD EURO.006	210 195.00		4 059 916.43	0.34
EUR SMURFIT KAPPA GRP ORD EURO.001	165 512.00		5 718 439.60	0.48
TOTAL Ireland			36 413 720.32	3.06
Italy				
EUR AMPLIFON EURO.02	249 424.00		7 575 006.88	0.64
EUR ASSIC GENERALI SPA EUR1	354 321.00		7 330 901.49	0.62
EUR AZIMUT HLDG S.P.A EURO.22	13 471.00		348 898.90	0.03
EUR BANCA GENERALI SPA	56 467.00		1 998 931.80	0.17
EUR BANCA MEDIOLANUM NPV	55 387.00		525 844.18	0.04
EUR BANCO BPM NPV	154 549.00		774 290.49	0.07
EUR BFF BANK SPA NPV	36 056.00		361 281.12	0.03
EUR DANIELI & C DI RISP EUR1(NON CNV)	25 923.00		583 267.50	0.05
EUR ENEL EUR1	570 917.00		3 620 184.70	0.31
EUR ENI SPA EUR1	1 137 650.00		16 853 147.10	1.42
EUR FINECOBANK SPA EURO.33	125 000.00		1 678 750.00	0.14
EUR HERA EUR1	161 750.00		528 922.50	0.04
EUR INTERPUMP GROUP EURO.52	71 000.00		3 268 840.00	0.28
EUR INTESA SANPAOLO NPV	3 282 115.00		9 396 695.24	0.79
EUR IVECO GROUP NV EUR1	61 069.00		605 315.93	0.05
EUR MAIRE TECNIMONT SP NPV	177 854.00		857 611.98	0.07
EUR MEDIOBANCA SPA EURO.5	231 556.00		2 848 138.80	0.24
EUR MFE-MEDIAFOREUROPE EURO.6 B	204 570.00		683 877.51	0.06
EUR MONCLER SPA NPV	44 500.00		2 549 850.00	0.22
EUR PIRELLI & C SPA NPV	1 173 239.00		5 910 778.08	0.50
EUR POSTE ITALIANE SPA NPV	102 022.00		1 026 851.43	0.09
EUR PRYSMIAN SPA EURO.10	82 144.00		3 367 082.56	0.28
EUR RECORDATI EURO.125	24 052.00		1 233 867.60	0.10
EUR REPLY SPA EURO.13(POST SUBD)	14 681.00		1 871 827.50	0.16
EUR SAIPEM SPA NPV POST SPLIT	303 736.00		405 183.82	0.03
EUR SARAS RAFFINERIE NPV	409 148.00		643 998.95	0.05
EUR TERNA SPA ORD EURO.22	301 243.00		2 358 130.20	0.20
EUR UNICREDIT SPA NPV (POST REV SPLIT)	151 346.00		4 110 557.36	0.35
EUR UNIPOL GRUPPO FIN NPV PRIV (POST CONSOLID)	138 245.00		796 291.20	0.07
TOTAL Italy			84 114 324.82	7.10

Description	Quantity/ Nominal	Valuation in EUR Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
Luxembourg			
EUR APERAM S.A. NPV	165 000.00	4 722 300.00	0.40
EUR GRAND CITY PROPERT NPV	65 127.00	587 445.54	0.05
EUR TENARIS S.A. USD1	56 748.00	835 046.82	0.07
TOTAL Luxembourg		6 144 792.36	0.52
The Netherlands			
EUR ADYEN NV EURO.01	3 919.00	4 589 932.80	0.39
USD AERCAP HOLDINGS EURO.01	19 447.00	1 370 644.25	0.12
EUR AKZO NOBEL NV EURO.50(POST REV SPLIT)	91 331.00	6 506 420.44	0.55
EUR ASM INTL NV EURO.04	10 759.00	5 553 795.80	0.47
EUR ASML HOLDING NV EURO.09	64 638.00	51 594 051.60	4.36
EUR ASR NEDERLAND N.V. EURO.16	52 713.00	2 304 085.23	0.19
EUR BE SEMICONDUCTOR EURO.01	41 155.00	5 753 469.00	0.49
EUR EUROCOMMERCIAL EUR10.00	27 635.00	575 360.70	0.05
EUR FERRARI NV EURO.01(NEW)	23 000.00	7 445 100.00	0.63
EUR FERROVIAL SE EURO.01	42 340.00	1 499 259.40	0.13
EUR IMCD NV EURO.16	22 800.00	3 237 600.00	0.27
EUR ING GROEP N.V. EURO.01	899 156.00	11 859 867.64	1.00
EUR KON KPN NV EURO.04	2 568 103.00	8 084 388.25	0.68
EUR KONINKLIJKE AHOLD EURO.01	265 241.00	6 898 918.41	0.58
EUR NN GROUP N.V. EURO.12	35 798.00	1 361 755.92	0.12
EUR OCI N.V. EURO.02	24 347.00	648 117.14	0.05
EUR QIAGEN NV ORD EURO.01 (POST REV SPLIT)	1 352.18	54 682.16	0.00
EUR RANDSTAD N.V. EURO.10	32 872.00	1 734 326.72	0.15
EUR STELLANTIS N.V. COM EURO.01	400 803.00	8 214 457.49	0.69
EUR TKH GROUP NV CVA EURO.25	51 960.00	1 944 343.20	0.16
EUR UNIVERSAL MUSIC GR EUR10.00	39 734.00	1 087 519.58	0.09
EUR VOPAK(KON) EURO.50	24 235.00	701 603.25	0.06
EUR WOLTERS KLUWER EURO.12	36 864.00	5 031 936.00	0.43
TOTAL The Netherlands		138 051 634.98	11.66
Portugal			
EUR EDP ENERGIAS PORTU EUR1(REGD)	336 372.00	1 393 252.82	0.12
EUR GALP ENERGIA EUR1-B	70 988.00	1 037 489.62	0.09
TOTAL Portugal		2 430 742.44	0.21
Spain			
EUR ACERINOX SA EURO.25	48 233.00	471 718.74	0.04
EUR ACS ACTIVIDADES CO EURO.5	1 205.00	44 090.95	0.00
EUR AMADEUS IT GROUP EURO.01	116 055.00	7 550 538.30	0.64
EUR APPLUS SERVICES SA EUR1	76 486.00	855 878.34	0.07
EUR BANCO SANTANDER SA EURO.50(REGD)	2 547 399.00	9 515 808.96	0.80
EUR BANKINTER SA EURO.3(REGD)	79 312.00	453 664.64	0.04
EUR BBVA(BILB-VIZ-ARG) EURO.49	1 172 345.00	10 171 265.22	0.86
EUR BCO DE SABADELL EURO.125	395 186.00	476 594.32	0.04
EUR CAIXABANK SA EUR1	433 332.00	1 713 394.73	0.15
EUR CELLNEX TELECOM SA EURO.25	70 000.00	2 504 600.00	0.21
EUR FLUIDRA SA EUR1	43 500.00	875 220.00	0.07
EUR GPO CATALANA OCCID EURO.30(POST SUBD)	20 878.00	692 105.70	0.06
EUR IBERDROLA SA EURO.75 (POST SUBDIVISION)	1 694 846.00	18 939 904.06	1.60
EUR INDITEX EURO.03 (POST SUBD)	500 884.00	19 890 103.64	1.68
EUR MAPFRE SA EURO.10	385 114.00	785 632.56	0.07
EUR NATURGY ENERGY GRO EUR1	1 829.00	45 725.00	0.00
EUR RED ELECTRICA CORP EURO.5	313 978.00	4 844 680.54	0.41
EUR REPSOL SA EUR1	140 568.00	1 931 404.32	0.16
EUR VIDRALA SA EUR1.02	32 761.00	3 043 496.90	0.26
TOTAL Spain		84 805 826.92	7.16
Switzerland			
EUR DSM FIRMENICH AG EURO.01	24 125.00	2 366 180.00	0.20
CHF GEBERIT CHF0.10(REGD)	8 800.00	4 723 731.61	0.40
CHF LONZA GROUP AG CHF1(REGD)	7 687.00	3 504 291.65	0.30
CHF ROCHE HLDGS AG GENUSSSCHEINE NPV	18 500.00	4 905 726.46	0.41
EUR STMICROELECTRONICS EUR1.04	112 000.00	4 582 480.00	0.39
TOTAL Switzerland		20 082 409.72	1.70

Description	Quantity/ Nominal	Valuation in EUR Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
United Kingdom			
GBP ASTRAZENECA ORD USD0.25	40 000.00	4 923 811.28	0.41
GBP PRUDENTIAL ORD GBPO.05	735 650.00	7 058 118.87	0.60
GBP RECKITT BENCK GRP ORD GBPO.10	45 909.00	3 072 089.80	0.26
EUR SHELL PLC ORD EURO.07	262 112.00	7 618 285.28	0.64
GBP SMITH & NEPHEW ORD USD0.20	416 726.00	5 425 268.90	0.46
TOTAL United Kingdom		28 097 574.13	2.37
Total Equities		1 158 896 196.02	97.86
Total Transferable securities and money market instruments listed on an official stock exchange		1 158 896 196.02	97.86
Total investments in securities		1 158 896 196.02	97.86

Derivative instruments

Derivative instruments listed on an official stock exchange

Financial Futures on Indices

EUR EURO STOXX 50 INDEX FUTURE 15.03.24	81.00	96 317.25	0.01
TOTAL Financial Futures on Indices		96 317.25	0.01
Total Derivative instruments listed on an official stock exchange		96 317.25	0.01
Total Derivative instruments		96 317.25	0.01

Forward Foreign Exchange contracts

Currency purchased/Amount purchased/Currency sold/Amount sold/Maturity date

EUR	2 697 279.72	GBP	2 360 000.00	1.2.2024	-69 433.28	-0.01
GBP	6 582 992.28	EUR	7 639 000.00	22.2.2024	72 938.92	0.01
USD	289 332 190.22	EUR	265 419 000.00	22.2.2024	704 198.89	0.06
CHF	56 092 738.34	EUR	60 051 000.00	22.2.2024	227 494.09	0.02
USD	3 266 496.00	EUR	3 000 000.00	22.2.2024	4 471.66	0.00
CHF	1 436 739.92	EUR	1 540 000.00	22.2.2024	3 952.41	0.00
USD	7 584 556.00	EUR	7 000 000.00	22.2.2024	-23 844.66	0.00
GBP	179 146.80	EUR	210 000.00	22.2.2024	-130.52	0.00
Total Forward Foreign Exchange contracts					919 647.51	0.08
Cash at banks, deposits on demand and deposit accounts and other liquid assets					23 499 663.68	1.98
Other assets and liabilities					789 316.75	0.07
Total net assets					1 184 201 141.21	100.00

Multi Manager Access – European Equities

Most important figures

Date	ISIN	31.1.2024	31.7.2023	31.7.2022
Net assets in EUR		164 661 353.04	173 500 653.26	187 266 902.65
Class F-acc	LU0245618367			
Shares outstanding		617 143.0840	672 874.2440	813 109.1370
Net asset value per share in EUR		266.81	257.85	230.31
Issue and redemption price per share in EUR ¹		266.81	257.85	230.31

¹ see note 1

Structure of the Securities Portfolio

Geographical Breakdown as a % of net assets

United Kingdom	23.66
France	16.05
Germany	13.21
Switzerland	10.73
Spain	6.46
The Netherlands	6.32
Sweden	4.00
Denmark	3.39
Ireland	3.27
Austria	2.31
Italy	2.23
Belgium	2.05
Portugal	1.11
Norway	0.81
United States	0.45
Finland	0.41
Czech Republic	0.28
Bermuda	0.13
Luxembourg	0.07
TOTAL	96.94

Economic Breakdown as a % of net assets

Banks & credit institutions	11.33
Finance & holding companies	10.09
Pharmaceuticals, cosmetics & medical products	8.59
Insurance	5.16
Internet, software & IT services	4.48
Mechanical engineering & industrial equipment	4.41
Tobacco & alcohol	4.14
Petroleum	3.81
Aerospace industry	3.73
Energy & water supply	3.39
Retail trade, department stores	3.26
Electrical devices & components	3.22
Vehicles	2.95
Telecommunications	2.93
Electronics & semiconductors	2.75
Chemicals	2.57
Building industry & materials	2.22
Miscellaneous services	2.08
Textiles, garments & leather goods	1.59
Graphic design, publishing & media	1.58
Rubber & tyres	1.42
Food & soft drinks	1.30
Miscellaneous consumer goods	1.23
Traffic & transportation	1.23
Lodging, catering & leisure	1.19
Miscellaneous trading companies	1.07
Watches & jewellery	1.00
Real Estate	0.93
Biotechnology	0.89
Forestry, paper & pulp products	0.88
Non-ferrous metals	0.77
Miscellaneous unclassified companies	0.52
Mining, coal & steel	0.16
Packaging industry	0.07
TOTAL	96.94

Statement of Net Assets

	EUR
Assets	31.1.2024
Investments in securities, cost	131 932 943.39
Investments in securities, unrealized appreciation (depreciation)	27 690 647.30
Total investments in securities (Note 1)	159 623 590.69
Cash at banks, deposits on demand and deposit accounts	4 637 698.35
Receivable on securities sales (Note 1)	156 878.36
Receivable on subscriptions	30 670.51
Interest receivable on liquid assets	1.03
Receivable on dividends	102 484.55
Withholding Tax Reclaim receivable	448 260.03
TOTAL Assets	164 999 583.52
Liabilities	
Bank overdraft	-622.97
Interest payable on bank overdraft	-16.30
Payable on securities purchases (Note 1)	-141 206.33
Payable on redemptions	-42 138.62
Provisions for flat fee (Note 2)	-151 722.54
Provisions for taxe d'abonnement (Note 3)	-1 402.34
Provisions for other commissions and fees (Note 2)	-1 121.38
Total provisions	-154 246.26
TOTAL Liabilities	-338 230.48
Net assets at the end of the period	164 661 353.04

Statement of Operations

	EUR
Income	1.8.2023-31.1.2024
Interest on liquid assets	42 620.19
Dividends	1 156 523.86
Net income on securities lending (Note 8)	14 650.67
Other income	11 480.78
TOTAL income	1 225 275.50
Expenses	
Flat fee (Note 2)	-700 935.15
Taxe d'abonnement (Note 3)	-8 148.95
Other commissions and fees (Note 2)	-16 138.64
Interest on bank overdraft	-658.87
TOTAL expenses	-725 881.61
Net income (loss) on investments	499 393.89
Realized gain (loss) (Note 1)	
Realized gain (loss) on market-priced securities without options	3 657 696.35
Realized gain (loss) on forward foreign exchange contracts	17.60
Realized gain (loss) on foreign exchange	-2 145.36
TOTAL realized gain (loss)	3 655 568.59
Net realized gain (loss) of the period	4 154 962.48
Changes in unrealized appreciation (depreciation) (Note 1)	
Unrealized appreciation (depreciation) on market-priced securities without options	1 367 589.27
Unrealized appreciation (depreciation) on forward foreign exchange contracts	8.63
TOTAL changes in unrealized appreciation (depreciation)	1 367 597.90
Net increase (decrease) in net assets as a result of operations	5 522 560.38

Statement of Changes in Net Assets

	EUR
	1.8.2023-31.1.2024
Net assets at the beginning of the period	173 500 653.26
Subscriptions	5 080 461.37
Redemptions	-19 442 321.97
Total net subscriptions (redemptions)	-14 361 860.60
Net income (loss) on investments	499 393.89
Total realized gain (loss)	3 655 568.59
Total changes in unrealized appreciation (depreciation)	1 367 597.90
Net increase (decrease) in net assets as a result of operations	5 522 560.38
Net assets at the end of the period	164 661 353.04

Changes in the Number of Shares outstanding

	1.8.2023-31.1.2024
Class	F-acc
Number of shares outstanding at the beginning of the period	672 874.2440
Number of shares issued	20 113.1240
Number of shares redeemed	-75 844.2840
Number of shares outstanding at the end of the period	617 143.0840

Statement of Investments in Securities and other Net Assets as of 31 January 2024

Transferable securities and money market instruments listed on an official stock exchange

Description	Quantity/ Nominal	Valuation in EUR Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
Equities			
Austria			
EUR ANDRITZ AG NPV(BR)	1 464.00	83 667.60	0.05
EUR ERSTE GROUP BK AG NPV	70 015.00	2 804 100.75	1.70
EUR OMV AG NPV(VAR)	3 659.00	151 153.29	0.09
EUR STRABAG SE NPV (BR)	1 898.00	82 278.30	0.05
EUR TELEKOM AUSTRIA(TA) NPV(BR)	16 999.00	137 011.94	0.08
EUR VIENNA INSURANCE GROUP NPV (BR)	20 979.00	550 698.75	0.34
TOTAL Austria		3 808 910.63	2.31
Belgium			
EUR AGEAS NPV	3 114.00	123 968.34	0.08
EUR AZELIS GROUP NV NPV	3 613.00	69 080.56	0.04
EUR KBC GROUP NV NPV	23 914.00	1 446 318.72	0.88
EUR PROXIMUS SA NPV	10 007.00	88 041.59	0.05
EUR SOLVAY SA NPV	1 415.00	35 997.60	0.02
EUR UCB NPV	18 387.00	1 605 185.10	0.98
TOTAL Belgium		3 368 591.91	2.05
Bermuda			
EUR AEGON LIMITED EURO.12	23 896.00	130 567.74	0.08
NOK HAFNIA LIMITED USD0.01	12 839.00	86 810.48	0.05
TOTAL Bermuda		217 378.22	0.13
Czech Republic			
CZK KOMERCNI BANKA CZK100	14 988.00	454 527.79	0.28
TOTAL Czech Republic		454 527.79	0.28
Denmark			
DKK A.P. MOELLER-MAERSK SER'B'DKK1000	51.00	87 068.31	0.05
DKK D/S NORDEN DKK1 (POST SUBD)	2 554.00	127 397.95	0.08
DKK DANSKE BANK A/S DKK10	8 231.00	205 012.20	0.13
DKK ISS A/S DKK1	5 766.00	101 339.34	0.06
DKK JYSKE BANK A/S DKK10	7 707.00	548 222.98	0.33
DKK NOVO NORDISK A/S DKK0.1 B	23 034.00	2 394 369.26	1.46
DKK NOVOZYMES A/S SER'B'DKK2 (POST CONS)	15 274.00	726 032.55	0.44
DKK PANDORA A/S DKK1	8 790.00	1 189 904.74	0.72
DKK ROYAL UNIBREW A/S DKK2 (POST SPLIT)	2 121.00	128 905.37	0.08
DKK SYDBANK DKK10	1 722.00	70 925.71	0.04
TOTAL Denmark		5 579 178.41	3.39
Finland			
EUR FORTUM OYJ EUR3.40	11 073.00	140 516.37	0.08
SEK NORDEA HOLDING ABP NPV	28 881.00	329 994.60	0.20
EUR UPM-KYMMENE CORP NPV	6 238.00	210 033.46	0.13
TOTAL Finland		680 544.43	0.41
France			
EUR AXA EUR2.29	16 383.00	510 494.28	0.31
EUR BNP PARIBAS EUR2	20 493.00	1 281 837.15	0.78
EUR BUREAU VERITAS EURO.12	7 559.00	186 707.30	0.11
EUR CAPGEMINI EUR8	3 471.00	719 191.20	0.44
EUR CARREFOUR EUR2.50	9 540.00	150 922.80	0.09
EUR CIE DE ST-GOBAIN EUR4	15 256.00	1 004 455.04	0.61
EUR COFACE EUR2.00	7 199.00	90 203.47	0.05
EUR CREDIT AGRICOLE SA EUR3	16 726.00	222 656.51	0.14
EUR DASSAULT AVIATION EURO.80 (POST SUBDIVISION)	7 924.00	1 390 662.00	0.84
EUR DASSAULT SYSTEMES EURO.10	18 756.00	904 695.66	0.55
EUR EIFFAGE EUR4	1 436.00	139 406.88	0.08
EUR ELIS EUR1.00	70 576.00	1 441 161.92	0.88

Description	Quantity/ Nominal	Valuation in EUR Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
EUR ENGIE EUR1	18 800.00	278 428.00	0.17
EUR EURAZEO NPV	1 234.00	97 547.70	0.06
EUR HERMES INTL NPV	433.00	847 727.40	0.51
EUR IPSOS EURO.25 (POST SUBDIVISION)	2 392.00	145 553.20	0.09
EUR LEGRAND SA EUR4	12 219.00	1 102 642.56	0.67
EUR MICHELIN (CGDE) EURO.50 (POST SUBDIVISION)	26 433.00	814 665.06	0.49
EUR ORANGE EUR4	23 313.00	256 396.37	0.16
EUR PERNOD RICARD EUR1.55	4 710.00	718 275.00	0.44
EUR PUBLICIS GROUPE SA EURO.40	19 833.00	1 846 452.30	1.12
EUR RENAULT SA EUR3.81	21 557.00	756 003.99	0.46
EUR REXEL EUR5	44 736.00	1 109 005.44	0.67
EUR SAFRAN EURO.20	9 318.00	1 615 927.56	0.98
EUR SANOFI EUR2	15 227.00	1 421 592.72	0.86
EUR SCHNEIDER ELECTRIC EUR8	8 537.00	1 561 417.30	0.95
EUR SCOR SE EUR7.876972 (POST CONS)	3 022.00	83 588.52	0.05
EUR SODEXO EUR4	9 595.00	1 003 637.00	0.61
EUR SOPRA STERIA GROUP EUR1.00	423.00	92 129.40	0.06
EUR SPIE PROMESSES EURO.46	15 006.00	460 684.20	0.28
EUR TECHNIP ENERGIES EURO.01	54 715.00	1 055 725.94	0.64
EUR TF1 - TV FRANCAISE EURO.20	9 644.00	78 695.04	0.05
EUR THALES EUR3	6 938.00	939 058.30	0.57
EUR TOTALENERGIES SE EUR2.5	27 915.00	1 677 691.50	1.02
EUR TRIGANO EUR4.25678	605.00	88 572.00	0.05
EUR UNIBAIL-RODAMCO-WE NPV(1 ORD UNIBAIL-R & 1CLS)	1 659.00	111 119.82	0.07
EUR VALLOUREC SA EURO.02	8 843.00	117 921.41	0.07
EUR VERALLIA EUR3.38	3 293.00	108 010.40	0.07
TOTAL France		26 430 862.34	16.05

Germany

EUR ALLIANZ SE NPV(REGD)(VINKULIERT)	3 178.00	787 508.40	0.48
EUR BAYERISCHE MOTOREN WERKE AG EUR1	11 299.00	1 093 517.22	0.66
EUR BEIERSDORF AG NPV	7 547.00	1 025 259.95	0.62
EUR BILFINGER NPV	2 021.00	79 667.82	0.05
EUR BRENNTAG AG	15 651.00	1 287 451.26	0.78
EUR COMMERZBANK AG NPV	17 093.00	182 553.24	0.11
EUR CONTINENTAL AG ORD NPV	2 226.00	169 621.20	0.10
EUR DAIMLER TRUCK HOLD NPV (YOUNG SHARE)	6 387.00	212 431.62	0.13
EUR DEUTSCHE BANK AG NPV(REGD)	83 805.00	1 008 509.37	0.61
EUR DEUTSCHE BOERSE AG NPV(REGD)	6 081.00	1 123 464.75	0.68
EUR DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	15 626.00	121 070.25	0.07
EUR DEUTSCHE POST AG NPV(REGD)	16 698.00	743 394.96	0.45
EUR DEUTSCHE TELEKOM NPV(REGD)	25 226.00	573 765.37	0.35
EUR E.ON SE NPV	68 239.00	857 081.84	0.52
EUR FRENET AG NPV (REGD)	4 795.00	122 847.90	0.08
EUR FRESENIUS SE & CO. KGAA NPV	5 521.00	144 208.52	0.09
EUR FUCHS SE NON VTG PRF NPV (REG)	13 150.00	536 520.00	0.33
EUR GEA GROUP AG NPV	15 161.00	563 989.20	0.34
EUR HANNOVER RUECKVERS ORD NPV(REGD)	1 950.00	433 290.00	0.26
EUR HEIDELBERGCEMENT NPV	2 495.00	214 270.60	0.13
EUR HENSOLDT AG NPV	30 208.00	842 803.20	0.51
EUR HOCHTIEF AG NPV	1 211.00	120 797.25	0.07
EUR INFINEON TECHNOLOG AG NPV (REGD)	21 573.00	727 980.89	0.44
EUR JENOPTIK AG NPV (POST CONS)	8 789.00	256 287.24	0.16
EUR KION GROUP AG NPV	691.00	29 436.60	0.02
EUR LEG IMMOBILIEN SE NPV	6 317.00	489 314.82	0.30
EUR MERCK KGAA NPV	4 168.00	635 203.20	0.39
EUR MUENCHENER RUECKVE NPV(REGD)	367.00	144 671.40	0.09
EUR RHEINMETALL AG NPV	6 756.00	2 194 348.80	1.33
EUR RWE AG (NEU) NPV	24 613.00	844 964.29	0.51
EUR SCHAEFFLER AG NPV	9 024.00	53 061.12	0.03
EUR SIEMENS HEALTHINEE NPV	5 065.00	262 670.90	0.16
EUR SYMRISE AG NPV (BR)	12 604.00	1 209 227.76	0.74
EUR TALANX AG NPV	2 361.00	153 583.05	0.09
EUR TEAMVIEWER AG NPV	37 608.00	500 938.56	0.30
EUR TUI AG ORD REG SHS NPV (DI)	10 654.00	68 569.14	0.04
EUR UNITED INTERNET AG NPV(REGD)	54 115.00	1 316 076.80	0.80
EUR VONOVIA SE NPV	12 837.00	372 914.85	0.23
EUR ZALANDO SE NPV	13 736.00	256 588.48	0.16
TOTAL Germany		21 759 861.82	13.21

Description	Quantity/ Nominal	Valuation in EUR Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
Ireland			
EUR AIB GROUP PLC ORD EURO.625	484 850.00	1 976 248.61	1.20
EUR BANK OF IRELAND GR EUR1	77 703.00	662 962.00	0.40
EUR CAIRN HOMES PLC ORD EURO.001 (WI)	38 397.00	54 062.98	0.03
GBP EXPERIAN ORD USD0.10	31 949.00	1 234 515.60	0.75
USD RYANAIR LTD ADR EACH REPR 5 ORD EURO.01	5 076.00	624 307.11	0.38
TOTAL Ireland		4 552 096.30	2.76
Italy			
EUR ASSIC GENERALI SPA EUR1	10 393.00	215 031.17	0.13
EUR AZIMUT HLDG S.P.A. EURO.22	2 020.00	52 318.00	0.03
EUR BFF BANK SPA NPV	7 148.00	71 622.96	0.04
EUR DANIELI & C DI RISP EUR1(NON CNV)	4 133.00	92 992.50	0.06
EUR ENI SPA EUR1	20 148.00	298 472.47	0.18
EUR INTESA SANPAOLO NPV	137 432.00	393 467.82	0.24
EUR MAIRE TECNIMONT SP NPV	21 640.00	104 348.08	0.06
EUR MEDIOBANCA SPA EURO.5	65 338.00	803 657.40	0.49
EUR PIRELLI & C SPA NPV	23 575.00	118 770.85	0.07
EUR POSTE ITALIANE SPA NPV	12 258.00	123 376.77	0.08
EUR SAIPEM SPA NPV POST SPLIT	60 444.00	80 632.30	0.05
EUR SARAS RAFFINERIE NPV	82 302.00	129 543.35	0.08
EUR UNICREDIT SPA NPV (POST REV SPLIT)	38 490.00	1 045 388.40	0.63
EUR UNIPOL GRUPPO FIN NPV PRIV (POST CONSOLID)	24 389.00	140 480.64	0.09
TOTAL Italy		3 670 102.71	2.23
Luxembourg			
EUR TENARIS S.A. USD1	8 362.00	123 046.83	0.07
TOTAL Luxembourg		123 046.83	0.07
The Netherlands			
EUR AALBERTS NV EURO.25	13 533.00	500 450.34	0.30
USD AERCAP HOLDINGS EURO.01	2 467.00	173 876.66	0.11
EUR ASML HOLDING NV EURO.09	2 838.00	2 265 291.60	1.38
EUR ASR NEDERLAND N.V. EURO.16	3 193.00	139 566.03	0.08
EUR CNH INDUSTRIAL NV COM EURO.01	66 214.00	731 995.77	0.44
USD CNH INDUSTRIAL NV COM EURO.01	1 770.00	19 553.51	0.01
EUR HEINEKEN NV EUR1.60	29 487.00	2 751 137.10	1.67
EUR ING GROEP N.V. EURO.01	79 717.00	1 051 467.23	0.64
EUR NN GROUP N.V. EURO.12	5 020.00	190 960.80	0.12
EUR OCI N.V. EURO.02	3 794.00	100 996.28	0.06
EUR QIAGEN NV ORD EURO.01 (POST REV SPLIT)	36 238.23	1 465 474.02	0.89
EUR RANDSTAD N.V. EURO.10	2 643.00	139 444.68	0.08
EUR STELLANTIS N.V. COM EURO.01	19 879.00	407 420.11	0.25
EUR WOLTERS KLUWER EURO.12	3 463.00	472 699.50	0.29
TOTAL The Netherlands		10 410 333.63	6.32
Norway			
NOK AKER BP ASA NOK1	17 539.00	433 592.39	0.26
NOK AKER SOLUTIONS ASA NOK1.08	19 276.00	66 490.72	0.04
NOK DNB BANK ASA NOK12.50	10 199.00	184 163.25	0.11
NOK EQUINOR ASA NOK2.50	9 782.00	260 644.19	0.16
NOK HOEGH AUTOLINERS NOK14.80	13 067.00	121 829.25	0.08
NOK NORWEGIAN AIR SHUT NOK0.10	91 816.00	104 802.25	0.06
NOK TELENOR ASA ORD NOK6	12 790.00	131 407.79	0.08
NOK WALLENIUS WILH ASA NOK0.52	3 208.00	28 949.29	0.02
TOTAL Norway		1 331 879.13	0.81
Portugal			
EUR GALP ENERGIA EUR1-B	10 533.00	153 939.80	0.09
EUR JERONIMO MARTINS EUR5	79 279.00	1 671 201.32	1.02
TOTAL Portugal		1 825 141.12	1.11
Spain			
EUR ALMIRALL SA EURO.12	3 836.00	33 756.80	0.02
EUR AMADEUS IT GROUP EURO.01	19 575.00	1 273 549.50	0.77
EUR APPLUS SERVICES SA EUR1	11 403.00	127 599.57	0.08
EUR BANCO SANTANDER SA EURO.50(REGD)	346 607.00	1 294 750.45	0.79

Description	Quantity/ Nominal	Valuation in EUR Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
EUR BANKINTER SA EURO.3(REGD)	159 158.00	910 383.76	0.55
EUR BBVA(BILB-VIZ-ARG) EURO.49	51 502.00	446 831.35	0.27
EUR BCO DE SABADELL EURO.125	66 406.00	80 085.64	0.05
EUR CAIXABANK SA EUR1	207 141.00	819 035.51	0.50
EUR CELLNEX TELECOM SA EURO.25	31 616.00	1 131 220.48	0.69
EUR FLUIDRA SA EUR1	26 260.00	528 351.20	0.32
EUR GESTAMP AUTOMOCION EURO.5	5 867.00	18 093.83	0.01
EUR GPO CATALANA OCCID EURO.30(POST SUBD)	1 197.00	39 680.55	0.02
EUR IBERDROLA SA EURO.75 (POST SUBDIVISION)	140 181.00	1 566 522.68	0.95
EUR INDITEX EURO.03 (POST SUBD)	41 081.00	1 631 326.51	0.99
GBP INTL CONS AIRLINE ORD EURO.10 (CDI)	43 967.00	76 311.03	0.05
EUR LABORAT FARMA ROVI EURO.06	6 797.00	435 347.85	0.26
EUR REPSOL SA EUR1	16 150.00	221 901.00	0.14
TOTAL Spain		10 634 747.71	6.46
Sweden			
SEK ALFA LAVAL AB NPV	14 977.00	512 554.72	0.31
SEK ASSA ABLOY SER'B'NPV (POST SPLIT)	15 050.00	384 445.95	0.23
SEK ATLAS COPCO AB SER'A'NPV (POST SPLIT)	70 737.00	1 052 214.21	0.64
SEK BETSSON AB NPV B (RED SHS 26/09/2023)	6 957.00	70 292.04	0.04
SEK EPIROC AB SER'A'NPV (POST SPLIT)	43 560.00	715 875.72	0.44
SEK EVOLUTION AB NPV	4 570.00	497 982.13	0.30
SEK HEXPOL NPV (POST SPLIT) B	26 769.00	285 255.76	0.17
SEK LOOMIS AB NPV	4 003.00	101 577.30	0.06
SEK NCC SER'B'NPV	7 440.00	88 363.76	0.05
SEK SANDVIK AB NPV (POST SPLIT)	17 193.00	336 092.94	0.21
SEK SECURITAS SER'B'NPV	16 747.00	151 227.88	0.09
SEK SKAND ENSKILDA BKN SER'A'NPV	17 563.00	231 830.97	0.14
SEK SSAB AB SER'B'NPV	19 830.00	140 992.73	0.09
SEK SVENSKA HANDELSBKN SER'A'NPV (P/S)	17 142.00	171 900.88	0.11
SEK SWEDBANK AB SER'A'NPV	10 253.00	194 398.85	0.12
SEK TELE2 AB SHS	73 182.00	579 404.26	0.35
SEK TRELLEBORG AB SER'B'NPV	37 625.00	1 065 037.32	0.65
TOTAL Sweden		6 579 447.42	4.00
Switzerland			
CHF ABB LTD CHF0.12 (REGD)	38 956.00	1 533 843.05	0.93
CHF ADECCO GROUP AG CHF0.1 (REGD)	3 484.00	140 356.09	0.09
CHF ARYZTA AG CHF0.02 (REGD)	47 477.00	79 226.88	0.05
GBP GLENCORE XSTRATA ORD USDO.01	85 667.00	422 260.08	0.26
CHF HOLCIM LTD CHF2 (REGD)	20 939.00	1 486 655.32	0.90
CHF JULIUS BAER GRUPPE CHF0.02 (REGD)	9 017.00	457 701.22	0.28
CHF NESTLE SA CHF0.10(REGD)	18 673.00	1 975 029.77	1.20
CHF NOVARTIS AG CHF0.49 (REGD)	27 030.00	2 593 238.25	1.57
CHF PARTNERS GROUP HLG CHF0.01 (REGD)	687.00	864 795.86	0.52
CHF RICHEMONT(CIE FIN) CHF1.00 (REG) SER 'A'	11 878.00	1 644 341.00	1.00
CHF ROCHE HLDGS AG GENUSSSCHEINE NPV	6 602.00	1 750 681.41	1.06
CHF SANDOZ GROUP AG CHF0.05	7 012.00	224 242.03	0.14
CHF SCHINDLER-HLDG AG PTG CERT CHF0.10(POST-SUBD)	2 887.00	669 205.33	0.41
CHF SWISS RE AG CHF0.10	1 831.00	194 724.61	0.12
CHF TEMENOS AG CHF5 (REGD)	5 319.00	504 478.71	0.31
CHF UBS GROUP CHF0.10 (REGD)	68 176.00	1 901 501.40	1.15
CHF ZURICH INSURANCE GRP CHF0.10	2 593.00	1 221 869.45	0.74
TOTAL Switzerland		17 664 150.46	10.73
United Kingdom			
GBP 3I GROUP ORD GBPO.738636	11 800.00	342 934.08	0.21
EUR ALLFUNDS GROUP EURO.0025	45 032.00	300 363.44	0.18
GBP ANGLO AMERICAN USDO.54945	31 058.00	690 559.88	0.42
GBP AVIVA ORD GBPO.33	32 752.00	165 987.42	0.10
GBP BAE SYSTEMS ORD GBPO.025	149 016.00	2 056 181.62	1.25
GBP BALFOUR BEATTY GBPO.50	30 604.00	119 115.53	0.07
GBP BARRATT DEVEL ORD GBPO.10	19 559.00	123 912.21	0.08
GBP BEAZLEY PLC (UK) ORD GBPO.05	215 490.00	1 375 552.32	0.84
GBP BERKELEY GP HLDGS ORD GBPO.053943	1 378.00	77 559.15	0.05
GBP BP ORD USDO.25	128 434.00	696 300.81	0.42
GBP BRIT AMER TOBACCO ORD GBPO.25	76 078.00	2 085 684.29	1.27
GBP BT GROUP ORD GBPO.05	89 749.00	118 052.34	0.07

Description	Quantity/ Nominal	Valuation in EUR	
		Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
GBP BUNZL ORD GBPO.32142857	32 759.00	1 234 706.46	0.75
GBP BURBERRY GROUP ORD GBPO.0005	35 557.00	545 236.55	0.33
GBP CAPITAL & COUNTIES ORD GBPO.25	52 428.00	81 930.48	0.05
GBP CENTRICA ORD GBPO.061728395	751 065.00	1 219 053.01	0.74
GBP COMPASS GROUP ORD GBPO.1105	41 838.00	1 068 269.67	0.65
GBP CRODA INTL ORD GBPO.10609756	11 967.00	674 110.03	0.41
GBP DERWENT LONDON PLC REIT	3 366.00	84 446.18	0.05
GBP DIAGEO ORD GBPO.28 101/108	33 766.00	1 132 331.73	0.69
GBP DIRECT LINE INSURA ORD GBP 0.109090909	54 477.00	108 187.90	0.07
GBP ELECTROCOMPONENTS ORD GBPO.10	144 670.00	1 332 392.15	0.81
GBP FUTURE PLC ORD GBPO.15	7 253.00	60 796.11	0.04
GBP GSK PLC ORD GBPO.3125	60 617.00	1 114 275.56	0.68
GBP HALEON PLC ORD GBP1.25	621 189.00	2 341 298.80	1.42
GBP HARBOUR ENERGY PLC ORD GBPO.00002	25 843.00	84 467.14	0.05
GBP HIKMA PHARMACEUTIC ORD GBPO.10	22 210.00	502 915.92	0.31
GBP HSBC HLDGS ORD USD0.50(UK REG)	103 943.00	753 314.56	0.46
GBP IG GROUP HLDGS ORD GBPO.00005	7 584.00	63 437.26	0.04
GBP IMI ORD GBPO.2857	38 930.00	769 017.84	0.47
GBP INTERCONTL HOTELS ORD GBPO.208521303	8 439.00	742 000.77	0.45
GBP INTERTEK GROUP ORD GBPO.01	18 492.00	974 030.18	0.59
GBP INVESTEC ORD GBPO.0002	19 462.00	118 825.75	0.07
GBP JD SPORTS FASHION ORD GBPO.0005	61 384.00	84 232.31	0.05
GBP JET2 PLC ORD GBPO.0125	6 726.00	105 345.36	0.06
GBP LEGAL & GENERAL GP ORD GBPO.025	67 196.00	200 879.54	0.12
GBP LLOYDS BANKING GP ORD GBPO.1	582 315.00	290 373.20	0.18
GBP LONDON STOCK EXCH ORD GBPO.06918604	7 964.00	834 868.40	0.51
GBP MAN GROUP PLC (N) ORD USD0.0342857142	34 799.00	96 727.60	0.06
GBP MARKS & SPENCER GP ORD GBPO.25	45 991.00	133 336.50	0.08
GBP MITIE GROUP ORD GBPO.025	70 758.00	85 772.52	0.05
GBP NATIONAL GRID ORD GBPO.12431289	42 798.00	529 331.87	0.32
GBP NEXT ORD GBPO.10	12 950.00	1 285 590.71	0.78
GBP PARAGON GRP OF COS ORD GBP1	14 606.00	120 546.90	0.07
GBP PREMIER FOODS ORD GBPO.10	54 176.00	90 314.74	0.05
GBP PRUDENTIAL ORD GBPO.05	115 703.00	1 110 100.63	0.67
GBP RECKITT BENCK GRP ORD GBPO.10	12 610.00	843 822.61	0.51
GBP RENTOKIL INITIAL ORD GBPO.01	165 484.00	792 113.65	0.48
GBP RIO TINTO ORD GBPO.10	8 922.00	575 590.80	0.35
GBP ROTORK ORD GBPO.005	143 644.00	527 762.58	0.32
GBP SAGE GROUP GBPO.01051948	88 967.00	1 228 644.79	0.75
GBP SAINSBURY(J) ORD GBPO.28571428	46 845.00	148 388.65	0.09
GBP SAVILLS ORD GBPO.025	32 860.00	390 237.60	0.24
GBP SERCO GROUP ORD GBPO.02	269 434.00	548 029.56	0.33
GBP SHELL PLC ORD EURO.07	49 282.00	1 413 755.81	0.86
GBP SMITHS GROUP ORD GBPO.375	63 489.00	1 207 633.92	0.73
GBP SOFTCAT PLC ORD GBPO.0005 (VI)	8 511.00	144 278.29	0.09
GBP SPECTRIS ORD GBPO.05	17 379.00	754 042.76	0.46
GBP SSE PLC ORD GBPO.50	11 014.00	217 569.04	0.13
GBP TAYLOR WIMPEY ORD GBPO.01	40 156.00	69 767.11	0.04
GBP TESCO ORD GBPO.0633333	79 537.00	267 237.56	0.16
GBP VODAFONE GROUP ORD USD0.2095238(POST CONS)	250 000.00	197 304.15	0.12
GBP WEIR GROUP ORD GBPO.125	42 324.00	902 798.59	0.55
USD WILLIS TOWERS WATS COM USD0.000304635	2 636.00	597 695.56	0.36
TOTAL United Kingdom		38 951 340.45	23.66
United States			
USD AON PLC COM USD0.01 CL A	2 698.00	741 232.81	0.45
TOTAL United States		741 232.81	0.45
Total Equities		158 783 374.12	96.43
Total Transferable securities and money market instruments listed on an official stock exchange		158 783 374.12	96.43

Description	Quantity/ Nominal	Valuation in EUR Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
Transferable securities and money market instruments not listed on an official stock exchange and not traded on another regulated market			
Equities			
Ireland			
GBP FLUTTER ENTERTAINM ORD EURO.09	4 401.00	840 216.57	0.51
TOTAL Ireland		840 216.57	0.51
Total Equities		840 216.57	0.51
Total Transferable securities and money market instruments not listed on an official stock exchange and not traded on another regulated market		840 216.57	0.51
Total investments in securities		159 623 590.69	96.94
Cash at banks, deposits on demand and deposit accounts and other liquid assets		4 637 698.35	2.82
Bank overdraft and other short-term liabilities		-622.97	0.00
Other assets and liabilities		400 686.97	0.24
Total net assets		164 661 353.04	100.00

Multi Manager Access

– Green, Social and Sustainable Bonds

Most important figures

Date	ISIN	31.1.2024	31.7.2023	31.7.2022
Net assets in USD		2 280 382 302.34	2 365 959 041.40	2 508 527 924.69
Class F-acc	LU2421069035			
Shares outstanding		7 681 733.9820	8 285 203.2070	9 189 310.1930
Net asset value per share in USD		97.75	93.31	94.81
Issue and redemption price per share in USD ¹		97.75	93.31	94.81
Class CHF-hedged F-acc	LU2421069209			
Shares outstanding		7 220 389.7490	7 518 139.9710	7 480 842.4130
Net asset value per share in CHF		92.27	89.95	95.27
Issue and redemption price per share in CHF ¹		92.27	89.95	95.27
Class EUR-hedged F-acc	LU2421069118			
Shares outstanding		5 390 787.4980	6 026 778.8170	7 122 174.3900
Net asset value per share in EUR		94.43	91.00	94.98
Issue and redemption price per share in EUR ¹		94.43	91.00	94.98
Class GBP-hedged F-acc	LU2421069464			
Shares outstanding		1 161 249.8900	1 259 506.1510	1 215 694.0350
Net asset value per share in GBP		97.38	93.15	95.75
Issue and redemption price per share in GBP ¹		97.38	93.15	95.75
Class JPY-hedged F-acc	LU2442822453			
Shares outstanding		209 955.0000	239 915.0000	243 805.0000
Net asset value per share in JPY		9 516	9 377	9 989
Issue and redemption price per share in JPY ¹		9 516	9 377	9 989
Class CHF-hedged F-dist	LU2421069381			
Shares outstanding		399 560.0000	398 215.0000	393 005.0000
Net asset value per share in CHF		90.60	89.87	95.27
Issue and redemption price per share in CHF ¹		90.60	89.87	95.27

¹ see note 1

Structure of the Securities Portfolio

Geographical Breakdown as a % of net assets

United States	14.94
France	14.47
The Netherlands	10.89
Supranationals	7.49
Spain	7.35
Germany	7.21
Italy	6.17
United Kingdom	4.80
Chile	2.07
Japan	1.89
Luxembourg	1.63
Denmark	1.52
Belgium	1.50
Ireland	1.48
Sweden	1.35
Austria	1.28
Mexico	1.08
Indonesia	1.05
South Korea	1.00
Finland	0.76
Hong Kong	0.72
Norway	0.69
Australia	0.64
Canada	0.61
Portugal	0.60
Peru	0.34
Philippines	0.22
Jordan	0.21
Colombia	0.20
United Arab Emirates	0.19
Multinational	0.18
Brazil	0.18
India	0.15
Jersey	0.11
Guatemala	0.10
Cayman Islands	0.10
British Virgin Islands	0.09
Slovenia	0.09
Hungary	0.09
Serbia	0.08
Andorra	0.08
Poland	0.07
Lithuania	0.07
Singapore	0.06
Romania	0.04
China	0.04
Costa Rica	0.03
Mauritius	0.02
Guernsey	0.02
TOTAL	95.95

Economic Breakdown as a % of net assets

Banks & credit institutions	26.05
Finance & holding companies	13.12
Energy & water supply	10.75
Countries & central governments	8.09
Supranational organisations	7.49
Public, non-profit institutions	4.45
Real Estate	4.39
Traffic & transportation	3.20
Telecommunications	3.00
Insurance	2.47
Cantons, federal states	2.11
Electrical devices & components	1.15
Vehicles	0.92
Food & soft drinks	0.83
Internet, software & IT services	0.73
Forestry, paper & pulp products	0.70
Miscellaneous services	0.68
Mortgage & funding institutions	0.63
Pharmaceuticals, cosmetics & medical products	0.60
Electronics & semiconductors	0.57
Textiles, garments & leather goods	0.54
Miscellaneous consumer goods	0.46
Mechanical engineering & industrial equipment	0.43
Petroleum	0.40
Building industry & materials	0.37
Chemicals	0.32
Retail trade, department stores	0.24
Packaging industry	0.21
Lodging, catering & leisure	0.20
Investment funds	0.19
Healthcare & social services	0.18
Computer hardware & network equipment providers	0.16
Graphic design, publishing & media	0.13
Miscellaneous trading companies	0.08
Miscellaneous unclassified companies	0.06
Rubber & tyres	0.05
TOTAL	95.95

Statement of Net Assets

	USD
Assets	31.1.2024
Investments in securities, cost	2 267 301 991.10
Investments in securities, unrealized appreciation (depreciation)	-79 330 323.63
Total investments in securities (Note 1)	2 187 971 667.47
Cash at banks, deposits on demand and deposit accounts	59 114 004.46*
Other liquid assets (Margins)	10 877 990.16
Receivable on subscriptions	1 547 339.29
Interest receivable on securities	21 757 569.51
Unrealized gain on financial futures (Note 1)	992 964.99
Unrealized gain on forward foreign exchange contracts (Note 1)	4 726 581.58
Unrealized gain on swaps (Note 1)	3 522 792.84
TOTAL Assets	2 290 510 910.30
Liabilities	
Bank overdraft	-2 730 665.60
Payable on securities purchases (Note 1)	-5 111 843.98
Payable on redemptions	-1 212 548.94
Provisions for flat fee (Note 2)	-1 047 753.40
Provisions for taxe d'abonnement (Note 3)	-19 420.86
Provisions for other commissions and fees (Note 2)	-6 375.18
Total provisions	-1 073 549.44
TOTAL Liabilities	-10 128 607.96
Net assets at the end of the period	2 280 382 302.34

* As at 31 January 2024, cash amounts serve as collateral for the counterparty Goldman Sachs for an amount of USD 412 775.00 and Morgan Stanley for an amount of USD 10 862.50.

Statement of Operations

	USD
Income	1.8.2023-31.1.2024
Interest on liquid assets	1 597 971.07
Interest on securities	28 199 750.42
Net income on securities lending (Note 8)	418 434.46
TOTAL income	30 216 155.95
Expenses	
Interest paid on swaps (Note 1)	-135 839.77
Flat fee (Note 2)	-6 282 310.24
Taxe d'abonnement (Note 3)	-111 736.42
Other commissions and fees (Note 2)	-69 982.00
Interest on bank overdraft	-242 449.13
TOTAL expenses	-6 842 317.56
Net income (loss) on investments	23 373 838.39
Realized gain (loss) (Note 1)	
Realized gain (loss) on market-priced securities without options	-27 365 745.99
Realized gain (loss) on options	335 246.86
Realized gain (loss) on yield-evaluated securities and money market instruments	-423 830.63
Realized gain (loss) on financial futures	-13 030 180.22
Realized gain (loss) on forward foreign exchange contracts	-31 490 449.39
Realized gain (loss) on swaps	1 395 043.16
Realized gain (loss) on foreign exchange	3 867 186.84
TOTAL realized gain (loss)	-66 712 729.37
Net realized gain (loss) of the period	-43 338 890.98
Changes in unrealized appreciation (depreciation) (Note 1)	
Unrealized appreciation (depreciation) on market-priced securities without options	75 687 292.06
Unrealized appreciation (depreciation) on options	18 622.53
Unrealized appreciation (depreciation) on yield-evaluated securities and money market instruments	3 989 586.40
Unrealized appreciation (depreciation) on financial futures	4 674 396.02
Unrealized appreciation (depreciation) on forward foreign exchange contracts	35 655 560.58
Unrealized appreciation (depreciation) on swaps	-707 485.73
TOTAL changes in unrealized appreciation (depreciation)	119 317 971.86
Net increase (decrease) in net assets as a result of operations	75 979 080.88

Statement of Changes in Net Assets

	USD
	1.8.2023-31.1.2024
Net assets at the beginning of the period	2 365 959 041.40
Subscriptions	76 370 978.47
Redemptions	-237 230 856.59
Total net subscriptions (redemptions)	-160 859 878.12
Dividend paid	-695 941.82
Net income (loss) on investments	23 373 838.39
Total realized gain (loss)	-66 712 729.37
Total changes in unrealized appreciation (depreciation)	119 317 971.86
Net increase (decrease) in net assets as a result of operations	75 979 080.88
Net assets at the end of the period	2 280 382 302.34

Changes in the Number of Shares outstanding

	1.8.2023-31.1.2024
Class	F-acc
Number of shares outstanding at the beginning of the period	8 285 203.2070
Number of shares issued	222 261.4770
Number of shares redeemed	-825 730.7020
Number of shares outstanding at the end of the period	7 681 733.9820
Class	CHF-hedged F-acc
Number of shares outstanding at the beginning of the period	7 518 139.9710
Number of shares issued	282 353.7470
Number of shares redeemed	-580 103.9690
Number of shares outstanding at the end of the period	7 220 389.7490
Class	EUR-hedged F-acc
Number of shares outstanding at the beginning of the period	6 026 778.8170
Number of shares issued	168 504.5550
Number of shares redeemed	-804 495.8740
Number of shares outstanding at the end of the period	5 390 787.4980
Class	GBP-hedged F-acc
Number of shares outstanding at the beginning of the period	1 259 506.1510
Number of shares issued	61 739.3940
Number of shares redeemed	-159 995.6550
Number of shares outstanding at the end of the period	1 161 249.8900
Class	JPY-hedged F-acc
Number of shares outstanding at the beginning of the period	239 915.0000
Number of shares issued	0.0000
Number of shares redeemed	-29 960.0000
Number of shares outstanding at the end of the period	209 955.0000
Class	CHF-hedged F-dist
Number of shares outstanding at the beginning of the period	398 215.0000
Number of shares issued	26 605.0000
Number of shares redeemed	-25 260.0000
Number of shares outstanding at the end of the period	399 560.0000

Interim Distribution¹

Multi Manager Access – Green, Social and Sustainable Bonds	Ex-Date	Pay-Date	Currency	Amount per share
CHF-hedged F-dist	16.8.2023	21.8.2023	CHF	1.5361

¹ see note 4

Statement of Investments in Securities and other Net Assets as of 31 January 2024

Transferable securities and money market instruments listed on an official stock exchange

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
Notes, fixed rate			
EUR			
EUR ACCOR SA-REG-S 2.37500% 21-29.11.28	200 000.00	205 872.18	0.01
EUR ACEF HOLDING SCA-REG-S 1.25000% 21-26.04.30	1 800 000.00	1 567 128.97	0.07
EUR ACHMEA BV-REG-S 3.62500% 22-29.11.25	400 000.00	435 045.73	0.02
EUR AGENCE FRANCAISE DE DEVELOPPEMENT-REG-S 2.87500% 23-21.01.30	2 000 000.00	2 178 131.12	0.10
EUR AMPRION GMBH-REG-S 3.45000% 22-22.09.27	1 300 000.00	1 423 407.88	0.06
EUR AMPRION GMBH-REG-S 3.97100% 22-22.09.32	300 000.00	336 904.57	0.02
EUR ANDALUCIA, COMUNIDAD AUTONOMA DE-REG-S 3.95000% 23-30.04.33	3 000 000.00	3 411 481.10	0.15
EUR ARCADIS NV-REG-S 4.87500% 23-28.02.28	900 000.00	1 019 037.20	0.05
EUR AUSTRIA, REPUBLIC OF-REG-S 2.90000% 23-23.05.29	9 400 000.00	10 459 892.30	0.46
EUR BANQUE OUEST AFRICAINE DE DEV-REG-S 2.75000% 21-22.01.33	3 500 000.00	2 889 425.00	0.13
EUR BASQUE GOVERNMENT-REG-S 3.50000% 23-30.04.33	950 000.00	1 057 830.87	0.05
EUR BERTELSMANN SE & CO KGAA-REG-S 3.50000% 22-29.05.29	1 500 000.00	1 640 809.95	0.07
EUR CAPGEMINI SE-REG-S 1.12500% 20-23.06.30	2 000 000.00	1 921 228.65	0.08
EUR CASSA DEPOSITI E PRESTITI SPA-REG-S 1.00000% 20-21.09.28	3 800 000.00	3 697 696.24	0.16
EUR CBRE GLOBAL INVESTORS OPEN-ENDED-REG-S 0.50000% 21-27.01.28	800 000.00	749 974.80	0.03
EUR CBRE GLOBAL INVESTORS OPEN-ENDED-REG-S 0.90000% 21-12.10.29	3 000 000.00	2 687 869.14	0.12
EUR CHILE GOVERNMENT INTERNATIONAL BOND 1.30000% 21-26.07.36	4 550 000.00	3 669 759.84	0.16
EUR CHILE, REPUBLIC OF 0.55500% 21-21.01.29	5 500 000.00	5 182 770.31	0.23
EUR CIE GEN ETABLISSEMENTS MICHELIN-REG-S 0.62500% 20-02.11.40	1 600 000.00	1 155 881.23	0.05
EUR COVIVIO-REG-S 1.12500% 19-17.09.31	3 800 000.00	3 388 346.56	0.15
EUR DIGITAL DUTCH FINCO BV-REG-S 1.00000% 20-15.01.32	600 000.00	515 854.91	0.02
EUR DIGITAL EURO FINCO LLC-REG-S 1.12500% 19-09.04.28	2 000 000.00	1 957 639.75	0.09
EUR E.ON SE-REG-S 3.37500% 24-15.01.31	2 700 000.00	2 950 120.31	0.13
EUR E.ON SE-REG-S 3.75000% 24-15.01.36	1 300 000.00	1 425 263.41	0.06
EUR ELIA TRANSMISSION BELGIUM SA-REG-S 3.75000% 24-16.01.36	1 400 000.00	1 539 248.40	0.07
EUR EQT AB-REG-S 2.37500% 22-06.04.28	2 000 000.00	2 032 656.18	0.09
EUR EQT AB-REG-S 2.87500% 22-06.04.32	2 000 000.00	1 943 112.96	0.09
EUR ESSITY AB-REG-S 0.50000% 20-03.02.30	800 000.00	761 157.10	0.03
EUR FAURECIA-REG-S 2.75000% 21-15.02.27	1 200 000.00	1 233 880.07	0.05
EUR GIVAUDAN FINANCE EUROPE BV-REG-S 1.62500% 20-22.04.32	1 000 000.00	964 855.05	0.04
EUR HUNGARY, REPUBLIC OF-REG-S 4.00000% 24-25.07.29	1 900 000.00	2 046 951.23	0.09
EUR ICADE SANTE SAS-REG-S 1.37500% 20-17.09.30	10 300 000.00	9 364 580.37	0.41
EUR ICADE-REG-S 0.62500% 21-18.01.31	4 100 000.00	3 507 096.08	0.15
EUR INDONESIA, REPUBLIC OF 1.30000% 21-23.03.34	9 200 000.00	7 832 405.63	0.34
EUR KELLOGG CO 0.50000% 21-20.05.29	2 800 000.00	2 628 050.66	0.12
EUR KONINKLIJKE AHOLD DELHAIZE NV-REG-S 3.50000% 23-04.04.28	1 300 000.00	1 431 728.12	0.06
EUR KREDITANSTALT FUER WIEDERAUFBAU-REG-S 2.00000% 22-15.11.29	3 900 000.00	4 118 917.27	0.18
EUR MADRID, COMUNIDAD DE-REG-S 1.72300% 22-30.04.32	4 000 000.00	3 878 972.68	0.17
EUR MADRID, COMUNIDAD DE-REG-S 2.82200% 22-31.10.29	2 000 000.00	2 154 607.29	0.10
EUR MERLIN PROPERTIES SOCIMI SA-REG-S 1.87500% 19-04.12.34	3 800 000.00	3 286 638.37	0.14
EUR MEXICO, UNITED STATES OF 2.25000% 21-12.08.36	10 150 000.00	8 530 932.26	0.37
EUR MEXICO, UNITED STATES OF 4.48990% 24-25.05.32	1 700 000.00	1 872 016.10	0.08
EUR MITSUBISHI UFJ FINANCIAL GRP INC-REG-S 0.84800% 19-19.07.29	800 000.00	771 398.96	0.03
EUR MONDELEZ INTERNATIONAL HOLDINGS N-REG-S 1.25000% 21-09.09.41	600 000.00	453 878.69	0.02
EUR NED WATERSCHAPSBANK NV-REG-S 2.62500% 24-10.01.34	900 000.00	959 865.47	0.04
EUR NEMAK SAB DE CV-REG-S 2.25000% 21-20.07.28	200 000.00	189 192.16	0.01
EUR NETFLIX INC-REG-S 3.87500% 19-15.11.29	3 200 000.00	3 569 316.70	0.16
EUR NEXI SPA-REG-S 1.62500% 21-30.04.26	160 000.00	163 980.30	0.01
EUR NORDIC INVESTMENT BANK-REG-S 2.50000% 23-30.01.30	2 100 000.00	2 279 067.43	0.10
EUR PERU, REPUBLIC OF 1.95000% 21-17.11.36	4 100 000.00	3 368 053.91	0.15
EUR POSTNL NV 0.62500% 19-23.09.26	2 800 000.00	2 806 799.61	0.12
EUR PROLOGIS EURO FINANCE LLC 0.37500% 20-06.02.28	800 000.00	774 348.52	0.03
EUR SACHSEN-ANHALT, FEDERAL STATE-REG-S 2.95000% 23-20.06.33	1 900 000.00	2 109 775.58	0.09
EUR SIEMENS ENERGY FINANCE BV-REG-S 4.25000% 23-05.04.29	800 000.00	869 948.95	0.04
EUR TAKEDA PHARMACEUTICAL CO LTD 1.37500% 20-09.07.32	3 800 000.00	3 509 335.56	0.15
EUR TERNA RETE ELETTRICA NAZIONALE-REG-S 0.75000% 20-24.07.32	4 900 000.00	4 323 302.15	0.19
EUR TEVA PHARMACEUTICAL FINANCE II BV 7.37500% 23-15.09.29	800 000.00	940 440.49	0.04
EUR THAMES WATER UTILITIES FINANCE-REG-S 0.87500% 22-31.01.28	900 000.00	830 860.64	0.04
EUR TRITAX EUROBOX PLC-REG-S 0.95000% 21-02.06.26	900 000.00	897 754.46	0.04
EUR VF CORP 0.25000% 20-25.02.28	5 400 000.00	5 014 066.56	0.22
EUR VONOVIA SE-REG-S 1.87500% 22-28.06.28	1 900 000.00	1 903 206.46	0.08
EUR VONOVIA SE-REG-S 2.37500% 22-25.03.32	1 900 000.00	1 810 435.28	0.08
EUR WABTEC TRANSPORTATION NETHERLANDS BV 1.25000% 21-03.12.27	3 100 000.00	3 097 183.56	0.14
TOTAL EUR		155 697 389.28	6.83

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
GBP			
GBP BURBERRY GROUP PLC-REG-S 1.125000% 20-21.09.25	2 200 000.00	2 612 460.99	0.11
GBP MARKS & SPENCER FINANCE PLC-REG-S STEP-UP 19-10.07.27	200 000.00	243 814.73	0.01
GBP PEARSON FUNDING PLC-REG-S 3.750000% 20-04.06.30	200 000.00	234 377.96	0.01
GBP UNITED KING OF GREAT BRIT & N IRL-REG-S 3.750000% 23-22.10.53	600 000.00	675 437.88	0.03
GBP WORKSPACE GROUP PLC-REG-S 2.250000% 21-11.03.28	1 200 000.00	1 297 974.61	0.06
TOTAL GBP		5 064 066.17	0.22
USD			
USD AES CORP/THE 5.450000% 23-01.06.28	1 600 000.00	1 621 001.51	0.07
USD ALEXANDRIA REAL ESTATE EQUITIES INC 2.000000% 21-18.05.32	9 800 000.00	7 758 885.59	0.34
USD ALEXANDRIA REAL ESTATE EQUITIES INC 2.950000% 22-15.03.34	5 000 000.00	4 145 671.20	0.18
USD ALIBABA GROUP HOLDING LTD 2.700000% 21-09.02.41	1 300 000.00	884 819.00	0.04
USD ALPHABET INC 1.100000% 20-15.08.30	4 100 000.00	3 394 470.69	0.15
USD AMERICAN HOMES 4 RENT LP 5.500000% 24-01.02.34	2 700 000.00	2 727 717.09	0.12
USD AMGEN INC 3.000000% 22-22.02.29	2 500 000.00	2 331 687.03	0.10
USD APTIV PLC 3.250000% 22-01.03.32	2 900 000.00	2 557 459.78	0.11
USD ARCOS DORADOS BV-REG-S 6.125000% 22-27.05.29	1 150 000.00	1 138 500.00	0.05
USD ASTRAZENECA PLC 1.375000% 20-06.08.30	3 400 000.00	2 818 444.25	0.12
USD AVANGRID INC 3.200000% 20-15.04.25	5 000 000.00	4 868 288.55	0.21
USD AVANGRID INC 3.800000% 19-01.06.29	2 800 000.00	2 634 258.01	0.12
USD BNG BANK NV-144A 3.500000% 23-19.05.28	3 400 000.00	3 318 731.57	0.15
USD BOSTON PROPERTIES LP 2.550000% 21-01.04.32	2 700 000.00	2 147 292.83	0.09
USD BOSTON PROPERTIES LP 6.500000% 23-15.01.34	2 100 000.00	2 199 857.22	0.10
USD BRAZIL, FEDERATIVE REPUBLIC OF 6.250000% 23-18.03.31	3 900 000.00	4 005 300.00	0.18
USD BROOKFIELD FINANCE INC 2.724000% 21-15.04.31	1 100 000.00	940 897.53	0.04
USD BROOKFIELD FINANCE I UK PLC 2.340000% 21-30.01.32	1 500 000.00	1 213 400.78	0.05
USD CAISSE D'AMORTISSEMENT DE LA DETTE-144A-1.375000% 21-20.01.31	16 400 000.00	13 606 530.44	0.60
USD CBRE SERVICES INC 2.500000% 21-01.04.31	300 000.00	251 138.14	0.01
USD CELULOSA ARAUCO Y CONSTITUCION SA-REG-S 4.200000% 19-29.01.30	4 700 000.00	4 315 775.00	0.19
USD CHILE, REPUBLIC OF 2.550000% 20-27.01.32	14 300 000.00	12 226 500.00	0.54
USD CHILE, REPUBLIC OF 3.100000% 21-07.05.41	3 950 000.00	2 952 625.00	0.13
USD CHILE, REPUBLIC OF 4.950000% 23-05.01.36	4 600 000.00	4 498 800.00	0.20
USD CIGNA CORP 4.375000% 19-15.10.28	4 100 000.00	4 042 864.12	0.18
USD COCA-COLA FEMSA 1.850000% 20-01.09.32	8 100 000.00	6 399 000.00	0.28
USD COLOMBIA, REPUBLIC OF 8.000000% 23-14.11.35	700 000.00	735 700.00	0.03
USD COLOMBIA, REPUBLIC OF 8.750000% 23-14.11.53	375 000.00	407 812.50	0.02
USD COMCAST CORP 4.650000% 23-15.02.33	900 000.00	898 235.13	0.04
USD CONAGRA BRANDS INC 1.375000% 20-01.11.27	2 600 000.00	2 284 186.66	0.10
USD CONSORCIO TRANSMANTARO-REG-S 4.700000% 19-16.04.34	4 650 000.00	4 352 400.00	0.19
USD COSTA RICA, REPUBLIC OF-REG-S 6.550000% 23-03.04.34	760 000.00	777 480.00	0.03
USD CSX CORP 3.350000% 19-15.09.49	3 800 000.00	2 816 851.69	0.12
USD DEUTSCHE BANK AG/NEW YORK NY 1.686000% 21-19.03.26	3 500 000.00	3 276 952.98	0.14
USD DEVELOPMENT BANK OF JAPAN-144A 1.750000% 22-18.02.25	4 800 000.00	4 635 984.00	0.20
USD DOMINION ENERGY INC 2.250000% 21-15.08.31	6 200 000.00	5 112 697.88	0.22
USD ECOLAB INC 2.125000% 21-01.02.32	3 800 000.00	3 182 714.55	0.14
USD EQUINIX INC 2.500000% 21-15.05.31	5 100 000.00	4 331 867.02	0.19
USD EUROPEAN INVESTMENT BANK 0.875000% 20-17.05.30	10 700 000.00	8 856 771.24	0.39
USD EXPORT-IMPORT BANK OF KOREA 5.125000% 23-11.01.33	2 450 000.00	2 517 620.00	0.11
USD FINANCE DEP GOVT OF SHARJAH-REG-S 6.500000% 23-23.11.32	4 200 000.00	4 336 500.00	0.19
USD FORD MOTOR CO 3.250000% 21-12.02.32	250 000.00	206 955.62	0.01
USD GENERAL MOTORS CO 5.400000% 22-15.10.29	1 975 000.00	2 006 057.35	0.09
USD GENERAL MOTORS CO 5.600000% 22-15.10.32	5 000 000.00	5 071 086.90	0.22
USD GUATEMALA, REPUBLIC OF-REG-S 5.375000% 20-24.04.32	2 500 000.00	2 397 500.00	0.11
USD HANWHA ENERGY USA HOLDINGS CORP-144A 4.125000% 22-05.07.25	4 000 000.00	3 929 462.40	0.17
USD HANWHA Q CELLS AMERICAS HOLDINGS-144A 5.000000% 23-27.07.28	1 600 000.00	1 604 944.00	0.07
USD HEALTHPEAK OP LLC 2.125000% 21-01.12.28	3 200 000.00	2 821 699.65	0.12
USD HOME DEPOT INC/THE 4.200000% 13-01.04.43	4 100 000.00	3 685 019.61	0.16
USD HOST HOTELS & RESORTS LP 3.500000% 20-15.09.30	1 000 000.00	899 115.74	0.04
USD HOST HOTELS & RESORTS LP 2.900000% 21-15.12.31	3 900 000.00	3 296 250.20	0.15
USD HUMANA INC 4.875000% 20-01.04.30	4 100 000.00	4 093 157.51	0.18
USD INDIA GREEN POWER HOLDINGS-144A 4.000000% 21-22.02.27	250 000.00	231 187.50	0.01
USD INTEL CORP 4.150000% 22-05.08.32	4 000 000.00	3 865 301.36	0.17
USD INTERN BK FOR RECONSTR & DEVELP 3.500000% 23-12.07.28	1 650 000.00	1 615 789.08	0.07
USD INTERNATIONAL BK FOR RECONSTR& DEVELOP 1.625000% 21-03.11.31	2 000 000.00	1 678 420.46	0.07
USD INTL BK FOR RECONSTR & DEVT WORLD BANK 3.625000% 22-21.09.29	2 800 000.00	2 744 465.22	0.12
USD INVERSIONES CMPC SA-REG-S 4.375000% 17-04.04.27	12 082 000.00	11 610 802.00	0.51
USD JOHNSON CONTROLS INTERNATIONAL PLC 1.750000% 20-15.09.30	10 500 000.00	8 731 895.13	0.38
USD JORDAN, KINGDOM OF-REG-S 7.500000% 23-13.01.29	4 850 000.00	4 746 937.50	0.21

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)		
USD JSW HYDRO ENERGY LTD-REG-S 4.12500% 21-18.05.31	1 000 000.00		703 368.75	0.03
USD KB KOOKMIN CRD CO LTD-REG-S 4.00000% 22-09.06.25	1 100 000.00		1 078 363.00	0.05
USD KELLOGG CO 3.40000% 17-15.11.27	1 600 000.00		1 536 261.36	0.07
USD KILROY REALTY LP 2.65000% 21-15.11.33	900 000.00		680 721.59	0.03
USD KIMCO REALTY CORP 2.70000% 20-01.10.30	600 000.00		520 978.55	0.02
USD KOREA EXCHANGE BANK-144A 3.25000% 22-30.03.27	4 800 000.00		4 573 920.00	0.20
USD KOREA HOUSING FINANCE CORP-144A 4.62500% 23-24.02.33	2 000 000.00		1 942 725.00	0.09
USD KOREA WATER RESOURCES CORP-REG-S 3.50000% 22-27.04.25	2 200 000.00		2 157 584.00	0.10
USD KREDITANSTALT FUER WIEDERAUFBAU 1.75000% 19-14.09.29	9 800 000.00		8 706 403.50	0.38
USD LENOVO GROUP LTD-144A 6.53600% 22-27.07.32	3 500 000.00		3 715 845.00	0.16
USD MANULIFE FINANCIAL CORP 3.70300% 22-16.03.32	10 300 000.00		9 545 266.47	0.42
USD MEXICO, UNITED STATES OF 4.87500% 22-19.05.33	2 000 000.00		1 911 000.00	0.08
USD MEXICO, UNITED STATES OF 6.33800% 23-04.05.53	1 490 000.00		1 481 060.00	0.07
USD MICRON TECHNOLOGY INC 2.70300% 21-15.04.32	6 900 000.00		5 791 337.25	0.25
USD MOODY'S CORP 2.55000% 20-18.08.60	150 000.00		85 123.43	0.00
USD NORINCHUKIN BANK/THE-144A 5.43000% 23-09.03.28	3 500 000.00		3 573 616.66	0.16
USD OWENS CORNING 3.95000% 19-15.08.29	800 000.00		763 778.63	0.03
USD PEIDMONT OPERATING PARTNERSHIP LP 3.15000% 20-15.08.30	400 000.00		308 451.62	0.01
USD PEPSICO INC 2.87500% 19-15.10.49	6 850 000.00		4 885 930.73	0.21
USD PERTAMINA GEOTHERMAL ENERGY PT-REG-S 5.15000% 23-27.04.28	2 500 000.00		2 493 750.00	0.11
USD PERUSAHAAN SBSN INDONESIA III-REG-S 4.70000% 22-06.06.32	6 106 000.00		6 015 081.66	0.26
USD PHILIPPINES, REPUBLIC OF THE 5.50000% 23-17.01.48	1 500 000.00		1 528 290.00	0.07
USD PROCTER & GAMBLE CO 3.55000% 20-25.03.40	3 800 000.00		3 344 601.65	0.15
USD PROLOGIS LP 1.25000% 20-15.10.30	4 800 000.00		3 877 873.05	0.17
USD PROLOGIS LP 2.12500% 20-15.04.27	4 100 000.00		3 795 632.89	0.17
USD PUBLIC SERVICE ELECTRIC AND GAS CO 4.65000% 23-15.03.33	100 000.00		99 249.46	0.00
USD PUBLIC SERVICE ELECTRIC AND GAS CO 5.12500% 23-15.03.53	5 200 000.00		5 247 315.16	0.23
USD RABOBANK NEDERLAND NV-REG-S 1.00400% 20-24.09.26	6 200 000.00		5 778 017.52	0.25
USD RAYONIER LP 2.75000% 21-17.05.31	100 000.00		82 910.67	0.00
USD RENEW WIND ENER AP2 / RENEW POWER-REG-S 4.50000% 21-14.07.28	200 000.00		180 370.00	0.01
USD RENEW WIND ENERGY AP2 / RENEW POWE-144A 4.50000% 21-14.07.28	250 000.00		225 462.50	0.01
USD ROYALTY PHARMA PLC 2.12500% 21-02.09.31	2 900 000.00		2 362 709.73	0.10
USD SALESFORCE.COM INC 1.50000% 21-15.07.28	6 000 000.00		5 343 922.92	0.23
USD SK BATTERY AMERICA INC-REG-S 2.12500% 21-26.01.26	1 640 000.00		1 520 263.60	0.07
USD SK HYNIX INC-144A 2.37500% 21-19.01.31	1 900 000.00		1 561 040.00	0.07
USD SK HYNIX INC-144A 6.37500% 23-17.01.28	1 700 000.00		1 759 024.00	0.08
USD SOUTHWESTERN ELECTRIC POWER 3.25000% 21-01.11.51	1 000 000.00		676 754.47	0.03
USD STAR ENERGY GEOTHERMAL WAYANG-REG-S 6.75000% 18-24.04.33	1 000 000.00		810 394.60	0.04
USD SUMITOMO MITSUI FIN GP INC 2.47200% 22-14.01.29	3 500 000.00		3 118 227.89	0.14
USD SUZANO AUSTRIA GMBH-REG-S 5.75000% 16-14.07.26	4 750 000.00		4 770 496.25	0.21
USD SUZANO INTERNATIONAL FINANCE B.V. 5.50000% 17-17.01.27	2 883 000.00		2 880 693.60	0.13
USD SYSCO CORP 2.40000% 20-15.02.30	2 100 000.00		1 846 304.31	0.08
USD T-MOBILE USA INC 3.30000% 21-15.02.51	2 150 000.00		1 531 963.00	0.07
USD TELEFONICA EMISIONES SA 4.10300% 17-08.03.27	2 900 000.00		2 840 049.75	0.13
USD TELUS CORP 3.40000% 22-13.05.32	1 400 000.00		1 245 063.52	0.06
USD VERIZON COMMUNICATIONS INC 3.87500% 19-08.02.29	2 500 000.00		2 417 923.77	0.11
USD VERIZON COMMUNICATIONS INC 1.50000% 20-18.09.30	10 300 000.00		8 456 266.21	0.37
USD VERIZON COMMUNICATIONS INC 2.85000% 21-03.09.41	11 250 000.00		8 230 557.94	0.36
USD VISA INC 0.75000% 20-15.08.27	4 900 000.00		4 351 668.44	0.19
USD VMWARE INC 1.80000% 21-15.08.28	1 400 000.00		1 230 273.23	0.05
USD WHIRLPOOL CORP 2.40000% 21-15.05.31	4 000 000.00		3 339 314.24	0.15
USD WISCONSIN POWER AND LIGHT CO 4.95000% 23-01.04.33	4 600 000.00		4 600 572.61	0.20
USD WISCONSIN PUBLIC SERVICE CORP 2.85000% 21-01.12.51	800 000.00		525 171.89	0.02
USD XYLEM INC/NY 1.95000% 20-30.01.28	3 000 000.00		2 715 855.81	0.12
USD XYLEM INC/NY 2.25000% 20-30.01.31	4 300 000.00		3 677 673.00	0.16
TOTAL USD			371 202 211.09	16.28
Total Notes, fixed rate			531 963 666.54	23.33

Notes, zero coupon

EUR

EUR KOREA INTERNATIONAL BOND 0.00000% 22-15.10.26	3 200 000.00		3 185 406.40	0.14
TOTAL EUR			3 185 406.40	0.14
Total Notes, zero coupon			3 185 406.40	0.14

Notes, floating rate

EUR

EUR AIB GROUP PLC-REG-S 5.750%/VAR 22-16.02.29	5 868 000.00		6 843 428.33	0.30
EUR AUSTRALIA & NZ BANKING GRP-REG-S-SUB 1.125%/VAR 19-21.11.29	2 000 000.00		2 113 116.88	0.09

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)		
EUR CNP ASSURANCES-REG-S-SUB 2.000%/VAR 19-27.07.50	500 000.00		471 541.13	0.02
EUR EDP-ENERGIAS DE PORTUGAL SA-REG-S-SUB 4.496%/VAR 19-30.04.79	4 500 000.00		4 877 234.26	0.21
EUR EDP-ENERGIAS DE PORTUGAL SA-REG-S-SUB 1.700%/VAR 20-20.07.80	5 400 000.00		5 601 720.86	0.25
EUR ENBW ENERGIE BADEN-WUERTTEMBERG-REG-S-SUB 5.250%/VAR 24-23.01.84	800 000.00		882 591.16	0.04
EUR ING GROEP NV-REG-S 2.125%/VAR 22-23.05.26	600 000.00		637 698.27	0.03
EUR ING GROEP NV-REG-S-SUB 4.125%/VAR 22-24.08.33	1 000 000.00		1 076 578.03	0.05
EUR KONINKLIJKE KPN-REG-S-SUB 6.000%/VAR 22-PRP	986 000.00		1 126 636.03	0.05
EUR LA BANQUE POSTALE SA-REG-S-SUB 5.500%/VAR 22-05.03.34	1 900 000.00		2 155 717.44	0.09
EUR MUENCHEN RUECKVOR AG-REG-S-SUB 1.250%/VAR 20-26.05.41	500 000.00		449 544.56	0.02
EUR NATWEST GROUP PLC-REG-S 0.750%/VAR 19-15.11.25	5 500 000.00		5 824 382.34	0.26
EUR ORSTED A/S-REG-S-SUB 1.750%/VAR 19-09.12.3019	4 500 000.00		4 374 871.87	0.19
EUR ORSTED A/S-REG-S-SUB 1.500%/VAR 21-18.02.3021	1 100 000.00		937 976.88	0.04
EUR RAIFFEISEN BANK INTL AG-REG-S-SUB 1.375%/VAR 21-17.06.33	900 000.00		812 744.64	0.04
EUR RED ELECTRICA CORP SA-REG-S-SUB 4.625%/VAR 23-PRP	3 600 000.00		3 988 710.00	0.17
EUR STANDARD CHARTERED PLC-REG-S 0.800%/VAR 21-17.11.29	1 500 000.00		1 427 006.63	0.06
EUR TELEFONICA EUROPE BV-REG-S-SUB 2.502%/VAR 20-PRP	6 500 000.00		6 575 207.03	0.29
EUR TELEFONICA EUROPE BV-REG-S-SUB 2.376%/VAR 21-PRP	1 600 000.00		1 522 922.50	0.07
EUR TELEFONICA EUROPE BV-REG-S-SUB 7.125%/VAR 22-PRP	200 000.00		235 446.86	0.01
EUR TELIA CO AB-REG-S-SUB 1.375%/VAR 20-11.05.81	5 800 000.00		5 890 733.75	0.26
EUR TELIA CO AB-REG-S-SUB 2.750%/VAR 22-30.06.83	1 500 000.00		1 513 282.03	0.07
EUR TENNET HOLDING BV-REG-S-SUB 2.374%/VAR 20-PRP	6 600 000.00		6 924 721.22	0.30
EUR TERNA - RETE ELETTRICA NAZIONALE-REG-S-SUB 2.375%/VAR PRP	1 000 000.00		993 658.05	0.04
EUR UNIBAIL-RODAMCO-WESTFIELD-REG-S-SUB 7.250%/VAR 23-PRP	4 700 000.00		5 252 154.53	0.23
TOTAL EUR			72 509 625.28	3.18
GBP				
GBP NATWEST GROUP PLC-REG-S 2.057%/VAR 21-09.11.28	2 200 000.00		2 503 018.95	0.11
TOTAL GBP			2 503 018.95	0.11
USD				
USD ABN AMRO BANK NV-REG-S 2.470%/VAR 21-13.12.29	6 000 000.00		5 279 528.06	0.23
USD CITIGROUP INC 2.014%/VAR 22-25.01.26	7 000 000.00		6 756 380.54	0.30
USD GOLDMAN SACHS GROUP INC 4.387%/VAR 22-15.06.27	2 100 000.00		2 075 325.72	0.09
USD ING GROEP NV-REG-S 1.400%/VAR 20-01.07.26	6 200 000.00		5 870 351.52	0.26
USD JPMORGAN CHASE & CO 6.070%/VAR 23-22.10.27	6 000 000.00		6 180 473.04	0.27
USD MIZUHO FINANCIAL GROUP INC 3.261%/VAR 22-22.05.30	2 900 000.00		2 634 260.98	0.11
USD STANDARD CHARTERED PLC-144A 1.214%/VAR 21-23.03.25	3 000 000.00		2 976 690.00	0.13
USD STANDARD CHARTERED PLC-REG-S 1.214%/VAR 21-23.03.25	7 900 000.00		7 838 617.00	0.34
USD SWISS RE FINANCE LUXEMBOURG-144A-SUB 5.000%/VAR 19-02.04.49	4 200 000.00		4 053 000.00	0.18
TOTAL USD			43 664 626.86	1.91
Total Notes, floating rate			118 677 271.09	5.20
Medium term notes, fixed rate				
EUR				
EUR A2A SPA-REG-S 1.00000% 19-16.07.29	7 400 000.00		7 083 273.74	0.31
EUR A2A SPA-REG-S 1.00000% 21-02.11.33	4 100 000.00		3 410 897.78	0.15
EUR A2A SPA-REG-S 2.50000% 22-15.06.26	2 818 000.00		2 997 872.37	0.13
EUR AB IGNITIS GRUPE-REG-S 1.87500% 18-10.07.28	1 500 000.00		1 491 448.41	0.07
EUR ABB FINANCE BV-REG-S 0.62500% 22-31.03.24	2 400 000.00		2 592 739.71	0.11
EUR ABN AMRO BANK NV-REG-S 4.25000% 22-21.02.30	1 000 000.00		1 127 201.62	0.05
EUR ABN AMRO BANK NV-REG-S 4.00000% 23-16.01.28	800 000.00		887 422.80	0.04
EUR ACCIONA ENERGIA FINANCA FILIALES-REG-S 3.75000% 23-25.04.30	1 700 000.00		1 831 593.47	0.08
EUR ACCIONA ENERGIA FINANCA FILIALES-REG-S 5.12500% 23-23.04.31	1 400 000.00		1 612 277.86	0.07
EUR ACEA SPA-REG-S 0.25000% 21-28.07.30	5 800 000.00		5 176 713.82	0.23
EUR ACEA SPA-REG-S 3.87500% 23-24.01.31	1 600 000.00		1 769 718.50	0.08
EUR ACTION LOGEMENT SERVICES-REG-S 0.50000% 19-30.10.34	3 000 000.00		2 480 710.41	0.11
EUR ACTION LOGEMENT SERVICES-REG-S 1.37500% 22-13.04.32	1 500 000.00		1 440 462.00	0.06
EUR ACTION LOGEMENT SERVICES-REG-S 3.12500% 22-28.09.37	1 400 000.00		1 473 022.78	0.06
EUR ACTION LOGEMENT SERVICES-REG-S 3.62500% 23-25.05.43	800 000.00		872 912.41	0.04
EUR ACTION LOGEMENT SERVICES-REG-S 4.12500% 23-03.10.38	1 000 000.00		1 165 848.22	0.05
EUR ADIF - ALTA VELOCIDAD-REG-S 0.55000% 21-31.10.31	4 000 000.00		3 524 829.11	0.15
EUR ADIF ALTA VELOCIDAD-REG-S 0.55000% 20-30.04.30	3 100 000.00		2 864 902.04	0.13
EUR ADIF ALTA VELOCIDAD-REG-S 3.50000% 22-30.07.29	2 500 000.00		2 757 096.13	0.12
EUR AGENCE FRANCAISE DE DEVELOPPEMENT-REG-S 0.01000% 21-25.11.28	4 100 000.00		3 897 999.65	0.17
EUR AIR LIQUIDE FINANCE-REG-S 0.37500% 21-27.05.31	1 000 000.00		909 208.63	0.04
EUR AKZO NOBEL NV-REG-S 1.50000% 22-28.03.28	1 100 000.00		1 117 719.53	0.05
EUR AKZO NOBEL NV-REG-S 2.00000% 22-28.03.32	1 100 000.00		1 065 204.77	0.05
EUR ALLIANDER NV-REG-S 0.87500% 19-24.06.32	3 300 000.00		3 028 857.57	0.13

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)		
EUR ALLIANDER NV-REG-S 2.62500% 22-09.09.27	950 000.00		1 022 691.34	0.04
EUR AMPRION GMBH-REG-S 3.87500% 23-07.09.28	3 200 000.00		3 560 112.24	0.16
EUR AMPRION GMBH-REG-S 4.12500% 23-07.09.34	1 300 000.00		1 472 289.99	0.06
EUR ANDORRA INTERNATIONAL BOND-REG-S 1.25000% 21-06.05.31	2 000 000.00		1 852 286.53	0.08
EUR ASIAN DEVELOPMENT BANK 2.55000% 24-10.01.31	4 400 000.00		4 753 595.11	0.21
EUR ASSICURAZIONI GENERALI SPA-REG-S-SUB 2.12400% 19-01.10.30	3 100 000.00		2 963 929.81	0.13
EUR ASSICURAZIONI GENERALI SPA-REG-S-SUB 2.42900% 20-14.07.31	8 500 000.00		8 022 754.64	0.35
EUR ASSICURAZIONI GENERALI SPA-REG-S-SUB 5.39900% 23-20.04.33	1 913 000.00		2 196 799.44	0.10
EUR ASSICURAZIONI GENERALI SPA-REG-S 3.21200% 24-15.01.29	5 000 000.00		5 422 722.94	0.24
EUR AUTOLIV INC-REG-S 4.25000% 23-15.03.28	1 250 000.00		1 386 668.75	0.06
EUR BANCA INTESA SPA-REG-S 0.75000% 21-16.03.28	2 000 000.00		1 963 501.16	0.09
EUR BANCO BILBAO VIZCAYA ARGENT-REG-S 1.37500% 18-14.05.25	1 000 000.00		1 054 353.34	0.05
EUR BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 1.00000% 19-21.06.26	2 300 000.00		2 367 135.36	0.10
EUR BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 0.75000% 20-04.06.25	5 800 000.00		6 074 789.25	0.27
EUR BANCO SANTANDER SA-REG-S 1.12500% 20-23.06.27	7 700 000.00		7 804 146.82	0.34
EUR BANK OF AMERICA CORP-REG-S 4.13400% 23-12.06.28	1 200 000.00		1 343 071.65	0.06
EUR BANQUE FEDERATIVE CREDIT MUTUEL-REG-S 4.12500% 23-18.09.30	2 200 000.00		2 499 357.31	0.11
EUR BANQUE FEDERATIVE DU CREDIT-REG-S 0.10000% 20-08.10.27	4 100 000.00		3 996 193.18	0.18
EUR BANQUE FEDERATIVE DU CREDIT-REG-S 0.25000% 21-29.06.28	3 000 000.00		2 863 528.80	0.13
EUR BANQUE FEDERATIVE DU CR MUTUEL-REG-S 4.00000% 22-21.11.29	1 600 000.00		1 798 159.13	0.08
EUR BELFIUS BANK SA-REG-S 0.37500% 21-08.06.27	1 300 000.00		1 274 620.74	0.06
EUR BERLIN HYP AG-REG-S 1.50000% 18-18.04.28	500 000.00		501 537.92	0.02
EUR BERLIN HYP AG-REG-S 1.12500% 17-25.10.27	2 000 000.00		1 980 924.79	0.09
EUR BNG BANK NV-REG-S 0.12500% 21-19.04.33	4 300 000.00		3 664 880.62	0.16
EUR BNG BANK NV-REG-S 0.25000% 21-22.11.36	3 200 000.00		2 472 965.44	0.11
EUR BNG BANK NV-REG-S 0.25000% 22-12.01.32	2 000 000.00		1 787 989.24	0.08
EUR BNG BANK NV-REG-S 3.00000% 23-11.01.33	8 400 000.00		9 249 323.16	0.41
EUR BNP PARIBAS-REG-S 1.00000% 18-17.04.24	700 000.00		755 637.86	0.03
EUR BPIFRANCE FINANCEMENT SA-REG-S 2.12500% 22-29.11.27	6 900 000.00		7 330 981.75	0.32
EUR BPIFRANCE FINANCEMENT SA-REG-S 3.12500% 23-25.05.33	2 300 000.00		2 554 123.74	0.11
EUR CADENT FINANCE PLC-REG-S 4.25000% 23-05.07.29	400 000.00		450 476.57	0.02
EUR CAISSE D'AMORTIS DE LA DETTE SOC-REG-S 2.75000% 22-25.11.32	8 000 000.00		8 687 393.00	0.38
EUR CAISSE D'AMORTIS DE LA DETTE SOC-REG-S 3.12500% 23-01.03.30	3 000 000.00		3 347 394.52	0.15
EUR CAISSE D'AMORTIS DE LA DETE SOCIAL-REG-S 3.00000% 23-25.11.31	3 200 000.00		3 543 524.77	0.16
EUR CAISSE D'AMORTISEMENT DE LA DETTE-REG-S 3.00000% 23-25.05.28	2 200 000.00		2 425 926.04	0.11
EUR CAISSE D'AMORTISEMENT DE LA DE-REG-S 2.87500% 22-25.05.27	1 600 000.00		1 749 832.31	0.08
EUR CAISSE D'AMTISEMT DE LA DTE SCIL-REG-S 1.75000% 22-25.11.27	3 000 000.00		3 156 366.59	0.14
EUR CAISSE DES DEPOTS ET CONSIGNAIONS-REG-S 3.00000% 22-25.11.27	1 000 000.00		1 096 683.54	0.05
EUR CAISSE DES DEPOTS ET-REG-S 3.37500% 23-25.11.30	3 000 000.00		3 390 012.45	0.15
EUR CAISSE FRANCAISE DE FINANCEMENT-REG-S 3.62500% 23-17.01.29	1 200 000.00		1 350 074.06	0.06
EUR CAIXABANK SA-REG-S 3.75000% 22-07.09.29	1 500 000.00		1 664 888.85	0.07
EUR CASSA DEPOSITI E PRESTITI SPA-REG-S 1.00000% 20-11.02.30	9 500 000.00		8 872 289.05	0.39
EUR CASSA DEPOSITI E PRESTITI SPA-REG-S 2.00000% 20-20.04.27	2 800 000.00		2 928 161.55	0.13
EUR CASSA DI RISPARMINO DI PARMA-REG-S 3.50000% 24-15.07.33	1 000 000.00		1 098 192.23	0.05
EUR CASTELLUM AB-REG-S 0.75000% 19-04.09.26	1 500 000.00		1 480 166.61	0.06
EUR COMMUNAUTE FRANCAISE DE BELGIQUE-REG-S 1.62500% 22-03.05.32	3 000 000.00		2 942 488.31	0.13
EUR COOPERATIEVE RABOBANK UA-REG-S 3.29600% 23-22.11.28	4 200 000.00		4 683 240.87	0.21
EUR COUNCIL OF EUROPE DEV BANK-REG-S 2.87500% 23-13.04.30	2 000 000.00		2 208 845.92	0.10
EUR COVESTRO AG-REG-S 4.75000% 22-15.11.28	900 000.00		1 030 710.04	0.05
EUR CPI PROPERTY GROUP SA-REG-S 1.62500% 19-23.04.27	2 400 000.00		2 102 024.10	0.09
EUR CREDIT AGRICOLE SA 0.12500% 20-09.12.27	7 200 000.00		6 936 992.36	0.30
EUR CREDIT AGRICOLE SA-REG-S 4.37500% 23-27.11.33	1 100 000.00		1 252 582.68	0.05
EUR CREDIT MUTUEL ARKEA SA-REG-S 0.37500% 19-03.10.28	2 800 000.00		2 655 576.23	0.12
EUR CREDIT MUTUEL ARKEA SAC-REG-S 0.87500% 21-11.03.33	1 900 000.00		1 626 176.64	0.07
EUR CREDIT MUTUEL ARKEA SA-REG-S 4.25000% 22-01.12.32	1 800 000.00		2 046 560.17	0.09
EUR CTP BV-REG-S 0.50000% 21-21.06.25	1 900 000.00		1 962 823.55	0.09
EUR CTP BV-REG-S 0.75000% 21-18.02.27	4 500 000.00		4 431 222.18	0.19
EUR CTP NV-REG-S 0.87500% 22-20.01.26	1 600 000.00		1 629 566.18	0.07
EUR CTP NV-REG-S 4.75000% 24-05.02.30	1 100 000.00		1 203 545.06	0.05
EUR DAIMLER AG-REG-S 0.75000% 20-10.09.30	2 000 000.00		1 892 069.36	0.08
EUR DAIMLER AG-REG-S 0.75000% 21-11.03.33	5 400 000.00		4 801 409.65	0.21
EUR DEUTSCHE BAHN FINANCE GMBH-REG-S 3.62500% 23-18.12.37	1 000 000.00		1 124 703.24	0.05
EUR DEUTSCHE WOHNEN AG-REG-S 0.50000% 21-07.04.31	1 000 000.00		869 477.95	0.04
EUR DEUTSCHE WOHNEN SE-REG-S 1.30000% 21-07.04.41	1 100 000.00		762 490.36	0.03
EUR DEVELOPMENT BANK OF JAPAN INC-REG-S 0.01000% 21-09.09.25	3 060 000.00		3 162 927.37	0.14
EUR DEVELOPMENT BANK OF JAPAN-REG-S 3.50000% 23-13.09.27	1 200 000.00		1 332 716.09	0.06
EUR DS SMITH PLC-REG-S 4.37500% 23-27.07.27	2 750 000.00		3 058 151.12	0.13
EUR DS SMITH PLC-REG-S 4.50000% 23-27.07.30	1 450 000.00		1 625 398.35	0.07
EUR E.ON AG ECP-REG-S 0.60000% 21-01.10.32	5 400 000.00		4 714 772.54	0.21
EUR E.ON SE-REG-S 0.35000% 19-28.02.30	2 700 000.00		2 479 493.59	0.11
EUR E.ON SE-REG-S 0.87500% 20-20.08.31	2 900 000.00		2 664 533.24	0.12
EUR E.ON SE-REG-S 1.62500% 22-29.03.31	3 988 000.00		3 901 558.28	0.17

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
EUR E.ON SE-REG-S 3.75000% 23-01.03.29	2 700 000.00	3 030 686.38	0.13
EUR E.ON SE-REG-S 3.87500% 23-12.01.35	1 800 000.00	2 009 332.21	0.09
EUR EAST JAPAN RAILWAY CO-REG-S 4.11000% 23-22.02.43	3 833 000.00	4 395 532.10	0.19
EUR EAST JAPAN RAILWAY CO-REG-S 3.97600% 23-05.09.32	2 250 000.00	2 584 079.33	0.11
EUR EAST JAPAN RAILWAY CO-REG-S 4.38900% 23-05.09.43	3 422 000.00	4 013 610.59	0.18
EUR EDP - ENERGIAS DE PORTUGAL SA-REG-S 3.87500% 23-26.06.28	1 200 000.00	1 334 614.55	0.06
EUR EDP FINANCE BV-REG-S 1.87500% 22-21.09.29	2 400 000.00	2 421 579.74	0.11
EUR EDP SERVICIOS FINANCIEROS ESPANA-REG-S 4.37500% 23-04.04.32	2 885 000.00	3 337 241.97	0.15
EUR EDP SERVICIOS FINANCIEROS ESPANA-REG-S 3.50000% 24-16.07.30	1 450 000.00	1 583 174.07	0.07
EUR ELECTRICITE DE FRANCE SA-REG-S 4.75000% 22-12.10.34	4 200 000.00	4 885 768.27	0.21
EUR ELECTRICITE DE FRANCE SA-REG-S 3.75000% 23-05.06.27	1 000 000.00	1 101 242.43	0.05
EUR ENBW INTERNATIONAL FINANCE BV-REG-S 4.04900% 22-22.11.29	1 900 000.00	2 155 473.90	0.09
EUR ENBW INTERNATIONAL FINANCE BV-REG-S 4.30000% 23-23.05.34	1 000 000.00	1 144 690.25	0.05
EUR ENEXIS HOLDING NV-REG-S 0.62500% 20-17.06.32	3 000 000.00	2 674 788.52	0.12
EUR ENEXIS HOLDING NV-REG-S 0.37500% 21-14.04.33	2 500 000.00	2 132 906.19	0.09
EUR ENEXIS HOLDING NV-REG-S 3.62500% 23-12.06.34	1 400 000.00	1 586 589.35	0.07
EUR ENGIE SA-REG-S 3.87500% 23-06.12.33	2 500 000.00	2 789 625.78	0.12
EUR ENGIE SA-REG-S 4.50000% 23-06.09.42	4 000 000.00	4 606 881.84	0.20
EUR ERG SPA-REG-S 0.50000% 20-11.09.27	3 100 000.00	3 033 984.67	0.13
EUR ERG SPA-REG-S 1.87500% 19-11.04.25	1 300 000.00	1 383 100.17	0.06
EUR ERSTE GROUP BANK AG-REG-S 0.12500% 21-17.05.28	2 800 000.00	2 670 801.98	0.12
EUR ESB FINANCE DAC-REG-S 1.12500% 19-11.06.30	3 600 000.00	3 448 185.05	0.15
EUR ESB FINANCE DAC-REG-S 4.25000% 23-03.03.36	1 900 000.00	2 192 454.42	0.10
EUR ESSITY CAPITAL BV-REG-S 3.00000% 22-21.09.26	550 000.00	594 044.05	0.03
EUR EUROFIMA EURO RAILROADMAT FIN CO-REG-S 0.15000% 19-10.10.34	2 400 000.00	1 970 568.73	0.09
EUR EUROFIMA-REG-S 0.01000% 21-23.06.28	1 300 000.00	1 258 135.59	0.06
EUR EUROGRID GMBH-REG-S 3.27900% 22-05.09.31	1 900 000.00	2 044 912.13	0.09
EUR EUROGRID GMBH-REG-S 3.59800% 24-01.02.29	400 000.00	440 556.93	0.02
EUR EUROPEAN COMMUNITY-REG-S 2.62500% 22-04.02.48	4 000 000.00	3 949 370.37	0.17
EUR EUROPEAN UNION-REG-S-2.75000% 22-04.12.37	2 550 000.00	2 694 373.61	0.12
EUR EUROPEAN UNION-REG-S 1.12500% 22-04.06.37	1 050 000.00	910 189.40	0.04
EUR EUROPEAN UNION-REG-S 0.20000% 21-04.06.36	3 000 000.00	2 354 446.87	0.10
EUR FERROVIE DELLO STATO-REG-S 0.37500% 21-25.03.28	6 000 000.00	5 788 739.23	0.25
EUR FERROVIE DELLO STATO ITALI S.P.A-REG-S 4.12500% 23-23.05.29	2 000 000.00	2 233 860.10	0.10
EUR FERROVIE DELLO STATO ITALIANE SPA-REG-S 4.50000% 23-23.05.33	5 808 000.00	6 632 197.46	0.29
EUR FLEMISH COMMUNITY-REG-S 1.50000% 19-11.04.44	2 600 000.00	2 033 279.24	0.09
EUR FLEMISH COMMUNITY-REG-S 0.87500% 21-21.03.46	600 000.00	393 686.98	0.02
EUR FLEMISH COMMUNITY-REG-S 3.25000% 22-12.01.43	1 400 000.00	1 481 958.71	0.06
EUR FLUVIUS SYSTEM OPERATOR CVBA-REG-S 0.25000% 20-02.12.30	2 000 000.00	1 789 953.18	0.08
EUR GLOBALWORTH REAL ESTATE INVEST-REG-S 2.95000% 20-29.07.26	1 000 000.00	928 895.82	0.04
EUR H LUNDBECK A/S-REG-S 0.87500% 20-14.10.27	2 000 000.00	1 964 596.10	0.09
EUR HYPO NOE LANDESBANK FUER NIED AG-REG-S 4.00000% 23-01.02.27	2 000 000.00	2 191 965.60	0.10
EUR IBERDROLA FINANZAS SA-REG-S 1.37500% 22-11.03.32	2 000 000.00	1 913 364.20	0.08
EUR IBERDROLA FINANZAS SA-REG-S 3.62500% 23-13.07.33	3 300 000.00	3 668 548.24	0.16
EUR ILE DE FRANCE-REG-S 0.50000% 16-14.06.25	1 700 000.00	1 778 702.44	0.08
EUR ILE DE FRANCE-REG-S 3.20000% 24-25.05.34	2 000 000.00	2 198 470.06	0.10
EUR ILE-DE-FRANCE MOBILITES-REG-S 0.95000% 21-28.05.41	1 500 000.00	1 106 710.60	0.05
EUR ILE-DE-FRANCE MOBILITES-REG-S 3.05000% 23-03.02.33	6 300 000.00	6 898 464.17	0.30
EUR ILE-DE-FRANCE MOBILITES-REG-S 3.70000% 23-14.06.38	2 300 000.00	2 596 885.93	0.11
EUR IMERYS SA-REG-S 1.87500% 16-31.03.28	3 000 000.00	3 033 563.86	0.13
EUR INFORMA PLC-REG-S 2.12500% 20-06.10.25	400 000.00	423 213.43	0.02
EUR ING GROEP NV-REG-S 2.50000% 18-15.11.30	1 300 000.00	1 342 959.12	0.06
EUR INMOBILIARIA COLONIAL SA-REG-S 1.35000% 20-14.10.28	6 500 000.00	6 498 203.85	0.28
EUR INSTITUTO DE CREDITO OFICIAL-REG-S 2.65000% 22-31.01.28	5 000 000.00	5 390 624.24	0.24
EUR INSTITUTO DE CREDITO OFICIAL-REG-S 3.05000% 23-31.10.27	2 250 000.00	2 469 187.46	0.11
EUR INTERNATIONAL BANK FOR RECONS & DEV 2.90000% 23-19.01.33	4 400 000.00	4 854 222.71	0.21
EUR INTERNATIONAL BK FOR RECONST & DEV 0.10000% 20-17.09.35	5 700 000.00	4 530 523.45	0.20
EUR INTERNATIONAL DEVELOP ASSOCIATION-REG-S 1.75000% 22-05.05.37	5 000 000.00	4 718 235.50	0.21
EUR INTERNATIONAL DEVELOPMENT ASSOC-REG-S 2.50000% 22-15.01.38	2 000 000.00	2 046 257.05	0.09
EUR INTERNATIONAL DEVELOPMENT ASSOCIA-REG-S 3.20000% 24-18.01.44	600 000.00	650 914.46	0.03
EUR INTESA SANPAOLO SPA-REG-S 4.75000% 22-06.09.27	4 793 000.00	5 389 650.98	0.24
EUR INTESA SANPAOLO SPA-REG-S 5.62500% 23-08.03.33	3 752 000.00	4 439 146.27	0.19
EUR INTESA SANPAOLO SPA-REG-S 4.87500% 23-19.05.30	1 300 000.00	1 498 185.55	0.07
EUR INTL BK FOR RECONSTR & DEVT WORLD BANK 3.45000% 23-13.09.38	4 200 000.00	4 781 456.98	0.21
EUR IREN SPA-REG-S 1.50000% 17-24.10.27	5 800 000.00	5 950 258.51	0.26
EUR JAPAN FINANCE ORG FOR MUNI-REG-S 0.01000% 21-02.02.28	800 000.00	775 871.91	0.03
EUR JAPAN FINANCE ORG FOR MUNI-REG-S 2.87500% 24-23.01.29	800 000.00	868 086.06	0.04
EUR JUNTA DE CASTILLA Y LEON-REG-S 3.50000% 23-30.04.33	600 000.00	658 622.05	0.03
EUR KBC GROUP NV-REG-S 3.00000% 22-25.08.30	1 800 000.00	1 899 928.16	0.08
EUR KOJAMO OYJ-REG-S 2.00000% 22-31.03.26	1 000 000.00	1 025 830.61	0.04

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)		
EUR KOMMUNINVEST I SVERIGE AB-REG-S 0.87500% 22-01.09.29	2 100 000.00		2 087 767.72	0.09
EUR KOMMUNINVEST I SVERIGE AB-REG-S 3.37500% 23-15.03.27	500 000.00		556 301.22	0.02
EUR KOMMUNINVEST I SVERIGE AB-REG-S 3.12500% 23-08.12.27	1 400 000.00		1 554 364.65	0.07
EUR KREDITANSTALT FUER WIEDER-REG-S 2.75000% 23-15.05.30	3 250 000.00		3 578 593.05	0.16
EUR LA BANQUE POSTALE SA-REG-S 4.37500% 23-17.01.30	1 800 000.00		2 015 635.94	0.09
EUR LA BANQUE POSTALE SA-REG-S 4.00000% 23-03.05.28	900 000.00		1 003 539.89	0.04
EUR LA BANQUE POSTALE-REG-S 1.37500% 19-24.04.29	6 500 000.00		6 372 383.52	0.28
EUR LA BANQUE POSTALE-REG-S 0.75000% 21-23.06.31	8 000 000.00		7 121 628.80	0.31
EUR LA POSTE SA-REG-S 1.45000% 18-30.11.28	4 100 000.00		4 129 445.64	0.18
EUR LA POSTE SA-REG-S 2.62500% 22-14.09.28	2 000 000.00		2 138 248.36	0.09
EUR LA POSTE SA-REG-S 3.12500% 22-14.03.33	1 000 000.00		1 071 576.93	0.05
EUR LANDESBANK BADEN-WUERTTEMBERG REG S-0.37500% 21-21.02.31	2 800 000.00		2 401 994.21	0.11
EUR LANDESBANK BADEN-WUERTTEMBERG-REG-S 0.25000% 21-21.07.28	3 000 000.00		2 791 705.95	0.12
EUR LANDESBANK HESSEN-THUER GIRO-REG-S 2.62500% 22-24.08.27	2 100 000.00		2 219 876.80	0.10
EUR LANDESBANK HESSEN-THUERINGEN GIRO-REG-S 4.00000% 23-04.02.30	1 400 000.00		1 560 335.12	0.07
EUR LANDWIRTSCHAFTLICHE RENTENBANK-REG-S 3.25000% 23-26.09.33	1 700 000.00		1 936 858.48	0.08
EUR LEASEPLAN CORP NV-REG-S 0.25000% 21-23.02.26	7 700 000.00		7 799 546.56	0.34
EUR LEASEPLAN CORP NV-REG-S 0.25000% 21-07.09.26	6 200 000.00		6 186 931.98	0.27
EUR LOGICOR FINANCING SARL-REG-S 2.00000% 22-17.01.34	1 000 000.00		842 914.80	0.04
EUR MEDIOBANCA BANCA DI CREDITO FINAN-REG-S 1.00000% 20-08.09.27	6 900 000.00		6 896 609.28	0.30
EUR MERCEDES-BENZ INTERNATIONAL FIN-REG-S 3.50000% 23-30.05.26	7 141 000.00		7 847 108.62	0.34
EUR MERCEDES-BENZ INTERNATIONAL FIN-REG-S 3.70000% 23-30.05.31	1 900 000.00		2 147 408.28	0.09
EUR MERCK FINANCIAL SERVICES GMBH-REG-S 1.87500% 22-15.06.26	1 600 000.00		1 695 133.97	0.07
EUR MOTABILITY OPERATIONS GROUP PLC-REG-S 0.12500% 21-20.07.28	1 700 000.00		1 618 197.49	0.07
EUR MOTABILITY OPERATIONS GROUP PLC-REG-S 3.50000% 23-17.07.31	8 054 000.00		8 864 909.66	0.39
EUR MOTABILITY OPERATIONS GROUP PLC-REG-S 3.62500% 24-24.07.29	3 186 000.00		3 520 062.02	0.15
EUR MOTABILITY OPERATIONS GROUP PLC-REG-S 3.87500% 24-24.01.34	1 950 000.00		2 157 412.09	0.09
EUR MUNICIPALITY FINANCE PLC-REG-S 0.05000% 20-10.09.35	4 300 000.00		3 385 973.34	0.15
EUR NATIONAL GRID PLC-REG-S 3.87500% 23-16.01.29	1 000 000.00		1 107 464.45	0.05
EUR NATIONAL GRID TRANSCO PLC-REG-S 0.25000% 21-01.09.28	1 700 000.00		1 606 822.28	0.07
EUR NATIONALE-NEDERLANDEN BANK-REG-S 1.87500% 22-17.05.32	300 000.00		301 019.86	0.01
EUR NATIONALE-NEDERLANDEN BANK NV-REG-S 3.25000% 23-28.05.27	1 000 000.00		1 099 862.88	0.05
EUR NATIONALE-NEDERLANDEN BANK NV/THE 0.50000% 21-21.09.28	2 600 000.00		2 489 480.36	0.11
EUR NE PROPERTY BV-REG-S 2.00000% 22-20.01.30	2 800 000.00		2 539 652.49	0.11
EUR NEDERLANDSE WATERSCHAPSBAK NV-REG-S 1.25000% 17-07.06.32	1 000 000.00		965 576.31	0.04
EUR NEDERLANDSE WATERSCHAPSBAK NV-REG-S 2.75000% 22-09.11.27	1 550 000.00		1 691 654.20	0.07
EUR NEDERLANDSE WATERSCHAPSBAK NV-REG-S 2.75000% 23-17.12.29	3 000 000.00		3 275 845.40	0.14
EUR NESTE OYJ-REG-S 3.87500% 23-16.03.29	1 000 000.00		1 112 665.43	0.05
EUR NESTE OYJ-REG-S 3.87500% 23-21.05.31	1 000 000.00		1 119 406.69	0.05
EUR NESTE OYJ-REG-S 4.25000% 23-16.03.33	1 700 000.00		1 956 587.82	0.09
EUR NOKIA OYJ-REG-S 4.37500% 23-21.08.31	1 300 000.00		1 424 407.66	0.06
EUR NORDEA BANK ABP-REG-S 0.50000% 21-19.03.31	1 300 000.00		1 172 651.19	0.05
EUR NORDEA BANK ABP-REG-S 1.12500% 22-16.02.27	2 400 000.00		2 442 550.44	0.11
EUR NRW BANK 0.10000% 20-09.07.35	5 100 000.00		4 044 563.03	0.18
EUR OESTERREICHISCHE KONTROLLBANK AG-REG-S 3.12500% 23-15.11.28	2 000 000.00		2 223 549.41	0.10
EUR ONTARIO TEACHERS' FINANCE TRUST-REG-S 0.05000% 20-25.11.30	800 000.00		709 886.10	0.03
EUR ORANGE SA-REG-S 0.12500% 20-16.09.29	7 800 000.00		7 257 639.03	0.32
EUR ORSTED AS-REG-S 2.25000% 22-14.06.28	3 450 000.00		3 589 677.69	0.16
EUR ORSTED AS-REG-S 3.62500% 23-01.03.26	800 000.00		871 368.89	0.04
EUR ORSTED AS-REG-S 3.75000% 23-01.03.30	800 000.00		887 122.12	0.04
EUR ORSTED AS-REG-S 4.12500% 23-01.03.35	4 000 000.00		4 513 698.98	0.20
EUR POLAND, REPUBLIC OF-REG-S 2.00000% 19-08.03.49	2 200 000.00		1 634 493.41	0.07
EUR PROLOGIS INTERNATIONAL FUNDING II-REG-S 0.87500% 19-09.07.29	2 800 000.00		2 643 975.95	0.12
EUR PROLOGIS INTERNATIONAL FUNDING II-REG-S 1.62500% 20-17.06.32	1 300 000.00		1 180 036.60	0.05
EUR PROLOGIS INTERNATIONAL FUNDING II-REG-S 0.75000% 21-23.03.33	2 100 000.00		1 727 067.12	0.08
EUR PROLOGIS INTERNATIONAL FUND II SA-REG-S 3.62500% 22-07.03.30	1 700 000.00		1 822 652.12	0.08
EUR RCI BANQUE SA-REG-S 4.87500% 23-14.06.28	2 496 000.00		2 836 606.21	0.12
EUR RED ELEC FINANCIACIONES SAU-REG-S 3.00000% 24-17.01.34	1 900 000.00		2 052 449.39	0.09
EUR RED ELECTRICA FINANCIACIONES SAU-REG-S 0.50000% 21-24.05.33	2 800 000.00		2 458 821.59	0.11
EUR REGIE AUTONOME DES TRANSPORTS PA-REG-S 0.87500% 17-25.05.27	500 000.00		510 989.38	0.02
EUR REGION OF ILE DE FRANCE-REG-S 1.37500% 18-20.06.33	3 300 000.00		3 108 049.10	0.14
EUR REGION OF ILE DE FRANCE-REG-S 2.90000% 23-30.04.31	1 900 000.00		2 064 906.93	0.09
EUR REGION WALLONNE BELGIUM-REG-S 3.50000% 23-15.03.43	3 200 000.00		3 434 107.25	0.15
EUR REGION WALLONNE BELGIUM-REG-S 3.00000% 24-06.12.30	1 700 000.00		1 855 636.53	0.08
EUR REGION WALLONNE BELGIUM-REG-S 0.25000% 19-03.05.26	1 200 000.00		1 227 558.09	0.05
EUR REN FINANCE B V-REG-S 0.50000% 21-16.04.29	8 500 000.00		8 093 129.53	0.35
EUR SBAB BANK AB-REG-S 1.87500% 22-10.12.25	2 300 000.00		2 427 491.10	0.11
EUR SCHNEIDER ELECTRIC SE-REG-S 3.25000% 22-09.11.27	1 000 000.00		1 096 688.86	0.05
EUR SCHNEIDER ELECTRIC SE-REG-S 3.12500% 23-13.10.29	1 600 000.00		1 759 203.60	0.08
EUR SCHNEIDER ELECTRIC SE-REG-S 3.37500% 23-13.04.34	1 000 000.00		1 106 323.79	0.05
EUR SEGRO CAPITAL SARL-REG-S 1.25000% 22-23.03.26	9 500 000.00		9 819 607.67	0.43

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)		
EUR SEGRO CAPITAL SARL-REG-S 1.87500% 22-23.03.30	1 600 000.00		1 560 741.37	0.07
EUR SERBIA INTERNATIONAL BOND-REG-S 1.00000% 21-23.09.28	2 100 000.00		1 918 996.41	0.08
EUR SHAEFFLER AG-REG-S 3.37500% 20-12.10.28	900 000.00		943 408.13	0.04
EUR SIEMENS FININGSMAATSCH NV-REG-S 3.37500% 23-24.08.31	1 400 000.00		1 564 191.74	0.07
EUR SIEMENS FININGSMAATSCH NV-REG-S 3.50000% 23-24.02.36	1 800 000.00		2 020 457.59	0.09
EUR SKANDINAVISKA ENSKILDA BANKEN AB-REG-S 4.37500% 23-06.11.28	1 082 000.00		1 214 688.75	0.05
EUR SKF AB-REG-S 0.87500% 19-15.11.29	3 800 000.00		3 593 337.65	0.16
EUR SNCF RESEAU-REG-S 1.00000% 16-09.11.31	100 000.00		94 374.70	0.00
EUR SOCIETE DU GRAND PARIS EPIC-REG-S 1.12500% 18-22.10.28	1 300 000.00		1 312 838.49	0.06
EUR SOCIETE DU GRAND PARIS EPIC-REG-S 0.30000% 21-25.11.31	1 500 000.00		1 336 527.43	0.06
EUR SOCIETE DU GRAND PARIS EPIC-REG-S 1.62500% 22-08.04.42	2 000 000.00		1 631 547.51	0.07
EUR SOCIETE DU GRAND PARIS EPIC-REG-S 3.50000% 23-25.05.43	1 300 000.00		1 405 099.67	0.06
EUR SPAREBANK 1 SR-BANK ASA-REG-S 3.75000% 23-23.11.27	1 300 000.00		1 431 931.46	0.06
EUR SSE PLC-REG-S 1.37500% 18-04.09.27	1 300 000.00		1 331 588.69	0.06
EUR SSE PLC-REG-S 2.87500% 22-01.08.29	1 200 000.00		1 282 469.32	0.06
EUR SSE PLC-REG-S 4.00000% 23-05.09.31	2 000 000.00		2 258 400.64	0.10
EUR STANDARD CHARTERED PLC-REG-S 0.90000% 19-02.07.27	10 800 000.00		10 997 084.63	0.48
EUR STATKRAFT AS-REG-S 2.87500% 22-13.09.29	800 000.00		862 280.89	0.04
EUR STATKRAFT AS-REG-S 3.12500% 23-13.12.26	2 350 000.00		2 559 584.86	0.11
EUR STATNETT SF-REG-S 3.50000% 23-08.06.33	1 150 000.00		1 288 327.04	0.06
EUR STEDIN HOLDING NV-REG-S 0.50000% 19-14.11.29	2 800 000.00		2 606 121.43	0.11
EUR STELLANTIS NV-REG-S 4.37500% 23-14.03.30	2 800 000.00		3 189 973.84	0.14
EUR SUEZ SACA-REG-S 4.50000% 23-13.11.33	400 000.00		459 625.27	0.02
EUR SUEZ SACA-REG-S 4.62500% 22-03.11.28	5 800 000.00		6 633 092.21	0.29
EUR SUMITOMO MITSUI FIN GP INC-REG-S 0.46500% 19-30.05.24	1 800 000.00		1 932 408.77	0.08
EUR SVENSK EXPORTKREDIT AB-REG-S 2.00000% 22-30.06.27	3 200 000.00		3 388 724.59	0.15
EUR TDC NET A/S-REG-S 5.05600% 22-31.05.28	2 700 000.00		3 034 877.46	0.13
EUR TDC NET A/S-REG-S 5.61800% 23-06.02.30	900 000.00		1 011 595.52	0.04
EUR TELEFONICA EMISIONES SA-REG-S 1.06900% 19-05.02.24	1 000 000.00		1 085 965.40	0.05
EUR TELEFONICA EMISIONES SA-REG-S 4.18300% 23-21.11.33	2 400 000.00		2 742 548.35	0.12
EUR TELEFONICA EMISIONES SA-REG-S 3.69800% 24-24.01.32	6 700 000.00		7 409 764.66	0.32
EUR TELEFONICA EMISIONES SA-REG-S 4.05500% 24-24.01.36	2 600 000.00		2 899 544.50	0.13
EUR TENNET HOLDING BV-REG-S 2.00000% 18-05.06.34	2 800 000.00		2 730 774.27	0.12
EUR TENNET HOLDING BV-REG-S 0.12500% 20-30.11.32	2 800 000.00		2 622 855.77	0.12
EUR TENNET HOLDING BV-REG-S 1.62500% 22-17.11.26	1 450 000.00		1 532 337.35	0.07
EUR TENNET HOLDING BV-REG-S 3.87500% 22-28.10.28	1 100 000.00		1 234 379.96	0.05
EUR TENNET HOLDING BV-REG-S 4.25000% 22-28.04.32	2 000 000.00		2 316 984.29	0.10
EUR TERNA - RETE ELETTRICA NAZIONALE-REG-S 3.87500% 23-24.07.33	2 814 000.00		3 131 902.51	0.14
EUR TESCO CORP TREASURY SERVICES PLC-REG-S STEP-UP 21-27.07.29	4 700 000.00		4 345 072.34	0.19
EUR UNEDIC ASSEO-REG-S 0.25000% 20-16.07.35	2 400 000.00		1 947 741.84	0.09
EUR UNEDIC ASSEO-REG-S 3.12500% 23-25.04.33	1 000 000.00		1 121 435.81	0.05
EUR UNICREDIT BANK AUSTRIA AG-REG-S 3.12500% 23-21.09.29	1 600 000.00		1 754 684.80	0.08
EUR UNICREDIT BANK AUSTRIA AG-REG-S 2.87500% 24-10.11.28	1 000 000.00		1 082 710.99	0.05
EUR UNIPOL GRUPPO FINANZIARIO SPA-REG-S 3.25000% 20-23.09.30	400 000.00		423 808.69	0.02
EUR VESTEDA FINANCE BV-REG-S 0.75000% 21-18.10.31	600 000.00		520 971.14	0.02
EUR VF CORP 4.25000% 23-07.03.29	4 387 000.00		4 672 157.40	0.20
EUR VOLKSBANK WIEN AG-REG-S 4.75000% 23-15.03.27	1 100 000.00		1 230 706.91	0.05
EUR VONOVIA SE-REG-S 0.62500% 21-24.03.31	12 300 000.00		10 541 276.12	0.46
EUR VONOVIA SE-REG-S 1.37500% 22-28.01.26	1 900 000.00		1 971 970.64	0.09
EUR VONOVIA SE-REG-S 4.75000% 22-23.05.27	2 500 000.00		2 801 558.23	0.12
EUR VONOVIA SE-REG-S 5.00000% 22-23.11.30	300 000.00		341 992.13	0.02
EUR WESFARMERS LTD-REG-S 0.95400% 21-21.10.33	2 100 000.00		1 804 552.36	0.08
EUR WESTERN POWER DISTRIBUTION EAST-REG-S 3.53000% 22-20.09.28	1 300 000.00		1 423 139.58	0.06
EUR ZF FINANCE GMBH-REG-S 2.75000% 20-25.05.27	1 000 000.00		1 025 311.36	0.04
EUR ZF FINANCE GMBH-REG-S 2.25000% 21-03.05.28	1 500 000.00		1 473 150.52	0.06
TOTAL EUR			778 311 609.94	34.13
GBP				
GBP ABN AMRO BANK NV-REG-S 5.25000% 23-26.05.26	900 000.00		1 152 127.89	0.05
GBP CADENT FINANCE PLC-REG-S 5.75000% 23-14.03.34	500 000.00		651 185.02	0.03
GBP ENEL FINANCE INTERNATIONAL NV-REG-S 2.87500% 22-11.04.29	1 900 000.00		2 190 447.34	0.10
GBP INTER-AMERICAN DEVELOPMENT BANK 5.00000% 23-20.07.30	400 000.00		538 480.93	0.02
GBP INTERCONTINENTAL HOTELS GROUP PLC-REG-S 3.37500% 20-08.10.28	200 000.00		235 756.35	0.01
GBP INTESA SANPAOLO SPA-REG-S 6.62500% 23-31.05.33	3 300 000.00		4 436 062.82	0.19
GBP ORSTED AS-REG-S 5.12500% 22-13.09.34	900 000.00		1 117 470.71	0.05
GBP PLACES FOR PEOPLE TREASURY PLC-REG-S 6.25000% 23-06.12.41	1 000 000.00		1 338 169.28	0.06
GBP SEVERN TRENT UTILITIES FINANCE-REG-S 5.25000% 23-04.04.36	1 100 000.00		1 408 440.54	0.06
GBP SOUTH EASTERN POWER NET-REG-S 1.75000% 21-30.09.34	200 000.00		188 098.75	0.01
GBP THE BRITISH LAND CO PLC-REG-S 2.37500% 17-14.09.29	200 000.00		218 545.42	0.01
TOTAL GBP			13 474 785.05	0.59

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD			
USD ADANIREN KODSOPAR WARSOM-144A 4.62500% 19-15.10.39	200 000.00	142 916.37	0.01
USD AGENCE FRANCAISE DE DVLPMT EPIC-REG-S 4.00000% 22-21.09.27	3 000 000.00	2 968 531.89	0.13
USD ASIAN DEVELOPMENT BANK 1.75000% 16-14.08.26	1 600 000.00	1 507 839.28	0.07
USD BANK MANDIRI PERSERO TBK PT-REG-S 2.00000% 21-19.04.26	900 000.00	837 000.00	0.04
USD BANK OF THE PHILIPPINE ISLANDS-REG-S 2.50000% 19-10.09.24	3 500 000.00	3 421 250.00	0.15
USD BNG BANK NV-144A 1.50000% 19-16.10.24	3 000 000.00	2 925 306.00	0.13
USD CAISSE D'AMORTIS DE LA DETTE SOC-REG-S 4.00000% 23-25.01.26	3 350 000.00	3 325 102.77	0.15
USD CAISSE D'AMORTIS DE LA DETTE-REG-S 3.75000% 23-24.05.28	3 000 000.00	2 958 835.62	0.13
USD CHINA CONSTRUCTION BANK CORP/HK-REG-S 1.25000% 20-04.08.25	1 800 000.00	1 701 666.00	0.07
USD EUROPEAN INVESTMENT BANK-REG-S 2.87500% 18-13.06.25	2 000 000.00	1 956 251.14	0.09
USD HONG KONG MORTGAGE CORP LTD-REG-S 4.87500% 23-13.09.28	2 500 000.00	2 547 900.00	0.11
USD INTER-AMERICAN DEVELOPMENT BANK 3.50000% 23-12.04.33	5 000 000.00	4 757 572.30	0.21
USD LINK FINANCE CAYMAN 2009 LTD-REG-S 2.87500% 16-21.07.26	1 200 000.00	1 139 740.05	0.05
USD MTR CORP CI LTD-REG-S 2.50000% 16-02.11.26	1 200 000.00	1 130 544.00	0.05
USD MTR CORP LTD-REG-S 1.62500% 20-19.08.30	2 900 000.00	2 425 870.47	0.11
USD NEDERLANDSE FINAN-MAATSCHAPPIJ-REG-S 4.75000% 23-15.11.28	1 100 000.00	1 129 393.88	0.05
USD NEDERLANDSE WATERSCHAPS BANK NV-144A 4.00000% 23-01.06.28	3 700 000.00	3 683 349.53	0.16
USD PRUDENTIAL FINANCIAL INC 1.50000% 20-10.03.26	2 000 000.00	1 870 424.76	0.08
USD PUBLIC SERVICE ELECTRIC & GAS CO 3.10000% 22-15.03.32	3 100 000.00	2 755 390.02	0.12
USD SHINHAN BANK CO LTD-144A-SUB 4.37500% 22-13.04.32	1 300 000.00	1 191 359.00	0.05
USD SUMITOMO MITSUI TRUST BANK LTD-144A 2.80000% 22-10.03.27	1 200 000.00	1 125 317.69	0.05
USD SUMITOMO TRUST & BANKING CO-144A 5.50000% 23-09.03.28	1 600 000.00	1 640 301.90	0.07
USD SWIRE PROPERTIES MTN FINANCING-REG-S 3.50000% 18-10.01.28	2 000 000.00	1 893 820.00	0.08
USD UDR INC 1.90000% 20-15.03.33	1 000 000.00	763 382.98	0.03
TOTAL USD		49 799 065.65	2.19
Total Medium term notes, fixed rate		841 585 460.64	36.91

Medium term notes, zero coupon

EUR			
EUR ASIAN DEVELOPMENT BANK-REG-S 0.00000% 19-24.10.29	3 200 000.00	3 016 069.58	0.13
EUR EUROPEAN UNION-REG-S 0.00000% 20-04.07.35	32 000 000.00	25 200 999.99	1.10
EUR HONG KONG GOVERNMENT INTERNATI BD-REG-S 0.00000% 21-24.11.26	4 100 000.00	4 070 249.03	0.18
EUR KREDITANSTALT FUER WIEDERAUFBAU-REG-S 0.00000% 21-15.09.31	6 000 000.00	5 371 045.68	0.24
EUR LSEG NETHERLANDS BV-REG-S 0.00000% 21-06.04.25	400 000.00	416 946.20	0.02
EUR NORTH RHINE WESTPHALIA, STATE OF-REG-S 0.00000% 20-12.10.35	1 800 000.00	1 405 768.24	0.06
EUR UNEDIC ASSEO-REG-S 0.00000% 20-19.11.30	6 400 000.00	5 828 348.24	0.26
EUR UNEDIC ASSEO-REG-S 0.00000% 20-25.11.28	5 000 000.00	4 797 423.12	0.21
TOTAL EUR		50 106 850.08	2.20
Total Medium term notes, zero coupon		50 106 850.08	2.20

Medium term notes, floating rate

EUR			
EUR ABB FINANCE BV-REG-S 3M EURIBOR+70BP 22-31.03.24	1 200 000.00	1 304 540.19	0.06
EUR AIB GROUP PLC-REG-S 0.50000% 21-17.11.27	4 800 000.00	4 792 343.81	0.21
EUR AIB GROUP PLC-REG-S 2.250%/VAR 22-04.04.28	8 200 000.00	8 552 296.11	0.38
EUR AIB GROUP PLC-REG-S 4.625%/VAR 23-23.07.29	1 200 000.00	1 343 806.82	0.06
EUR AUSTRALIA & NEW ZEALAND BK-REG-S-SUB 0.669%/VAR 21-05.05.31	4 100 000.00	4 099 392.57	0.18
EUR AXA SA-REG-S-SUB 0.000%/VAR 21-07.10.41	6 400 000.00	5 725 027.03	0.25
EUR BANCO DE SABADELL SA-REG-S 2.625%/VAR 22-24.03.26	6 700 000.00	7 161 429.00	0.31
EUR BANCO DE SABADELL SA-REG-S 5.125%/VAR 22-10.11.28	1 800 000.00	2 061 760.29	0.09
EUR BANCO SANTANDER SA-REG-S 0.625%/VAR 21-24.06.29	5 500 000.00	5 289 580.18	0.23
EUR BNP PARIBAS SA-REG-S 0.375%/VAR 20-14.10.27	3 200 000.00	3 203 446.86	0.14
EUR BNP PARIBAS SA-REG-S 4.250%/VAR 23-13.04.31	4 000 000.00	4 489 401.74	0.20
EUR BPCE SA-REG-S-SUB 5.750%/VAR 23-01.06.33	600 000.00	686 752.89	0.03
EUR CAIXA GERAL DE DEPOSITOS SA-REG-S 2.875%/VAR 22-15.06.26	900 000.00	965 449.65	0.04
EUR CAIXABANK S.A.-REG-S 4.625%/VAR 23-16.05.27	2 300 000.00	2 545 849.12	0.11
EUR CAIXABANK SA-REG-S 0.750%/VAR 20-10.07.26	5 100 000.00	5 327 343.24	0.23
EUR CAIXABANK SA-REG-S 0.750%/VAR 21-26.05.28	4 300 000.00	4 266 657.48	0.19
EUR CAIXABANK SA-REG-S 0.625%/VAR 22-21.01.28	2 800 000.00	2 813 259.76	0.12
EUR CAIXABANK SA-REG-S 5.375%/VAR 22-14.11.30	8 500 000.00	9 942 616.80	0.44
EUR CAIXABANK SA-REG-S-SUB VAR 21-18.06.31	6 500 000.00	6 586 631.13	0.29
EUR COMMERZBANK AG-REG-S 0.750%/VAR 20-24.03.26	7 300 000.00	7 645 696.86	0.34
EUR COMMERZBANK AG-REG-S 4.625%/VAR 24-17.01.31	800 000.00	888 347.42	0.04
EUR CREDIT AGRICOLE SA-REG-S 4.000%/VAR 22-12.10.26	6 100 000.00	6 673 647.56	0.29

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
EUR CREDIT MUTUEL ARKEA SA-REG-S 1.250%/VAR 20-11.06.29	10 700 000.00	10 509 984.72	0.46
EUR DANSKE BANK A/S-REG-S 0.750%/VAR 21-09.06.29	2 000 000.00	1 923 909.52	0.08
EUR DE VOLKSBANK NV-REG-S-SUB 1.750%/VAR 20-22.10.30	7 200 000.00	7 436 285.00	0.33
EUR DNB BANK ASA-REG-S 4.000%/VAR 23-14.03.29	4 300 000.00	4 791 589.09	0.21
EUR DNB BANK ASA-REG-S 4.625%/VAR 23-01.11.29	1 700 000.00	1 932 622.32	0.09
EUR EDP - ENERGIAS DE PORT SA-REG-S-SUB 5.943%/VAR 23-23.04.83	800 000.00	903 760.00	0.04
EUR IBERDROLA FINANZAS SA-REG-S-SUB 4.871%/VAR 24-PRP	1 100 000.00	1 206 823.75	0.05
EUR IBERDROLA INTERNATIONAL BV-REG-S-SUB 2.625%/VAR 18-PRP	6 600 000.00	7 139 425.92	0.31
EUR ICCREA BANCA SPA-REG-S 4.250%/VAR 24-05.02.30	1 500 000.00	1 624 568.34	0.07
EUR ING GROEP NV-REG-S-SUB 0.875%/VAR 21-09.06.32	6 500 000.00	6 320 727.98	0.28
EUR KBC GROEP NV-REG-S 0.375%/VAR 20-16.06.27	2 300 000.00	2 327 111.39	0.10
EUR NATWEST GROUP PLC-REG-S 0.780%/VAR 21-26.02.30	10 700 000.00	10 017 081.83	0.44
EUR NATWEST GROUP PLC-REG-S 4.067%/VAR 22-06.09.28	3 700 000.00	4 084 749.28	0.18
EUR NATWEST GROUP PLC-REG-S 4.699%/VAR 23-14.03.28	1 150 000.00	1 284 114.78	0.06
EUR NN GROUP N.V-REG-S-SUB 5.250%/VAR 22-01.03.43	1 300 000.00	1 441 276.91	0.06
EUR NN GROUP NV-REG-S-SUB 6.000%/VAR 23-03.11.43	5 163 000.00	5 961 044.46	0.26
EUR SOCIETE GENERALE SA-REG-S-SUB 5.250%/VAR 22-06.09.32	3 200 000.00	3 586 321.29	0.16
EUR UNICREDIT SPA-REG-S 0.800%/VAR 21-05.07.29	5 000 000.00	4 836 452.09	0.21
EUR UNICREDIT SPA-REG-S 5.850%/VAR 22-15.11.27	2 641 000.00	3 034 498.83	0.13
TOTAL EUR		176 727 624.01	7.75
GBP			
GBP ING GROEP NV-REG-S 1.125%/VAR 21-07.12.28	200 000.00	220 704.16	0.01
GBP NORDEA BANK ABP-REG-S 6.000%/VAR 23-02.06.26	2 800 000.00	3 595 254.98	0.16
TOTAL GBP		3 815 959.14	0.17
USD			
USD BANK OF AMERICA CORP 2.456%/VAR 19-22.10.25	9 200 000.00	8 984 931.23	0.39
USD BANK OF AMERICA CORP 0.981%/VAR 20-25.09.25	900 000.00	873 179.11	0.04
USD BANK OF AMERICA CORP 1.530%/VAR 21-06.12.2025	2 000 000.00	1 930 754.24	0.08
USD MORGAN STANLEY 0.864%/VAR 20-21.10.25	16 900 000.00	16 326 266.30	0.72
USD UNITED OVERSEAS BANK LTD-REG-S-SUB 2.000%/VAR 21-14.10.31	1 600 000.00	1 462 939.21	0.06
TOTAL USD		29 578 070.09	1.29
Total Medium term notes, floating rate		210 121 653.24	9.21
Bonds, fixed rate			
CAD			
CAD CANADA, GOVERNMENT 2.25000% 22-01.12.29	2 000 000.00	1 414 300.37	0.06
TOTAL CAD		1 414 300.37	0.06
DKK			
DKK DENMARK, KINGDOM OF 2.25000% 23-15.11.33	31 000 000.00	4 485 722.32	0.20
TOTAL DKK		4 485 722.32	0.20
EUR			
EUR AGENCE FRANCAISE DE DEVELOPPEMENT-REG-S 0.12500% 21-29.09.31	5 900 000.00	5 188 522.66	0.23
EUR AGENCE FRANCAISE DE DEVELOPPEMENT-REG-S 3.50000% 22-25.02.33	3 100 000.00	3 501 975.71	0.15
EUR AUSTRIA, REPUBLIC OF-144A-REG-S 1.85000% 22-23.05.49	400 000.00	345 849.84	0.02
EUR BANKINTER SA-REG-S 0.62500% 20-06.10.27	9 600 000.00	9 450 750.40	0.41
EUR BASQUE GOVERNMENT-REG-S 1.12500% 19-30.04.29	3 200 000.00	3 180 748.56	0.14
EUR BELGIUM, KINGDOM OF-REG-S 1.25000% 18-22.04.33	11 300 000.00	10 923 041.50	0.48
EUR BELGIUM, KINGDOM OF-144A-REG-S 2.75000% 22-22.04.39	1 000 000.00	1 047 514.33	0.05
EUR BERLIN, STATE OF 2.75000% 23-14.02.33	2 600 000.00	2 842 539.84	0.12
EUR CHILE GOVERNMENT INTERNATIONAL BOND 1.25000% 20-29.01.40	3 850 000.00	2 828 119.77	0.12
EUR COENTREPRISE DE TRANSPORT D'ELECT-REG-S 3.75000% 24-17.01.36	500 000.00	547 609.04	0.02
EUR CREDIT AGRICOLE HOME LOAN SFH SA-REG-S 2.87500% 24-12.01.34	1 100 000.00	1 179 642.73	0.05
EUR DH EUROPE FINANCE II SARL 0.75000% 19-18.09.31	3 800 000.00	3 467 276.97	0.15
EUR DIGITAL INTREPID HOLDING BV-REG-S 0.62500% 21-15.07.31	3 200 000.00	2 705 266.52	0.12
EUR EQT AB-REG-S 0.87500% 21-14.05.31	800 000.00	690 898.45	0.03
EUR EUROPEAN INVESTMENT BANK 1.50000% 17-15.11.47	3 000 000.00	2 405 009.64	0.11
EUR EUROPEAN INVESTMENT BANK-REG-S 0.01000% 20-15.11.35	2 800 000.00	2 187 732.70	0.10
EUR EUROPEAN INVESTMENT BANK-REG-S 1.50000% 22-15.06.32	1 900 000.00	1 891 124.54	0.08
EUR EUROPEAN UNION-REG-S 0.10000% 20-04.10.40	2 000 000.00	1 350 938.71	0.06
EUR EUROPEAN UNION-REG-S 0.30000% 20-04.11.50	6 800 000.00	3 720 742.56	0.16
EUR EUROPEAN UNION-REG-S 2.75000% 22-04.02.33	6 750 000.00	7 369 559.66	0.32
EUR FEDEX CORP 0.45000% 21-04.05.29	8 500 000.00	7 990 808.01	0.35
EUR FRANCE, REPUBLIC OF-OAT-144A-REG-S 1.75000% 17-25.06.39	11 800 000.00	10 934 771.25	0.48

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
EUR GERMANY, REPUBLIC OF-REG-S 1.30000% 22-15.10.27	2 000 000.00	2 114 963.51	0.09
EUR GERMANY, REPUBLIC OF-REG-S 2.30000% 23-15.02.33	3 500 000.00	3 865 799.72	0.17
EUR HANA BANK-REG-S 3.75000% 23-04.05.26	2 500 000.00	2 739 060.84	0.12
EUR HESSEN, STATE OF 2.87500% 23-04.07.33	4 400 000.00	4 854 988.85	0.21
EUR INVESTITIONSBANK BERLIN-REG-S 3.12500% 23-13.09.28	1 700 000.00	1 889 041.98	0.08
EUR IRELAND, REPUBLIC OF-REG-S 3.00000% 23-18.10.43	1 900 000.00	2 114 733.01	0.09
EUR ITALIAN REPUBLIC-REG-S-144A 1.50000% 21-30.04.45	10 200 000.00	6 953 540.31	0.30
EUR ITALY, REPUBLIC OF-144A-REG-S 4.00000% 23-30.10.31	8 802 000.00	9 940 368.60	0.44
EUR JYSKE BANK A/S-REG-S 5.50000% 22-16.11.27	750 000.00	851 307.70	0.04
EUR KOMMUNEKREDIT-REG-S 0.62500% 19-21.11.39	1 100 000.00	846 556.99	0.04
EUR MERCIALYS-REG-S 1.80000% 18-27.02.26	1 500 000.00	1 556 134.59	0.07
EUR NEDERLANDSE WATERSCHAPS BANK-REG-S 0.12500% 20-03.09.35	1 100 000.00	866 494.68	0.04
EUR NEDERLANDSE WATERSCHAPS BANK NV-REG-S 3.00000% 23-20.04.33	1 600 000.00	1 771 800.63	0.08
EUR NETHERLANDS, KINGDOM OF THE-144A-REG-S 0.50000% 19-15.01.40	2 800 000.00	2 204 667.77	0.10
EUR NETHERLANDS, KINGDOM OF THE-144A-REG-S 3.25000% 23-15.01.44	900 000.00	1 066 315.14	0.05
EUR PEARSON FUNDING FIVE PLC-REG-S 1.37500% 15-06.05.25	1 000 000.00	1 051 996.19	0.05
EUR PROLOGIS EURO FINANCE 1.50000% 22-08.02.34	900 000.00	793 115.87	0.03
EUR SEB SA-REG-S 1.50000% 17-31.05.24	1 900 000.00	2 045 382.68	0.09
EUR SELP FINANCE SARL-REG-S 0.87500% 21-27.05.29	1 100 000.00	1 015 249.44	0.04
EUR SKANDINAVISKA ENSKILDA BANKEN AB-REG-S 4.00000% 22-09.11.26	1 500 000.00	1 651 733.28	0.07
EUR SLOVENIA, REPUBLIC OF-REG-S 3.62500% 23-11.03.33	1 850 000.00	2 111 727.26	0.09
EUR SOCIETE NATIONALE SNCF SA-REG-S 3.12500% 22-02.11.27	2 400 000.00	2 628 664.17	0.12
EUR SOCIETE NATIONALE SNCF SA-REG-S 3.37500% 23-25.05.33	2 000 000.00	2 230 071.25	0.10
EUR SPAIN, KINGDOM OF-144A-REG-S 1.00000% 21-30.07.42	5 600 000.00	3 969 887.46	0.17
EUR SPAREBANK 1 SMN-REG-S 0.01000% 21-18.02.28	2 300 000.00	2 193 648.20	0.10
EUR VIA OUTLETS BV-REG-S 1.75000% 21-15.11.28	200 000.00	191 800.48	0.01
TOTAL EUR		149 269 493.99	6.54
GBP			
GBP BERKELEY GROUP PLC/THE-REG-S 2.50000% 21-11.08.31	200 000.00	194 862.81	0.01
GBP DERWENT LONDON PLC-REG-S 1.87500% 21-17.11.31	200 000.00	199 678.49	0.01
GBP ENW FINANCE PLC-REG-S 4.89300% 23-24.11.32	900 000.00	1 151 617.76	0.05
GBP VMED O2 UK FINANCING I PLC-REG-S 4.50000% 21-15.07.31	200 000.00	218 748.14	0.01
GBP WEIR GROUP PLC-REG-S 6.87500% 23-14.06.28	1 900 000.00	2 527 339.41	0.11
TOTAL GBP		4 292 246.61	0.19
USD			
USD ASIAN INFRASTRUCTURE INVESTMENT BANK/THE 4.87500% 23-14.09.26	3 200 000.00	3 250 229.34	0.14
USD BANK RAKYAT INDONESIA-REG-S 3.95000% 19-28.03.24	2 500 000.00	2 489 325.00	0.11
USD CENTERPOINT ENERGY HOUSTON ELEC LLC 5.30000% 23-01.04.53	2 100 000.00	2 150 869.58	0.09
USD COLOMBIA, REPUBLIC OF 5.62500% 14-26.02.44	4 300 000.00	3 412 050.00	0.15
USD COUNCIL OF EUROPE DEVELOPMENT BANK 3.75000% 23-25.05.26	4 000 000.00	3 955 978.44	0.17
USD DTE ELECTRIC CO 1.90000% 21-01.04.28	900 000.00	816 110.03	0.04
USD DTE ELECTRIC CO 3.65000% 22-01.03.52	350 000.00	271 704.60	0.01
USD DTE ELECTRIC CO 4.05000% 18-15.05.48	3 285 000.00	2 754 876.78	0.12
USD DUKE ENERGY CAROLINAS LLC 3.95000% 18-15.11.28	1 500 000.00	1 470 990.44	0.06
USD EUROPEAN INVESTMENT BANK 2.12500% 16-13.04.26	2 800 000.00	2 676 482.73	0.12
USD EUROPEAN INVESTMENT BANK 1.62500% 19-09.10.29	7 900 000.00	6 955 268.79	0.31
USD INTL BK FOR RECONSTR & DEVT WORLD BANK 0.62500% 20-22.04.25	18 200 000.00	17 342 227.81	0.76
USD INTL BK FOR RECONSTR & DEVT WORLD BANK 0.87500% 20-14.05.30	1 600 000.00	1 319 518.71	0.06
USD INTL BK FOR RECONSTR & DEVT WORLD BANK 1.12500% 21-13.09.28	20 000 000.00	17 575 358.20	0.77
USD JAPAN INTERNATIONAL COOPERATION AGENCY 4.00000% 23-23.05.28	3 000 000.00	2 944 680.00	0.13
USD KREDITANSTALT FUER WIEDERAUFBAU 0.75000% 20-30.09.30	6 300 000.00	5 114 804.12	0.22
USD MIDAMERICAN ENERGY CO 3.95000% 17-01.08.47	2 000 000.00	1 647 904.58	0.07
USD MIDAMERICAN ENERGY CO 3.65000% 18-01.08.48	750 000.00	589 671.08	0.03
USD MIDAMERICAN ENERGY CO 2.70000% 21-01.08.52	4 000 000.00	2 551 038.08	0.11
USD NORTHERN STATES POWER CO 2.25000% 21-01.04.31	500 000.00	427 072.81	0.02
USD NORTHERN STATES POWER CO 3.20000% 21-01.04.52	3 400 000.00	2 447 217.79	0.11
USD PACIFIC GAS AND ELECTRIC CO 6.70000% 23-01.04.53	1 000 000.00	1 100 658.91	0.05
USD PACIFICORP 5.35000% 22-01.12.53	800 000.00	756 684.93	0.03
USD PACIFICORP 5.50000% 23-15.05.54	2 400 000.00	2 318 419.34	0.10
USD PERU PENER SBSN INDO III-REG-S 2.30000% 20-23.06.25	1 800 000.00	1 730 448.00	0.08
USD PERUSAHAAN PENERBIT SBSN IDN III-REG-S 3.55000% 21-09.06.51	3 400 000.00	2 541 874.00	0.11
USD PUBLIC SERVICE CO OF COLORADO 3.20000% 19-01.03.50	1 200 000.00	840 534.98	0.04
USD RENEW POWER PVT LTD-REG-S 5.87500% 20-05.03.27	840 000.00	811 188.00	0.04
USD SAN DIEGO GAS & ELECTRIC CO 2.95000% 21-15.08.51	6 250 000.00	4 368 647.69	0.19
USD SOUTHERN CALIFORNIA EDISON 2.75000% 22-01.02.32	5 100 000.00	4 381 816.42	0.19
TOTAL USD		101 013 651.18	4.43
Total Bonds, fixed rate		260 475 414.47	11.42

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
Bonds, zero coupon			
EUR			
EUR GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.08.30	3 000 000.00	2 864 473.84	0.12
EUR GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.31	9 840 000.00	9 191 854.45	0.40
EUR GRAND-DUCHY OF LUXEMBOURG-REG-S 0.00000% 20-14.09.32	2 300 000.00	2 009 942.69	0.09
EUR THERMO FISHER SCIENTIFIC FINANCE 0.00000% 21-18.11.25	800 000.00	821 027.72	0.04
TOTAL EUR		14 887 298.70	0.65
Total Bonds, zero coupon		14 887 298.70	0.65

Bonds, floating rate

EUR			
EUR BANCO DE SABADELL SA-REG-S 1.125%/VAR 20-11.03.27	7 300 000.00	7 534 951.71	0.33
EUR COMMERZBANK AG-REG-S 5.250%/VAR 23-25.03.29	1 000 000.00	1 140 942.68	0.05
EUR COMMERZBANK AG-REG-S 3.000%/VAR 22-14.09.27	1 600 000.00	1 701 849.60	0.07
EUR DEUTSCHE BANK AG-REG-S 3.250%/VAR 22-24.05.28	800 000.00	852 217.87	0.04
EUR ERSTE GROUP BANK AG-REG-S 4.000%/VAR 23-16.01.31	1 500 000.00	1 689 824.81	0.07
EUR MUENCHENER RUECKVERSICHERUN-REG-S-SUB 1.000%/VAR 21-26.05.42	3 600 000.00	3 081 474.00	0.14
EUR SOCIETE GENERALE SA-REG-S 0.875%/VAR 20-22.09.28	3 700 000.00	3 652 299.45	0.16
EUR SOCIETE GENERALE SA-REG-S 0.625%/VAR 21-02.12.27	7 100 000.00	7 083 693.03	0.31
EUR SOCIETE GENERALE SA-REG-S 4.750%/VAR 23-28.09.29	4 200 000.00	4 743 909.67	0.21
EUR STOREBRAND LIVSFORSIKRING-REG-S-SUB 1.875%/VAR 21-30.09.51	800 000.00	696 541.74	0.03
TOTAL EUR		32 177 704.56	1.41

GBP

GBP YORKSHIRE BUILDING SOCIETY-REG-S 3.511%/VAR 22-11.10.30	2 400 000.00	2 725 469.86	0.12
TOTAL GBP		2 725 469.86	0.12

USD

USD CEMEX SAB DE CV-REG-S-SUB 9.125%/VAR 23-PRP	3 500 000.00	3 702 825.00	0.16
USD ING GROEP NV-REG-S-SUB 4.875%/VAR 20-PRP	250 000.00	210 625.00	0.01
USD NWD FINANCE BVI LTD-REG-S 6.150%/VAR 22-PRP	1 700 000.00	1 358 675.70	0.06
TOTAL USD		5 272 125.70	0.23
Total Bonds, floating rate		40 175 300.12	1.76

Treasury notes, fixed rate

EUR			
EUR FRANCE, REPUBLIC OF-OAT-144A-REG-S 3.00000% 24-25.06.49	2 500 000.00	2 645 018.75	0.12
TOTAL EUR		2 645 018.75	0.12
Total Treasury notes, fixed rate		2 645 018.75	0.12

Treasury notes, floating rate

USD			
USD AMERICA, UNITED STATES OF 0.625%/CPI LINKED 22-15.07.32	4 250 000.00	4 128 403.66	0.18
TOTAL USD		4 128 403.66	0.18
Total Treasury notes, floating rate		4 128 403.66	0.18
Total Transferable securities and money market instruments listed on an official stock exchange		2 077 951 743.69	91.12

Transferable securities and money market instruments traded on another regulated market

Notes, fixed rate

USD			
USD AES CORP-SUB 2.45000% 21-15.01.31	9 902 000.00	8 264 055.32	0.36
USD AES CORPORATION 1.37500% 21-15.01.26	5 000 000.00	4 637 370.90	0.20
USD AMDOCS LTD 2.53800% 20-15.06.30	400 000.00	345 575.58	0.02
USD AUTODESK INC 2.40000% 21-15.12.31	1 400 000.00	1 185 127.30	0.05
USD BMW US CAPITAL LLC-144A 1.95000% 21-12.08.31	300 000.00	247 888.55	0.01
USD CLEAN RENEWABLE POWER MAURITIUS-144A 4.25000% 21-25.03.27	250 000.00	208 125.00	0.01
USD COOPERATIEVE RADOBANK UA-144A 1.00400% 20-24.09.26	4 100 000.00	3 820 947.07	0.17
USD ELECTRICITE DE FRANCE SA-144A 3.62500% 15-13.10.25	2 229 000.00	2 185 520.30	0.10
USD ENEL FINANCE INTERNATIONAL NV-144A 1.87500% 21-12.07.28	2 800 000.00	2 458 813.92	0.11
USD GOODMAN US FINANCE FIVE LLC-144A 4.62500% 22-04.05.32	2 800 000.00	2 596 164.23	0.11

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD HAT HOLDINGS I LLC-144A 8.00000% 23-15.06.27	3 000 000.00	3 106 842.21	0.14
USD JDE PEET'S NV-144A 2.25000% 21-24.09.31	1 200 000.00	959 505.97	0.04
USD LIBERTY UTILITIES FIN GP 1-144A 2.05000% 20-15.09.30	1 400 000.00	1 132 477.94	0.05
USD METALSA S A P I DE CV-144A 3.75000% 21-04.05.31	600 000.00	489 187.50	0.02
USD NEW YORK STATE ELECTRIC & GAS CORP-144A 2.15000% 21-01.10.31	3 750 000.00	3 013 412.25	0.13
USD NIAGARA MOHAWK POWER CORP-144A 1.96000% 20-27.06.30	8 000 000.00	6 660 843.68	0.29
USD NIAGARA MOHAWK POWER-144A 5.78300% 22-16.09.52	1 020 000.00	1 054 380.73	0.05
USD NXP BV / NXP FUNDING LLC / NXP USA 2.50000% 22-11.05.31	4 300 000.00	3 598 197.00	0.16
USD PUBLIC SERVICE CO OF OKLAHOMA 2.20000% 21-15.08.31	2 700 000.00	2 231 870.11	0.10
USD SCENTRE GROUP TRUST 1 / 2-144A 4.37500% 20-28.05.30	5 400 000.00	5 135 848.96	0.23
USD SOLAR STAR FUNDING LLC-144A 5.37500% 13-30.06.35	2 000 000.00	1 470 859.43	0.06
USD WEIR GROUP PLC/THE-144A 2.20000% 21-13.05.26	2 300 000.00	2 139 049.68	0.09
USD WISCONSIN ELECTRIC POWER CO 4.75000% 22-30.09.32	900 000.00	905 095.86	0.04
TOTAL USD		57 847 159.49	2.54
Total Notes, fixed rate		57 847 159.49	2.54

Notes, floating rate

USD			
USD BANK OF IRELAND GROUP-144A 6.253%/VAR 22-16.09.26	4 400 000.00	4 445 748.87	0.20
USD BNP PARIBAS SA-144A 1.675%/VAR 21-30.06.27	14 000 000.00	12 858 556.20	0.56
USD ING GROEP NV-144A 1.400%/VAR 20-01.07.26	6 200 000.00	5 870 351.52	0.26
USD RABOBANK NEDERLAND NV-144A 1.106%/VAR 21-24.02.27	8 100 000.00	7 449 536.63	0.33
USD SANTANDER HOLDINGS USA INC 5.807%/VAR 22-09.09.26	3 500 000.00	3 523 636.76	0.15
TOTAL USD		34 147 829.98	1.50
Total Notes, floating rate		34 147 829.98	1.50

Medium term notes, fixed rate

AUD			
AUD WORLEY FINANCIAL SERVICES PTY LTD-REG-S 5.95000% 23-13.10.28	800 000.00	533 694.75	0.02
TOTAL AUD		533 694.75	0.02
USD			
USD SHRIRAM FINANCE LTD-144A 6.62500% 24-22.04.27	1 300 000.00	1 308 125.00	0.06
TOTAL USD		1 308 125.00	0.06
Total Medium term notes, fixed rate		1 841 819.75	0.08

Medium term notes, floating rate

USD			
USD BB&T CORP 1.267%/VAR 21-02.03.27	2 700 000.00	2 487 915.78	0.11
TOTAL USD		2 487 915.78	0.11
Total Medium term notes, floating rate		2 487 915.78	0.11

Bonds, fixed rate

EUR			
EUR ARDAGH METAL PACKAGING FINANCE-144A 2.00000% 21-01.09.28	500 000.00	469 640.18	0.02
TOTAL EUR		469 640.18	0.02

USD			
USD ANDREW W MELLON FOUNDATION/THE 0.94700% 20-01.08.27	600 000.00	531 050.53	0.02
USD NATIONAL RURAL UTILITIES COOPERATIVE 1.35000% 20-15.03.31	300 000.00	237 481.91	0.01
USD NORTHERN STATES POWER CO 4.50000% 22-01.06.52	550 000.00	496 571.27	0.02
USD SCE RECOVERY FUNDING LLC 4.69700% 23-15.06.40	1 350 000.00	1 282 559.46	0.06
USD SOUTHWESTERN PUBLIC SERVICE 3.75000% 19-15.06.49	500 000.00	377 170.40	0.02
TOTAL USD		2 924 833.57	0.13
Total Bonds, fixed rate		3 394 473.75	0.15
Total Transferable securities and money market instruments traded on another regulated market		99 719 198.75	4.38

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
Transferable securities and money market instruments not listed on an official stock exchange and not traded on another regulated market			

Medium term notes, fixed rate

AUD

AUD VICINITY CENTRES TRUST-REG-S 4.92700% 22-02.06.28	1 500 000.00	982 591.33	0.04
TOTAL AUD		982 591.33	0.04
Total Medium term notes, fixed rate		982 591.33	0.04

Municipal Bonds, Fixed Rate

USD

USD CALIFORNIA HEALTH FACILITIES FINANCING 4.19000% 22-01.06.37	2 900 000.00	2 683 425.10	0.12
TOTAL USD		2 683 425.10	0.12
Total Municipal Bonds, Fixed Rate		2 683 425.10	0.12
Total Transferable securities and money market instruments not listed on an official stock exchange and not traded on another regulated market		3 666 016.43	0.16

Recently issued transferable securities and money market instruments

Notes, fixed rate

USD

USD AP MOLLER - MAERSK A/S-144A 5.87500% 23-14.09.33	4 100 000.00	4 265 316.06	0.19
USD NEW YORK STATE ELECTRIC & GAS CORP-144A 5.65000% 23-15.08.28	300 000.00	310 056.83	0.01
USD NEW YORK STATE ELECTRIC & GAS CORP-144A 5.85000% 23-15.08.33	2 000 000.00	2 091 578.42	0.09
TOTAL USD		6 666 951.31	0.29
Total Notes, fixed rate		6 666 951.31	0.29
Total Recently issued transferable securities and money market instruments		6 666 951.31	0.29

Derivative instruments not listed on an official stock exchange and not traded on another regulated market

Options on interest rate swaps, classic-styled

EUR

EUR BARCLAYS/SWAPTION IRS CALL 2.27000% 24-05.02.24	-300 000.00	-1.37	0.00
EUR BARCLAYS/SWAPTION IRS PUT 2.68000% 24-05.02.24	-300 000.00	-169.36	0.00
EUR BARCLAYS/SWAPTION IRS CALL 2.40000% 24-12.02.24	-500 000.00	-338.02	0.00
EUR BARCLAYS/SWAPTION IRS PUT 2.77000% 24-12.02.24	-500 000.00	-1 023.82	0.00
EUR MORGAN STANLEY/SWAPTION IRS CALL 2.42000% 24-16.02.24	-800 000.00	-651.19	0.00
EUR MORGAN STANLEY/SWAPTION IRS PUT 2.80000% 24-16.02.24	-800 000.00	-869.78	0.00
EUR BARCLAYS/SWAPTION IRS PUT 2.87000% 24-23.02.24	-300 000.00	-256.48	0.00
EUR BARCLAYS/SWAPTION IRS CALL 2.53000% 24-23.02.24	-300 000.00	-2 018.34	0.00
TOTAL EUR		-5 328.36	0.00

USD

USD GS/SWAPTION IRS CALL 3.27500% 24-05.02.24	-300 000.00	-11.97	0.00
USD GS/SWAPTION IRS PUT 3.72500% 24-05.02.24	-300 000.00	-95.49	0.00
USD MORGAN STANLEY/SWAPTION IRS PUT 3.80000% 24-05.02.24	-1 400 000.00	-104.27	0.00
USD MORGAN STANLEY/SWAPTION IRS CALL 3.35000% 24-05.02.24	-1 400 000.00	-289.24	0.00
USD MORGAN STANLEY/SWAPTION IRS CALL 3.40000% 24-12.02.24	-1 400 000.00	-2 734.40	0.00
USD MORGAN STANLEY/SWAPTION IRS PUT 3.85000% 24-12.02.24	-1 400 000.00	-530.07	0.00
USD GOLDMAN SACHS/SWAPTION IRS CALL 3.46000% 24-16.02.24	-700 000.00	-3 019.11	0.00
USD GOLDMAN SACHS/SWAPTION IRS PUT 3.86000% 24-16.02.24	-700 000.00	-436.73	0.00
USD GOLDMAN SACHS/SWAPTION IRS CALL 3.49000% 24-20.02.24	-2 000 000.00	-7 357.82	0.00
USD GOLDMAN SACHS/SWAPTION IRS PUT 3.94000% 24-20.02.24	-2 000 000.00	-966.92	0.00
USD GOLDMAN SACHS/SWAPTION IRS PUT 4.03000% 24-20.02.24	-400 000.00	-93.30	0.00
USD GOLDMAN SACHS/SWAPTION IRS CALL 3.58000% 24-20.02.24	-400 000.00	-3 945.65	0.00
USD GOLDMAN SACHS/SWAPTION IRS CALL 3.52000% 24-23.02.24	-700 000.00	-3 312.90	0.00
USD GS/SWAPTION IRS PUT 3.97000% 24-23.02.24	-700 000.00	-344.76	0.00

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)		
USD GOLDMAN SACHS/SWAPTION IRS CALL 3.51000% 24-26.02.24	-400 000.00		-3 241.70	0.00
USD GOLDMAN SACHS/SWAPTION IRS PUT 3.91000% 24-26.02.24	-400 000.00		-430.02	0.00
TOTAL USD			-26 914.35	0.00
Total Options on interest rate swaps, classic-styled			-32 242.71	0.00
Total Derivative instruments not listed on an official stock exchange and not traded on another regulated market			-32 242.71	0.00
Total investments in securities			2 187 971 667.47	95.95

Derivative instruments

Derivative instruments listed on an official stock exchange

Financial Futures on bonds

EUR EURO BTP ITALY GOVERNMENT FUTURE 07.03.24	-169.00	-507 159.26	-0.02
EUR EURO-BUND FUTURE 07.03.24	-1 073.00	-1 645 310.28	-0.07
EUR EURO-BOBL FUTURE 07.03.24	-193.00	-119 498.36	0.00
EUR EURO-SCHATZ FUTURE 07.03.24	-408.00	27 998.09	0.00
EUR EURO-BUXL FUTURE 07.03.24	-282.00	-1 770 761.29	-0.08
EUR EURO-OAT FUTURE 07.03.24	47.00	78 112.24	0.00
GBP LONG GILT FUTURE 26.03.24	-118.00	-412 343.11	-0.02
AUD AUSTRALIA 10YR BOND FUTURE 15.03.24	131.00	241 506.76	0.01
USD US ULTRA LONG BOND (CBT) FUTURE 19.03.24	343.00	1 448 319.33	0.06
USD US 10YR ULTRA NOTE FUTURE 19.03.24	128.00	8 968.94	0.00
USD US LONG BOND FUTURE 19.03.24	16.00	100 751.92	0.00
USD US 10YR TREASURY NOTE FUTURE 19.03.24	330.00	845 202.52	0.04
USD US 2YR TREASURY NOTE FUTURE 28.03.24	298.00	319 518.30	0.01
JPY JAPAN GOVERNMENT 10Y BOND (OSE) FUTURE 13.03.24	-11.00	-91 807.76	0.00
USD US 5YR TREASURY NOTE FUTURE 28.03.24	1 462.00	2 469 466.95	0.11
TOTAL Financial Futures on bonds		992 964.99	0.04
Total Derivative instruments listed on an official stock exchange		992 964.99	0.04

Derivative instruments not listed on an official stock exchange and not traded on another regulated market

Swaps and forward swaps on interest rates

USD CITIGROUP/INTEREST RATE SWAP TP PAY 1.75000% 22-15.06.32	-11 100 000.00	1 686 940.41	0.07
USD CITIGROUP/INTEREST RATE SWAP TP REC SOFR O/N 22-15.06.32			
USD CITIGROUP/INTEREST RATE SWAP TP PAY 1.75000% 22-15.06.52	-5 600 000.00	1 859 271.80	0.08
USD CITIGROUP/INTEREST RATE SWAP TP REC SOFR O/N 22-15.06.52			
EUR LCH/INTEREST RATE SWAP PAY TP 2.75000% 23-20.03.54	-5 900 000.00	-542 437.53	-0.02
EUR LCH/INTEREST RATE SWAP RECEIVE TP 6MEIB 23-30.06.24			
USD LCH/INTEREST RATE SWAP TP PAY 4.03000% 23-15.12.33	-800 000.00	-30 455.36	0.00
USD LCH/INTEREST RATE SWAP TP REC SOFR O/N 23-15.12.33			
EUR LCH/INTEREST RATE SWAP PAY TP 2.97000% 23-15.12.33	-700 000.00	-25 909.41	0.00
EUR LCH/INTEREST RATE SWAP RECEIVE TP 6MEIB 23-15.12.33			
USD LCH/INTEREST RATE SWAP PAYER TP 3.95000% 23-19.12.33	-700 000.00	-22 073.31	0.00
USD LCH/INTEREST RATE SWAP REC TP SOFR 23-19.12.2033			
EUR LCH/INTEREST RATE SWAP PAY TP 2.89000% 23-22.12.33	-600 000.00	-17 791.97	0.00
EUR LCH/INTEREST RATE SWAP RECEIVE TP 6MEIB 23-22.12.33			
USD LCH/INTEREST RATE SWAP PAYER TP 3.85400% 23-29.12.33	-700 000.00	-16 761.10	0.00
USD LCH/INTEREST RATE SWAP TP REC SOFR 23-29.12.33			
USD LCH/INTEREST RATE SWAP TP PAY 3.81000% 24-02.01.34	-400 000.00	-8 181.08	0.00
USD LCH/INTEREST RATE SWAP TP REC 24-02.01.34			
USD LCH/INTEREST RATE SWAP TP PAY 3.75000% 24-02.01.34	-400 000.00	-6 166.28	0.00
USD LCH/INTEREST RATE SWAP TP REC SOFR 24-02.01.34			
USD LCH/INTEREST RATE SWAP TP PAY 3.68400% 24-03.01.34	-300 000.00	-2 978.06	0.00
USD LCH/INTEREST RATE SWAP TP REC SOFR 24-03.01.34			
EUR LCH/INTEREST RATE SWAP PAY TP 2.65000% 24-08.01.34	-700 000.00	-5 218.69	0.00
EUR LCH/INTEREST RATE SWAP TP REC 24-08.01.34			
USD LCH/INTEREST RATE SWAP TP PAY 3.64750% 24-08.01.34	-700 000.00	-4 974.41	0.00
USD LCH/INTEREST RATE SWAP TP REC SOFR 24-08.01.34			
USD LCH/INTEREST RATE SWAP TP PAY 3.59400% 24-09.01.34	-700 000.00	-1 870.51	0.00
USD LCH/INTEREST RATE SWAP TP REC SOFR 24-09.01.34			
USD LCH/INTEREST RATE SWAP TP REC 3.80000% 23-10.03.28	900 000.00	-6 632.80	0.00
USD LCH/INTEREST RATE SWAP TP PAY SOFR O/N 23-10.03.28			
USD LCH/INTEREST RATE SWAP TP REC 3.50000% 23-22.06.30	2 500 000.00	-36 284.34	0.00
USD LCH/INTEREST RATE SWAP TP PAY SOFR O/N 23-22.06.30			
USD LCH/INTEREST RATE SWAP TP REC 3.80000% 23-22.08.30	400 000.00	2 944.96	0.00
USD LCH/INTEREST RATE SWAP TP PAY SOFR O/N 23-22.08.30			
EUR LCH/INTEREST RATE SWAP REC TP 3.25000% 23-20.03.29	16 700 000.00	701 370.52	0.03
EUR LCH/INTEREST RATE SWAP PAY TP 6MEIB 23-20.03.29			
TOTAL Swaps and forward swaps on interest rates		3 522 792.84	0.16
Total Derivative instruments not listed on an official stock exchange and not traded on another regulated market		3 522 792.84	0.16
Total Derivative instruments		4 515 757.83	0.20

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
Forward Foreign Exchange contracts			
Currency purchased/Amount purchased/Currency sold/Amount sold/Maturity date			
EUR	28 944 487.51	GBP 24 992 508.49 2.2.2024	-385 760.38 -0.01
USD	267 818 468.40	EUR 244 199 471.13 2.2.2024	2 556 792.93 0.11
USD	395 000.00	EUR 361 611.90 2.2.2024	2 199.07 0.00
JPY	34 520 030.00	EUR 219 122.64 2.2.2024	-1 866.47 0.00
USD	194 705 467.49	EUR 178 184 193.44 2.2.2024	1 152 887.40 0.05
EUR	1 383 319.90	AUD 2 260 000.00 2.2.2024	8 658.24 0.00
USD	513 602 476.68	EUR 469 550 000.00 7.2.2024	3 455 193.35 0.15
USD	1 700 000.00	EUR 1 549 206.58 2.2.2024	17 174.35 0.00
EUR	76 468.15	AUD 125 000.00 2.2.2024	432.28 0.00
GBP	111 915 198.03	USD 141 580 000.00 22.2.2024	962 148.88 0.04
EUR	516 228 112.83	USD 562 700 000.00 22.2.2024	-1 451 019.89 -0.06
CHF	691 610 934.90	USD 806 900 000.00 22.2.2024	1 137 194.50 0.05
JPY	2 004 670 122.00	USD 13 740 000.00 22.2.2024	19 568.85 0.00
USD	3 000 000.00	EUR 2 754 965.14 22.2.2024	4 771.08 0.00
EUR	4 017 873.25	USD 4 377 000.00 2.2.2024	-12 585.18 0.00
USD	3 000 000.00	EUR 2 760 163.84 22.2.2024	-881.01 0.00
USD	150 000.00	JPY 22 120 395.00 22.2.2024	-1 829.02 0.00
EUR	5 615 296.74	USD 6 118 000.00 2.2.2024	-18 383.92 0.00
USD	3 000 000.00	EUR 2 752 712.04 2.2.2024	9 866.55 0.00
EUR	2 700 000.00	USD 2 941 803.90 2.2.2024	-8 928.90 0.00
USD	5 448 332.00	EUR 5 000 000.00 7.2.2024	16 032.10 0.00
EUR	36 377.90	AUD 60 000.00 2.2.2024	-147.51 0.00
USD	3 500 000.00	EUR 3 212 299.10 2.2.2024	10 640.10 0.00
USD	6 000 000.00	EUR 5 512 446.18 22.2.2024	6 806.84 0.00
USD	1 200 000.00	EUR 1 108 673.77 2.2.2024	-4 296.88 0.00
EUR	9 265 153.95	USD 10 023 000.00 2.2.2024	41 273.48 0.00
USD	1 401 667.10	CAD 1 883 000.00 29.2.2024	-8 191.62 0.00
USD	1 134 664.71	GBP 894 000.00 29.2.2024	-4 060.07 0.00
USD	4 462 353.54	DKK 30 700 000.00 29.2.2024	-18 331.73 0.00
USD	505 248 430.17	EUR 467 056 000.00 29.2.2024	-2 702 738.65 -0.12
EUR	12 832 831.00	GBP 10 950 537.01 4.3.2024	9 342.02 0.00
GBP	10 939 019.55	EUR 12 832 831.00 2.2.2024	-9 368.23 0.00
EUR	1 496 165.94	AUD 2 454 962.64 4.3.2024	2 815.16 0.00
AUD	2 454 326.17	EUR 1 496 165.94 2.2.2024	-2 777.94 0.00
JPY	20 000 000.00	EUR 125 234.09 2.2.2024	786.77 0.00
USD	8 150 000.00	EUR 7 542 423.12 2.2.2024	-42 957.11 0.00
JPY	34 868 915.00	EUR 219 122.64 4.3.2024	1 368.95 0.00
EUR	219 122.64	JPY 34 992 579.00 2.2.2024	-1 366.29 0.00
USD	1 800 000.00	EUR 1 666 273.86 2.2.2024	-9 989.98 0.00
AUD	120 000.00	EUR 73 156.97 2.2.2024	-140.76 0.00
GBP	620 000.00	EUR 727 209.43 2.2.2024	-392.24 0.00
EUR	74 962.66	GBP 64 000.00 2.2.2024	-72.61 0.00
EUR	15 384 447.08	GBP 13 160 594.49 4.3.2024	-30 451.63 0.00
GBP	13 146 763.87	EUR 15 384 447.08 2.2.2024	30 390.81 0.00
EUR	125 234.09	JPY 20 004 868.00 2.2.2024	-820.07 0.00
JPY	19 934 326.00	EUR 125 234.09 4.3.2024	822.66 0.00
EUR	36 478.49	AUD 60 000.00 2.2.2024	-38.24 0.00
EUR	74 962.66	GBP 64 129.51 4.3.2024	-152.01 0.00
AUD	60 381.94	EUR 36 678.47 4.3.2024	62.25 0.00
USD	265 892 071.82	EUR 244 710 539.31 4.3.2024	-269 548.80 -0.01
USD	189 810 703.36	EUR 174 268 001.69 4.3.2024	266 542.80 0.01
EUR	58 470.05	GBP 50 000.00 4.3.2024	-92.70 0.00
Total Forward Foreign Exchange contracts			4 726 581.58 0.21
Cash at banks, deposits on demand and deposit accounts and other liquid assets			69 991 994.62* 3.07
Bank overdraft and other short-term liabilities			-2 730 665.60 -0.12
Other assets and liabilities			15 906 966.44 0.69
Total net assets			2 280 382 302.34 100.00

* As at 31 January 2024, cash amounts serve as collateral for the counterparty Goldman Sachs for an amount of USD 412 775.00 and Morgan Stanley for an amount of USD 10 862.50.

Multi Manager Access – US Equities

Most important figures

Date	ISIN	31.1.2024	31.7.2023	31.7.2022
Net assets in USD		500 697 167.04	2 189 239 879.99	2 012 136 564.67
Class F-acc	LU0245619092			
Shares outstanding		973 046.1190	4 581 091.2310	4 923 260.9700
Net asset value per share in USD		367.46	348.50	314.36
Issue and redemption price per share in USD ¹		367.46	348.50	314.36
Class CHF-hedged F-acc	LU1005242018			
Shares outstanding		295 801.3080	930 882.5240	779 539.6120
Net asset value per share in CHF		207.38	201.17	189.88
Issue and redemption price per share in CHF ¹		207.38	201.17	189.88
Class EUR-hedged F-acc	LU1005242364			
Shares outstanding		231 750.4880	1 320 176.8450	1 240 278.6980
Net asset value per share in EUR		226.39	216.89	202.14
Issue and redemption price per share in EUR ¹		226.39	216.89	202.14
Class GBP-hedged F-acc	LU1005242448			
Shares outstanding		6 739.9510	40 716.8530	38 263.0070
Net asset value per share in GBP		236.81	225.32	207.32
Issue and redemption price per share in GBP ¹		236.81	225.32	207.32
Class F-UKdist	LU0245618797			
Shares outstanding		34 196.3760	139 995.9850	137 319.4310
Net asset value per share in USD		368.66	351.48	318.52
Issue and redemption price per share in USD ¹		368.66	351.48	318.52

¹ see note 1

Structure of the Securities Portfolio

Geographical Breakdown as a % of net assets

United States	95.49
Canada	0.80
Israel	0.30
Ireland	0.29
Sweden	0.27
China	0.23
Guernsey	0.19
Taiwan	0.17
Switzerland	0.17
Hong Kong	0.15
The Netherlands	0.14
United Kingdom	0.12
Japan	0.09
Brazil	0.07
Uruguay	0.06
Singapore	0.03
India	0.02
South Korea	0.02
Luxembourg	0.01
Australia	0.01
Italy	0.01
Denmark	0.01
Belgium	0.01
Bermuda	0.01
TOTAL	98.67

Economic Breakdown as a % of net assets

Internet, software & IT services	29.86
Computer hardware & network equipment providers	9.31
Retail trade, department stores	8.03
Pharmaceuticals, cosmetics & medical products	7.73
Finance & holding companies	6.11
Banks & credit institutions	5.60
Electronics & semiconductors	3.62
Petroleum	2.87
Miscellaneous consumer goods	2.30
Telecommunications	1.88
Vehicles	1.84
Biotechnology	1.83
Aerospace industry	1.82
Energy & water supply	1.74
Healthcare & social services	1.57
Lodging, catering & leisure	1.30
Traffic & transportation	1.26
Food & soft drinks	1.24
Insurance	1.18
Tobacco & alcohol	1.06
Mechanical engineering & industrial equipment	1.02
Building industry & materials	0.83
Chemicals	0.66
Miscellaneous services	0.61
Graphic design, publishing & media	0.57
Textiles, garments & leather goods	0.54
Forestry, paper & pulp products	0.48
Miscellaneous trading companies	0.43
Electrical devices & components	0.35
Environmental services & recycling	0.35
Mortgage & funding institutions	0.19
Real Estate	0.15
Investment funds	0.11
Mining, coal & steel	0.10
Miscellaneous unclassified companies	0.08
Precious metals & stones	0.02
Agriculture & fishery	0.01
Rubber & tyres	0.01
Non-ferrous metals	0.01
TOTAL	98.67

Statement of Net Assets

	USD
Assets	31.1.2024
Investments in securities, cost	443 882 908.68
Investments in securities, unrealized appreciation (depreciation)	50 149 054.68
Total investments in securities (Note 1)	494 031 963.36
Cash at banks, deposits on demand and deposit accounts	5 848 273.52
Other liquid assets (Margins)	2 620.17
Receivable on securities sales (Note 1)	9 889 126.03
Receivable on subscriptions	33 973.54
Receivable on dividends	468 731.72
Withholding Tax Reclaim receivable	251 005.32
Unrealized gain on financial futures (Note 1)	1 560.00
TOTAL Assets	510 527 253.66
Liabilities	
Unrealized loss on forward foreign exchange contracts (Note 1)	-28 322.93
Bank overdraft	-27.71
Payable on securities purchases (Note 1)	-8 464 751.60
Payable on redemptions	-186 162.01
Other payables	-764 089.26
Provisions for flat fee (Note 2)	-351 970.93
Provisions for taxe d'abonnement (Note 3)	-4 336.66
Provisions for other commissions and fees (Note 2)	-30 425.52
Total provisions	-386 733.11
TOTAL Liabilities	-9 830 086.62
Net assets at the end of the period	500 697 167.04

Statement of Operations

	USD
Income	1.8.2023-31.1.2024
Interest on liquid assets	487 129.55
Dividends	9 467 144.28
Net income on securities lending (Note 8)	83 929.25
Other income	1 360 619.14
TOTAL income	11 398 822.22
Expenses	
Flat fee (Note 2)	-7 196 824.25
Taxe d'abonnement (Note 3)	-48 568.24
Other commissions and fees (Note 2)	-54 863.67
Interest on bank overdraft	-62.88
TOTAL expenses	-7 300 319.04
Net income (loss) on investments	4 098 503.18
Realized gain (loss) (Note 1)	
Realized gain (loss) on market-priced securities without options	205 938 434.44
Realized gain (loss) on financial futures	-11 082.82
Realized gain (loss) on forward foreign exchange contracts	-17 912 777.89
Realized gain (loss) on foreign exchange	554 123.99
TOTAL realized gain (loss)	188 568 697.72
Net realized gain (loss) of the period	192 667 200.90
Changes in unrealized appreciation (depreciation) (Note 1)	
Unrealized appreciation (depreciation) on market-priced securities without options	-149 445 642.37
Unrealized appreciation (depreciation) on financial futures	-1 800.00
Unrealized appreciation (depreciation) on forward foreign exchange contracts	8 644 040.60
TOTAL changes in unrealized appreciation (depreciation)	-140 803 401.77
Net increase (decrease) in net assets as a result of operations	51 863 799.13

Statement of Changes in Net Assets

	USD
	1.8.2023-31.1.2024
Net assets at the beginning of the period	2 189 239 879.99
Subscriptions	149 829 883.14
Redemptions	-1 889 992 615.16
Total net subscriptions (redemptions)	-1 740 162 732.02
Dividend paid	-243 780.06
Net income (loss) on investments	4 098 503.18
Total realized gain (loss)	188 568 697.72
Total changes in unrealized appreciation (depreciation)	-140 803 401.77
Net increase (decrease) in net assets as a result of operations	51 863 799.13
Net assets at the end of the period	500 697 167.04

Changes in the Number of Shares outstanding

	1.8.2023-31.1.2024
Class	F-acc
Number of shares outstanding at the beginning of the period	4 581 091.2310
Number of shares issued	333 736.9280
Number of shares redeemed	-3 941 782.0400
Number of shares outstanding at the end of the period	973 046.1190
Class	CHF-hedged F-acc
Number of shares outstanding at the beginning of the period	930 882.5240
Number of shares issued	51 692.8810
Number of shares redeemed	-686 774.0970
Number of shares outstanding at the end of the period	295 801.3080
Class	EUR-hedged F-acc
Number of shares outstanding at the beginning of the period	1 320 176.8450
Number of shares issued	99 625.3160
Number of shares redeemed	-1 188 051.6730
Number of shares outstanding at the end of the period	231 750.4880
Class	GBP-hedged F-acc
Number of shares outstanding at the beginning of the period	40 716.8530
Number of shares issued	2 780.1660
Number of shares redeemed	-36 757.0680
Number of shares outstanding at the end of the period	6 739.9510
Class	F-UKdist
Number of shares outstanding at the beginning of the period	139 995.9850
Number of shares issued	12 847.0000
Number of shares redeemed	-118 646.6090
Number of shares outstanding at the end of the period	34 196.3760

Interim Distribution¹

Multi Manager Access – US Equities	Ex-Date	Pay-Date	Currency	Amount per share
F-UKdist	16.8.2023	21.8.2023	USD	1.6829
F-UKdist	12.12.2023	15.12.2023	USD	0.0334

¹ see note 4

Statement of Investments in Securities and other Net Assets as of 31 January 2024

Transferable securities and money market instruments listed on an official stock exchange

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
Equities			
Argentina			
USD YPF SOCIEDAD ANONIMA SPON ADR CL D	500.00	8 640.00	0.00
TOTAL Argentina		8 640.00	0.00
Australia			
USD CSL SPON ADR EACH REPR 0.5 ORD	606.00	59 466.78	0.01
TOTAL Australia		59 466.78	0.01
Bermuda			
USD ARCH CAPITAL GROUP COM USD0.01	43.00	3 544.49	0.00
USD AXIS CAPITAL HLDGS COM USD0.0125	32.00	1 904.64	0.00
USD FIDELIS INSURANCE COM USD0.01	1 796.00	23 383.92	0.01
TOTAL Bermuda		28 833.05	0.01
Brazil			
USD AFYA LIMITED COM USD0.00005 CL A	2 190.00	42 967.80	0.01
USD NU HOLDINGS LTD USD0.000066666666 CLASS A	8 061.00	69 405.21	0.01
USD STONECO LTD COM USD0.000079365 CL A	15 100.00	259 569.00	0.05
TOTAL Brazil		371 942.01	0.07
Canada			
USD ABCELLERA BIOLOGIC COM NPV	88.00	449.68	0.00
USD ALGONQUIN PWR&UTIL COM NPV	16 436.00	97 465.48	0.02
USD BANK NOVA SCOTIA HALIFAX COM	35 992.00	1 682 626.00	0.34
USD CAE INC COM NPV	600.00	12 012.00	0.00
USD CANADIAN SOLAR INC	5 100.00	112 710.00	0.03
USD CRONOS GROUP INC COM NPV	400.00	800.00	0.00
USD GFL ENVIRON INC COM NPV SUB VTG SHS	300.00	10 191.00	0.00
USD IMAX CORP COM NPV	1 831.00	25 579.07	0.01
USD NORTH AMERICAN CON COM NPV	988.00	22 714.12	0.01
USD NUVEI CORPORATION SUB VOTING SHARES (CAD)	500.00	12 145.00	0.00
USD RB GLOBAL INC COM NPV	568.00	36 334.96	0.01
USD ROYAL BK OF CANADA COM NPV	15 761.00	1 538 431.21	0.31
USD SHOPIFY INC COM NPV CL A	3 600.00	288 252.00	0.06
USD SSR MINING INC COM NPV	8 093.00	76 316.99	0.01
USD SUNOPTA INC COM	2 000.00	11 900.00	0.00
TOTAL Canada		3 927 927.51	0.80
China			
USD DADA NEXUS LTD SPON EACH ADS REP 4 ORD SHS	2 609.00	4 931.01	0.00
USD LI NING CO LTD UNSP ADR EACH REP 25 ORD	1 143.00	60 656.72	0.02
USD MEITUAN UNSPON ADS EACH REP 2 ORD S	400.00	6 456.00	0.00
USD MINISO GROUP HLDG SPON ADS EACH REP 4 ORD SHS	5 582.00	94 670.72	0.02
USD PINDUODUO INC-4 SHS-A-ADR	7 581.00	961 801.47	0.19
TOTAL China		1 128 515.92	0.23
Denmark			
USD A.P. MOLLER-MAERSK UNSPON ADR EA REPR 0.002	243.00	2 230.74	0.00
USD CARLSBERG SER'B'DKK20	18.00	2 332.57	0.00
USD DSV UNSP ADR EACH REPR 0.5 ORD	278.00	24 828.18	0.01
USD GENMAB AS DKK1	14.00	3 882.20	0.00
TOTAL Denmark		33 273.69	0.01
Germany			
USD RWE AG SPONSORED ADR	545.00	20 083.25	0.00
TOTAL Germany		20 083.25	0.00

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
Guernsey			
USD AMDOCS ORD GBPO.01	10 600.00	971 808.00	0.19
TOTAL Guernsey		971 808.00	0.19
Hong Kong			
USD AIA GROUP LTD SPON ADR EA REPR 4 ORD SHS	24 673.00	770 044.33	0.15
TOTAL Hong Kong		770 044.33	0.15
India			
USD INFOSYS LTD SPON ADR EACH REP 1 INRS	4 031.00	80 055.66	0.02
USD MAKEMYTRIP LTD USD0.0005	422.00	23 374.58	0.00
TOTAL India		103 430.24	0.02
Ireland			
USD ACCENTURE PLC SHS CL A 'NEW'	3 531.00	1 284 860.28	0.25
USD CRH ORD EURO.32	100.00	7 176.00	0.00
USD ICON ORD EURO.06	100.00	26 087.00	0.01
USD TRANE TECHNOLOGIES COM USD1	419.00	105 608.95	0.02
TOTAL Ireland		1 423 732.23	0.28
Israel			
USD CHECK POINT SFTWRE ORD ILS0.01	9 000.00	1 430 370.00	0.29
USD COGNYTE SOFTWARE L COM NPV WI	100.00	708.00	0.00
USD SAPIENS INTL CP NV COM EURO.01	98.00	2 675.40	0.00
USD ZIM INTEGRATED SHI COM NPV	4 929.00	73 935.00	0.01
TOTAL Israel		1 507 688.40	0.30
Japan			
USD KEYENCE CORP NPV	12.00	5 311.08	0.00
USD TOKYO ELECTRON ADR EACH REPR 2 SHS	4 421.00	411 108.79	0.08
TOTAL Japan		416 419.87	0.08
Jersey			
USD CLARIVATE PLC COM NPV	86.00	768.84	0.00
USD GAMBLING.COM GROUP ORD NPV	400.00	3 660.00	0.00
TOTAL Jersey		4 428.84	0.00
Luxembourg			
USD GLOBANT SA USD1.20	304.00	71 686.24	0.01
TOTAL Luxembourg		71 686.24	0.01
The Netherlands			
USD ADYEN NV UNSPN ADS EA REP 0.02 ORD S	3 192.00	40 027.68	0.01
USD ASM INTL NV NY REGISTRY SHARES	6.00	3 351.00	0.00
USD KONINKLIJKE AHOLD SPON ADR EACH REP 1 ORD SHS	206.00	5 786.54	0.00
USD NEWMAMSTERDAM PHAR ORD EURO.12	370.00	7 573.90	0.00
USD NXP SEMICONDUCTORS EURO.20	3 083.00	649 187.31	0.13
USD ROYAL KPN NV SPONSORED ADR	1 400.00	4 690.00	0.00
TOTAL The Netherlands		710 616.43	0.14
Norway			
USD GOLDEN OCEAN GROUP USD0.01	24.00	253.68	0.00
TOTAL Norway		253.68	0.00
Panama			
USD COPA HOLDINGS SA NPV CLASS 'A'	100.00	9 606.00	0.00
TOTAL Panama		9 606.00	0.00
Russian Federation (CIS)			
USD GAZPROM SPON ADR EA REP 2 ORD SHS*	132 815.00	0.00	0.00
USD MMC NORILSK NICKEL ADR EACH REPR 1/10 SHARE (S)*	25 753.00	0.00	0.00
USD OIL CO LUKOIL PJSC ADR EACH REPR 1 ORD RUB0.02*	23 202.00	0.00	0.00
USD YANDEX N.V. COM USD0.01 CL 'A'*	12 000.00	0.00	0.00
TOTAL Russian Federation (CIS)		0.00	0.00

* Fair - valued

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
Singapore			
USD FLEX LTD COM USD0.01	5 700.00	135 318.00	0.03
USD MAXEON SOLAR TECHN COM NPV	300.00	1 359.00	0.00
USD UNITED OVERSEAS BK LTD SPONSORED ADR	158.00	6 673.45	0.00
USD WAVE LIFE SCIENCES COM NPV	1 200.00	5 184.00	0.00
TOTAL Singapore		148 534.45	0.03
South Korea			
USD COUPANG INC COM USD0.0001 A	5 052.00	70 728.00	0.02
USD MAGNACHIP SEMI CP COM USD0.01	1 100.00	7 183.00	0.00
TOTAL South Korea		77 911.00	0.02
Sweden			
USD EPIROC AB UNSPON ADS EACH REP 1 ORD S	300.00	5 279.40	0.00
USD SPOTIFY TECHNOLOGY COM EURO.000625	6 173.00	1 329 355.55	0.27
TOTAL Sweden		1 334 634.95	0.27
Switzerland			
USD GARMIN LTD COM CHF10.00	100.00	11 949.00	0.01
USD NESTLE S A SPONSORED ADR	104.00	11 845.60	0.00
USD TE CONNECTIVITY LT COM CHF0.57	4 628.00	658 055.32	0.13
USD TRANSOCEAN LTD COM CHF0.10	8 200.00	44 772.00	0.01
TOTAL Switzerland		726 621.92	0.15
Taiwan			
USD HIMAX TECHNOLOGIES SPONS ADR EA REPR 1 ORD NPV	82 446.00	470 766.66	0.09
USD SILICON MOTION TEC SPONS ADR EA REP 4 COM	400.00	25 192.00	0.01
USD UNITED MICROELECTRONICS CORP SPONSORED ADR	46 970.00	362 138.70	0.07
TOTAL Taiwan		858 097.36	0.17
United Kingdom			
USD AMCOR PLC ORD USD0.01	133.00	1 254.19	0.00
USD ANGLO AMERICAN SPON ADR EACH REP 0.5 ORD	756.00	9 019.08	0.00
USD BAE SYS PLC SPONSORED ADR	800.00	48 432.00	0.01
USD BARCLAYS ADR-EACH CV 4 ORD GBP0.25	7 662.00	57 771.48	0.01
USD LLOYDS BANKING GROUP PLC SPONSORED ADR	12 041.00	25 406.51	0.01
USD LONDON STOCK EXCH UNSPN ADR EACH REPR 0.5 ORD	300.00	8 484.00	0.00
USD NOMAD FOODS LTD ORD NPV (DI)	3 096.00	55 697.04	0.01
USD PRUDENTIAL PLC ADR	2 161.00	44 689.48	0.01
USD SMITH & NEPHEW PLC SPDN ADR NEW	3 300.00	92 499.00	0.02
USD WILLIS TOWERS WATS COM USD0.000304635	1 055.00	259 846.50	0.05
TOTAL United Kingdom		603 099.28	0.12
United States			
USD 1ST FINL BANCORP COM NPV	4.00	89.68	0.00
USD 2U INC COM USD0.001	3 300.00	2 807.31	0.00
USD 3M CO COM	23 392.00	2 207 035.20	0.44
USD ABBOTT LABS COM	19 005.00	2 150 415.75	0.43
USD ABBVIE INC COM USD0.01	34 400.00	5 655 360.00	1.13
USD ACADIA PHARMACEUTICALS INC COM	40 622.00	1 052 516.02	0.21
USD ADOBE INC COM USD0.0001	6 496.00	4 013 098.88	0.80
USD ADVANCE AUTO PARTS COM USD0.0001	12 300.00	822 255.00	0.16
USD ADVANCED DRAINAGE COM USD0.01	263.00	34 300.46	0.01
USD ADVANCED MICRO DEV COM USD0.01	20 785.00	3 485 436.65	0.70
USD AECOM TECHNOLOGY C COM STK USD0.01	400.00	35 276.00	0.01
USD AES CORP COM	734.00	12 243.12	0.00
USD AFLAC INC COM USD0.10	2 569.00	216 669.46	0.04
USD AGILENT TECHNOLOGIES INC COM	2 218.00	288 561.80	0.06
USD AGNC INV CORP COM USD0.01	100.00	948.00	0.00
USD AIR LEASE CORP COM USD0.01	1 800.00	75 258.00	0.02
USD AIR PRODS & CHEMS COM USD1	1 916.00	489 940.36	0.10
USD AIRBNB INC USD0.0001 A	2 422.00	349 107.08	0.07
USD ALBERTSONS COS INC COM USD0.01 CLASS A	185.00	3 925.70	0.00
USD ALIGN TECHNOLOGY INC COM	489.00	130 719.48	0.03

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)		
USD ALLEGHENY TECHNOLOGIES INC COM	8 900.00		363 743.00	0.07
USD ALLEGIANT TRAVEL CO	3.00		235.20	0.00
USD ALLEGRO MICROSYSTE COM USD0.01	227.00		5 888.38	0.00
USD ALLSCRIPTS HEALTHCARE SOLUTION COM	27 843.00		254 206.59	0.05
USD ALNYLAM PHARMACEUTICALS INC COM	570.00		98 558.70	0.02
USD ALPHABET INC CAP STK USD0.001 CL C	47 022.00		6 667 719.60	1.33
USD ALPHABET INC CAP STK USD0.001 CL A	104 545.00		14 646 754.50	2.93
USD ALTERYX INC COM USD0.0001 CL A	738.00		35 025.48	0.01
USD ALTICE USA INC COM USD0.01 CL A	131 690.00		321 323.60	0.06
USD ALTRIA GROUP INC COM USD0.333333	1 700.00		68 204.00	0.01
USD AMAZON COM INC COM USD0.01	139 364.00		21 629 292.80	4.32
USD AMBARELLA INC COM USD0.00045	732.00		38 473.92	0.01
USD AMC NETWORKS INC COM USD0.01 CL 'A'	500.00		9 045.00	0.00
USD AMER EAGLE OUTFITT COM USD0.01	137.00		2 715.34	0.00
USD AMER ELEC PWR INC COM USD6.50	1.00		78.14	0.00
USD AMER EXPRESS CO COM USD0.20	6 724.00		1 349 775.76	0.27
USD AMER FINL GP OHIO COM NPV	200.00		24 080.00	0.00
USD AMER TOWER CORP COM NEW USD0.01	2 756.00		539 211.40	0.11
USD AMERICAN WATER WOR COM STK USD0.01	700.00		86 814.00	0.02
USD AMERICAS CAR MART INC COM	100.00		6 089.00	0.00
USD AMERICOLD REAL TR COM USD0.01	49.00		1 347.50	0.00
USD AMERIPRISE FINL INC COM	7 616.00		2 946 097.28	0.59
USD AMETEK INC COM USD0.01	800.00		129 640.00	0.03
USD AMGEN INC COM USD0.0001	13 328.00		4 188 457.28	0.84
USD AMPHENOL CORP NEW CL A	3 011.00		304 412.10	0.06
USD AMYLYX PHARMACEUTI COM USD0.0001	200.00		3 200.00	0.00
USD ANGI INC COM USD0.001	6.00		14.22	0.00
USD ANSYS INC COM	1 361.00		446 176.63	0.09
USD APA CORPORATION COM USD0.625	2 250.00		70 492.50	0.01
USD APARTMENT INCOME R COM USD0.01 WI	4.00		130.76	0.00
USD APARTMENT INV&MGMT COM USD0.01 CL A (POST REV)	41.00		304.63	0.00
USD APELLIS PHARMACEUT COM USD0.0001	413.00		26 138.77	0.01
USD APOLLO GLOBAL MANA COM USD0.00001	24 096.00		2 419 238.40	0.48
USD APPFOLIO INC COM USD0.0001 CL A CMN ST	100.00		21 926.00	0.00
USD APPLE INC COM NPV	208 317.00		38 413 654.80	7.67
USD APPLIED INDL TECHNOLOGIES INC COM	3.00		529.38	0.00
USD APPLIED MATLS INC COM	6 445.00		1 058 913.50	0.21
USD APPLOVIN CORP COM USD0.00003 CL A	215.00		8 842.95	0.00
USD ARCHER DANIELS MIDLAND CO COM	2 900.00		161 182.00	0.03
USD ARES MANAGEMNT COR COM USD0.01 CLASS A	561.00		68 150.28	0.01
USD ARISTA NETWORKS IN COM USD0.0001	1 389.00		359 306.52	0.07
USD ARRAY TECHNOLOGIES COM USD0.001	35.00		463.40	0.00
USD ASHLAND GLOBAL HLD COM USD0.01	300.00		28 086.00	0.01
USD ASSURANT INC COM	200.00		33 590.00	0.01
USD AT&T INC COM USD1	97 300.00		1 721 237.00	0.34
USD ATARA BIOTHERAPEUT COM USD0.0001	13 500.00		8 418.60	0.00
USD ATLANTA BRAVES HOL COM USD0.001 SER A	100.00		4 307.00	0.00
USD ATCLASSIAN CORP COM USD0.1 CL A	2 189.00		546 746.53	0.11
USD ATMOS ENERGY CORP COM	200.00		22 788.00	0.00
USD ATRICURE INC COM USD0.001	1 400.00		47 684.00	0.01
USD AUTO DATA PROCESS COM USD0.10	10 015.00		2 461 486.70	0.49
USD AUTODESK INC COM USD0.01	1 628.00		413 202.68	0.08
USD AUTONATION INC COM	739.00		103 208.74	0.02
USD AUTOZONE INC COM USD0.01	77.00		212 684.01	0.04
USD AVANGRID INC COM NPV	1 311.00		39 828.18	0.01
USD AVERY DENNISON CORP COM	200.00		39 890.00	0.01
USD AVIDXCHANGE HLDGS COM USD0.001	2 800.00		30 688.00	0.01
USD AVIS BUDGET GROUP COM	1 500.00		245 565.00	0.05
USD AVNET INC COM	2.00		90.60	0.00
USD AXCELIS TECHS INC COM USD0.001(POST REV SPLIT)	700.00		91 035.00	0.02
USD AXON ENTERPRISE I COM USD0.00001	327.00		81 442.62	0.02
USD BALLY'S CORPORATION COM USD0.01	800.00		9 008.00	0.00
USD BELLRING BRANDS IN COM USD0.01	1 400.00		77 378.00	0.02
USD BENTLEY SYSTEMS IN COM USD0.01 CLASS B	2 943.00		148 327.20	0.03
USD BERKSHIRE HATHAWAY CLASS'B' COM USD0.0033	11 317.00		4 342 785.58	0.87
USD BERRY GLOBAL GROUP COM USD0.01	1 600.00		104 736.00	0.02
USD BEST BUY CO INC COM USD0.10	33.00		2 392.17	0.00
USD BIG LOTS INC COM USD0.01	2 675.00		15 354.50	0.00
USD BIO-TECHNE CORP COM USD0.01	485.00		34 105.20	0.01
USD BIOMEA FUSION INC COM USD0.0001	240.00		4 339.20	0.00

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)		
USD BJS WHSL CLUB HLDG COM USD0.01	202.00		12 996.68	0.00
USD BK OF AMERICA CORP COM USD0.01	47 666.00		1 621 120.66	0.32
USD BLACKROCK INC COM STK USD0.01	1 232.00		953 949.92	0.19
USD BLACKSTONE INC COM USD0.00001	3 968.00		493 817.60	0.10
USD BLOCK INC COM USD0.0000001 CL A	645.00		41 931.45	0.01
USD BLOCK(H&R)INC COM NPV	31 566.00		1 478 551.44	0.30
USD BLUE BIRD CORP COM USD0.0001	8 530.00		248 478.90	0.05
USD BOEING CO COM USD5	3 423.00		722 389.92	0.14
USD BOOKING HLDGS INC COM USD0.008	737.00		2 585 005.39	0.52
USD BOOZ ALLEN HAMILTO COM USD0.01 CLASS 'A'	831.00		116 979.87	0.02
USD BOX INC COM USD0.0001 CL 'A'	7 900.00		205 242.00	0.04
USD BRIDGE INVESTMENT COM USD0.01 CL A	800.00		7 824.00	0.00
USD BRIGHTHOUSE FINL I COM USD0.01 WI	11.00		569.47	0.00
USD BRIGHTSPRING HEALT COM USD0.01	6 435.00		70 913.70	0.01
USD BRISTOL-MYRS SQUIB COM STK USD0.10	300.00		14 661.00	0.00
USD BROADCOM CORP COM USD1.00	4 528.00		5 343 040.00	1.07
USD BROADRIDGE FIN SOL COM STK USD0.01	788.00		160 909.60	0.03
USD BROOKFIELD RENEWA. CLASS A SUB VOTING SHARES	1 400.00		39 088.00	0.01
USD BROWN & BROWN INC COM	386.00		29 938.16	0.01
USD BURLINGTON STORES COM USD0.0001	180.00		34 407.00	0.01
USD CACI INTL INC CLASS 'A' COM USD0.10	135.00		46 403.55	0.01
USD CADENCE DESIGN SYS COM USD0.01	1 853.00		534 516.38	0.11
USD CAMPBELL SOUP CO CAP USD0.0375	300.00		13 389.00	0.00
USD CANNAE HLDGS INC COM USD0.0001	99.00		2 004.75	0.00
USD CAPITAL ONE FINL COM USD0.01	500.00		67 660.00	0.01
USD CARDINAL HEALTH INC COM	536.00		58 525.84	0.01
USD CAREDX INC COM USD0.001	1 400.00		11 984.00	0.00
USD CARGURUS INC COM USD0.001 CL A	200.00		4 648.00	0.00
USD CARLYLE GROUP INC COM USD0.01	20.00		800.40	0.00
USD CATALENT INC COM USD0.01	75.00		3 873.00	0.00
USD CATERPILLAR INC DEL COM	2 242.00		673 295.02	0.13
USD CBOE GLOBAL MARKET COM USD0.01	5 000.00		919 250.00	0.18
USD CBRE GROUP INC CLASS 'A' USD0.01	1 000.00		86 310.00	0.02
USD CDW CORP COM USD0.01	1 215.00		275 464.80	0.06
USD CELSIUS HOLDINGS I COM USD0.001	5 632.00		281 036.80	0.06
USD CENCORA INC RG	868.00		201 966.24	0.04
USD CENTENE CORP DEL COM	4 200.00		316 302.00	0.06
USD CENTERPOINT ENERGY INC COM	74.00		2 067.56	0.00
USD CERENCE INC COM USD0.01	600.00		12 012.00	0.00
USD CERUS CORP COM	1 200.00		2 172.00	0.00
USD CH ROBINSON WORLDW COM USD0.1	37.00		3 111.33	0.00
USD CHARTER COMMUN INC COM USD0.001 CLASS 'A'	521.00		193 139.91	0.04
USD CHEGG INC COM USD0.001	29 345.00		289 048.25	0.06
USD CHEMED CORP NEW COM	33.00		19 562.07	0.00
USD CHENIERE ENERGY INC COM NEW	11 719.00		1 921 798.81	0.38
USD CHEVRON CORP COM USD0.75	8 526.00		1 256 988.18	0.25
USD CHILDRENS PLACE IN COM USD0.10	5 900.00		131 452.00	0.03
USD CHIPOTLE MEXICAN GRILL INC CL A	352.00		847 887.04	0.17
USD CHOICE HOTELS INTL INC COM	485.00		58 743.20	0.01
USD CHURCH & DWIGHT INC COM	799.00		79 780.15	0.02
USD CHURCHILL DOWNS INC COM	236.00		28 548.92	0.01
USD CIGNA CORP COM USD0.25	4 216.00		1 268 805.20	0.25
USD CINTAS CORP COM	446.00		269 638.22	0.05
USD CITIGROUP INC COM USD0.01	2 028.00		113 912.76	0.02
USD CLEAR SECURE INC COM USD0.00001 CL A	800.00		15 224.00	0.00
USD CLEARWAY ENRGY INC COM USD0.01 CLASS C	100.00		2 424.00	0.00
USD CLOROX CO DEL COM	4 616.00		670 474.00	0.13
USD CLOUDFLARE INC COM USD0.001 CL A	1 723.00		136 203.15	0.03
USD CME GROUP INC COM STK USD0.01 CLASS 'A'	5 700.00		1 173 288.00	0.23
USD CNX RESOURCES CORP COM USD0.01 WI	11 200.00		226 240.00	0.05
USD COCA-COLA CO COM USD0.25	12 417.00		738 687.33	0.15
USD COCA-COLA CONSOLID COM USD1	200.00		172 278.00	0.03
USD COHERENT CORP COM NPV	400.00		19 016.00	0.00
USD COINBASE GLOBAL IN COM USD0.00001 CL A	400.00		51 280.00	0.01
USD COLGATE-PALMOLIVE COM USD1	22 700.00		1 911 340.00	0.38
USD COLUMBIA SPORTSWEAR CO COM	800.00		63 408.00	0.01
USD COMCAST CORP COM CLS 'A' USD0.01	29 120.00		1 355 244.80	0.27
USD COMMUNITY HEALTH SYS INC NEWCO COM	2 875.00		10 551.25	0.00
USD COMTECH TELECOMMUNICATIONS CP COM NEW	6 132.00		38 815.56	0.01
USD CONCENTRIX CORP COM USD0.0001	7.00		622.09	0.00

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD CONDUENT INC COM USD0.01 WI	2 499.00	8 996.40	0.00
USD CONFLUENT INC COM USD0.00001 CL A	1 080.00	24 148.80	0.00
USD CONSENSUS CLOUD SO COM USD0.001	16.00	347.84	0.00
USD CONSTELLATION BRDS CLASS'A'COM USD0.01	11 171.00	2 737 788.68	0.55
USD COPART INC COM	5 212.00	250 384.48	0.05
USD CORCEPT THERAPEUTI COM STK USD0.00001	13 400.00	282 740.00	0.06
USD COREBRIDGE FIN INC COM USD0.01	319.00	7 710.23	0.00
USD COSTAR GROUP INC COM	760.00	63 444.80	0.01
USD COSTCO WHSL CORP NEW COM	6 119.00	4 251 970.72	0.85
USD COURSERA INC COM USD0.00001	6 000.00	114 840.00	0.02
USD CRACKER BARREL OLD COM USD0.01	6.00	464.10	0.00
USD CRANE COMPANY COM USD1.00 WI	5.00	620.55	0.00
USD CRANE NXT CO COM USD1.00	5.00	291.40	0.00
USD CROCS INC COM	679.00	68 904.92	0.01
USD CROSS CTRY HEALTHCARE INC COM	14.00	297.50	0.00
USD CROWDSTRIKE HOLDIN COM USD0.0005 CL A	1 312.00	383 760.00	0.08
USD CROWN CASTLE INTL COM USD0.01	143.00	15 479.75	0.00
USD CROWN HOLDINGS INC COM USD5	44.00	3 894.00	0.00
USD CSX CORP COM USD1	34 692.00	1 238 504.40	0.25
USD CVS HEALTH CORP COM STK USD0.01	5 010.00	372 593.70	0.07
USD D R HORTON INC COM	12 479.00	1 783 373.89	0.36
USD DANAHER CORP COM USD0.01	3 826.00	917 895.66	0.18
USD DARLING INGR INC COM USD0.01	4.00	173.20	0.00
USD DATADOG INC COM USD0.00001 CL A	6 965.00	866 724.60	0.17
USD DAVITA INC COM USD0.001	200.00	21 632.00	0.00
USD DAYFORCE INC RG	797.00	55 407.44	0.01
USD DECIPHERA PHARMACE COM USD0.01	1 500.00	21 480.00	0.00
USD DECKERS OUTDOOR CORP COM	1 443.00	1 087 632.39	0.22
USD DEERE & CO COM USD1	3 006.00	1 183 101.48	0.24
USD DELL TECHNOLOGIES COM USD0.01 CL C	3 200.00	265 216.00	0.05
USD DEXCOM INC COM	13 490.00	1 637 011.50	0.33
USD DIGIMARC CORP (NEW USD0.001)	15.00	531.30	0.00
USD DIGITAL TURBINE IN COM USD0.0001	4 700.00	25 333.00	0.01
USD DISCOVER FINL SVCS COM STK USD0.01	1 502.00	158 491.04	0.03
USD DOCUSIGN INC COM USD0.0001	27 857.00	1 697 048.44	0.34
USD DOLLAR GENERAL CP COM USD0.875	2 331.00	307 855.17	0.06
USD DOMINOS PIZZA INC COM USD0.01	131.00	55 834.82	0.01
USD DONALDSON INC COM	9.00	581.31	0.00
USD DOORDASH INC COM USD0.00001 CLASS A	1 480.00	154 216.00	0.03
USD DORMAN PRODUCTS IN COM USD0.01	7.00	569.87	0.00
USD DOUBLEVERIFY HLDGS COM USD0.001	1 259.00	50 372.59	0.01
USD DOW INC COM USD0.01	2 374.00	127 246.40	0.03
USD DRAFTKINGS INC NEW COM USD0.0001 CL A	1 789.00	69 860.45	0.01
USD DROPBOX INC COM USD0.00001 CL A	3 922.00	124 248.96	0.03
USD DUKE ENERGY CORP COM USD0.001 (POST REV SPLIT)	2 600.00	249 158.00	0.05
USD DUN & BRADSTREET H COM USD0.0001	7 400.00	85 766.00	0.02
USD DUOLINGO INC COM USD0.0001 CLASS A	884.00	158 138.76	0.03
USD DUTCH BROS INC COM USD0.00001 CLASS A	35 276.00	947 160.60	0.19
USD DYNATRACE INC COM USD0.001	10 294.00	586 758.00	0.12
USD DYNAVAX TECHNOLOGI COM USD0.001(POST REV SPLIT)	100.00	1 292.00	0.00
USD EASTMAN CHEM CO COM	200.00	16 710.00	0.00
USD EBAY INC COM USD0.001	582.00	23 902.74	0.00
USD ECOLAB INC COM	1 128.00	223 592.16	0.04
USD ECOVYST INC COM USD0.01	131.00	1 213.06	0.00
USD EDITAS MEDICINE IN COM USD0.0001	6 200.00	43 586.00	0.01
USD EDWARDS LIFESCIENCES CORP COM	3 720.00	291 908.40	0.06
USD ELASTIC N V COM USD0.01	460.00	53 847.60	0.01
USD ELECTRONIC ARTS INC COM	13 689.00	1 883 332.62	0.38
USD ELEMENT SOLUTIONS COM USD0.01	24.00	533.52	0.00
USD ELEVANCE HEALTH INC USD0.01	381.00	188 000.64	0.04
USD ELI LILLY AND CO COM NPV	9 140.00	5 900 875.40	1.18
USD EMBECTA CORPORATIO COM USD0.01	11 600.00	198 824.00	0.04
USD ENACT HLDGS INC COM USD0.01	100.00	2 849.00	0.00
USD ENCORE CAPITAL GP COM USD0.01	5 900.00	295 472.00	0.06
USD ENCORE WIRE CORP COM	191.00	43 070.50	0.01
USD ENPHASE ENERGY INC COM USD0.00001	3 836.00	399 442.68	0.08
USD EOG RESOURCES INC COM USD0.01	12 226.00	1 391 196.54	0.28
USD EPAM SYS INC COM USD0.001	567.00	157 688.37	0.03
USD EQUIFAX INC COM	3 279.00	801 190.86	0.16
USD EQUINIX INC COM USD0.001 NEW	279.00	231 505.83	0.05

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD EQUITABLE HOLDINGS COM USD0.01	392.00	12 814.48	0.00
USD EQUITRANS MIDSTREA COM NPV	56 511.00	575 847.09	0.12
USD EQUITY LIFESTYLE PPTYS INC	261.00	17 667.09	0.00
USD ERIE INDY CO CL A	11.00	3 804.13	0.00
USD ESTEE LAUDER COS CLASS'A'COM USD0.01	301.00	39 728.99	0.01
USD ETSY INC USD0.001	352.00	23 429.12	0.00
USD EVERI HLDGS INC USD0.001	853.00	8 879.73	0.00
USD EVERSOURCE ENERGY COM USD5	1 600.00	86 752.00	0.02
USD EXCELERATE ENERGY COM USD0.001 CL A	796.00	12 194.72	0.00
USD EXPEDIA GROUP INC COM USD0.001	347.00	51 470.51	0.01
USD EXXON MOBIL CORP COM NPV	42 949.00	4 415 586.69	0.88
USD F&G ANNUITIES & LI COM USD0.001 WI	43.00	1 928.12	0.00
USD F5 NETWORK INC COM STK NPV	700.00	128 590.00	0.03
USD FACTSET RESH SYS INC COM	179.00	85 189.68	0.02
USD FAIR ISAAC CORP COM	1 187.00	1 423 011.21	0.28
USD FASTENAL COM USD0.01	2 765.00	188 655.95	0.04
USD FEDERATED HERMES COM NPV CLASS B	2 804.00	98 027.84	0.02
USD FEDEX CORP COM USD0.10	4 000.00	965 160.00	0.19
USD FIDELITY NATL FINL FNF GROUP COM USD0.0001	8.00	400.24	0.00
USD FIDELITY NATL INF COM STK USD0.01	14 200.00	884 092.00	0.18
USD FIFTH THIRD BANCORP COM	17 212.00	589 338.88	0.12
USD FIGS INC COM USD0.0001 CL A	43 100.00	248 256.00	0.05
USD FIRST AMERICAN FIN COM USD0.00001	1 500.00	90 525.00	0.02
USD FIRST FOUNDATION I COM USD0.001	900.00	8 568.00	0.00
USD FIRST SOLAR INC COM STK USD0.001	2 148.00	314 252.40	0.06
USD FIRSTENERGY CORP COM USD0.10	1 900.00	69 692.00	0.01
USD FISERV INC COM USD0.01	9 595.00	1 361 242.65	0.27
USD FIVE BELOW INC COM USD0.01	10 814.00	1 940 680.44	0.39
USD FIVE9 INC COM USD0.001	2 019.00	153 161.34	0.03
USD FLEETCOR TECHNOLOG COM STK USD0.001	161.00	46 678.73	0.01
USD FLOOR AND DECOR HO COM USD0.001 CL A	114.00	11 463.84	0.00
USD FLUENCE ENERGY INC COM USD0.00001 CLASS A	2 500.00	49 675.00	0.01
USD FLUOR CORP NEW COM	12 700.00	478 917.00	0.10
USD FLYWIRE CORP COM USD0.0001	1.00	21.37	0.00
USD FNB CORP PA COM	41.00	540.38	0.00
USD FORTINET INC COM USD0.001	34 493.00	2 224 453.57	0.44
USD FORTREA HOLDINGS I COM USD0.001 WI	2 000.00	61 920.00	0.01
USD FORTUNE BRANDS INNOVATIONS INC RG	8.00	620.72	0.00
USD FORWARD AIR CORP COM	320.00	14 185.60	0.00
USD FOSSIL GROUP INC USD0.01	3 000.00	3 480.00	0.00
USD FOX CORP COM USD0.01 CL A	5 300.00	171 190.00	0.03
USD FOX CORP COM USD0.01 CL B	200.00	6 002.00	0.00
USD FRANKLIN RES INC COM	1 000.00	26 630.00	0.01
USD FRESHPET INC COM USD0.001	1 684.00	144 992.40	0.03
USD FRONTDOOR INC COM USD0.01	1 572.00	51 498.72	0.01
USD GALLAGHER ARTHUR J & CO COM	362.00	84 041.92	0.02
USD GARTNER INC COM	563.00	257 538.72	0.05
USD GEN DYNAMICS CORP COM USD1	100.00	26 499.00	0.01
USD GEN ELEC CO COM USD0.01(POST REV SPLIT)	2 058.00	272 520.36	0.05
USD GENERAL MLS INC COM	5 225.00	339 154.75	0.07
USD GENERAL MOTORS CO COM USD0.01	2 141.00	83 070.80	0.02
USD GENTHERM INC COM NPV	34.00	1 637.10	0.00
USD GENUINE PARTS CO COM STK USD1	3 400.00	476 782.00	0.10
USD GENWORTH FINANCIAL COM CL'A'USD0.001	8 000.00	49 360.00	0.01
USD GILEAD SCIENCES COM USD0.001	11 600.00	907 816.00	0.18
USD GITLAB INC COM USD0.000025 CLASS A	524.00	37 261.64	0.01
USD GLOBALFOUNDRIES IN COM USD0.02	862.00	47 392.76	0.01
USD GLOBE LIFE INC COM USD1.00	7.00	859.74	0.00
USD GLOBUS MED INC COM USD0.001-A	23 528.00	1 242 043.12	0.25
USD GODADDY INC COM CL A USD0.001	1 224.00	130 551.84	0.03
USD GOGO INC COM USD0.0001	32 657.00	289 014.45	0.06
USD GOLDMAN SACHS GRP COM USD0.01	5 841.00	2 243 002.41	0.45
USD GOODYEAR TIRE&RUBR COM NPV	4 400.00	61 336.00	0.01
USD GOPRO INC. COM USD0.0001 CL A	33 178.00	98 870.44	0.02
USD GRACO INC COM	339.00	28 916.70	0.01
USD GRAHAM HOLDINGS CO COM USD1	48.00	34 579.20	0.01
USD GRAINGER W W INC COM	379.00	339 447.56	0.07
USD GREEN PLAINS INC COM STK USD0.001	700.00	14 511.00	0.00
USD GRITSTONE BIO INC COM USD0.0001	200.00	478.00	0.00
USD GROWGENERATION COR COM USD0.001	1 400.00	3 234.00	0.00

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)		
USD GUESS INC COM STK USD0.01	1 186.00		26 495.24	0.01
USD HALOZYME THERAPEUT COM USD0.001	1 900.00		64 315.00	0.01
USD HANESBRANDS INC COM	100.00		450.00	0.00
USD HARLEY DAVIDSON INC COM	34 200.00		1 109 790.00	0.22
USD HASHICORP INC COM USD0.000015 CL A	740.00		16 176.40	0.00
USD HAYWARD HLDGS INC COM USD0.001	200.00		2 504.00	0.00
USD HCA HEALTHCARE INC COM USD0.01	6 536.00		1 992 826.40	0.40
USD HEALTHCARE REALTY COM USD0.01 CL A	45.00		724.95	0.00
USD HECLA MNG CO COM	200.00		762.00	0.00
USD HEICO CORP NEW CL A	88.00		12 449.36	0.00
USD HENRY JACK & ASSOC COM USD0.01	1 668.00		276 604.44	0.06
USD HERON THERAPEUTICS COM USD0.01	655.00		1 578.55	0.00
USD HERSHEY COMPANY COM USD1.00	759.00		146 896.86	0.03
USD HERTZ GLOBAL HLDGS COM USD0.01	400.00		3 340.00	0.00
USD HESS CORPORATION COM USD1	3 794.00		533 170.82	0.11
USD HILTON WORLDWIDE H COM USD0.01	777.00		148 375.92	0.03
USD HIMES & HERS HEALTH COM USD0.0001 CL A	48 857.00		419 193.06	0.08
USD HOLOGIC INC COM USD0.01	3 490.00		259 795.60	0.05
USD HOME DEPOT INC COM USD0.05	10 502.00		3 706 785.92	0.74
USD HONEYWELL INTL INC COM USD1	7 300.00		1 476 498.00	0.30
USD HORMEL FOODS CORP COM USD0.0586	200.00		6 074.00	0.00
USD HOULIHAN LOKEY INC COM USD0.001 A	200.00		23 956.00	0.01
USD HP INC COM USD0.01	9 780.00		280 783.80	0.06
USD HUBBELL INC COM USD0.001	54.00		18 120.78	0.00
USD HUBSPOT INC COM USD0.001	332.00		202 852.00	0.04
USD HUMANA INC COM USD0.166	722.00		272 959.32	0.05
USD HUNTINGTON BANCSHARES INC COM	100.00		1 273.00	0.00
USD IAC/INTERACTIVECOR COM USD0.0001	500.00		25 105.00	0.01
USD ICOSAVAX INC COM USD0.0001	110.00		1 684.10	0.00
USD IDEX CORP COM	51.00		10 786.50	0.00
USD IDEXX LABORATORIES COM USD0.10	1 063.00		547 530.04	0.11
USD ILLINOIS TOOL WKS COM NPV	1 514.00		395 002.60	0.08
USD ILLUMINA INC COM USD0.01	125.00		17 876.25	0.00
USD INCYTE CORPORATION COM USD0.001	1 156.00		67 938.12	0.01
USD INFINERA CORP COM STK USD0.001	12 500.00		61 750.00	0.01
USD INFORMATICA INC COM USD0.01 CLASS A	800.00		24 000.00	0.01
USD INNOVIVA INC COM USD0.01	43.00		696.60	0.00
USD INSPIRE MEDICAL SY COM USD0.001	70.00		14 760.90	0.00
USD INSULET CORP COM STK USD0.001	336.00		64 132.32	0.01
USD INTAPP INC COM USD0.001	1 245.00		53 634.60	0.01
USD INTEGRA LIFESCIENCES HLDGS CP COM NEW	1 426.00		57 253.90	0.01
USD INTEGRAL AD SCIENC COM USD0.001	2 700.00		39 285.00	0.01
USD INTERCONTINENTAL E COM USD0.01	1 347.00		171 513.51	0.03
USD INTERDIGITAL INC COM STK USD0.01	1 400.00		147 070.00	0.03
USD INTERPUBLIC GROUP COM USD0.10	6.00		197.94	0.00
USD INTL BUSINESS MCHN COM USD0.20	9 132.00		1 677 183.12	0.34
USD INTUIT INC COM USD0.01	1 659.00		1 047 376.47	0.21
USD INTUITIVE SURGICAL COM USD0.001	5 001.00		1 891 478.22	0.38
USD IONIS PHARMACEUTIC COM USD0.001	2 185.00		112 287.15	0.02
USD IPG PHOTONICS CORP COM USD0.0001	2 371.00		232 097.19	0.05
USD IQVIA HOLDINGS INC COM USD0.01	769.00		160 128.87	0.03
USD IRIDIUM COMMUNICAT COM USD0.001	7 920.00		287 179.20	0.06
USD IROBOT CORP COM	1.00		13.60	0.00
USD IRON MTN INC NEW COM NPV	791.00		53 408.32	0.01
USD JABIL INC COM USD0.001	1 132.00		141 828.28	0.03
USD JEFFERIES FINL GRP COM USD0.0001	33 596.00		1 369 372.96	0.27
USD JOHNSON & JOHNSON COM USD1	11 397.00		1 810 983.30	0.36
USD JP MORGAN CHASE & COM USD1	26 698.00		4 655 063.28	0.93
USD KARUNA THERAPEUTICS INC COM USD0.0001	173.00		54 221.66	0.01
USD KBR INC COM STK USD0.001	1 551.00		80 822.61	0.02
USD KELLANOVA COM USD0.25	2 100.00		114 996.00	0.02
USD KEMPER CORP COM USD0.10	1 341.00		80 460.00	0.02
USD KENVUE INC COM USD0.01	7 226.00		150 011.76	0.03
USD KEYSIGHT TECHNOLOG COM USD0.01 'WD'	712.00		109 121.12	0.02
USD KILROY REALTY CORP	23.00		822.48	0.00
USD KIMBERLY-CLARK CP COM USD1.25	16 792.00		2 031 328.24	0.41
USD KINDER MORGAN INC USD0.01	14 402.00		243 681.84	0.05
USD KINSALE CAPITAL GR COM USD0.01	77.00		30 612.89	0.01
USD KKR & CO INC COM NPV CLASS A	880.00		76 190.40	0.02
USD KLA CORPORATION COM USD0.001	724.00		430 084.96	0.09

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)		
USD KLAVIYO INC COM USD 0.001	911.00		23 549.35	0.00
USD KOPIN CORP COM	100.00		179.00	0.00
USD KROGER CO COM USD1	17 500.00		807 450.00	0.16
USD KULICKE & SOFFA INDS INC COM	500.00		25 160.00	0.01
USD KURA SUSHI USA INC COM USD0.001 CL A	2 930.00		287 520.90	0.06
USD KYNDRYL HLDGS INC COM USD0.01 WI	41 600.00		853 632.00	0.17
USD LAM RESEARCH CORP COM USD0.001	1 101.00		908 512.17	0.18
USD LAMB WESTON HLDGS COM USD1.00 WI	532.00		54 498.08	0.01
USD LANTHEUS HOLDINGS COM USD0.01	400.00		20 772.00	0.00
USD LAS VEGAS SANDS CORP COM	20 526.00		1 004 131.92	0.20
USD LATTICE SEMICONDUCTOR CORP COM	884.00		53 800.24	0.01
USD LEIDOS HLDGS INC COM USD0.0001	400.00		44 188.00	0.01
USD LEMONADE INC COM USD0.00001	817.00		12 924.94	0.00
USD LEVI STRAUSS & CO COM USD0.001 CL A	19.00		309.32	0.00
USD LGI HOMES INC COM USD0.01	100.00		11 801.00	0.00
USD LINCOLN ELEC HLDGS INC COM	470.00		104 443.40	0.02
USD LINCOLN NATL CORP COM NPV	1 400.00		38 430.00	0.01
USD LINDE PLC COM EURO.001	366.00		148 167.78	0.03
USD LIONS GATE ENTERTA VOTING SHARES CL A	1 599.00		16 677.57	0.00
USD LIVE NATION INC COM	14 721.00		1 307 960.85	0.26
USD LIVE OAK BANCSHARE COM NPV	1.00		36.37	0.00
USD LIVERAMP HOLDINGS COM USD0.10	600.00		23 688.00	0.00
USD LOCKHEED MARTIN CORP COM	9 503.00		4 080 683.23	0.82
USD LOWE'S COS INC COM USD0.50	7 387.00		1 572 249.08	0.31
USD LPL FINL HLDGS INC COM USD0.001	460.00		110 027.40	0.02
USD LSB INDS INC COM	10 500.00		78 120.00	0.02
USD LULULEMON ATHLETIC COM STK USD0.01	627.00		284 545.14	0.06
USD LUMEN TECHNOLOGIES COM USD1.00	236 800.00		288 896.00	0.06
USD LYFT INC COM USD0.00001 CLASS A	1 203.00		15 025.47	0.00
USD M D C HLDGS INC COM	100.00		6 258.00	0.00
USD MADISON SQUARE GRD COM USD0.01 CLASS A	100.00		18 510.00	0.00
USD MADRIGAL PHARMACEU COM	632.00		136 960.72	0.03
USD MAGNITE INC COM USD0.00001	400.00		3 540.00	0.00
USD MANHATTAN ASSOCIAT COM STK USD0.01	849.00		205 933.44	0.04
USD MARAVAI LIFESCIENC USD0.01 A	4 600.00		26 680.00	0.01
USD MARKETAXESS HLDGS INC COM	159.00		35 856.09	0.01
USD MARRIOTT INTL INC COM USD0.01 CLASS 'A'	1 375.00		329 628.75	0.07
USD MARRIOTT VACATIONS WORLD-WI	200.00		16 778.00	0.00
USD MARSH & MCLENNAN COM USD1	2 485.00		481 692.40	0.10
USD MARVELL TECHNOLOGY COM USD0.002	7 700.00		521 290.00	0.10
USD MASIMO CORPORATION COM STK USD0.001	173.00		22 306.62	0.00
USD MASTERBRAND INC COM USD0.01 WI	26 500.00		372 855.00	0.07
USD MASTERCARD INC COM USD0.0001 CLASS 'A'	4 689.00		2 106 439.47	0.42
USD MATADOR RESOURCES COM USD0.01	25.00		1 372.25	0.00
USD MATCH GRP INC NEW COM NPV	1 517.00		58 222.46	0.01
USD MATTEL INC COM USD1	1 500.00		26 835.00	0.01
USD MAXIMUS INC COM	7.00		567.84	0.00
USD MAXLINEAR INC COM USD0.01 CL'A'	16 900.00		351 858.00	0.07
USD MCDONALD'S CORP COM USD0.01	4 041.00		1 182 881.52	0.24
USD MCKESSON CORP COM USD0.01	837.00		418 407.93	0.08
USD MEDNAX INC COM USD0.01	800.00		7 488.00	0.00
USD MEDPACE HOLDINGS COM USD0.01	945.00		275 543.10	0.06
USD MERCK & CO INC COM USD0.50	61 666.00		7 448 019.48	1.49
USD META PLATFORMS INC	33 384.00		13 024 433.76	2.60
USD METTLER TOLEDO INTERNATIONAL COM	305.00		365 142.95	0.07
USD MICROCHIP TECHN LGY COM USD0.001	2 269.00		193 273.42	0.04
USD MICRON TECHNOLOGY COM USD0.10	23 181.00		1 987 770.75	0.40
USD MICROSOFT CORP COM USD0.0000125	105 559.00		41 968 147.22	8.38
USD MIRUM PHARMACEUTIC COM USD0.0001	2 700.00		71 442.00	0.01
USD MISTER CAR WASH IN COM USD0.01	41 798.00		346 923.40	0.07
USD MODIVCARE INC COM USD0.001	400.00		15 908.00	0.00
USD MOLINA HEALTHCARE INC COM	53.00		18 891.32	0.00
USD MOLSON COORS BEVER COM USD0.01 CLASS B	40 010.00		2 472 217.90	0.49
USD MONGODB INC COM USD0.001 CL A	1 576.00		631 219.52	0.13
USD MONOLITHIC PWR SYS INC COM	273.00		164 542.56	0.03
USD MONSTER BEV CORP USD0.005(NEW)	3 046.00		167 590.92	0.03
USD MOODYS CORP COM USD0.01	854.00		334 802.16	0.07
USD MORGAN STANLEY COM STK USD0.01	3 946.00		344 249.04	0.07
USD MORGAN STANLEY DIR COM USD0.001	108.00		2 210.76	0.00
USD MORNINGSTAR INC COM	94.00		26 254.20	0.01

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)		
USD MORPHIC HOLDING IN COM USD0.0001	1 490.00		47 218.10	0.01
USD MOSAIC CO COM USD0.01	7 800.00		239 538.00	0.05
USD MOTOROLA SOLUTIONS COM USD0.01	6 652.00		2 125 314.00	0.42
USD MSA SAFETY INC COM NPV	276.00		45 548.28	0.01
USD MSCI INC COM STK USS0.01	228.00		136 485.36	0.03
USD MURPHY OIL CORP COM USD1	5.00		193.50	0.00
USD MYOMO INC COM USD0.0001(POST REV SPLT)	2 672.00		8 897.76	0.00
USD NATERA INC COM USD0.0001	337.00		22 221.78	0.00
USD NATIONAL VISION HL COM USD0.01	1 300.00		24 713.00	0.01
USD NATL BEVERAGE CORP COM STK USD0.01	37.00		1 710.88	0.00
USD NCINO INC COM USD0.0005	399.00		12 560.52	0.00
USD NERDY INC COM USD0.0001 CL A	3 100.00		9 517.00	0.00
USD NETAPP INC COM USD0.001	1 804.00		157 308.80	0.03
USD NETFLIX INC COM USD0.001	8 439.00		4 760 524.29	0.95
USD NETSCOUT SYS INC COM	3 300.00		70 983.00	0.01
USD NEUROCRINE BIOSCIENCES INC COM	406.00		56 746.62	0.01
USD NEVRO CORP COM USD0.001	9 400.00		155 664.00	0.03
USD NEXTERA ENERGY INC COM USD0.01	11 494.00		673 893.22	0.13
USD NEXTRACKER INC COM USD0.0001 CL A	993.00		44 953.11	0.01
USD NIKE INC CLASS'B' COM NPV	5 164.00		524 300.92	0.10
USD NORFOLK STHN CORP COM USD1	7 340.00		1 726 661.60	0.35
USD NORTHROP GRUMMAN COM USD1	4 630.00		2 068 498.80	0.41
USD NORTONLIFELOCK INC COM USD0.01	33 055.00		776 131.40	0.16
USD NOV INC COM USD0.01	200.00		3 902.00	0.00
USD NU SKIN ENTERPRISES INC CL A	656.00		12 175.36	0.00
USD NUCOR CORP COM	318.00		59 443.74	0.01
USD NUTANIX INC COM USD0.000025 CL A	905.00		50 861.00	0.01
USD NUVEEN CHURCHILL D COM USD0.01	171.00		3 038.67	0.00
USD NVIDIA CORP COM USD0.001	37 250.00		22 918 807.50	4.58
USD O-I GLASS INC COM USD0.01	3 200.00		46 592.00	0.01
USD OCCIDENTAL PETRLM COM USD0.20	23 442.00		1 349 555.94	0.27
USD OKTA INC COM USD0.0001 CL A	1 290.00		106 618.50	0.02
USD OLD DOMINION FGHT LINES INC COM	446.00		174 394.92	0.04
USD OLD NATL BANCORP IND COM	37.00		609.39	0.00
USD OLD REP INTL CORP COM	3 500.00		98 140.00	0.02
USD OMNICELL INC COM	200.00		6 434.00	0.00
USD OMNICOM GROUP INC COM USD0.15	58.00		5 242.04	0.00
USD ON SEMICONDUCTOR COM USD0.01	4 700.00		334 311.00	0.07
USD ONEMAIN HLDGS INC USD0.01	2 200.00		104 720.00	0.02
USD ONEOK INC	32 675.00		2 230 068.75	0.45
USD OPKO HEALTH INC COM USD0.01	37 400.00		38 148.00	0.01
USD ORACLE CORP COM USD0.01	21 221.00		2 370 385.70	0.47
USD OREILLY AUTO NEW COM USD0.01	357.00		365 228.85	0.07
USD ORION OFFICE REIT COM USD0.01 (WI)	103.00		529.42	0.00
USD OSCAR HEALTH INC COM USD0.00001 CLS A	900.00		11 268.00	0.00
USD OTIS WORLDWIDE COR COM USD0.01	763.00		67 479.72	0.01
USD OWENS & MINOR INC COM USD2	5 600.00		110 376.00	0.02
USD PACIRA PHARMACEUTI COM USD0.001	524.00		17 077.16	0.00
USD PALANTIR TECH INC COM USD0.001 CLASS A	70 834.00		1 139 719.06	0.23
USD PALMER SQUARE CP B COM USD0.001	191.00		3 122.85	0.00
USD PALO ALTO NETWORKS COM USD0.0001	1 800.00		609 318.00	0.12
USD PALOMAR HOLDINGS I COM USD0.0001	361.00		21 613.07	0.00
USD PARAMOUNT GLOBAL COM USD0.001 CL A	578.00		13 484.74	0.00
USD PARAMOUNT GLOBAL COM USD0.001 CL B	16 630.00		242 631.70	0.05
USD PARAMOUNT GP INC COM USD0.01	100.00		475.00	0.00
USD PARKER-HANNIFIN COM STK USD0.50	2 201.00		1 022 364.50	0.20
USD PARSONS CORPORATIO COM USD1.00	5 825.00		379 498.75	0.08
USD PATTERSON COMPANIES INC COM	13 400.00		400 124.00	0.08
USD PAYCHEX INC COM	1 431.00		174 195.63	0.04
USD PAYCOM SOFTWARE IN COM USD0.01	696.00		132 407.04	0.03
USD PAYCOR HCM INC COM USD0.001	1 796.00		34 896.28	0.01
USD PAYLOCITY HLDG COR COM USD0.001	91.00		14 415.31	0.00
USD PAYONEER GLOBAL IN COM USD0.0001 CL A	16 081.00		75 259.08	0.02
USD PAYPAL HOLDINGS IN COM USD0.0001	4 972.00		305 032.20	0.06
USD PEGASYSTEMS INC COM	778.00		37 919.72	0.01
USD PELOTON INTERACTIV COM USD0.000025 CL A	1.00		5.56	0.00
USD PENNANT GROUP INC COM USD0.001	1 260.00		18 912.60	0.00
USD PENNYMAC FINL SVCS COM USD0.0001	100.00		8 722.00	0.00
USD PENUMBRA INC COM USD0.001	616.00		155 349.04	0.03
USD PEPSICO INC CAP USD0.016666	13 080.00		2 204 372.40	0.44

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)		
USD PETIQ INC COM USD0.001 CL A	4 300.00		77 271.00	0.02
USD PETMED EXPRESS INC COM	1 100.00		6 831.00	0.00
USD PFIZER INC COM USD0.05	96 618.00		2 616 415.44	0.52
USD PHATHOM PHARMACEUT COM USD0.0001	651.00		4 361.70	0.00
USD PHILLIPS 66 COM USD0.01	1 351.00		194 962.81	0.04
USD PHILLIPS EDISON & COM USD0.01	10.00		347.10	0.00
USD PHOTRONICS INC COM USD0.01	3 500.00		102 270.00	0.02
USD PILGRIMS PRIDE COR COM USD0.01 (NEW)	100.00		2 717.00	0.00
USD PINNACLE WEST CAP CORP COM	400.00		27 560.00	0.01
USD PINTEREST INC COM USD0.00001 CL A	3 303.00		123 763.41	0.02
USD PIONEER NATURAL RE COM STK USD0.01	146.00		33 555.18	0.01
USD PLAYA HOTELS & RES COM USD0.01	10 400.00		86 320.00	0.02
USD PLAYAGS INC COM USD0.01	5 310.00		46 250.10	0.01
USD PLIANT THERAPEUTIC COM USD0.0001	600.00		10 752.00	0.00
USD PNM RES INC COM	1 700.00		61 591.00	0.01
USD POOL CORPORATION COM USD0.001	219.00		81 303.75	0.02
USD PORTILLOS INC COM USD0.01 CLASS A	2 212.00		30 392.88	0.01
USD PORTLAND GEN ELEC CO COM NEW	3 725.00		152 464.25	0.03
USD POST HOLDINGS INC COM USD0.01 'WI'	19.00		1 764.53	0.00
USD PPG INDS INC COM	11 860.00		1 672 734.40	0.33
USD PPL CORP COM USD0.01	71 934.00		1 884 670.80	0.38
USD PREMIER INC COM USD0.01 CL 'A'	2 600.00		56 212.00	0.01
USD PROCORE TECHNOLOGI COM USD0.0001	773.00		55 184.47	0.01
USD PROCTER & GAMBLE COM NPV	41 670.00		6 548 023.80	1.31
USD PROGRESSIVE CP(OH) COM USD1	12 660.00		2 256 645.00	0.45
USD PROSPECT CAPITAL C COM STK USD0.001	7 850.00		46 001.00	0.01
USD PTC INC COM USD0.01	930.00		168 004.50	0.03
USD PTC THERAPEUTICS I COM USD0.001	900.00		23 481.00	0.00
USD PUBLIC STORAGE COM USD0.10	536.00		151 789.84	0.03
USD PURE STORAGE INC COM USD0.0001 CL A	2 229.00		89 137.71	0.02
USD QORVO INC COM USD 0.0001	300.00		29 922.00	0.01
USD QUALCOMM INC COM USD0.0001	5 582.00		828 982.82	0.17
USD QUANTA SVCS INC COM	345.00		66 947.25	0.01
USD QUEST DIAGNOSTICS INC COM	400.00		51 372.00	0.01
USD QURATE RETAIL INC COM USD0.01 SERIES A	104 600.00		84 715.54	0.02
USD R1 RCM INC COM USD0.01	4 400.00		45 056.00	0.01
USD RANGE RES CORP COM USD0.01	13 383.00		388 642.32	0.08
USD RAPID7 INC COM USD0.01	36.00		1 981.08	0.00
USD RAYMOND JAMES FINANCIAL INC COM	700.00		77 126.00	0.02
USD RE/MAX HOLDINGS COM USD0.0001 CL 'A'	200.00		2 146.00	0.00
USD REGAL BELOIT CORP COM USD0.01	200.00		26 692.00	0.01
USD REGENERON PHARMACE COM USD0.001	53.00		49 967.34	0.01
USD REPLIGEN CORP COM	52.00		9 848.80	0.00
USD REPLIMUNE GROUP IN COM USD0.001	2 817.00		21 859.92	0.00
USD REPUBLIC SERVICES COM USD0.01	4 533.00		775 686.96	0.16
USD RESMED INC COM USD0.004	3 054.00		580 870.80	0.12
USD REV GROUP INC COM USD0.001	200.00		3 904.00	0.00
USD REVANCE THERAPEUTI COM USD0.001	400.00		2 012.00	0.00
USD REVOLVE GROUP INC COM USD0.001 CL A	7 200.00		103 752.00	0.02
USD RINGCENTRAL INC COM USD0.0001 CL 'A'	545.00		18 470.05	0.00
USD ROBERT HALF INTL COM USD0.001	400.00		31 816.00	0.01
USD ROBLOX CORPORATION COM USD0.0001 CL A	2 139.00		83 014.59	0.02
USD ROCKWELL AUTOMATIO COM USD1	951.00		240 869.28	0.05
USD ROIVANT SCIENCES L COM 0.0000000341740141	4 750.00		47 500.00	0.01
USD ROLLINS INC COM	1 218.00		52 751.58	0.01
USD ROSS STORES INC COM USD0.01	1 359.00		190 640.52	0.04
USD ROYAL CARIBBEAN GR COM USD0.01	342.00		43 605.00	0.01
USD ROYALTY PHARMA PLC COM USD0.0001 CLASS A	1 200.00		34 068.00	0.01
USD RPM INTERNATIONAL COM USD0.01	100.00		10 666.00	0.00
USD RTX CORPORATION COM USD1.00	6 910.00		629 639.20	0.13
USD RYAN SPECIALTY GRO COM USD0.001 CL A	412.00		17 847.84	0.00
USD S&P GLOBAL INC COM USD1	210.00		94 153.50	0.02
USD SAGE THERAPEUTICS COM USD0.0001	12 698.00		325 576.72	0.07
USD SALESFORCE.COM INC COM USD0.001	12 528.00		3 521 495.52	0.70
USD SANA BIOTECHNOLOGY COM USD0.0001	4 452.00		24 441.48	0.01
USD SANGAMO THERAPEUTI COM USD0.01	6 415.00		2 931.66	0.00
USD SANMINA CORP COM USD0.01	1 104.00		66 041.28	0.01
USD SAREPTA THERA INC COM USD0.0001	1 953.00		232 387.47	0.05
USD SBA COMMUNICATIONS COM USD0.01 CL A	36.00		8 058.96	0.00
USD SCHLUMBERGER COM USD0.01	19 597.00		954 373.90	0.19

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD SCHOLAR ROCK HOLDI COM USD0.001	4 400.00	61 380.00	0.01
USD SCHWAB(Charles)CP COM USD0.01	5 929.00	373 052.68	0.07
USD SCILEX HOLDING COM COM USD0.0001	71.00	116.44	0.00
USD SCOTT'S MIRACLE GRO CO CL A	400.00	22 504.00	0.00
USD SEALED AIR CORP NEW COM	500.00	17 275.00	0.00
USD SENTINELONE INC COM USD0.0001 CL A	321.00	8 602.80	0.00
USD SERVICENOW INC COM USD0.001	1 244.00	952 157.60	0.19
USD SHERWIN-WILLIAMS COM USD1	5 606.00	1 706 354.28	0.34
USD SHOCKWAVE MEDICAL COM USD0.001	212.00	47 965.00	0.01
USD SHUTTERSTOCK INC COM USD0.01	300.00	14 091.00	0.00
USD SIMON PROP GROUP COM USD0.0001	365.00	50 592.65	0.01
USD SIX FLAGS ENT CORP COM USD0.01	48.00	1 210.08	0.00
USD SKYWEST INC COM	191.00	10 172.66	0.00
USD SLR INVESTMENT CORP COM USD0.01	176.00	2 685.76	0.00
USD SMART GLOBAL HLDGS COM USD0.03	13 070.00	256 825.50	0.05
USD SMARTSHEET INC COM NPV CL A	1 062.00	47 758.14	0.01
USD SMITH A O COM	5 633.00	437 177.13	0.09
USD SMITH DOUGLAS HOME COM USD0.0001 CL A	700.00	18 011.00	0.00
USD SNAP INC COM USD0.00001 CL A	2 100.00	33 369.00	0.01
USD SNOWFLAKE INC COM USD0.0001 CLASS A	3 916.00	766 126.24	0.15
USD SOUTHERN CO COM	12 272.00	853 149.44	0.17
USD SOUTHERN COPPER CO COM USD0.01	277.00	22 741.70	0.00
USD SOUTHWEST GAS HOLD COM USD1	5.00	293.40	0.00
USD SPARTANNASH CO COM NPV	100.00	2 243.00	0.00
USD SPLUNK INC COM USD0.001	1 267.00	194 319.79	0.04
USD SPRINGWORKS THERAP COM USD0.0001	420.00	18 534.60	0.00
USD SS&C TECH HLDGS COM USD0.01	7.00	427.14	0.00
USD STARBUCKS CORP COM USD0.001	8 129.00	756 240.87	0.15
USD STARWOOD PROPERTY COM USD0.01	11.00	223.63	0.00
USD STEEL DYNAMICS INC COM	500.00	60 345.00	0.01
USD STEWART INFORMATION SVCS CORP COM	300.00	18 498.00	0.00
USD STHWESTN ENERGY CO COM USD0.01	183 500.00	1 183 575.00	0.24
USD STRATEGIC EDUCATIO COM USD0.01	15.00	1 410.90	0.00
USD STRYKER CORP COM USD0.10	6 594.00	2 212 155.12	0.44
USD SUN COMMUNITIES COM USD0.01	112.00	14 039.20	0.00
USD SUNSTONE HOTEL INVESTORS INC	100.00	1 067.00	0.00
USD SUPER MICRO COMPUT COM STK USD0.001	700.00	370 727.00	0.07
USD SYMBOTIC INC COM USD0.0001 CLASS A	3 800.00	163 514.00	0.03
USD SYNOPSIS INC COM USD0.01	1 036.00	552 550.60	0.11
USD SYSCO CORP COM USD1	2 383.00	192 856.19	0.04
USD T ROWE PRICE GROUP COM USD0.20	700.00	75 915.00	0.02
USD T-MOBILE US INC COM USD0.0001	10 096.00	1 627 778.08	0.33
USD TANDEM DIABETES CA COM USD0.001(POST REV SPLT)	3 000.00	68 400.00	0.01
USD TARGA RESOURCES CO COM USD0.001	1 351.00	114 780.96	0.02
USD TARGET CORP COM STK USD0.0833	2 551.00	354 793.08	0.07
USD TARGET HOSPITALITY COM USD0.0001	800.00	7 736.00	0.00
USD TENABLE HOLDINGS I COM USD0.01	15.00	706.50	0.00
USD TERADATA CORP COM STK USD0.01 'WI'	5 167.00	238 612.06	0.05
USD TERADYNE INC COM USD0.125	610.00	58 919.90	0.01
USD TESLA INC COM USD0.001	31 615.00	5 921 173.35	1.18
USD TETRA TECH INC COM USD0.01	14.00	2 214.52	0.00
USD TEXAS INSTRUMENTS COM USD1	9 981.00	1 598 157.72	0.32
USD TEXAS PACIFIC LD COM USD0.01	33.00	48 223.89	0.01
USD TG THERAPEUTICS IN COM USD0.001	3 605.00	58 545.20	0.01
USD THE TRADE DESK INC COM USD0.000001 CL A	2 672.00	182 844.96	0.04
USD THE VITA COCO CO I COM USD0.01	14 300.00	281 567.00	0.06
USD THERMO FISHER SCIE COM USD1	4 695.00	2 530 511.10	0.51
USD THREDUP INC COM USD0.0001 CL A	1 500.00	3 052.50	0.00
USD TJX COS INC COM USD1	6 877.00	652 696.07	0.13
USD TKO GROUP HLDGS COM USD0.01 CL A	185.00	15 482.65	0.00
USD TOAST INC COM USD0.000001 CLASS A	2 491.00	44 265.07	0.01
USD TORO CO COM	367.00	33 940.16	0.01
USD TRACTOR SUPPLY CO COM USD0.008	540.00	121 284.00	0.02
USD TRADEWEB MARKETS I COM USD0.00001 CL A	135.00	12 877.65	0.00
USD TRAVERE THERAPEUTI COM USD0.0001	8 700.00	77 691.00	0.02
USD TREX INC COM	334.00	27 214.32	0.01
USD TRUIST FINL CORP COM USD5	3 607.00	133 675.42	0.03
USD TRUSTMARK CORP COM	921.00	24 857.79	0.01
USD TTM TECHNOLOGIES INC COM	19 100.00	265 681.00	0.05
USD TWILIO INC COM USD0.001 CL A	218.00	15 331.94	0.00
USD TYLER TECHNOLOGIES INC COM	424.00	179 246.00	0.04
USD UBER TECHNOLOGIES COM USD0.00001	43 685.00	2 851 319.95	0.57

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)		
USD UBIQUITI INC COM USD0.001	7.00		880.18	0.00
USD UIPATH INC COM USD0.00001 CL A	1 581.00		36 331.38	0.01
USD ULTA BEAUTY INC COM STK USD0.01	242.00		121 496.10	0.02
USD ULTRAGENYX PHARMAC COM USD0.001	278.00		12 262.58	0.00
USD UNIFIRST CORP MASS COM	100.00		16 942.00	0.00
USD UNION PACIFIC CORP COM USD2.50	6 951.00		1 695 557.43	0.34
USD UNITED NAT FOODS INC COM	15 244.00		227 288.04	0.05
USD UNITED PARCEL SERVICE INC CL B	1 255.00		178 084.50	0.04
USD UNITEDHEALTH GRP COM USD0.01	12 294.00		6 291 331.56	1.26
USD UNITY SOFTWARE INC COM USD0.000005	956.00		30 974.40	0.01
USD UNIVERSAL DISPLAY COM USD0.01	850.00		144 304.50	0.03
USD UPBOUND GRP INC COM USD0.01	32.00		1 062.40	0.00
USD US FOODS HLDG CORP COM USD0.01	20.00		920.20	0.00
USD USANA HLTH SCIENCE COM USD0.001	1.00		46.82	0.00
USD UTD THERAPEUTIC COM USD0.01	100.00		21 478.00	0.00
USD VALERO ENERGY CORP NEW COM	8 878.00		1 233 154.20	0.25
USD VALVOLINE INC USD0.01	7 200.00		262 728.00	0.05
USD VAXART INC COM USD0.01	10 793.00		12 735.74	0.00
USD VEEVA SYSTEMS INC COM USD0.00001 CL 'A'	728.00		150 994.48	0.03
USD VENTYX BIOSCIENCES COM USD0.0001	1 100.00		2 321.00	0.00
USD VERA THERAPEUTICS COM USD0.001 CL A	1 300.00		47 346.00	0.01
USD VERISIGN INC COM	3 504.00		696 875.52	0.14
USD VERISK ANALYTICS I CL A USD0.001	634.00		153 130.02	0.03
USD VERIZON COMMUN COM USD0.10	36 576.00		1 548 993.60	0.31
USD VERTEX PHARMACEUTI COM USD0.01	1 394.00		604 131.72	0.12
USD VERTIV HOLDINGS CO COM USD0.0001	313.00		17 631.29	0.00
USD VESTIS CORPORATION COM USD0.01 WI	3 408.00		72 931.20	0.01
USD VIR BIOTECHNOLOGY COM USD0.0001	26 100.00		245 340.00	0.05
USD VIRTU FINANCIAL IN COM CL A USD0.00001	29 072.00		488 118.88	0.10
USD VISA INC COM STK USD0.0001	18 256.00		4 988 634.56	1.00
USD VISTRA CORP COM USD0.01	340.00		13 950.20	0.00
USD VITAL FARMS INC COM USD0.0001	3 815.00		54 859.70	0.01
USD VITESSE ENERGY INC COM USD0.01 WI	32.00		672.32	0.00
USD VIVID SEATS INC COM USD0.0001 CL A	492.00		2 824.08	0.00
USD VONTIER CORP COM USD0.0001	1 469.00		50 812.71	0.01
USD VULCAN MATERIALS COM STK USD1	341.00		77 069.41	0.02
USD WABASH NATL CORP COM	7 600.00		192 280.00	0.04
USD WALMART INC COM USD0.10	30 864.00		5 100 276.00	1.02
USD WALT DISNEY CO DISNEY COM USD0.01	12 349.00		1 186 121.45	0.24
USD WARNER MUSIC GROUP COM USD0.001 CLASS A	1 200.00		43 788.00	0.01
USD WASTE CONNECTIONS COM NPV (POST REV SPLIT)	1 200.00		186 312.00	0.04
USD WASTE MGMT INC DEL COM	3 703.00		687 387.89	0.14
USD WATERS CORP COM	225.00		71 484.75	0.01
USD WAYFAIR INC COM USD0.001 A	100.00		5 025.00	0.00
USD WD-40 CO COM USD0.001	2 721.00		704 684.58	0.14
USD WEAVE COMMUNICATIO COM USD0.00001	700.00		8 778.00	0.00
USD WEC ENERGY GROUP COM USD0.01	3 227.00		260 612.52	0.05
USD WELLS FARGO & CO COM USD1 2/3	50 674.00		2 542 821.32	0.51
USD WEST PHARMACEUTICA COM USD0.25	326.00		121 607.78	0.02
USD WESTERN UN CO COM	90 500.00		1 137 585.00	0.23
USD WESTROCK CO COM USD0.01	170.00		6 844.20	0.00
USD WHIRLPOOL CORP COM	146.00		15 989.92	0.00
USD WILEY(JOHNJ)& SONS CLASS'A'COM USD1	3 391.00		114 751.44	0.02
USD WILLIAMS COS INC COM USD1	2 550.00		88 383.00	0.02
USD WINGSTOP INC COM USD0.01	504.00		141 679.44	0.03
USD WOODWARD INC COM	2 750.00		378 867.50	0.08
USD WORKDAY INC COM USD0.001 CL A	1 371.00		399 056.97	0.08
USD XPONENTIAL FITNESS COM USD0.0001 CL A	13 871.00		153 413.26	0.03
USD XYLEM INC COM USD0.01 WI	986.00		110 865.84	0.02
USD YELP INC COM USD0.000001	7 500.00		327 975.00	0.07
USD YEXT INC COM USD0.001	13 300.00		78 869.00	0.02
USD YUM BRANDS INC COM	1 460.00		189 055.40	0.04
USD ZEBRA TECHNOLOGIES CORP CL A	363.00		86 956.65	0.02
USD ZILLOW GROUP INC COM USD0.0001 CLASS A	500.00		27 545.00	0.01
USD ZIMVIE INC COM USD0.01 WI	10.00		174.80	0.00
USD ZOETIS INC COM USD0.01 CL 'A'	2 929.00		550 095.49	0.11
USD ZOOMINFO TECHNOLOG COM USD0.01 CLASS A	942.00		15 109.68	0.00
USD ZSCALER INC COM USD0.001	1 598.00		376 600.66	0.08
TOTAL United States			477 580 932.99	95.38

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
Uruguay			
USD DLOCAL LTD COM USD0.002 CL A	17 785.00	286 516.35	0.06
TOTAL Uruguay		286 516.35	0.06
Total Equities		493 184 744.77	98.50
Total Transferable securities and money market instruments listed on an official stock exchange		493 184 744.77	98.50

Transferable securities and money market instruments not listed on an official stock exchange and not traded on another regulated market

Equities

Australia

USD TREASURY WINE ESTA ADR EACH REP SPON	400.00	2 764.00	0.00
TOTAL Australia		2 764.00	0.00

Belgium

USD KBC GROEP NV UNSP ADR EA REPR 0.50 ORD	913.00	29 855.10	0.01
TOTAL Belgium		29 855.10	0.01

China

USD ANTA SPORTS PRODUK UNSP ADR EACH REPR 25 ORD	60.00	12 600.00	0.00
USD ENN ENERGY HOLDING UNSP ADR EACH REP 25 ORD	375.00	11 111.25	0.00
USD PING AN INSURANCE SPONS ADR EA REP 2'H' SHS	401.00	3 402.49	0.00
TOTAL China		27 113.74	0.00

Denmark

USD NOVOZYMES A/S ADR EACH REP 1 SER 'B'DKK10	56.00	2 852.08	0.00
TOTAL Denmark		2 852.08	0.00

Germany

USD DEUTSCHE BOERSE AG-UNSPN ADR	200.00	3 972.00	0.00
TOTAL Germany		3 972.00	0.00

Hong Kong

USD JARDINE MATHESON HLDGS LTD ADR	100.00	4 018.00	0.00
USD SUN HUNG KAI PPTY LTD SPONSORED ADR	2 000.00	18 680.00	0.00
TOTAL Hong Kong		22 698.00	0.00

Ireland

USD FLUTTER ENTERTAINM ORD EURO.09	150.00	31 146.00	0.01
TOTAL Ireland		31 146.00	0.01

Italy

USD INTESA SANPAOLO ADR EACH REPR 1 ORD EURO.52	2 600.00	48 178.00	0.01
TOTAL Italy		48 178.00	0.01

Japan

USD FUJITSU LIMITED ADR 5 COM	233.00	6 310.92	0.00
USD LASERTEC CORP UNSPON EACH ADR REP 0.20 OR	100.00	5 188.00	0.00
USD MITSUBISHI ELEC CP ADR(CNV INTO 10 ORD NPV)	200.00	5 920.00	0.00
USD MONOTARO CO.LTD UNSPON ADR EA REPR 1 ORD	300.00	2 815.50	0.00
USD RENESAS ELECTRONIC UNSPON ADR(2 REP 1 ORD SHS)	600.00	4 932.00	0.00
USD SOFTBANK CORP UNSP ADR EACH REPR 0.5 ORD	548.00	11 836.80	0.01
TOTAL Japan		37 003.22	0.01

The Netherlands

USD NN GROUP N.V. UNSP ADR EACH REP 0.5 ORD S	200.00	4 084.00	0.00
TOTAL The Netherlands		4 084.00	0.00

Switzerland

USD LONZA GROUP AG UNSP ADR EACH REPR 1/10 ORD	1 965.00	96 206.40	0.02
TOTAL Switzerland		96 206.40	0.02

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/ Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
United Kingdom			
USD 3I GROUP UNSP ADR EACH REPR 0.5 ORD	322.00	5 119.80	0.00
TOTAL United Kingdom		5 119.80	0.00
United States			
USD GCI LIBERTY INC-ESCROW	1 300.00	65.00	0.00
TOTAL United States		65.00	0.00
Total Equities		311 057.34	0.06

Rights

United States			
USD ABIOMED INC RIGHTS 22-PRP	339.00	593.25	0.00
USD RESOLUTE FOREST PRODUCTS INC RIGHTS PRP	2 200.00	4 400.00	0.00
TOTAL United States		4 993.25	0.00
Total Rights		4 993.25	0.00
Total Transferable securities and money market instruments not listed on an official stock exchange and not traded on another regulated market		316 050.59	0.06

UCITS/Other UCIs in accordance with Article 41 (1) e) of the amended Luxembourg law of 17 December 2010

Investment funds, open end

United States			
USD SPDR S&P 500 ETF TRUST-S1	1 100.00	531 168.00	0.11
TOTAL United States		531 168.00	0.11
Total Investment funds, open end		531 168.00	0.11
Total UCITS/Other UCIs in accordance with Article 41 (1) e) of the amended Luxembourg law of 17 December 2010		531 168.00	0.11
Total investments in securities		494 031 963.36	98.67

Derivative instruments

Derivative instruments listed on an official stock exchange

Financial Futures on Indices

USD S&P 500 MICRO EMINI FUTURE 15.03.24	4.00	1 560.00	0.00
TOTAL Financial Futures on Indices		1 560.00	0.00
Total Derivative instruments listed on an official stock exchange		1 560.00	0.00
Total Derivative instruments		1 560.00	0.00

Forward Foreign Exchange contracts

Currency purchased/Amount purchased/Currency sold/Amount sold/Maturity date

GBP	1 506 641.95	USD	1 906 000.00	22.2.2024	12 952.79	0.00
EUR	52 332 888.69	USD	57 044 000.00	22.2.2024	-147 097.89	-0.03
CHF	60 828 163.13	USD	70 968 000.00	22.2.2024	100 017.87	0.02
USD	700 000.00	CHF	603 075.90	22.2.2024	-4 598.11	0.00
USD	1 200 000.00	EUR	1 101 986.05	22.2.2024	1 908.44	0.00
EUR	1 375 366.99	USD	1 500 000.00	22.2.2024	-4 685.62	0.00
CHF	1 638 326.30	USD	1 900 000.00	22.2.2024	14 123.27	0.00
GBP	41 595.44	USD	53 000.00	22.2.2024	-21.46	0.00
USD	150 000.00	CHF	129 176.55	22.2.2024	-922.22	0.00
Total Forward Foreign Exchange contracts					-28 322.93	-0.01

Cash at banks, deposits on demand and deposit accounts and other liquid assets	5 850 893.69	1.17
Bank overdraft and other short-term liabilities	-27.71	0.00
Other assets and liabilities	841 100.63	0.17
Total net assets	500 697 167.04	100.00

Notes to the Financial Statements

Note 1 – Summary of significant accounting policies

The financial statements have been prepared in accordance with the generally accepted accounting principles for investment funds in Luxembourg. The significant accounting policies are summarised as follows:

a) Calculation of the Net Asset Value

The Net Asset Value and the issue and redemption price per share in any subfund or share class are expressed in the currency of account of the subfund or share class concerned and are – unless stated otherwise in relation to a subfund – calculated on every day of business by dividing the overall net assets of the subfund attributable to each share class by the number of outstanding shares in the particular share class of the subfund.

In this context, “business day” refers to normal bank business days in Luxembourg (i.e. each day on which the banks are open during normal business hours) with the exception of individual non-statutory rest days in Luxembourg and days on which exchanges in the main countries in which a subfund invests are closed or 50% or more subfund investments cannot be adequately valued.

The percentage of the Net Asset Value which is attributable to each respective share class of a subfund is determined, taking into account the commission charged to that share class, by the ratio of the outstanding shares in each share class to the total number of outstanding shares in the subfund, and will change each time shares are issued or redeemed.

b) Valuation principles

- The value of any cash – either in hand or on deposit as well as bills and demand notes and accounts receivable, prepaid expenses, cash dividends and interest declared or accrued as aforesaid and not yet received is deemed to be the full amount thereof, unless in any case the same is unlikely to be paid or received in full, in which case the value thereof arrived at after making such discount as may be considered appropriate in such case to reflect the true value thereof.
- Securities, derivatives and other investments listed on a stock exchange are valued at the last known market prices. If the same security, derivative or other investment is quoted on several stock exchanges, the last available quotation on the stock exchange that represents the major market for this investment will apply.
- In the case of securities, derivatives and other investments little traded on a stock exchange and for which a secondary market among securities traders exists with pricing in line with the market, the Company may value these securities, derivatives and other investments based on these prices. Securities, derivatives and other investments that are not listed on a stock exchange, but which are traded on another regulated market which is recognised, open to the public and operates in a due and orderly fashion, are valued at the last available price on this market.
- Securities and other investments that are not listed at a stock exchange or traded on another regulated market, and for which no appropriate price can be obtained, will be

- valued by the Company according to other principles chosen by it in good faith on the basis of the likely sales prices.
- The valuation of derivatives that are not listed on a stock exchange (OTC derivatives) is made by reference to independent pricing sources. In case only one independent pricing source of a derivative is available, the plausibility of the valuation price obtained will be verified by employing methods of calculation recognised by the Company, based on the market value of the underlying instrument from which the derivative is derived.
- Units or shares of other undertakings for collective investment in transferable securities (UCITS) and/or undertakings for collective investment (UCIs) will be valued at their last net asset value. Certain units or shares of other UCITS and/or UCIs may be valued based on an estimate of the value provided by a reliable price provider independent from the target fund’s investment manager or investment adviser (Estimated Pricing).
- For money market instruments, the valuation price will be gradually adjusted to the redemption price, based on the net acquisition price and retaining the ensuing yield. In the event of a significant change in market conditions, the basis for the valuation of different investments will be brought into line with the new market yields.
- Securities, money market instruments, derivatives and other investments that are denominated in a currency other than the currency of account of the relevant subfund and which are not hedged by means of currency transactions are valued at the middle currency rate (midway between the bid and offer rate) known in Luxembourg or, if not available, on the most representative market for this currency.
- Time deposits and fiduciary investments are valued at their nominal value plus accumulated interest.
- The value of swap transactions is calculated by an external service provider, and a second independent valuation is made available by another external service provider. The calculation is based on the net present value of all cash flows, both inflows and outflows. In some specific cases, internal calculations based on models and market data available from Bloomberg and/or broker statement valuations may be used. The valuation methods depend on the respective security and are determined pursuant to the UBS Valuation Policy.

The Company is authorised to apply other generally recognised and auditable valuation criteria in good faith in order to achieve an appropriate valuation of the net assets if, due to extraordinary circumstances, a valuation in accordance with the above-mentioned regulations proves to be unfeasible or inaccurate.

In extraordinary circumstances, additional valuations can be carried out over the course of the day. These new valuations will then be valid for subsequent issues and redemptions of shares.

The actual costs of purchasing or selling assets and investments for a subfund may deviate from the latest available price or net asset value used, as appropriate, in calculating the net asset value per share due to duties and charges and spreads from buying and selling prices of the underlying investments. These costs have an adverse effect on the value of a subfund and are known as “dilution”. To mitigate the

effects of dilution, the Board of Directors may, at its discretion, make a dilution adjustment to the net asset value per share ("Swing Pricing").

Shares will in principle be issued and redeemed on the basis of a single price, i.e., the net asset value per share. However – to mitigate the effect of dilution – the net asset value per share will be adjusted on any valuation date in the manner set out below depending on whether or not a subfund is in a net subscription position or in a net redemption position on such valuation date. Where there is no dealing on a subfund or share class of a subfund on any valuation date, the applicable price will be the unadjusted net asset value per share. The Board of Directors retains the discretion in relation to the circumstances under which to make such a dilution adjustment. As a general rule, the requirement to make a dilution adjustment will depend upon the volume of subscriptions or redemptions of shares in the relevant subfund. The Board of Directors may make a dilution adjustment if, in its opinion, the existing shareholders (in case of subscriptions) or remaining shareholders (in case of redemptions) might otherwise be adversely affected. In particular, the dilution adjustment may be made where, for example but without limitation:

- (a) a subfund is in continual decline (i.e. is experiencing a net outflow of redemptions);
- (b) a subfund is experiencing large levels of net subscriptions relevant to its size;
- (c) a subfund is experiencing a net subscription position or a net redemption position on any valuation date; or
- (d) in any other case where the Board of Directors is of the opinion that the interests of shareholders require the imposition of a dilution adjustment.

The dilution adjustment will involve adding to, when the subfund is in a net subscription position, and deducting from, when the subfund is in a net redemption position, the net asset value per share such figure as the Board of Directors considers represents an appropriate figure to meet duties and charges and spreads. In particular, the net asset value per share of the relevant subfund will be adjusted (upwards or downwards) by an amount which reflects (i) the estimated fiscal charges, (ii) dealing costs that may be incurred by the subfund and (iii) the estimated bid/offer spread of the assets in which the subfund invests. As certain stock markets and jurisdictions may have different charging structures on the buy and sell sides, the resulting adjustment may be different for net inflows than for net outflows. Adjustments will however generally be limited to a maximum of 2% of the then applicable net asset value per share. The Board of Directors may decide, in respect of any subfund and/or valuation date, to apply on a temporary basis a dilution adjustment greater than 2% of the then applicable net asset value per share in exceptional circumstances (e.g. high market volatility and/or illiquidity, exceptional market conditions, market disruptions, etc.) where the Board of Directors can justify that this is representative of prevailing market conditions and that this is in the best interests of shareholders. Such dilution adjustment is calculated in conformity with the procedures established by the Board of Directors. Shareholders shall be notified at the introduction of

the temporary measures as well as at the end of the temporary measures via the usual communication channels.

The net asset value of each share class in the subfund will be calculated separately but any dilution adjustment will in percentage terms affect the net asset value of each share class in an identical manner. The dilution adjustment will be applied on the capital activity at the level of the subfund and will not address the specific circumstances of each individual investor transaction.

For all subfunds the swing pricing methodology is applied.

If there were swing pricing adjustments to the net asset value at the end of the period, this can be seen from the most important figures of the net asset value information of the subfunds. The issue and redemption price per share/unit represents the adjusted net asset value.

When applicable, the swing pricing income is disclosed under the caption "Other income" in the statement of operations.

c) Valuation of forward foreign exchange contracts

The unrealized gain (loss) of outstanding forward foreign exchange contracts is valued on the basis of the forward exchange rates prevailing at valuation date.

d) Valuation of financial futures contracts

Financial futures contracts are valued based on the latest available published price applicable on the valuation date. Realized gains and losses and the changes in unrealized gains and losses are recorded in the statement of operations. The realized gains and losses are calculated in accordance with the FIFO method, i.e. the first contracts acquired are regarded as the first to be sold.

e) Net realized gains (losses) on sales of securities

The realized gains or losses on the sales of securities are calculated on the basis of the average cost of the securities sold.

f) Valuation of options

Outstanding options traded on a regulated market are valued on the settlement price or the last available market price of the instruments. OTC options are marked to market based upon daily prices obtained from Bloomberg option pricer functionality and checked against third party pricing agents. The realized gains or losses on options and the change in unrealized appreciation or depreciation on options are disclosed in the statement of operations and in the statement of changes in net assets respectively under the category realized gains (losses) on options and Unrealized appreciation (depreciation) on options.

g) Conversion of foreign currencies

Bank accounts, other net assets and the valuation of the investments in securities held denominated in currencies other than the reference currency of the different subfunds are converted at the mid closing spot rates on the valuation date. Income and expenses denominated in currencies other than the currency of the different subfunds are converted at

the mid closing spot rates at payment date. Gain or loss on foreign exchange is included in the statement of operations.

The cost of securities denominated in currencies other than the reference currency of the different subfunds is converted at the mid closing spot rate on the day of acquisition.

h) Accounting of securities' portfolio transactions

The securities' portfolio transactions are accounted for the bank business day following the transaction day.

i) Combined financial statements

The combined financial statements of the Company are expressed in EUR. The various items of the combined statement of net assets, combined statement of operations and the combined statement of changes in net assets as of 31 January 2024 of the Company are equal to the sum of the corresponding items in the financial statements of each subfund.

The following exchange rate was used for the conversion of the combined financial statements as of 31 January 2024:

Exchange rate

EUR 1 = USD	1.086250
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j) Receivable on securities sales, Payable on securities purchases

The position "Receivable on securities sales" can also include receivables from foreign currency transactions. The position "Payable on securities purchases" can also include payables from foreign currency transactions.

Receivables and payables from foreign exchange transactions are netted.

k) Income recognition

Dividends, net of withholding taxes, are recognized as income on the date upon which the relevant securities are first listed as "ex-dividend". Interest income is accrued on a daily basis.

l) Swaps

The Company may enter into interest rate swap contracts, forward rate agreements on interest rates swaptions and credit default swaps, if they are executed with first-class financial institutions that specialize in transactions of this kind.

Changes in unrealized profits and losses are reflected in the statement of operations under the changes in "Unrealized appreciation (depreciation) on swaps". Unrealized profits and losses include accrued interests payable or receivable.

Gains or losses on swaps incurred when closed-out or matured are recorded as "Realized gain (loss) on swaps" in the statement of operations.

Note 2 – Fees and expenses

The Company and, more specifically, its different classes of shares, will bear a monthly flat fee calculated on the average net assets attributable to this share class and payable monthly (the "Flat Fee") as listed below:

Multi Manager Access	Maximum Flat Fee (per annum)	Effective Flat Fee (per annum)
– EMU Equities Sustainable F-acc	0.90%	0.72%
– EMU Equities Sustainable CHF-hedged F-acc	0.90%	0.75%
– EMU Equities Sustainable GBP-hedged F-acc	0.90%	0.75%
– EMU Equities Sustainable USD-hedged F-acc	0.90%	0.75%
– EMU Equities Sustainable F-UKdist	0.90%	0.72%
– European Equities F-acc	0.90%	0.84%
– Green, Social and Sustainable Bonds F-acc	0.90%	0.55%
– Green, Social and Sustainable Bonds CHF-hedged F-acc	0.90%	0.55%
– Green, Social and Sustainable Bonds EUR-hedged F-acc	0.90%	0.55%
– Green, Social and Sustainable Bonds GBP-hedged F-acc	0.90%	0.55%
– Green, Social and Sustainable Bonds JPY-hedged F-acc	0.90%	0.55%
– Green, Social and Sustainable Bonds CHF-hedged F-dist	0.90%	0.55%
– US Equities F-acc	1.30%	1.01%
– US Equities CHF-hedged F-acc	1.30%	1.04%
– US Equities EUR hedged F-acc	1.30%	1.04%
– US Equities GBP-hedged F-acc	1.30%	1.05%
– US Equities F-UKdist	1.30%	1.01%

In accordance with the table above, the Maximum Flat Fee covers the following fees, costs and expenses of the Company, each subfund and class:

- fees, costs and expenses of the Depositary;
- fees, costs and expenses of the Administrative Agent;
- fees, costs and expenses of the Management Company;
- fees, costs and expenses of the Investment Manager and the Currency Manager;
- fixed fees, costs and expenses of the Portfolio Manager and any delegate(s) of the Portfolio Manager (excluding any performance fee remuneration);
- fees, costs and expenses in relation to distribution activities relating to the shares of the Company (including the costs and fees incurred in maintaining registration of the Company in foreign countries with competent authorities).

Certain Portfolio Managers are authorised to open and maintain research payment accounts (each, a "Research Payment Account") established in the name of, and controlled by, the Portfolio Manager and/or its affiliates to be used for the purpose of purchasing investment research services from brokers or other third party research providers. The Research Payment Account will be funded by the research charge and payable out of the assets of the subfund. The research charge shall be subject to a maximum annual limit calculated by reference to the research budget agreed in writing between the Portfolio Manager and the Management Company on an annual basis. Shareholders may obtain information on the budgeted amount for research and the amount of the estimated research charge for each subfund from the Management Company upon request.

Operation and administration expenses of the Company

In addition to the fees, costs and expenses covered by the Flat Fee, the Company bears all expenses which are operational and administrative expenses, which will include but not be limited to:

- all taxes which may be due on the assets and the income of the Company (including the applicable subscription tax);
- usual banking fees due on transactions involving securities or other assets (including derivatives) held in the portfolio of the Company (such fees to be included in the acquisition price and to be deducted from the selling price);
- the fees, expenses and all reasonable out-of-pocket expenses properly incurred by the Company;
- legal fees and expenses incurred by the Company, the Management Company, the Investment Manager or the Portfolio Managers while acting in the interests of the shareholders (including, for the avoidance of doubt, any legal fees and expenses relating to any re-structuring of the Company or any of its subfund(s));
- the costs of preparing, in such languages as are necessary for the benefit of the shareholders (including the beneficial holders of the Shares), and distributing (but not printing) annual and semi-annual reports and such other reports or documents as may be required under applicable laws or regulations;
- the cost of preparing notices to the shareholders and all costs of transactions (broker's normal commission, fees, taxes, etc.) connected with administration of the Company's assets;
- charges and costs of approvals and supervision of the Company in Luxembourg and abroad;
- costs and expenses of printing of the Articles of Incorporation, Prospectus, KID(s) and annual and semi-annual reports and of preparing and/or filing and printing the Articles of Incorporation and all other documents concerning the Company (in such languages as are necessary), including registration statements, prospectuses and explanatory memoranda with all authorities (including local securities dealers' associations) having jurisdiction over the Company or the offering of shares of the Company;
- costs and expenses related to the publications of the net asset value and the publication of notices to investors;
- fees and expenses charged in connection with listing the Company's shares on any stock exchange or regulated market;
- fees and other costs for the payment of dividends to shareholders;
- audit fees, costs and expenses (including the fees and expenses of the Auditor);
- fees and expenses in relation to KID production, translation and filing to regulators;
- fees, costs and expenses payable to the Board of Directors (including reasonable out-of-pocket expenses, insurance cover, and reasonable travelling costs in connection with Board meetings as well as the remuneration of the Board of Directors);
- fees, costs and expenses may be charged to a subfund in connection with registering, reporting, claiming relief, recovery, or exemption from foreign withholding tax.

The Company may accrue in its accounts administrative and other expenses of a regular or recurring nature based on an estimated amount for yearly or other periods.

All costs which can be allocated accurately to individual subfunds and/or individual share classes will be charged to these subfunds and share classes. Costs pertaining to several or all subfunds or share classes will be charged to the subfunds or share classes concerned in proportion to their relative net asset values or on such other basis reasonably determined by the Company or the Management Company.

In the subfunds that may invest in Other UCI or UCITS under the terms of their investment policies, fees may be incurred both at the level of the subfund and at that of the relevant target fund. The upper limit for management fees of the target fund in which the assets of such are invested amounts to a maximum of 3%, taking into account any trail fees. In the case of investments in units of funds managed directly or indirectly by the Management Company itself or another company related to it by common management or control, or by a substantial direct or indirect holding, the subfund's making the investment may not be charged with any of the target fund's issue or redemption commissions.

Details on the ongoing charges of the subfunds can be found in the KID.

The costs involved in launching new subfunds will be written off over a period of up to five years in the respective subfunds only.

The fees, costs and expenses in relation to distribution activities received by the Management Company and paid to the distributor and by the distributor to the sub-distributors and any intermediary in relation to the distribution of shares of the Company will satisfy any legal and regulatory restrictions and conditions applicable to the reception and the retention of such fees. Subject to applicable legal and regulatory restrictions and conditions, the distributor may pay retrocessions to cover the distribution activities of the Company.

Note 3 – Taxe d'abonnement

The Company is subject to the Grand Duchy of Luxembourg's "taxe d'abonnement", which is payable at the end of every quarter. This tax is calculated on the total net assets of each class at the end of every quarter. The tax is levied at a rate of 0.05% p.a. of the total net assets. The rate is reduced to 0.01% p.a. in respect of classes reserved to institutional investors such as Class F shares. In the event that the conditions to benefit from the reduced 0.01% rate are no longer satisfied, all Class F shares may be taxed at the rate of 0.05% p.a.

Subfunds may benefit from reduced taxe d'abonnement rates ranging from 0.01% to 0.04% p.a. for the portion of net assets that are invested into environmentally sustainable economic activities as defined in Article 3 of the

Taxonomy Regulation. The value of the assets represented by shares held in other Luxembourg undertakings for collective investment that already pay a taxe d'abonnement will be exempted from any taxe d'abonnement.

Note 4 – Distribution Policy

The general meeting of shareholders of the respective subfund shall decide, upon the proposal of the Board of Directors and after closing the annual accounts per subfund, whether and to what extent distributions are to be paid out by each subfund and/or share class. The payment of distributions must not result in the net assets of the Company falling below the minimum volume of assets prescribed by law. If a distribution is made, payment will be effected no later than four months after the end of the financial year.

The Board of Directors is authorised to pay interim dividends and to suspend the payment of distributions.

Note 5 – Commitments on Financial Futures, Options and Swaps

Commitments on Financial Futures, Options and Swaps per subfund and respective currency as of 31 January 2024 can be summarised as follows:

a) Financial Futures

Multi Manager Access	Financial Futures on bonds (bought)	Financial Futures on bonds (sold)
– Green, Social and Sustainable Bonds	359 934 720.60 USD	345 420 145.39 USD

Multi Manager Access	Financial Futures on indices (bought)	Financial Futures on indices (sold)
– EMU Equities Sustainable	3 778 650.00 EUR	- EUR
– US Equities	97 410.00 USD	- USD

The commitments on Financial Futures on bonds or index (if any) are calculated based on the market value of the Financial Futures (Number of contracts*notional contract size*market price of the futures).

b) Options

Multi Manager Access	Options on interest rate swaps, classic-styled (sold)
– Green, Social and Sustainable Bonds	9 672 900.25 USD

c) Swaps

Multi Manager Access	Swaps and forward swaps on interest rates (bought)	Swaps and forward swaps on interest rates (sold)
– Green, Social and Sustainable Bonds	29 981 375.00 USD	21 940 375.00 USD

Note 6 – Subsequent event

There were no events after the period-end that require adjustment to or disclosure in the Financial Statements.

Note 7 – Applicable Law, Place of Performance and Authoritative Language

The Luxembourg District Court is the place of performance for all legal disputes between the shareholders, the Company and the Depositary. Luxembourg law applies. However, in matters concerning the claims of investors from other countries, the Company and/or the Depositary can elect to make themselves subject to the jurisdiction of the countries in which Company shares were bought and sold.

The English version of these financial statements is the authoritative version. However, in the case of Company shares sold to investors from the other countries in which Company shares can be bought and sold, the Company and the Depositary may recognise approved translations (i.e. approved by the Company) into the languages concerned as binding upon itself.

Note 8 – Securities Lending

The Company may lend portions of its securities portfolio to third parties. In general, lendings may only be effected via recognized clearing houses such as Clearstream International or Euroclear, or through the intermediary of prime financial institutions that specialise in such activities and in the modus specified by them. Collateral is received in relation to securities lent. Collateral is composed of high quality securities in an amount typically at least equal to the market value of the securities loaned.

UBS Europe SE, Luxembourg Branch, acts as securities lending agent.

Securities Lending

	Counterparty Exposure from Securities Lending as of 31 January 2024*		Collateral Breakdown (Weight in %) as of 31 January 2024		
	Market value of securities lent	Collateral (UBS Switzerland AG)	Equities	Bonds	Cash
Multi Manager Access					
– EMU Equities Sustainable	135 030 625.73 EUR	144 794 213.20 EUR	20.50	79.50	0.00
– European Equities	10 517 053.54 EUR	11 142 582.48 EUR	20.50	79.50	0.00
– Green, Social and Sustainable Bonds	441 240 240.18 USD	468 791 541.95 USD	21.06	78.94	0.00
– US Equities	17 107 876.39 USD	18 475 967.36 USD	20.50	79.50	0.00

* The pricing and exchange rate information for the Counterparty Exposure is obtained directly from the securities lending agent on 31 January 2024 and hence, it might differ from the closing prices and exchange rates used for the preparation of the financial statements as of 31 January 2024.

	Multi Manager Access – EMU Equities Sustainable (EUR)	Multi Manager Access – European Equities (EUR)	Multi Manager Access – Green, Social and Sustainable Bonds (USD)	Multi Manager Access – US Equities (USD)
Securities Lending revenues	223 292.30	24 417.78	697 390.77	139 882.08
Securities Lending cost*				
UBS Switzerland AG	66 987.69 EUR	7 325.33 EUR	209 217.23 USD	41 964.62 USD
UBS Europe SE, Luxembourg Branch	22 329.23 EUR	2 441.78 EUR	69 739.08 USD	13 988.21 USD
Net Securities Lending revenues	133 975.38 EUR	14 650.67 EUR	418 434.46 USD	83 929.25 USD

* Effective 1 June 2022, 30% of the gross revenue are retained as costs/fees by UBS Switzerland AG acting as securities lending service provider and 10% are retained by UBS Europe SE, Luxembourg Branch acting as securities lending agent.

Appendix 1 – Collateral – Securities Lending

The table below shows collateral by subfund splitted by country and by rating as of 31 January 2024 and other information on securities in lending.

	Multi Manager Access – EMU Equities Sustainable (in %)	Multi Manager Access – European Equities (in %)	Multi Manager Access – US Equities (in %)
by Country:			
– Australia	9.85	9.85	9.85
– Austria	5.31	5.31	5.31
– Canada	7.69	7.69	7.69
– Finland	4.92	4.92	4.92
– France	0.00	0.00	0.00
– Germany	14.93	14.93	14.93
– Japan	0.00	0.00	0.00
– Norway	0.06	0.06	0.06
– Supranationals	39.12	39.12	39.12
– Sweden	4.91	4.91	4.91
– Switzerland	13.19	13.19	13.19
– The Netherlands	0.00	0.00	0.00
– United States	0.02	0.02	0.02
Total	100.00	100.00	100.00
by Credit Rating (Bonds):			
– Rating > AA-	93.82	93.82	93.82
– Rating <= AA-	6.18	6.18	6.18
– without Rating	0.00	0.00	0.00
Total	100.00	100.00	100.00
Securities Lending			
Assets and Revenues / Ratios			
Average Invested Assets (1)	1 149 705 104.94 EUR	165 078 143.30 EUR	1 713 998 867.02 USD
Average Securities Lent (2)	153 380 627.88 EUR	14 908 151.54 EUR	68 663 320.81 USD
Average Collateral Ratio	102.62%	101.97%	103.76%
Average Securities Lending Ratio (2)/(1)	13.34%	9.03%	4.01%

Appendix 1 – Collateral – Securities Lending

Multi Manager Access – Green, Social and Sustainable Bonds (in %)

by Country:

– Australia	14.55
– Austria	0.56
– Belgium	4.95
– Canada	16.22
– China	5.72
– Finland	4.36
– France	2.29
– Germany	23.87
– Hong Kong	1.76
– New Zealand	3.05
– Norway	3.22
– Supranationals	0.71
– Switzerland	13.91
– United Kingdom	1.32
– United States	3.51
Total	100.00

by Credit Rating (Bonds):

– Rating > AA-	85.96
– Rating <= AA-	14.04
– without Rating	0.00
Total	100.00

Securities Lending

Assets and Revenues / Ratios

Average Invested Assets (1)	2 252 121 125.99 USD
Average Securities Lent (2)	436 395 419.91 USD
Average Collateral Ratio	106.23%
Average Securities Lending Ratio (2)/(1)	19.38%

Appendix 2 – Securities Financing Transaction Regulation (SFTR)

The Company engages in Securities Financing Transactions (hereafter “SFT”) (as defined in Article 3 of Regulation (EU) 2015/2365). Securities Financing transactions include repurchase transactions, securities or commodities lending and securities or commodities borrowing, buy-sell back transactions or sell-buy back transactions and margin lending transactions through its exposure on reverse repurchase agreements during the year. In accordance with Article 13 of the Regulation, information on securities lendings are detailed below:

Global Data

The following table details the value of securities lending as a proportion of the subfund’s Net Assets Value as well as a proportion of the total lendable securities, as at 31 January 2024.

Multi Manager Access	Securities lent in % of Net Assets	Securities lent in % of Total Lendable Securities
– EMU Equities Sustainable	11.40%	11.70%
– European Equities	6.39%	7.88%
– Green, Social and Sustainable Bonds	19.35%	20.30%
– US Equities	3.42%	3.45%

The total amount (absolute value) of the securities lent is disclosed in Note 8 – Securities Lending.

Data on collateral reused

Amount of collateral reused, compared with the maximum amount disclosed to investors: None

Cash collateral reinvestment income to the Company: None

Concentration Data

Ten largest collateral issuers of SFTs per subfund:

	Multi Manager Access – EMU Equities Sustainable (EUR)	Multi Manager Access – European Equities (EUR)	Multi Manager Access – US Equities (USD)
European Union	35 652 822.40	2 743 649.10	4 549 355.71
Kreditanstalt fuer Wiederaufbau	7 194 481.51	553 648.52	918 027.04
Oesterreichische Kontrollbank AG	7 194 149.88	553 623.01	917 984.73
Asian Development Bank	7 192 906.19	553 527.32	917 826.07
Treasury Corp of Victoria	7 142 534.76	549 650.99	911 398.58
Kuntarahoitus OYJ	7 116 217.29	547 625.74	908 040.42
African Development Bank	7 116 083.04	547 615.40	908 023.30
New South Wales Treasury Corp	7 112 619.37	547 348.86	907 581.33
Nestle SA	7 112 559.26	547 344.24	907 573.66
Roche Holding AG	7 112 433.12	547 334.52	907 557.56

	Multi Manager Access – Green, Social and Sustainable Bonds (USD)
New South Wales Treasury Corp	23 228 389.72
Province of British Columbia Canada	23 228 308.50
Queensland Treasury Corp	23 228 261.58
Province of Alberta Canada	23 228 188.82
Landeskreditbank Baden-Wuerttemberg Foerderbank	23 227 812.41
NRW Bank	23 226 919.53
Ministeries Van de Vlaamse Gemeenschap	23 225 143.83
Erste Abwicklungsanstalt	23 126 971.33
Province of Quebec Canada	22 939 267.87
Treasury Corp of Victoria	21 774 835.35

Appendix 2 – Securities Financing Transaction Regulation (SFTR)

The ten largest issuers of SFTs

The counterparty to all securities lending transactions for the subfunds of this fund is currently UBS Switzerland AG.

Safekeeping of collateral received by the Company as part of SFTs

100% held by UBS Switzerland AG.

Safekeeping of collateral granted by the Company through SFTs

None

Aggregate transaction data separately broken down for each type of SFTs

Type and quality of collateral:

The information on

– Type of collateral is available in Note 8 – Securities Lending.

– Quality of collateral is available in Appendix 1 – Collateral – Securities Lending “by Credit Rating (Bonds)”.

Maturity tenor of collateral

	Multi Manager Access – EMU Equities Sustainable (EUR)	Multi Manager Access – European Equities (EUR)	Multi Manager Access – Green, Social and Sustainable Bonds (USD)	Multi Manager Access – US Equities (USD)
Up to 1 day	-	-	-	-
1 day to 1 week	-	-	-	-
1 week to 1 month	2 371 145.86	182 470.62	9 201 024.72	302 561.91
1 month to 3 months	-	-	232 275.61	-
3 months to 1 year	12 557 913.42	966 389.36	68 256 797.79	1 602 409.33
Above 1 year	100 178 293.41	7 709 181.69	292 392 659.18	12 782 906.44
Unlimited	29 686 860.51	2 284 540.81	98 708 784.65	3 788 089.68

Currency of collateral

Multi Manager Access – EMU Equities Sustainable
Multi Manager Access – European Equities
Multi Manager Access – US Equities

Currency of collateral	Percentage
USD	37.16%
CHF	19.23%
EUR	15.37%
AUD	14.99%
GBP	5.49%
SEK	4.91%
CAD	2.78%
NOK	0.06%
NZD	0.01%
JPY	0.00%
Total	100.00%

Multi Manager Access
– Green, Social and Sustainable Bonds

Currency of collateral	Percentage
USD	23.62%
CHF	20.98%
EUR	20.40%
AUD	17.48%
GBP	10.01%
HKD	5.72%
NOK	1.73%
CAD	0.03%
NZD	0.03%
Total	100.00%

Appendix 2 – Securities Financing Transaction Regulation (SFTR)

Maturity tenor of SFTs broken down by maturity buckets:

	Multi Manager Access – EMU Equities Sustainable (EUR)	Multi Manager Access – European Equities (EUR)	Multi Manager Access – Green, Social and Sustainable Bonds (USD)	Multi Manager Access – US Equities (USD)
Up to 1 day	135 030 625.73	10 517 053.54	441 240 240.18	17 107 876.39
1 day to 1 week	-	-	-	-
1 week to 1 month	-	-	-	-
1 month to 3 months	-	-	-	-
3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Unlimited	-	-	-	-

Country in which the counterparties of the SFTs are established:

100% Switzerland (UBS Switzerland AG)

Settlement and clearing of trade

	Multi Manager Access – EMU Equities Sustainable Securities Lending	Multi Manager Access – European Equities Securities Lending	Multi Manager Access – Green, Social and Sustainable Bonds Securities Lending	Multi Manager Access – US Equities Securities Lending
Settlement and clearing of trade				
Central counterparty	-	-	-	-
Bilateral	-	-	-	-
Tri-party	135 030 625.73 EUR	10 517 053.54 EUR	441 240 240.18 USD	17 107 876.39 USD

Data on income and expense for each type of SFT

All expenses relating to the execution of securities lending transactions and their collateralization are borne by the counterparties and the depository.


Service providers that provide securities lending services to the Company have the right to receive a fee in line with market standards in return for their services. The amount of this fee is reviewed and adapted, where appropriate, on an annual basis. Currently, 60% of the gross revenue received in the context of securities lending transactions negotiated at arm's lengths is credited to the relevant subfund, while 30% of the gross revenue are retained as fees by UBS Switzerland AG as the securities lending service provider, responsible for the ongoing securities lending activities and collateral management, and 10% of the gross revenue are retained as fees by UBS Europe SE, Luxembourg Branch acting as securities lending agent, responsible for the transaction management, ongoing operational activities and collateral safekeeping. All fees for operating the securities lending programme are paid from the securities lending agents' portion of the gross income. This covers all direct and indirect costs incurred through the securities lending activities. UBS Europe SE, Luxembourg Branch and UBS Switzerland AG are part of the UBS Group.

Income-Ratio (Company)

Multi Manager Access	Percentage
– EMU Equities Sustainable	0.15%
– European Equities	0.16%
– Green, Social and Sustainable Bonds	0.16%
– US Equities	0.20%

Expense-Ratio (Securities Lending Agent)

Multi Manager Access	Percentage
– EMU Equities Sustainable	0.06%
– European Equities	0.07%
– Green, Social and Sustainable Bonds	0.06%
– US Equities	0.08%

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