BlackRock.

Interim report and unaudited financial statements

BlackRock Global Funds (BGF)

R.C.S. Luxembourg: B.6317

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Subscriptions may be made only on the basis of the current Prospectus and relevant Key Investor Information Document ("KIID") for the Funds, together with the most recent annual report and audited financial statements and interim report and unaudited financial statements. Copies are available from the Investor Services Centre, the Transfer Agent, the Management Company or any of the Distributors.

 $^{^{\}left(1\right)}$ Fund name changed during the period, see Note 1, for further details.

⁽²⁾ Fund launched during the period, see Note 1, for further details.

⁽³⁾ Fund closed to subscriptions, see Note 1, for further details.

Board of Directors (1)(2)(3)

Denise Voss, Chairwoman
Paul Freeman
Ursula Marchioni
Barry O'Dwyer
Geoffrey D. Radcliffe
Davina Saint (appointed effective 11 April 2022)
Keith Saldanha

(1) All Directors of BlackRock Global Funds are non-executive Directors.

Management and Administration

Management Company

BlackRock (Luxembourg) S.A. 35A, avenue J.F. Kennedy, L-1855 Luxembourg, Grand Duchy of Luxembourg

Investment Advisers

BlackRock Financial Management, Inc.
Park Avenue Plaza, 55 East 52nd Street, New York, NY 10055,
USA

BlackRock Investment Management, LLC 100 Bellevue Parkway, Wilmington, Delaware 19809, USA

BlackRock Investment Management (UK) Limited 12 Throgmorton Avenue, London EC2N 2DL, UK

BlackRock (Singapore) Limited # 18-01 Twenty Anson, 20 Anson Road, Singapore, 079912

Sub-Investment Advisers

BlackRock Asset Management North Asia Limited 16/F Champion Tower, 3 Garden Road, Central, Hong Kong

BlackRock Japan Co. Limited 1-8-3 Marunouchi, Chiyoda-ku, Tokyo 100-8217, Japan

BlackRock Investment Management (Australia) Limited Level 26, 101 Collins Street, Melbourne 3000, Australia

Principal Distributor

BlackRock Investment Management (UK) Limited 12 Throgmorton Avenue London EC2N 2DL UK

Depositary

The Bank of New York Mellon SA / NV, Luxembourg Branch 2-4, rue Eugène Ruppert L-2453 Luxembourg Grand Duchy of Luxembourg

Management and Administration continued

Administrator

The Bank of New York Mellon SA / NV, Luxembourg Branch 2-4, rue Eugène Ruppert L-2453 Luxembourg Grand Duchy of Luxembourg

Transfer Agent and Registrar

J.P. Morgan Bank Luxembourg S.A. European Bank & Business Center 6, route de Trèves, Building C L-2633 Senningerberg Grand Duchy of Luxembourg

Auditor

Ernst & Young S.A. 35E avenue John F. Kennedy, L-1855 Luxembourg, Grand Duchy of Luxembourg

Legal Advisers

Linklaters LLP 35 avenue John F. Kennedy, L-1855 Luxembourg Grand Duchy of Luxembourg

Listing Agent

J.P. Morgan Bank Luxembourg S.A. European Bank & Business Center 6, route de Trèves, Building C L-2633 Senningerberg Grand Duchy of Luxembourg

Securities Lending Agent

BlackRock Advisors (UK) Limited 12 Throgmorton Avenue London EC2N 2DL UK

Paying Agents

A list of Paying Agents is to be found on pages 3 and 4.

Registered Office

2-4, rue Eugène Ruppert L-2453 Luxembourg Grand Duchy of Luxembourg

Enquiries

In the absence of other arrangements, enquiries regarding the Company should be addressed as follows:

Written enquiries:

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L-1010 Luxembourg
Grand Duchy of Luxembourg

All other enquiries:

Telephone: + 44 207 743 3300 Fax: + 44 207 743 1143

Website: www.blackrockinternational.com Email: investor.services@blackrock.com

⁽²⁾ Ursula Marchioni, Barry O'Dwyer, Geoffrey D. Radcliffe and Keith Saldanha are employees of the BlackRock Group (of which the Management Company, Investment Advisers and Principal Distributor are part), and Paul Freeman is a former employee of the BlackRock Group.

⁽³⁾ Denise Voss and Davina Saint are independent Directors.

General Information

Current Prospectus

BlackRock Global Funds (the "Company") Prospectus, and the relevant KIID for the Funds along with copies of the Account Opening and Dealing Form may be obtained from the Local Investor Services Centre, the Management Company or any of the Representatives or Distributors. Copies of the Company's Articles of Association and the Annual Report and Audited Financial Statements and Interim Report and Unaudited Financial Statements may also be obtained free of charge from any of these offices and from the Paying Agents. All these documents are also available from www.blackrockinternational.com.

Representatives

The representative in Hong Kong is BlackRock Asset Management North Asia Limited, 16/F, Champion Tower, 3 Garden Road Central, Hong Kong.

The representative in Switzerland is BlackRock Asset Management Schweiz AG, Bahnhofstrasse 39, 8001 Zurich, Switzerland.

The representative in Poland is Dubiński Jeleński Masiarz and Partners Sp.K ul. Zielna 37, 00-108 Warszawa, Poland.

The representative in Israel is Altshuler Shaham Mutual Funds Management Ltd, 19A Habarzel St., Ramat Hachayal, Tel Aviv, Israel.

The facilities agent in Ireland is BlackRock Asset Management Ireland Limited and BlackRock Investment Management (UK) Limited acts as UK facilities agent.

Authorised Status

The Company is an Undertaking for Collective Investment in Transferable Securities ("UCITS") under the Luxembourg law of 17 December 2010 as amended. Regulatory consents have been obtained or appropriate notifications have been made for the distribution of shares of the Company's Funds in the following countries:

Austria, Channel Islands, Czech Republic, Denmark, Finland, France, Germany, Gibraltar, Hungary, Iceland, Ireland, Jersey, Liechtenstein, Luxembourg, Malta, Netherlands, Norway, Poland, Slovakia, Spain, Sweden and the United Kingdom.

Regulatory consents have been obtained or appropriate notifications have been made for the distribution of shares of certain Funds in the umbrella in the following countries:

Belgium, Brunei, Chile, China, Greece, Hong Kong, Israel, Italy, Japan, Korea, Macau, Portugal, Singapore, Switzerland, Taiwan and UAE.

Shares of certain Funds in the umbrella may also be offered in certain other jurisdictions from time to time on a private placement basis.

The Company is duly registered with the Comisión Nacional de Mercado de Valores in Spain under number 140.

Paying Agents

Paris

Austria	Luxembourg	Italy	Italy continued
Raiffeisen Bank	(Central Paying Agent)	Allfunds Bank S.A.	BNP Paribas Securities
International AG	J.P. Morgan Bank	Succursale di Milano	Services
Am Stadtpark 9	Luxembourg S.A. European	Via Bocchetto, 6	Succursale di Milano
1030 Vienna	Bank & Business Center	20123 Milan	Piazza Lina Bo Bardi, 3
	6, route de Trèves, Building C		20124 Milan
Belgium	L-2633 Senningerberg	Banca Monte	
J.P. Morgan Chase Bank N.A.		dei Paschi	CACEIS Bank
Brussels Branch	Switzerland	di Siena S.p.A.	Italy Branch
1 Boulevard du Roi Albert II	State Street Bank International	Piazza Salimbeni 3	Piazza Cavour, 2
Brussels	GmbH	53100 Siena	20121 Milan
B1210	Munich, Zurich branch		
	Beethovenstrasse 19	Banca Sella Holding S.p.A.	Iccrea Banca S.p.A.
France	CH-8027 Zurich	Piazza Gaudenzio Sella 1	Via Lucrezia Romana, 41/47
CACEIS Bank		13900 Biella	00178 Rome
1/3, Place Valhubert 75013			

General Information continued

Paying Agents continued

Italy continued RBC Investor Services

Bank S.A.

Succursale di Milano Via Vittor Pisani, 26

I-20121 Milan

Société Générale Securities

Services S.p.A.

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Italy continuedLiechtensteinState Street Bank InternationalVP Bank AGGmbH – Succursale Italia9490 Vaduz,

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Poland Citi Handlowy

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Mauritius Subsidiary

Directors

Paul Freeman Geoffrey D. Radcliffe Dilshaad Rajabalee Barry O'Dwyer Ramanand Guzadhur

Investment Manager

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Mauritian Administrator

SANNE Mauritius Sanne House, Bank Street TwentyEight, Cybercity Ebène 72201 Republic of Mauritius

Mauritian Auditor to the Subsidiary

EY Mauritius Level 9, Tower 1, NexTeracom, Cybercity, Ebène Republic of Mauritius

Publication of Prices and Notices to Shareholders

Notices are sent to registered shareholders and (when legally required) published in such newspapers as decided by the Directors and in the Recueil des Sociétés et Associations du Mémorial Luxembourg. The previous Dealing Day's prices for shares may be obtained during business hours from the local Investor Servicing team and are also available from the BlackRock website. They will also be published in such countries as required under applicable law and at the discretion of the Directors in a number of newspapers or electronic platforms worldwide. The Company cannot accept any responsibility for error or delay in the publication or non-publication of prices. Historic dealing prices for all shares are available from the Administrator or local Investor Servicing team.

Purchases and Sales

A detailed list of investments purchased and sold for any Fund during the period is available upon request, free of charge, from the Registered office as mentioned on page 2, or the offices of the Representatives as mentioned on page 3.

Disclosure Policy

Details of month end holdings and valuations for all BlackRock Global Funds will be made available upon request from the Investor Services Centre to any BlackRock Global Funds shareholder no earlier than 10 business days after a given month end. BlackRock Global Funds reserves the right to require shareholders to sign an appropriate non-disclosure document prior to providing such information.

General Information continued

For German investors

This interim report and unaudited financial statements (the "Report and Financial Statements") may be translated into other languages. Any such translation shall only contain the same information and have the same meaning as the English language Report and Financial Statements. To the extent that there is any inconsistency between the English language Report and Financial Statements and the Report and Financial Statements in another language, the English language Report and Financial Statements will prevail, except to the extent (and only to the extent) that it is required by law of any jurisdiction where the shares are sold, that in an action based upon disclosure in a Report and Financial Statements in a language other than English, the language of the Report and Financial Statements on which such action is based shall prevail. Any disputes as to the terms of the Report and Financial Statements, regardless of the language of the Report and Financial Statements, shall be governed by and construed in accordance with the laws of Luxembourg.

The prospectus, the KIID and a full statement of portfolio changes are available free of charge, from the German Paying Agent.

Please note that a notification regarding the distribution of shares in the Federal Republic of Germany pursuant to section 310 of the German Capital Investment Code (Kapitalanlagegesetzbuch) has not been filed in respect of the following Sub-Fund: Asian Multi-Asset Income Fund. Therefore, shares of this Sub-Fund may not be distributed in the Federal Republic of Germany.

Chairwoman's Letter to Shareholders

1 September 2021 to 28 February 2022

Dear Shareholder.

I am writing to update you on the activities of BlackRock Global Funds ("BGF") over the six months to 28 February 2022. The BGF range comprised 97 funds (each a "Fund", together the "Funds") as at 28 February 2022.

The infectious respiratory illness caused by a novel coronavirus known as COVID-19 has had a profound impact on all aspects of society over the last two years. While there is a growing consensus in developed economies that the worst of the impact is now over, there is an expectation that travel restrictions, enhanced health screenings at ports of entry and elsewhere, disruption of and delays in healthcare service preparation and delivery, cancellations, supply chain disruptions, and lower consumer demand will create ongoing challenges. While widescale vaccination programmes are now in place in many countries and are having a positive effect, the impact of COVID-19 continues to adversely affect the economies of many nations across the globe and this impact may be greater where vaccination rates are lower, such as in certain emerging markets. Although it is difficult to make timing predictions, it is expected that the economic effects of COVID-19 will continue to be felt for a period after the virus itself has moved from being pandemic to endemic in nature and this in turn may continue to impact investments held by the Fund.

For much of the past six months, the path to recovery seemed assured. While COVID-19 continued to flex its muscles, with a new Omicron variant emerging in November, the pandemic seemed to be in abeyance. However, the economic recovery has come with an inflationary sting in its tail, which has compelled central banks to take action. Consumer price inflation ("CPI") in the US tipped above 5% in May and has edged higher ever since. While it took longer to build momentum in other markets, such as the UK and Europe, some tightening of monetary policy will likely become a necessity. Some emerging markets saw inflation tip above 10% with higher food and raw materials prices.

The Federal Reserve announced in November that it would withdraw its quantitative easing programme sooner than it had expected and it now anticipates four interest rate rises in 2022. The Bank of England raised rates in December. The European Central Bank has resisted calls to raise rates for the time being, but is coming under increasing pressure to act. A number of emerging markets have been pushed into a rapid rise in rates. Brazil, for example, was forced to lift rates from 2% at the start of 2021 to 10.75% at the start of 2022 as inflation took hold.

However, more significantly, towards the end of the period under review, Russia invaded Ukraine. This act of aggression was met with a series of sanctions from Western powers designed to cut Russia out of the global banking system and weaken reliance on its natural resources. This came with consequences: commodity prices have soared, exacerbating already high inflation. This threatens to disrupt economic normalisation across the world.

It is impossible to know how the crisis will end and whether it will be contained in Eastern Europe. The International Energy Agency has stepped in to release more oil on the market and stabilise prices. Governments across the globe were busy trying to shore up alternative sources of energy.

The International Monetary Fund now forecasts global gross domestic product ("GDP") growth of 3.6% for 2022, though its forecasts are subject to significant uncertainty given the Ukrainian crisis. The forecasts are still robust for the US and Eurozone, but China's economy is still struggling as it fights to keep a lid on the pandemic and sustain its zero COVID policy in the face of increasingly transmissible variants. However, the government has announced additional spending.

Elsewhere, governments are still spending. US President, Joe Biden, signed the US\$1.2 trillion infrastructure bill into law in November. The EU issued the first round of bonds to finance its new 'green deal' in October with record demand. While countries have generally withdrawn their furlough and other support payments, there is still considerable stimulus for the world economy.

However, markets have struggled to make progress against an increasingly difficult geopolitical backdrop. Investors have vacillated from high growth technology stocks – seen as a source of safety at times when COVID-19 threatened to derail economic growth – and recovery names – those leisure, retail or travel stocks left behind in the wake of the pandemic. In early 2022, recovery names were firmly in the ascendancy, but were then derailed by the crisis in Eastern Europe.

The performance of the Funds is covered in more detail in the separate Investment Adviser's Report, which also sets out some views regarding the investment outlook.

The assets under management ("AUM") in the BGF range fell 7.4% from US\$209.6 billion to US\$194.0 billion over the period, with weakness in emerging markets and Europe. Bond and equities were weak. The only significant areas of strength were specific sectors, such as commodities and mining.

Chairwoman's Letter to Shareholders

1 September 2021 to 28 February 2022 continued

The weakest areas were in emerging markets, particularly Eastern Europe. Assets in the Emerging Europe Fund dropped from EUR758.9 million to EUR269.8 million. The Fund had significant holdings in Russian securities, which were written down, at the end of the period as a precaution, as the Ukraine crisis escalated. Further, as of 1 March, a decision was made to suspend the valuation, subscriptions and redemptions in the Fund. For further details see Note 19. Emerging Markets Equity Income Fund, Emerging Markets Bond Fund, Emerging Markets Corporate Bond Fund and Emerging Markets Local Currency Bond Fund all shed assets over the period, with only the Emerging Markets Impact Bond Fund and Emerging Markets Sustainable Equity Fund showing a rise in assets.

The move into Environmental Social and Governance ("ESG") assets was replicated in other sectors. Assets in the ESG Multi-Asset Fund rose 39% to EUR5.86 billion. The Future Of Transport Fund also added AUM, growing 9.7% to US\$1.94 billion AUM.

Elsewhere, AUM in the Global Inflation Linked Bond Fund rose 20.7% to US\$471.4 million as investors sought to protect themselves against inflation. The Natural Resources Growth & Income Fund grew 51.0%, as commodities prices rose.

In contrast, some of the areas that have seen significant growth in recent years shed assets. The Next Generation Technology Fund dropped 56.5% to US\$3.8 billion, while the Global Corporate Bond Fund dropped 47% to US\$969.1 million. The US Growth Fund dropped 41.4% to US\$426.2 million.

Regulatory change continued throughout Europe which could have implications for investors. Key developments include:

- ▶ The European Supervisory Authorities ("ESAs") submitted draft Regulatory Technical Standards to the European Commission on the content of PRIIPs Key Information Documents ("KIDs"), with a particular focus on performance scenarios and costs. The consultation period is due to close on 30 April 2022.
- The European Union's new Sustainable Finance Disclosure Regulation ("SFDR") came into effect in March 2021. It imposes new transparency and reporting obligations on investment management firms, both at a firm-wide level and at a product level. Certain parts of the framework are still under consultation and are likely to be finalised later this year. At the same time, the EU is working on an EU-wide classification system or 'framework'. This taxonomy is designed to provide businesses and investors with a common language to identify to what degree economic activities can be considered environmentally sustainable. There are also moves to improve reporting, with the Corporate Sustainability Reporting Directive ("CSRD") currently in discussions. The Luxembourg government recently took further steps to encourage investment in environmentally sustainable funds, reducing the 'taxe d'abonnement' (subscription tax) for funds that meet certain environmental criteria.

Should you have any questions on any of this material, please contact us via our website: www.blackrockinternational.com or via email: investor.services@blackrock.com.

Yours faithfully,
Denise Voss

March 2022

Chairwoman

1 September 2021 to 28 February 2022

Market Review

For much of 2021, investors had seen the mega cap technology stocks as a 'safe haven' and would retreat into them at times of trouble. It was only when the Federal Reserve (the "Fed") changed its view that inflation would be transitory and announced the acceleration of the speed of planned interest rate hikes that investors started to reappraise this view. In a climate of higher rates, the valuations of the technology sector started to look vulnerable and the start of 2022 saw a significant sell-off in the sector. This shifted again as the first bombs were dropped in Ukraine, with investors seeking safety in mega cap technology once again.

This affected which geographic regions did well. The US continued its strength for much of the year, led by the technology companies, even though valuations had started to look stretched. However, the rally in more economically sensitive areas and – latterly – the commodities sector, helped markets such as the UK.

This also applied in emerging markets. Having been very weak for much of 2021, Latin American stock markets surged on the back of rising commodity prices. China continued to struggle as further outbreaks of COVID-19 and renewed lockdowns held back growth. India has been one of the top-performing markets for much of 2021, but sold off significantly in 2022.

Inflation was a factor for which sectors did well. Index-linked government bonds performed well over the period, as inflation outpaced expectations. Commodity and natural resources, which have historically provided some protection against inflation, were another area of strength, particularly in the aftermath of the Ukraine invasion. In particular, the large fossil fuel companies benefitted from rising prices for energy.

Environmental Social and Governance ("ESG") continued to be an important consideration even if ESG-aware funds could not replicate their significant success in 2021. However, many 'green' companies continued to be beneficiaries of the drive from governments to 'build back better', which supported share prices. Renewable energy prices also moved higher in response to the Ukraine situation.

It was a better period for income seekers. Having been hit hard in 2020, particularly in the US and UK, dividends returned rapidly as companies grew in confidence. The restrictions on bank dividends were lifted and the mining sector raised payouts on the back of higher commodity prices.

Government bond yields, which move inversely to prices, rose significantly – from 1.3% to 2.1% over the six month period, pushed higher by interest rate expectations.

Fund Performance

A table setting out the performance returns for the primary share class for each Fund versus any applicable benchmark may be found on pages 10 to 15. A brief summary of Fund performance follows.

Performance data stated is for the main (A) share class of the relevant Fund, stated in the base currency of the Fund, net of fees and expenses.

Equity Fund Performance

The Global Equity Income Fund dropped 2.54%, ahead of its benchmark, the MSCI All Country World Net TR Index, which dropped 5.26%. The more growth-focused Global Dynamic Equity Fund fell 8.21%, behind its benchmark (60% S&P 500/40% FTSE World Ex-US Index), which dropped 3.81%.

Shares of small and medium sized companies were weak as investors retreated to safe havens. The Systematic Global SmallCap Fund fell 7.68%, just ahead of its benchmark, the MSCI AC World Small Cap, which fell 8.15%.

Of the individual country funds, the Japan Small & MidCap Opportunities Fund fell 9.64%, behind the S&P Japan Mid Small Cap Index, which fell 6.60%. The Swiss Small & MidCap Opportunities Fund fell 13.06%, behind its benchmark, the SPI Extra Index, which fell 12.29%.

The Continental European Flexible Fund fell 16.31%, significantly behind its benchmark, the FTSE World Europe ex UK Index, which fell by 5.51%. The European Fund fell 13.34% against the MSCI Europe Index, which fell 1.95%. The European Equity Income Fund fell 5.21% against the same benchmark. The European Focus Fund fell 13.46% while the European Special Situations Fund fell by 14.63%. Both are benchmarked to the MSCI Europe Index, which dropped 1.95%

The US Growth Fund fell 18.29%, behind the Russell 1000 Growth Index, which fell by 7.75%. The US Basic Value Fund rose by 1.91%, just ahead of the Russell 1000 Value Index, which rose 0.42% over the period.

The Japan Flexible Equity Fund fell 6.30%, behind the MSCI Japan Index, which fell 2.89%.

Performance across Asia and emerging markets funds dipped as China's economy weakened. The Asian Growth Leaders Fund fell 10.05%, ahead of its benchmark, the MSCI All Country Asia ex Japan Index, which fell 10.45%. The Asian Dragon Fund dipped 9.17%, just ahead of its benchmark, which dropped 10.45%.

The India Fund fell 6.69%, behind its MSCI India Index benchmark, which fell 4.92%. The Emerging Markets Fund, which has a more broad exposure across the emerging markets investment universe, fell 16.31%, behind its benchmark, the MSCI Emerging Markets Index, which was down 9.81%. The Emerging Markets Equity Income Fund, which shares the same benchmark, was down 12.96%.

The Latin American Fund fell 6.31%, behind its benchmark, the MSCI Emerging Markets Latin America Index, which fell 1.79%. The Emerging Europe Fund fell 60.15% significantly behind its benchmark, the MSCI Emerging Markets Europe 10/40 Index, which fell 40.24% over the period. The underperformance is

The information stated in this report is historical and not necessarily indicative of future performance.

1 September 2021 to 28 February 2022 continued

mainly a result of the Fund's overweight positions in Russia prior to the crisis in Ukraine. The value of Russian holdings was written down, given the difficulty of valuing Russian assets in the current environment.

In natural resources, the World Energy Fund benefitted from higher energy prices, rising 38.96%, ahead of its benchmark, the MSCI World Energy Index (Net) (USD), which rose 37.33% over the period. The World Mining Fund rose 13.40% outperforming its benchmark, the MSCI ACWI Metals and Mining Index, which rose by 6.95%. The World Gold Fund rose 2.84%, behind its benchmark, the FTSE Gold Mines Index, which rose 6.51%.

The World Technology Fund fell 21.82% against a fall of 6.88% in MSCI All Country World Information Technology Index. The Nutrition Fund fell 14.27% over the period, while the Future Of Transport Fund fell 14.15% and the FinTech Fund dropped 28.75%. None of these specialist funds have a benchmark.

Mixed Asset Fund Performance

The diversified Global Allocation Fund – which invests in a mixture of fixed income securities, equities and cash – fell 7.38%, behind its reference benchmark, which fell 4.43% (the benchmark comprises 36% S&P 500 Index, 24% FTSE World Index (Ex-US) Index, 24% ICE BofAML Cur 5-Yr US Treasury Index, 16% FTSE Non-USD World Govt Bond Index).

The Global Multi-Asset Income Fund fell 5.11% over the period. The Fund combines the ability to allocate actively across a full range of asset classes and geographies at a top-down level with a focus on adding value through bottom-up security selection by specialist teams in each key asset class. The Fund does not have a benchmark.

Fixed Income Fund Performance

The Global Government Bond Fund fell 5.06%, behind its benchmark, the FTSE World Government Bond USD Hedged Index, which fell 3.70%. The Euro Bond Fund fell 5.79%, compared to a fall of 4.91% for its benchmark, BBG Euro Aggregate 500+. The Global Corporate Bond Fund fell 7.33%, compared to a fall of 5.57% for its benchmark, the Bloomberg Global Aggregate Corporate Bond USD Hedged Index.

The Euro Corporate Bond Fund fell by 5.89%, while its benchmark, the ICE BofAML Euro Corporate Index, fell by 5.20%. The Euro Short Duration Bond Fund fell 2.16%, the Fund has no benchmark.

The Global High Yield Bond Fund fell 5.42%, behind its benchmark, the BofA Merrill Lynch Global High Yield Constrained USD Hedged Index, which fell 5.17%. The ESG Emerging Markets Local Currency Bond Fund fell 9.68% over the period. This was ahead of its benchmark, the J.P. Morgan ESG Government Bond Index Emerging Markets Global Diversified Index, which fell 11.09%. The broader ESG Emerging Markets Bond Fund fell 12.62%, just behind

its benchmark, the J.P.Morgan ESG-Emerging Markets Bond Index Global Diversified, which fell 12.58%.

The Asian Tiger Bond Fund fell 12.13%, against a drop of 7.18% for its benchmark, the JP Morgan Asia Credit Index. The Fixed Income Global Opportunities Fund fell 3.36%, while the ESG Fixed Income Global Opportunities Fund fell 4.32%. Neither of the fixed income global funds have a benchmark.

Outlook

Just as recovery looked assured, the war in Ukraine threatens to bring a significant economic toll alongside its ghastly human toll. This economic hit will be mostly via higher energy costs. The constraints on energy supply are likely to result in higher inflation and lower growth, especially in the euro area. This puts central banks in a bind: trying to contain inflation will be more costly, and they cannot cushion the growth shock.

The recovery from the COVID-19 pandemic is already difficult. There have been significant supply chain problems, with parts and labour shortages creating real challenges for companies. US CPI has now been above 5% since May, and prices are also rising in the UK, Europe and other major economies across the world. This is before the energy price shock started to cause more profound and enduring problems.

Analysts are ratcheting down their growth forecasts and upping their inflation projections. This is not over, and the current growth forecasts may understate the impact on growth. The US is in a better spot than Europe, in our view. The shock is expected to be less than previous energy crises. The US also has a larger growth cushion – even if some of European weakness is bound to spill over.

The imminent hit to growth has reduced the risk that central banks slam the brakes and aggressively raise rates to contain inflation. The risks today are that the war escalates, bringing more energy supply shocks. Stagflation is now a possibility.

It was already clear that the world emerging from the COVID-19 pandemic would be a different one. The crisis has accelerated profound shifts in how economies and societies operate, from digitisation, to sustainability to geopolitics. The repercussions from COVID-19 are likely to be felt for years to come. The disruption in the Ukraine may be just the start of a rearranging of the world order and is undoubtedly linked to other factors such as the move away from fossil fuels. There are considerable challenges in the year ahead.

March 2022

1 September 2021 to 28 February 2022 continued

Disclosed in the table below are the performance returns for the A Class Non-Distributing Share Class for each Fund, net of fees and expenses, which has been selected as a representative Share Class. Performance returns for any other Share Class can be made available on request.

Calculation methodology is based on industry standards.

Past performance is not a guide to future performance and should not be the sole factor of consideration when selecting a product. All financial investments involve an element of risk. Therefore, the value of an investment and the income from it will vary and the initial investment amount cannot be guaranteed. The Fund invests a large portion of assets which are denominated in currencies other than US dollar; hence changes in the relevant exchange rate will affect the value of the investment. The performance figures do not consider charges and fees that may be levied at the time of subscription or redemption of shares. Levels and bases of taxation may change from time to time. Subscriptions may be made only on the basis of the current Prospectus, of which the most recent annual report and audited financial statements and interim report and unaudited financial statements form an integral part, as well as Key Investor Information Documents (KIIDs). Copies are available from Investor Services, the Transfer Agent, the Management Company or any of the Representatives or Distributors. The BGF range is only available for investment by non-US persons. It is not offered for sale or sold in the US, its territories or possessions.

The Funds are not registered for sale to the public in all jurisdictions. Further details on distribution of shares of the Funds are included in the Authorised Status on page 3.

	Performance for the period ended 28 February		Year Perf		Performance for the 10 year period ended 28 February	
Asia Basifia Estimate Established Bistoffia	2022	2021	2020	2019	2022	Launch Date
Asia Pacific Equity Income Fund 'A' Non Dist (USD) MSCI All Country Asia Pacific ex Japan Index (Net) (USD)(1)	(6.29%)	1.88%	14.36% 22.44%	15.13% 19.16%	52.97% 71.98%	18/9/2009
, , , , ,	(9.59%)	(2.90%)				
Asian Dragon Fund 'A' Non Dist (USD)	(9.17%)	(4.51%)	20.72%	20.74%	91.83%	2/1/1997
MSCI All Country Asia ex Japan Index (Net) (USD) ⁽¹⁾	(10.45%)	(4.72%)	25.02%	18.17%	74.29%	
Asian Growth Leaders Fund 'A' Non Dist (USD)	(10.05%)	(5.52%)	30.29%	17.01%	-	31/10/2012
MSCI All Country Asia ex Japan Index (Net) (USD) ⁽¹⁾	(10.45%)	(4.72%)	25.02%	18.17%		
Asian High Yield Bond Fund 'A' Non Dist (USD) ICE BofAML Blended Index: ACCY, 20% Lvl4 Cap 3% Constrained Index	(23.97%) (14.75%)	(17.41%) (6.21%)	10.89% 8.43%	13.03% 13.18%	-	1/12/2017
Asian Multi-Asset Income Fund 'A' Non Dist (USD) Reference (50% MSCI Asia ex Japan Index/25% JP Morgan Asia Credit Index/25% Markit iBoxx ALBI Index)	(10.26%) (7.51%)	(5.05%) (3.62%)	8.72% 16.61%	13.09% 14.41%	-	20/1/2016
Asian Tiger Bond Fund 'A' Non Dist (USD)	(12.13%)	(7.41%)	6.58%	11.31%	32.14%	2/2/1996
JP Morgan Asian Credit Index (USD)	(7.18%)	(2.44%)	6.33%	11.34%	47.92%	
China Bond Fund 'A' Non Dist (CNH) The Fund has no benchmark	(5.75%)	(2.03%)	8.18%	8.78%	55.77%	11/11/2011
China Flexible Equity Fund 'A' Non Dist (USD)	(20.71%)	(16.67%)	36.96%	18.05%		31/10/2017
MSCI China 10/40 Index (Net) (USD) ⁽¹⁾	(11.31%)	(12.79%)	34.52%	22.18%	<u>-</u> -	31/10/2017
China Fund 'A' Non Dist (USD)	(16.83%)	(14.97%)	41.61%	16.52%	81.44%	24/6/2008
MSCI China 10/40 Index (Net) (USD) ⁽¹⁾	(16.30%)	(20.14%)	30.75%	22.18%	57.11%	
China Impact Fund 'A' Non Dist (USD)(2)	(3.93%)	1.55%	39.62%	_	_	9/10/2019
CSI 300 Net TR (USD) ⁽¹⁾	(8.76%)	(7.64%)	38.26%	_	_	
Circular Economy Fund 'A' Non Dist (USD)	(15.36%)	17.58%	22.01%	_	_	2/10/2019
The Fund has no benchmark	_	_	_	_	_	

⁽¹⁾ The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

 $[\]dot{}^{(2)}$ Fund name changed during the period, see Note 1, for further details.

	Performance				Performance	
	for the				for the	
	period				10 year period	
	ended 28 February	Calonda	r Year Perf	ormanco	ended	
	20 February 2022	2021	2020	2019	28 February 2022	Launch Date
Climate Action Equity Fund 'A' Non Dist (USD)(3)	(11.40%)	_			-	9/12/2021
The Fund has no benchmark	_	_	_	_	-	
Climate Action Multi-Asset Fund 'A' Non Dist (EUR)(3)	(5.50%)	_	-	_	_	9/12/2021
The Fund has no benchmark	_	_	_		_	
Continental European Flexible Fund 'A' Non Dist (EUR)	(16.31%)	25.84%	25.37%	35.71%	218.73%	24/11/1986
FTSE World Europe ex UK Index (USD)(1)	(5.51%)	25.16%	2.83%	27.59%	151.55%	
Developed Markets Sustainable Equity Fund 'A' Non Dist (USD)	(8.93%)	-	-	-	-	17/6/2021
MSCI World Index (Net) (USD) ⁽¹⁾	(4.65%)		_	_		
Dynamic High Income Fund 'A' Non Dist (USD)	(6.36%)	10.01%	3.79%	19.68%	-	6/2/2018
The Fund has no benchmark			_	_		
Emerging Europe Fund 'A' Non Dist (EUR)	(60.15%)	22.90%	(12.69%)	33.22%	(43.14%)	29/12/1995
MSCI Emerging Markets Europe 10/40 Index (Net) (EUR) ⁽¹⁾	(40.24%)	21.73%	(19.14%)	32.52%	(26.66%)	
Emerging Markets Bond Fund 'A' Non Dist (USD) JP Morgan Emerging Markets Bond Index Global Diversified	(12.08%)	(2.97%)	6.09%	12.19%	28.94%	1/10/2004
Index (USD)	(11.48%)	(1.80%)	5.26%	15.04%	46.08%	
Emerging Markets Corporate Bond Fund 'A' Non Dist (USD)	(8.41%)	(2.23%)	8.79%	13.71%	-	18/2/2013
JP Morgan Corporate Emerging Markets Bond Index Broad Diversified (USD)	(7.63%)	0.91%	7.13%	13.09%	_	
Emerging Markets Equity Income Fund 'A' Non Dist (USD)	(12.96%)	(0.73%)	13.50%	23.02%	55.48%	12/8/2011
MSCI Emerging Markets Index (Net) (USD) ⁽¹⁾	(9.81%)	(2.54%)	18.31%	18.42%	37.60%	
Emerging Markets Fund 'A' Non Dist (USD)	(16.31%)	(3.06%)	23.19%	24.60%	43.76%	30/11/1993
MSCI Emerging Markets Index (Net) (USD)(1)	(9.81%)	(2.54%)	18.31%	18.42%	37.60%	
Emerging Markets Impact Bond Fund 'A' Non Dist (USD)	(7.06%)	_	-	-	_	12/7/2021
JP Morgan ESG Green Bond Emerging Markets Index (USD Hedged) ⁽¹⁾	(6.80%)	_	_	_	_	
Emerging Markets Local Currency Bond Fund 'A' Non Dist (USD)	(9.37%)	(8.24%)	2.15%	11.77%	(16.07%)	2/2/2007
JP Morgan GBI-EM Global Diversified Index (USD)	(10.59%)	(8.75%)	2.69%	13.47%	(11.50%)	
Emerging Markets Sustainable Equity Fund 'A' Non Dist (USD)	(13.76%)	_	_	_	_	29/6/2021
MSCI Emerging Markets Index (Net) ⁽¹⁾	(9.81%)	_	_	_	_	
ESG Asian Bond Fund 'A' Non Dist (USD)	(8.97%)	(3.39%)	_	_	_	20/10/2020
JP Morgan ESG Asia Credit Index (USD)	(7.83%)	(2.81%)	_	_	_	
ESG Emerging Markets Blended Bond Fund 'A' Non Dist (USD) JP Morgan ESG Blended Emerging Market Bond	(13.67%)	(13.47%)	15.90%	9.28%	-	9/7/2018
Index (Sovereign) ⁽¹⁾	(11.82%)	(5.98%)	4.94%	13.96%	_	
ESG Emerging Markets Bond Fund 'A' Non Dist (USD)	(12.62%)	(3.21%)	8.49%	14.89%	_	9/7/2018
JP Morgan ESG Emerging Market Bond Index Global Diversified	(12.58%)	(2.35%)	5.78%	15.94%	-	
ESG Emerging Markets Corporate Bond Fund 'A' Non Dist (USD) JP Morgan ESG Corporate Emerging Market Bond Index	(7.71%)	(2.01%)	6.91%	13.08%	-	9/7/2018
Broad Diversified	(6.60%)	0.76%	7.15%	12.76%	_	
ESG Emerging Markets Local Currency Bond Fund 'A' Non Dist (USD)	(9.68%)	(9.05%)	3.24%	9.96%		9/7/2018
JP Morgan ESG Government Bond Index Emerging Market Global Diversified Index	(11.09%)	(9.53%)	4.00%	11.89%	_	3///2010
	. , ,		7.00 /0	11.09/0		24/4/2020
ESG Fixed Income Global Opportunities Fund 'A' Non Dist (EUR) The Fund has no benchmark	(4.32%)	(1.41%) –	<u>-</u> -	-	<u>-</u>	Z4/4/ZUZU

⁽¹⁾ The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

⁽³⁾ Fund launched during the period, see Note 1, for further details.

Performance				Performance	
	Calanda	. Voor Dorf			
_				•	Launch Date
					15/12/2021
(4.40%)	_		_	-	15/12/2021
					45/40/0004
(5.80%)					15/12/2021
	_	_	_	_	
(5.40%)	-	-	-	-	15/12/2021
(5.96%)	(0.72%)	2.49%	9.17%	-	16/7/2018
	_	_	_		
(4.56%)	3.81%	3.26%	7.87%	-	12/9/2018
_	-	-	-	_	
(1.60%)	_	_	_	-	27/1/2022
_	_	_	_	_	
(1.97%)	14.97%	10.06%	14.48%	72.14%	4/1/1999
(
(1.90%)	12.92%	6.29%	16.87%	102.95%	
(5.97%)	(3.88%)	4.03%	6.03%	32.03%	31/3/1994
(4.91%)	(2.88%)	4.07%	6.00%	33.09%	
(5.89%)	(1.85%)	2.53%	6.74%	30.36%	31/7/2006
(5.20%)	(1.02%)	2.65%	6.25%	31.47%	
(0.35%)	(0.69%)	(0.57%)	(0.51%)	(3.22%)	24/7/2009
_	` '	_	_	_	
(2 16%)		0.32%	0.51%	5 83%	4/1/1999
(=::070)	-		-	-	
(11 01%)	27 23%		26 94%	131 20%	4/1/1999
, ,					4/1/1999
• • •					0/40/0040
, ,					3/12/2010
· · · · · · · · · · · · · · · · · · ·					
, ,					14/10/2005
(1.95%)	25.13%	(3.32%)	26.05%	117.79%	
(13.34%)	28.95%	20.28%	32.20%	124.37%	30/11/1993
(1.95%)	25.13%	(3.32%)	26.05%	117.79%	
(4.82%)	3.97%	3.26%	12.30%	-	23/7/2015
(4.55%)	3.46%	2.32%	11.32%		
(14.63%)	25.68%	9.98%	37.94%	168.12%	14/10/2002
(1.95%)	25.13%	(3.32%)	26.05%	112.94%	
(11.98%)	-	-	-	-	17/6/2021
(1.95%)		_	_		
	04 470/	3 23%	21.40%	113.29%	8/1/1997
(1.42%)	21.47%	3.23 /0	=		
(1.42%) 3.64%	21.47%	(12.91%)	19.56%	81.85%	
					4/9/2018
3.64%	21.82%	(12.91%)	19.56%		
3.64%	21.82%	(12.91%)	19.56%		
	for the period ended 28 February 2022 (4.40%) ————————————————————————————————————	for the period ended 28 February Calendar 2022 2021 (4.40%) — — — — — — — — — — — — — — — — — — —	for the period ended 28 February	for the period ended 28 February 2022 2021 2020 2019 (4.40%)	for the period ended 28 February

⁽¹⁾ The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

⁽²⁾ Fund name changed during the period, see Note 1, for further details.

⁽³⁾ Fund launched during the period, see Note 1, for further details.

bi The benchmark changed its name from the 50% MSCI World Index/50% Citigroup World Government Bond Euro Hedged Index on 20 May 2019.

	Performance				Performance	
	for the				for the	
	period				10 year period	
	ended	0-11-	V D		ended	
	28 February 2022	2021	r Year Perf 2020	ormance 2019	28 February 2022	Launch Date
Future Consumer Fund 'A' Non Dist (USD)	(27.56%)	_	-	_	-	9/6/2021
The Fund has no benchmark	_	-	-	-	_	
Future Of Transport Fund 'A' Non Dist (USD)	(14.15%)	20.38%	52.93%	17.71%	-	4/9/2018
The Fund has no benchmark	_	_	_	_	_	
Global Allocation Fund 'A' Non Dist (USD) Reference (36% S&P 500 Index/24% FTSE World (Ex-US) Index/24% ICE BofAML Current 5Yr US Treasury Index/16%	(7.38%)	6.27%	19.72%	16.80%	65.99%	3/1/1997
FTSE Non-USD World Government Bond Index) (USD)	(4.43%)	10.13%	13.34%	18.79%	101.30%	
Global Corporate Bond Fund 'A' Non Dist (USD) Bloomberg Global Aggregate Corporate Bond USD Hedged	(7.33%)	(2.04%)	8.10%	12.34%	38.02%	19/10/2007
Index (USD)	(5.57%)	(0.79%)	8.26%	12.51%	47.46%	
Global Dynamic Equity Fund 'A' Non Dist (USD) Reference (60% S&P 500 Index/40% FTSE World	(8.21%)	14.78%	24.48%	26.04%	129.33%	28/2/2006
(ex US) Index) (USD)	(3.81%)	21.72%	15.08%	27.91%	191.62%	
Global Equity Income Fund 'A' Non Dist (USD)	(2.54%)	16.76%	5.48%	21.08%	95.17%	12/11/2010
MSCI All Country World Index (Net) (USD)(1)	(5.26%)	18.54%	16.25%	26.60%	155.45%	
Global Government Bond Fund 'A' Non Dist (USD)	(5.06%)	(2.97%)	7.10%	7.45%	30.00%	13/5/1987
FTSE World Government Bond USD Hedged Index (USD)b2	(3.70%)	(2.29%)	6.11%	7.59%	34.60%	
Global High Yield Bond Fund 'A' Non Dist (USD) BofA Merrill Lynch Global High Yield Constrained USD Hedged	(5.42%)	2.22%	6.98%	14.16%	58.82%	8/6/2007
Index (USD)	(5.17%)	3.04%	6.48%	14.54%	77.09%	
Global Inflation Linked Bond Fund 'A' Non Dist (USD) Bloomberg World Government Inflation-Linked 1-20yr Index USD	0.00%	4.22%	5.61%	6.16%	34.88%	19/6/2009
Hedged (USD)	1.33%	5.55%	6.38%	6.86%	45.01%	
Global Long-Horizon Equity Fund 'A' Non Dist (USD)	(8.63%)	19.62%	21.35%	33.52%	165.77%	29/2/1996
MSCI All Country World Index (Net) (USD) ⁽¹⁾	(5.26%)	18.54%	16.25%	26.60%	155.45%	
Global Multi-Asset Income Fund 'A' Non Dist (USD)	(5.11%)	5.81%	5.58%	13.36%	-	28/6/2012
The Fund has no benchmark	_	_	_		_	
India Fund 'A' Non Dist (USD)	(6.69%)	25.58%	9.38%	8.00%	118.60%	2/2/2005
MSCI India TR Net 10/40 Index (USD) ^{b3(1)}	(4.92%)	26.64%	17.93%	7.58%	110.31%	
Japan Flexible Equity Fund 'A' Non Dist (JPY)	(6.30%)	11.00%	17.80%	18.98%	171.02%	28/2/2005
MSCI Japan Index (Net) (JPY) ⁽¹⁾	(2.89%)	13.44%	8.76%	18.48%	171.05%	40/-/400-
Japan Small & MidCap Opportunities Fund 'A' Non Dist (JPY) S&P Japan Mid Small Cap Index (JPY)(1)	(9.64%)	12.71%	2.52%	24.94%	179.14%	13/5/1987
	(6.60%)	8.76%	0.02%	16.83%	175.62%	
Latin American Fund 'A' Non Dist (USD)	(6.31%)	(15.55%)	(17.88%)	16.86%	(35.70%)	8/1/1997
MSCI Emerging Markets Latin America Index (Net) (USD) ⁽¹⁾	(1.79%)	(8.09%)	(13.80%)	17.46%	(23.69%)	40/7/0000
Multi-Theme Equity Fund 'A' Non Dist (USD) MSCI All Country World Index (Net) (USD)(1)	(10.62%) (5.26%)	13.45% 18.54%	-	-	-	10/7/2020
	21.44%		2 220/	15.50%	33 630/	15/4/2011
Natural Resources Growth & Income Fund 'A' Non Dist (USD) S&P Global Natural Resources Index (USD)(1)	15.12%	29.34% 24.40%	2.22% (0.05%)	16.41%	33.62% 42.74%	13/4/2011
Next Generation Health Care Fund 'A' Non Dist (USD)	(19.86%)	27.70/0	(0.0070)	10.7170	42.7470	7/6/2021
The Fund has no benchmark	(13.00%)	<u>-</u>	_	-	-	11012021

⁽¹⁾ The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

b2 The benchmark changed its name from the Citigroup World Government Bond USD Hedged Index on 20 May 2019.

b3 The benchmark changed index from MSCI India Index on 31 July 2020.

	Performance				Performance	
	for the				for the	
	period ended				10 year period ended	
	28 February	Calendar	Year Perf	ormance	28 February	
	2022	2021	2020	2019	2022	Launch Date
Next Generation Technology Fund 'A' Non Dist (USD)	(27.47%)	1.55%	115.25%	47.91%	-	4/9/2018
The Fund has no benchmark						
Nutrition Fund 'A' Non Dist (USD)	(14.27%)	4.75%	19.59%	18.06%	27.96%	9/2/2010
The Fund has no benchmark	_				_	
Sustainable Energy Fund 'A' Non Dist (USD)	(12.67%)	15.73%	50.42%	30.21%	140.39%	6/4/2001
The Fund has no benchmark						
Sustainable Global Infrastructure Fund 'A' Non Dist (USD)	(5.06%)	-	-	-	-	24/6/2021
FTSE 50/50 Developed Core Infrastructure Index (Net) (USD) ⁽¹⁾	0.51%					
Swiss Small & MidCap Opportunities Fund 'A' Non Dist (CHF)(4)	(13.06%)	32.80%	13.23%	32.12%	301.77%	8/1/2008
Switzerland SPI Extra Index (CHF) ⁽¹⁾	(12.29%)	22.19%	8.07%	30.42%	196.02%	
Systematic China A-Share Opportunities Fund 'A' Non Dist (USD)	(4.84%)	0.33%	44.41%	43.15%	-	26/10/2017
MSCI China A Onshore Index (Net) (USD) ⁽¹⁾	(3.07%)	4.03%	40.04%	37.48%		
Systematic Global Equity High Income Fund 'A' Non Dist (USD)	(5.74%)	16.92%	8.91%	17.30%	73.62%	13/10/2006
The Fund has no benchmark		_	_	_	_	
Systematic Global SmallCap Fund 'A' Non Dist (USD)	(7.68%)	17.94%	12.46%	27.61%	113.37%	4/11/1994
MSCI All Country World Small Cap Index (USD) ⁽¹⁾	(8.15%)	16.09%	16.33%	24.65%	149.62%	
Systematic Multi Allocation Credit Fund 'A' Non Dist (USD) Bloomberg Global Aggregate Corporate USD Hedged Index, BBG Barclays Global High Yield Index Excl CMBS & EMG 2% Capped USD Hedged Index and J.P. Morgan EMBI ESG Global	(8.48%)	-	-	-	-	22/6/2021
Diversified USD Hedged Index	(7.20%)	_	_	_	_	
United Kingdom Fund 'A' Non Dist (GBP)	(14.69%)	14.27%	4.32%	23.15%	90.23%	31/12/1985
FTSE All-Share Index (GBP) ⁽¹⁾	2.37%	18.32%	(9.82%)	19.17%	95.12%	
US Basic Value Fund 'A' Non Dist (USD)	1.91%	19.70%	1.10%	21.86%	126.27%	8/1/1997
Russell 1000 Value Index (USD) ⁽¹⁾	0.42%	25.16%	2.80%	26.54%	202.76%	
US Dollar Bond Fund 'A' Non Dist (USD)	(5.28%)	(1.94%)	7.83%	8.87%	26.25%	7/4/1989
Bloomberg US Aggregate Index (USD)	(4.07%)	(1.54%)	7.51%	8.72%	27.66%	
US Dollar High Yield Bond Fund 'A' Non Dist (USD)	(3.61%)	4.27%	5.81%	14.28%	58.98%	29/10/1993
Bloomberg US High Yield 2% Constrained Index (USD)	(3.07%)	5.26%	7.05%	14.32%	76.54%	
US Dollar Reserve Fund 'A' Non Dist (USD)	(0.03%)	(0.02%)	0.36%	1.97%	4.88%	30/11/1993
The Fund has no benchmark	_	-	-	-	_	
US Dollar Short Duration Bond Fund 'A' Non Dist (USD)	(2.88%)	(0.77%)	3.04%	4.31%	13.80%	31/10/2002
ICE BoAML 1-3 Year US Government/Corporate Index (USD)(1)	(1.83%)	(0.42%)	3.34%	4.07%	13.44%	
US Flexible Equity Fund 'A' Non Dist (USD)	(3.20%)	24.03%	17.28%	26.65%	203.80%	31/10/2002
Russell 1000 Index (USD) ⁽¹⁾	(3.88%)	26.45%	20.96%	31.43%	287.49%	
US Government Mortgage Impact Fund 'A' Non Dist (USD)(2)	(4.51%)	(1.82%)	5.07%	6.41%	15.03%	2/8/1985
FTSE Mortgage Index (USD) ^{b4}	(3.17%)	(1.24%)	4.03%	6.68%	21.78%	
US Growth Fund 'A' Non Dist (USD)	(18.29%)	17.65%	37.42%	31.01%	243.13%	30/4/1999
Russell 1000 Growth Index (USD)(1)	(7.75%)	27.60%	38.49%	36.39%	379.51%	
US Small & MidCap Opportunities Fund 'A' Non Dist (USD)	3.41%	25.77%	4.51%	27.35%	164.56%	13/5/1987
S&P US Mid Small Cap Index (USD) ⁽¹⁾	(5.10%)	23.52%	17.17%	28.90%	230.59%	
US Sustainable Equity Fund 'A' Non Dist (USD)	(9.36%)	_	_	_		17/6/2021
Russell 1000 Index (USD) ⁽¹⁾	(3.88%)	_	_	_	_	

⁽¹⁾ The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

 $^{^{\}left(2\right)}$ Fund name changed during the period, see Note 1, for further details.

 $^{^{\}rm (4)}$ Fund closed to subscriptions, see Note 1, for further details.

^{b4} The benchmark changed its name from the Citigroup Mortgage Index on 20 May 2019.

1 September 2021 to 28 February 2022 continued

	Performance for the period ended 28 February	Calenda	r Year Perf	ormance	Performance for the 10 year period ended 28 February	
World Bond Fund 'A' Non Dist (USD)	(5.82%)	(1.69%)	2020 6.63%	2019 8.49%	2022 29.16%	Launch Date 4/9/1985
Bloomberg Global Aggregate USD Hedged Index (USD)	(3.76%)	(1.39%)	5.58%	8.22%	35.01%	4/9/1903
World Energy Fund 'A' Non Dist (USD)	38.96%	41.21%	(28.54%)	11.41%	(23.31%)	6/4/2001
MSCI World Energy 10/40 Index (Net) (USD) ⁽¹⁾	37.33%	39.29%	(29.76%)	12.31%	11.38%	
World Financials Fund 'A' Non Dist (USD)	(11.71%)	16.11%	8.47%	32.48%	144.32%	3/3/2000
MSCI All Country World Index Financials Index (Net) (USD)(1)	0.29%	24.35%	(3.78%)	23.25%	140.30%	
World Gold Fund 'A' Non Dist (USD)	2.84%	(10.59%)	28.38%	34.55%	(37.01%)	30/12/1994
FTSE Gold Mines Index (Cap) (USD)(1)	6.51%	(12.72%)	23.22%	41.21%	(39.53%)	
World Healthscience Fund 'A' Non Dist (USD)	(7.58%)	14.19%	13.99%	24.36%	252.10%	6/4/2001
MSCI World Health Care Index (Net) (USD)(1)	(5.73%)	19.80%	13.52%	23.24%	241.68%	
World Mining Fund 'A' Non Dist (USD)	13.40%	16.13%	33.29%	19.62%	(3.69%)	24/3/1997
MSCI ACWI Metals and Mining 30% Buffer 10/40 Index ^{b5(1)}	6.95%	14.08%	33.96%	28.00%	31.70%	
World Real Estate Securities Fund 'A' Non Dist (USD)	(5.20%)	26.83%	(3.49%)	23.69%	-	25/2/2013
FTSE EPRA/NAREIT Developed Index(1)	(4.60%)	26.09%	(9.04%)	21.91%	_	
World Technology Fund 'A' Non Dist (USD)	(21.82%)	8.01%	85.50%	43.48%	413.22%	3/3/1995
MSCI All Country World Information Technology Index (Net) (USD) ⁽¹⁾	(6.88%)	27.36%	45.61%	46.89%	438.24%	

⁽¹⁾ The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

Fund Performance & Benchmark Information

Unless otherwise stated, performance is shown on a NAV price basis with income reinvested. Fund performance figures are calculated net of annual fees, expenses and fee reimbursement. All Fund and index information is recorded in its base currency and is converted into the appropriate currency.

Changes in the composition or the name of a benchmark or a Fund prior to 1 January 2019 have not been disclosed.

b5 The benchmark changed its name from the Euromoney Global Mining Constrained Weights Net Total Return Index on 18 August 2020.

Statement of Net Assets as at 28 February 2022

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Clay 108,422,573 62,604 -	108,42573 62,604 — — 8,554,504 66 10,575,967 99,792,289 —	108422873 62,604 -	15	ı	ı	870,000	ı	480,000	ı	ı	1,160,000	1
rchased 2(a) 5,789,832,600	5,789,832,600 - 7,195,48 7,787,500 38,383 24,668,039 213,307,996 - 29,389,604 1,128,822,177 1,007,190 3,971,528 1,781,536 1,781,536 1,3191,441 97,104 14,779,255 96,736,010 25,374 8,682,983 65,883,984 - - 496,083 - 1,416,41 25,024,168 - 94,964 17,957,133 - 214,114 408,235 11,289,345 11,561,814 95,645,660 106,163 1,757,936 17,957,133 - 214,114 408,235 11,289,345 11,561,814 95,645,660 106,163 1,757,936 17,957,134 -	5.788 832,600 — 7,195,548 7,875,000 38,383 24,668 039 213,307,996 — 223,386 604 1,128 822,177 1,070,190 3,971,528 1,781,336 1,191,441 97,104 14,779,255 98,736,010 25,374 8682,983 65 883 3984 1,187,865 1,187,865 11,269,345 31,636 15,615,814 95,645,650 106,163 1,757,336 17,357,133 — 214,114 408,235 — — 496,083 — 95,645,650 106,163 1,757,336 16,321,631 — </td <td>2(a) 108,422,573</td> <td>ı</td> <td>1</td> <td>8,554,504</td> <td>99</td> <td>10,575,967</td> <td>99,792,289</td> <td>ı</td> <td>ı</td> <td>1</td>	2(a) 108,422,573	ı	1	8,554,504	99	10,575,967	99,792,289	ı	ı	1
deemed 2(a) 1,128,822,177 1,070,190 3,971,528 1,781,336 13,191,441 97,104 14,779,255 98,736,010 25,374 8,682,983 utures contracts 2(c) 65,883,984 713,524 1,859,384 1,187,865 11,289,345 14,6841 23,024,168	1,128,822,177 1,070,190 3,971,528 1,781,336 13,191,441 97,104 14,779,255 98,736,010 25,374 8,682,983 65,883,394 -	65,883,984 1,781,524 1,781,524 1,781,524 1,787,625 1,787,925 98,736,010 25,374 8,682,983 32,821,031 713,524 1,889,384 1,787,865 11,269,345 31,636 15,615,614 95,645,600 106,163 1,757,336 17,957,133 - 214,114 408,235 - - - 94,954 - - 17,957,133 - 214,114 408,235 - - - - 94,954 - - 17,957,133 - 214,114 408,235 - - - 94,954 -	2(a) 5,789,832,600	ı	7,195,548	7,875,000	38,383	24,668,039	213,307,996	ı	29,389,604	
utures contracts 2(c) 65,883,884 — — — — — — — — — — — — — — — — — —	66,883,984 - - 496,083 - 1,416,841 23,024,168 -	65,883,984 1,85,863 1,416,841 23,024,168 - 496,083 - 1,416,841 23,024,168 -	deemed 2(a) 1,128,822,177	3,971,528	1,781,336	13,191,441	97,104	14,779,255	98,736,010	25,374	8,682,983	4,100
496 bigs	65,883,984 - - 496,083 - 1,416,841 23,024,168 - - 382,821,031 73,524 1,859,384 1,187,865 11,269,345 31,636 15,615,814 95,645,650 106,163 1,757,936 17,957,133 - 214,114 408,235 - - - 94,954 17,957,133 - - - - - - - 17,957,134 - - - - - - 164,321,591 - - - - - - 164,321,591 - - - - - - 243,911,222 615,529 1,652,915 2,770,257 92,093 4,517,626 43,100,662 36,926 2,076,804 8,422,062,479 2,463,058 10,522,963 1,157,709,590 3,188,502,193 80,781,856 4,704,641,800 49,699,226,999 26,021,122 1,383,104,800 19,9	65,883.894 - - - 1416,841 23,024,168 -				;						
d foreign exchange contracts 2(c) 332,871,031 713,524 1,893,384 1,187,865 11,269,345 31,636 16,615,814 95,645,650 106,163 1,757,936 106,163 1,757,936 106,163 1,757,936 106,163 1,757,936 106,163 1,757,936 106,163 1,757,936 106,163 1,757,936 106,163 1,757,936 106,163 1,757,936 106,163 1,757,936 11,269,345 11,	382.821.031 713.524 1.859,384 1.187.865 11,289,345 31,636 15,615,814 95,645,650 106,163 1,757,336 17,957,133	382821031 713,524 1,899,334 1,187,865 11,299,345 31,636 15,615,814 95,645,650 106,163 1,757,936 17,957,936 17,957,133	2(c) 65,883,984		1	496,083	1	1,416,841	23,024,168	1	1	
difference 2(c) 17,957,133 - 214,114 408,235 94,954 - 94,954 - 94,954 - 10 Be Announced securities contracts 2(c) 82,478,414	17,957,133	17,957,133	2(c) 382,821,031	1,859,3	1,187,865	11,269,345	31,636	15,615,814	95,645,650	106,163	1,757,936	55,595
To Be Announced securities contracts 2(c) 82,478,414 3,003	82,478,414	82478414 3,003 - 3,003	2(c)	214,114	408,235	1	1	ı	ı	94,954	ı	
swaps 2(c) 73,155,491 3,003 3,003 3,003 3,003 3,003	73,155,491	73,155,491 3,003 164,321,591 243,911,222 615,529 1,652,915 2,270,615 2,270,615 2,302,630 2,170,287 2,43,100,662 2,076,804 2,100,662 2,076,804 2,100,662 2,076,804 2,100,662 2,076,804 2,100,662 2,076,804 2,100,662 2,076,804 2,100,662 2,076,804 2,006,775 2,076,804 2,006,775 2,076,804 2,006,775 2,076,804 2,006,775 2,076,804 2,006,775 2,076,804 2,006,775 2,076,804 2,006,775 2,076,804 2,006,775 2,076,804 2,006,775 2,076,804 2,006,775 2,076,804 2,006,775 2,076,804 2,006,775 2,076,804 2,006,775 2,076,804 2,006,787 2,076,804 2,006,787 2,076,804 2,006,787 2,076,804 2,006,787 2,076,804 2,006,787 2,076,804 2,006,787 2,076,804 2,006,787 2,076,804 2,006,787 2,076,804 2,006,787 2,076,804 2,006,787 2,076,804 2,006,787 2,076,804 2,006,787 2,076,804 2,006,787 2,076,804 2,006,787 2,076,804 2,006,787 2,076,804 2,006,787 2,076,804 2,006,787 2,006,	2(c)	ı	ı	ı	ı	ı	ı	ı	ı	I
written options/swaptions 2(c) 164,321,591	164,321,591	164,321,591 243,911,222 615,529 1652,913 2,270,615 2,270,615 2,270,615 2,370,257 2,36,106,725 2,370,267 2,36,106,725 2,36,106,725 2,36,107,804 2,36,107,805 2,370,804 2,36,107,805 2,370,804 2,370,132 2,370,804 2,370,132 2,370,804 2,370,132 2,370,804 2,370,132 2,370,804 2,370,132 2,370,804 2,370,132 2,370,804 2,370,132 2,370,804 2,370,132 2,370,804 2,370,132 2,370,804 2,370,804 2,370,806 2,370,807 2,370,8	2(c)	ı	ı	ı	3,003	ı	ı	ı	ı	
5,67,8,9 243,911,222 615,529 1,652,915 2,770,257 92,093 4,517,626 43,100,662 36,926 2,076,804 8,422,062,479 2,463,058 10,522,953 12,843,617 45,026,630 262,285 72,053,542 573,606,775 263,417 43,067,327 8	243,911,222 615,529 1,652,915 2,270,615 2,770,257 92,093 4,517,626 43,100,662 36,926 2,076,804 8,422,062,479 2,463,058 10,522,953 12,843,617 45,026,630 262,285 72,053,542 573,606,775 263,417 43,067,327 94,015,883,691 147,536,713 995,848,849 1,157,709,590 3,158,502,193 80,781,856 4,704,641,800 49,699,226,999 26,021,122 1,383,104,800 19,9	243,911,222 615,529 1,652,915 2,270,615 2,770,257 92,093 4,517,626 43,100,662 36,926 2,076,804 8,422,062,479 2,463,058 10,522,953 12,843,617 45,026,630 262,285 72,053,542 573,606,775 263,417 43,067,327 8 194,015,883,691 147,536,713 995,848,849 1,157,709,590 3,158,502,193 80,781,856 4,704,641,800 49,699,226,999 26,021,122 1,383,104,800 19,95	2(c)	1	ı	ı	I	1	1	1	ı	
8,422,062,479 2,463,058 10,522,953 12,843,617 45,026,630 262,285 72,053,542 573,606,775 263,417 43,067,327	8,422,062,479 2,463,058 10,522,953 12,843,617 45,026,630 262,285 72,053,542 573,606,775 263,417 43,067,327 194,015,883,691 147,536,713 995,848,849 1,157,709,590 3,158,502,193 80,781,856 4,704,641,800 49,699,226,999 26,021,122 1,383,104,800 19,9	8,422,062,479 2,463,058 10,522,953 12,843,617 45,026,630 262,285 72,053,542 573,606,775 263,417 43,067,327 (19,9015,883,691 147,536,713 995,848,849 1,157,709,590 3,158,502,193 80,781,856 4,704,641,800 49,699,226,999 26,021,122 1,383,104,800 19,90 (19,015,883,691 1,157,709,709,709,709,709,709,709,709,709,70	5,6,7,8,9 243,911,222	1,652,915	2,270,615	2,770,257	92,093	4,517,626	43,100,662	36,926	2,076,804	29,683
101 145 002 C01 447 E3E 743 DDE 040 040 14E7 TAD EDA 3 4E0 EN 103 ON 704 0EE 1774 E41 ONA 40 E0D 32 001 437 4 303 414 00A	194,015,883,691 147,536,713 995,848,849 1,157,709,590 3,158,502,193 80,781,856 4,704,641,800 49,699,226,999 26,021,122 1,383,104,800	194,015,883,691 147,536,713 995,848,849 1,157,709,590 3,158,502,193 80,781,856 4,704,641,800 49,699,226,999 26,021,122 1,383,104,800	8,422,062,479	10,522,953	12,843,617	45,026,630	262,285	72,053,542	573,606,775	263,417	43,067,327	89,378
09,000,117,000,117,000,000 (1,00,000,000,000,000,000,000,000,000,00	(1) Fund name changed during the period, see Note 1, for further details.	(1) Fund name changed during the period, see Note 1, for further details.	194,015,883,691	995,848,849		3,158,502,193	80,781,856		49,699,226,999	26,021,122	1,383,104,800	19,994,927

The notes on pages 1022 to 1034 form an integral part of these financial statements.

BlackRock Global Funds (BGF)

[16]

Fund Name	Note	Circular Economy Fund	Climate Action Equity Fund ⁽²⁾	Climate Action Multi-Asset Fund ⁽²⁾	Continental European Flexible Fund	Developed Markets Sustainable Equity Fund	Dynamic High Income Fund	Emerging Europe Fund	Emerging Markets Bond Fund	Emerging Markets Corporate Bond Fund	Emerging Markets Equity Income Fund	Emerging Markets Fund
		asn	OSD	EUR	EUR	OSN	OSD	EUR	OSD	OSD	OSD	USD
Assets												
Securities portfolio at cost		2,257,182,253	4,996,204	48,009,487	6,045,982,527	5,034,616	3,599,405,108	581,693,190	1,335,630,347	918,924,303	397,694,742	3,108,593,538
(ionno dos) ionno des promo do	ć	000000000000000000000000000000000000000	(020,000)	(2,000,00)	1,110,001,101	(10,120)	(200,000)	(100,010,010)	(200,100,000)	(50, 102,021)	000,100,100	(171,100,027)
Securities portfolio at market value	(a)	2,290,867,908	4,437,878	45,448,571	7,471,667,188	5,024,193	3,494,442,490	262,679,306	1,079,161,695	858,821,679	404,927,708	2,884,701,814
Cash at bank	2(a)	6,168,224	11,449	1,850,575	1,139,309	453	209,317,246	1,157,311	74,826,480	34,368,966	1,862,930	7,911,933
Due from broker	15	1	ı	ı	ı	I	610,000	I	270,000	1	4,360,000	6,930,000
Interest and dividends receivable	2(a)	190,810	1,658	51,783	43,207	4,933	25,065,018	1,248	15,117,489	11,172,368	535,022	6,647,981
Receivable for investments sold	2(a)	1	ı	29,712	80,972,629	ı	2,330,300	7,879,810	1,847,475	4,923,053	844,880	5,146,524
Receivable for Fund shares subscribed	2(a)	5,345,550	ı	ı	15,520,320	ı	4,553,413	4,556,517	368,453	4,899,501	86,944	10,668,039
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	1	ı	1	951,930	1	1	ı	2,532,940	ı	ı	ı
Open forward foreign exchange contracts	2(c)	2,545,147	ı	126,412	19,002,212	1	1	7,394	1,301,535	1	ı	ı
Contracts for difference	2(c)	1	ı	1		1	1		1	1	ı	ı
Market value of To Be Announced securities contracts		ı	ı	ı	ı	ı	ı	ı	ı	ı	ı	ı
Market value of swaps		ı	ı	1	1	1	ı	ı	8,362,004	1	ı	ı
Market value of purchased options/swaptions		1	ı	151,316	1	I	ı	I	1	1	ı	I
Other assets	2(a,c)	966,928	1,141	8,642	3,788,005	969	116,428	805,022	3,215	6,152	93,217	17,463
Total assets		2,306,084,567	4,452,126	47,667,011	7,593,084,800	5,030,274	3,736,434,895	277,086,608	1,183,791,286	914,191,719	412,710,701	2,922,023,754
Liabilities												
Cash owed to bank	2(a)	20	1	1	1	752	22,693	1	2,566,924	1	ı	1,080,530
Due to broker	15	ı	ı	ı	1	ı	ı	ı	9,840,000	ı	ı	ı
Income distribution payable	2(a)	ı	ı	6	1	ı	17,365,394	ı	757,148	2,470	89,591	ı
Payable for investments purchased	2(a)	ı	ı	27,235	8,956,555	ı	80,234,445	4,316,532	7,666,851	2,503,131	7,074,086	10,507,318
Payable for Fund shares redeemed	2(a)	5,368,039	ı	ı	143,089,796	ı	12,465,301	1,885,426	2,299,091	2,970,331	178,088	7,754,101
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	ı	ı	137,084	ı	ı	14,114,529	ı	ı	1	ı	228,107
Open forward foreign exchange contracts	2(c)	1	ı	ı	ı	ı	12,285,524	1	1	4,550,187	330,812	90,351
Contracts for difference		1	I	1	1	1	1,771,154	ı	I	1	5,623,872	5,269,099
Market value of To Be Announced securities contracts	2(c)	1	ı	ı	1	ı	ı	ı	ı	1	1	ı
Market value of swaps	2(c)	1	ı	ı	1	1	ı	1	ı	1	ı	1
Market value of written options/swaptions	2(c)	ı	ı	98,619	ı	ı	ı	ı	ı	1	ı	ı
Other liabilities	5,6,7,8,9	2,103,441	4,070	9,796	8,274,455	7,841	5,509,602	1,094,547	1,372,181	1,130,553	719,080	3,119,529
M Total liabilities		7,471,500	4,070	272,743	160,320,806	8,593	143,768,642	7,296,505	24,502,195	11,156,672	14,015,529	28,049,035
Total net assets		2,298,613,067	4,448,056	47,394,268	7,432,763,994	5,021,681	3,592,666,253	269,790,103	1,159,289,091	903,035,047	398,695,172	2,893,974,719

(2) Fund launched during the period, see Note 1, for further details.

		Emerging Markate	Emerging	Emerging Markets	A Solid	ESG Emerging Markets	ESG Emerging	ESG Emerging Markets	ESG Emerging	ESG Fixed	ESG Flex	ESG Flex
Fund Name	Note	Impact Bond Fund	Currency Bond Fund	Sustaniable Equity Fund	Bond Fund	Bond	Bond Fund	Bond	Currency Bond Fund	Opportunities Fund	Cautious Fund ⁽²⁾	Growth Fund ⁽²⁾
		OSN	OSN	OSN	OSN	OSN	OSN	OSN	OSD	EUR	OSN	OSD
Assets												
Securities portfolio at cost		73,691,498	2,162,181,737	26,897,047	46,221,487	49,458,260	476,071,574	111,711,774	489,157,884	994,722,313	4,930,626	4,960,826
		(1,000,000)	(-00,021,002)	(5,000,5)	(201, 1-1, 1, 2)	(20,5,0,0)	(50,557,104)	(070,101,1)	(121,020,00)	(15, 15, 17)	(501,511)	(511,512)
Securities portfolio at market value	2(a)	68,825,113	1,871,452,836	24,366,228	42,507,387	43,941,294	412,847,390	104,277,254	433,129,163	976,304,166	4,785,437	4,715,086
Cash at bank	2(a)	4,309,746	131,547,663	1,931,126	3,568,427	9,724,617	28,097,309	6,574,401	30,941,968	72,348,086	6,111	2,666
Due from broker	15	ı	11,213,758	ı	ı	738,914	ı	ı	2,878,000	5,781,021	1	ı
Interest and dividends receivable	2(a)	639,513	31,152,131	92,312	430,950	747,934	5,957,928	1,312,447	6,642,745	6,618,771	ı	ı
Receivable for investments sold	2(a)	ı	I	121,442	431,311	I	2,778,140	I	ı	313,221,499*	I	ı
Receivable for Fund shares subscribed	2(a)	1	7,949,946	1	I	3,123	177,390	191,902	22,285	839,645	ı	ı
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	ı	209,580	ı	ı	ı	890,864	1	97,223	257,116	I	ı
Open forward foreign exchange contracts	2(c)	1	1	1	1	1	1	1	1	1	ı	1
Contracts for difference	2(c)	1	ı	1	I	1	1	ı	1	1	ı	ı
Market value of To Be Announced securities contracts	2(c)	ı	I	1	ı	I	ı	I	ı	51,205,193	I	ı
Market value of swaps	2(c)	ı	1,723,537	1	I	ı	2,515,584	I	59,353	6,644,084	ı	ı
Market value of purchased options/swaptions	2(c)	ı	2,106,433	1	ı	ı	ı	ı	488,192	3,418,558	ı	ı
Other assets	2(a,c)	I	2,992,791	80	I	16,711	7,465	504	620,390	48,200	1,194	1,196
Total assets		73,774,372	2,060,648,675	26,511,188	46,938,075	55,172,593	453,272,070	112,356,508	474,879,319	1,436,686,339	4,792,742	4,721,948
Liabilities												
Cash owed to bank	2(a)	ı	2,810,323	ı	I	88	872,497	ı	348,766	19	I	ı
Due to broker	15	ı	6,532,335	1	ı	105,376	2,580,000	ı	184,952	8,900,953	ı	ı
Income distribution payable	2(a)	1	376,539	1	30	1	22	ı	1	365,249	41	51
Payable for investments purchased	2(a)	ı	I	1	ı	551,730	1,352,642	000'86	ı	383,177,383*	I	ı
Payable for Fund shares redeemed	2(a)	I	17,005,380	I	I	312,761	4,624,019	259,242	1,460,606	20,693	I	I
Unrealised depreciation on:					1							
Open exchange traded futures contracts	2(c)	ı	ı	39,184	5,517	43,725	ı	I	ı	ı	ı	ı
Open forward foreign exchange contracts	2(c)	778,647	26,669,895	ı	1,643	636,329	4,222,443	1,159,696	4,710,204	7,468,822	41	41
Contracts for difference	2(c)	ı	ı	1	ı	ı	ı	ı	ı	924	ı	ı
Market value of To Be Announced securities contracts	2(c)	ı	ı	1	ı	ı	ı	ı	ı	1	ı	ı
Market value of swaps	2(c)	I	ı	ı	3,861	661,573	ı	ı	ı	ı	ı	ı
written options/swaptions	2(c)	ı	ı	ı	ı	ı	ı	ı	ı	5,035,361	ı	ı
Other liabilities	5,6,7,8,9	27,575	2,413,002	14,061	43,452	93,430	352,769	87,932	337,560	1,146,153	3,867	3,876
M Total liabilities		806,222	55,807,474	53,245	54,503	2,405,012	14,004,427	1,604,870	7,042,088	406,165,599	3,949	3,968
Total net assets		72,968,150	2,004,841,201	26,457,943	46,883,572	52,767,581	439,267,643	110,751,638	467,837,231	1,030,520,740	4,788,793	4,717,980

^{*} Includes To Be Announced securities, see Note 2, for further details. (2) Fund launched during the period, see Note 1, for further details.

Statement of Net Assets

as at 28 February 2022 continued

Fund Name	Note	ESG Flex Choice Moderate Fund ⁽²⁾	ESG Global Bond Income Fund ⁽¹⁾	ESG Global Conservative Income Fund	ESG Global Multi-Asset Income Fund ⁽²⁾	ESG Multi-Asset Fund	Euro Bond Fund	Euro Corporate Bond Fund	Euro Reserve Fund	Euro Short Duration Bond Fund	Euro- Markets Fund	European Equity Income Fund
		USD	OSD	EUR	OSD	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Assets Securities portfolio at cost Unrealised appreciation/(depreciation)		4,953,586 (212,232)	110,884,526 (8,038,904)	683,892,325 (11,485,670)	188,215,461 (3,678,845)	4,883,022,567 103,009,480	3,611,486,492 (74,333,561)	2,691,438,733 (107,983,470)	69,103,705 (56,499)	6,587,553,528 (50,752,932)	1,399,599,938 356,418,198	1,890,182,819 189,746,432
Securities portfolio at market value	2(a)	4,741,354	102,845,622	672,406,655	184,536,616	4,986,032,047	3,537,152,931	2,583,455,263	69,047,206	6,536,800,596	1,756,018,136	2,079,929,251
Cash at bank	2(a)	3,291	27,512,439	34,806,681	18,094,172	887,332,858	24,127,648	59,372,396	2,911,842	248,412,641	1,642,900	-
Due from broker	15	ı	161,967	1	1	16,110,780	25,536,806	20,780,336	1	51,551,259	1	ı
Interest and dividends receivable	2(a)	ı	1,012,725	5,058,472	1,283,023	9,187,092	14,727,872	16,841,897	ı	22,296,205	2,235	1,372,210
Receivable for investments sold	2(a)	ı	ı	656,002	326,897	127,278,014*	25,819,076	ı	31,200,000	204,466,151	ı	15,152,921
Receivable for Fund shares subscribed	2(a)	1	43,997	3,550,530	ı	31,578,453	4,362,250	7,457,662	1,033,659	19,302,523	2,126,709	4,591,218
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	ı	44,320	ı	ı	I	I	3,436,784	ı	13,257,271	ı	ı
Open forward foreign exchange contracts	2(c)	ı	ı	1	1	9,432,889	8,611,648	510,130	1	1,729,243	1,638,909	9,583,827
Contracts for difference	2(c)	ı	ı	1	1	1	ı	ı	1	1	ı	1
Market value of To Be Announced securities contracts	2(c)	ı	ı	1	1	ı	ı	1	ı	1	1	1
Market value of swaps	2(c)	ı	ı	1	1	I	ı	ı	I	1	ı	1
Market value of purchased options/swaptions	2(c)	ı	22,191	7,671	1	14,894,810	ı	ı	1	1	1	1
Other assets	2(a,c)	1,195	I	95,170	6,064	579,965	I	2,257	30,576	158,881	1,307,167	4,495,222
Total assets		4,745,840	131,643,261	716,581,181	204,246,772	6,082,426,908	3,640,338,231	2,691,856,725	104,223,283	7,097,974,770	1,762,736,056	2,115,124,650
Liabilities												
Cash owed to bank	2(a)	ı	ı	ı	ı	38	563	ı	ı	17	ı	13,441,735
Due to broker	15	ı	5,976	ı	ı	33,828,895	1,080,267	6,285,124	ı	4,375,398	ı	ı
Income distribution payable	2(a)	48	128,394	7,395	87	110,839	154	14,956	ı	ı	ı	2,007,812
Payable for investments purchased	2(a)	ı	ı	5,184,256	2,496,242	56,479,658*	30,542,379	ı	4,003,614	134,910,132	ı	876,008
Payable for Fund shares redeemed	2(a)	ı	79,544	1,532,760	ı	19,816,220	12,086,847	22,628,549	243,582	43,801,603	6,358,456	5,868,244
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	ı	ı	4,685,815	188,333	10,422,492	9,022,255	ı	1	1	1	1
Open forward foreign exchange contracts	2(c)	41	31,021	542,290	1,734,390	1	ı	ı	1	1	1	1
Contracts for difference	2(c)	1	1	1	1	1	1	1	ı	1	1	1
Market value of To Be Announced securities contracts	2(c)	1	1	1	1	73,487,031	1	1	ı	1	1	1
Market value of swaps	2(c)	ı	43,954	1	1	7,002,340	16,586,598	3,988,626	I	32,413,485	ı	ı
Market value of written options/swaptions	2(c)	ı	11,584	1	1	9,611,619	ı	ı	ı	1	1	ı
Other liabilities 5	5,6,7,8,9	3,873	70,204	912,450	14,738	4,906,992	2,329,993	1,398,648	60,615	4,022,228	2,273,061	2,777,079
Total liabilities		3,962	370,677	12,864,966	4,433,790	215,666,124	71,649,056	34,315,903	4,307,811	219,522,863	8,631,517	24,970,878
Total net assets		4,741,878	131,272,584	703,716,215	199,812,982	5,866,760,784	3,568,689,175	2,657,540,822	99,915,472	6,878,451,907	1,754,104,539	2,090,153,772

^{*} Includes To Be Announced securities, see Note 2, for further details.

(1) Fund name changed during the period, see Note 1, for further details.

(2) Fund launched during the period, see Note 1, for further details.

Fund Name	Note	European Focus Fund	European Fund	European High Yield Bond Fund	European Special Situations Fund	European Sustainable Equity Fund	European Value Fund	FinTech Fund	Fixed Income Global Opportunities Fund	Future Consumer Fund	Future Of Transport Fund	Global Allocation Fund
Assets Securities portfolio at cost Unrealised appreciation/(depreciation)		332,424,032 85,663,567	1,301,430,587 325,596,938	470,173,864 (20,726,078)	1,183,049,131 260,641,255	5,085,310 43,160	798,617,195 70,145,038	717,408,988 (105,980,372)	9,466,039,448 (402,361,574)	18,882,943 (3,840,631)	1,989,160,585 (35,344,614)	16,012,897,340 1,488,870,808
Securities portfolio at market value Cash at bank	2(a) 2(a)	418,087,599 575,670	1,627,027,525 2,005,971	449,447,786 26,263,121	1,443,690,386	5,128,470	868,762,233 549	611,428,616 868,673	9,063,677,874 1,657,564,312	15,042,312 39,637	1,953,815,971 5,333,307	17,501,768,148 71,387,370
Due from broker Interest and dividends receivable Receivable for investments sold	15 2(a) 2(a)	1,590 898,578	4,810 3,581,624	6,108,941 158,355	9,908 3,131,951	3,162	480,230 -	60,536	91,065,886 59,787,590 2,949,437,661*	2,114	1,759,561 -	58,999,128 34,622,504 8,726,905
Receivable for Fund shares subscribed Unrealised appreciation on:	2(a)	944,881	1,197,803	364,282	7,171,120	1	4,887,577	506,377	1,952,387	I	2,880,471	21,668,282
Open exchange traded futures contracts Open forward foreign exchange contracts Contracts for difference	(c) (c) (c) (c)	- 120,460 -	3,277,297	1 1 1	3,202,395	1 1 1	1,169,758	1 1 1	1 1 1	1 1 1	1 1 1	81,591,423 - 2,585,426
Market value of To Be Announced securities contracts	2(c)	ı	I	ı	1	I	ı	I	627,379,426	1	ı	1 400 04 4
warker value of swaps Market value of purchased options/swaptions Other assets	2(c) 2(c) 2(a,c)	_ _ 531,422	_ _ 1,311,279	- 68,457 658	_ _ 1,315,778	1,485	_ _ 2,340,710	_ _ 4,379	57,645,669 43,403,673 1,298,537	- 626	_ _ 11,970	41,102,310 66,901,605 3,466,900
Total assets		421,160,200	1,638,406,309	482,411,600	1,458,521,538	5,143,839	877,641,057	612,868,581	14,553,413,235	15,085,042	1,963,801,280	17,892,820,001
Liabilities Cash owed to bank Due to broker	2(a) 15	188,376	1,979,402	71	20,168,636	1 1	6,115,436	1 1	7,403,633	1 1	1 1	7,647,203
Income distribution payable	2(a)	1 000	1 60 000	1 007	1 000	ı	ı	I	1,495,510	ı	ı	1 00 00 00 00 00 00 00 00 00 00 00 00 00
rayane to investments purchased Payable for Fund shares redeemed	2(a)	1,238,408	31,691,507	8,976,514	3,715,179	1 1	5,656,202	2,844,716	11,166,990	1 1	10,958,756	48,515,125
Open exchange traded futures contracts Open forward foreign exchange contracts	2(c) 2(c)	1 1	1 1	817,413	1 1	1 1	1 1	1,798,445	7,465,466 33,270,491	1 1	8,636,613	- 66,073,847
Contracts for difference Market value of To Be Announced securities contracts	2(c)	1 1	1 1	1 1	1 1	1 1	1 1	1 1	95,889	1 1	1 1	1 1
Market value of swaps	2(c)	ı	ı	195,582	I	ı	ı	ı	1	ı	ı	1
Market value of written options/swaptions Other liabilities 5,6	2(c) 5,6,7,8,9	- 657,895	1,688,502	9,538 377,707	1,816,754	7,383	1,036,007	- 829,364	59,811,986 13,405,793	7,482	2,881,367	72,992,558 24,459,487
Total liabilities		13,869,521	64,982,742	15,116,891	26,015,407	7,383	12,807,645	5,472,525	3,977,012,229	7,482	22,476,736	459,502,689
Total net assets	4	407,290,679	1,573,423,567	467,294,709	1,432,506,131	5,136,456	864,833,412	950,396,056	10,576,401,006	15,077,560	1,941,324,544	17,433,317,312

^{*} Includes To Be Announced securities, see Note 2, for further details.

[20]

	Note	Global Corporate Bond Fund	Global Dynamic Equity Fund	Global Equity Income Fund	Global Government Bond Fund	Global High Yield Bond Fund	Inflation Linked Bond Fund	Long- Horizon Equity Fund	Global Multi-Asset Income Fund	India Fund	Japan Flexible Equity Fund	Japan Small & MidCap Opportunities Fund
		OSD	OSD	OSD	OSN	OSD	OSD	OSD	OSD	OSD	γdς	ЛРY
Assets												
Securities portfolio at cost Unrealised appreciation/(depreciation)		944,311,297 (57,007,114)	445,074,648 47,121,191	891,645,085 117,042,201	782,076,861 (25,626,932)	2,469,473,280 (171,371,019)	475,868,595 3,737,524	1,210,376,563 82,780,075	6,693,648,952 (144,246,264)	465,274,755 30,244,434	33,685,547,810 (908,972,360)	20,479,337,051 (749,546,267)
	2(a)	887.304.183	492.195.839	1.008.687.286	756.449.929	2.298.102.261	479.606.119	1.293.156.638	6.549,402,688	495.519.189	32.776.575.450	19.729.790.784
	2(a)	89,580,911	44,899,921	2,679,699	37,412,939	66,479,299	1,751,360	2,554,876	236,515,907	20,281,986	1,059,465,400	640,254,845
(er	15	4,229,042	ı	1	2,511,945	4,192,000	3,241,865	1	3,769,000	ı	1	ı
lends receivable	2(a)	8,189,154	535,229	1,018,540	3,089,124	33,082,148	824,093	193,200	45,455,896	115,519	39,954,932	60,523,599
Receivable for investments sold	2(a)	3,110,952	413,823	2,764,200	198,180	471,309	ı	6,359,698	6,071,506	15,444,489	201,715,968	137,065,821
subscribed	2(a)	1,282,407	208,411	634,783	29,693,806	1,386,032	968,596	2,559,598	21,909,835	583,792	23,541,058	6,200,957
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	3,140,066	1	1	121,894	1	ı	ı	ı	1	1	ı
Open forward foreign exchange contracts	2(c)	1	78,478	1	1	1	1	ı	1	ı	1	ı
	2(c)	ı	68,584	ı	ı	1	ı	ı	ı	ı	ı	ı
Market value of To Be Announced securities contracts 2	2(c)	ı	ı	ı	ı	ı	4,755,752	ı	ı	ı	ı	ı
Market value of swaps	2(c)	1,360,644	ı	ı	ı	1,297,133	ı	ı	ı	ı	ı	ı
Market value of purchased options/swaptions	2(c)	ı	2,004,010	ı	849,359	101,867	1,143,459	ı	18,012	ı	ı	ı
Other assets 2(a	2(a,c)	ı	42,731	249,728	61,447	6,792	1,292	23,492	1,192,267	I	1	ı
Total assets		998,197,359	540,447,026	1,016,034,236	830,388,623	2,405,118,841	492,292,536	1,304,847,502	6,864,335,111	531,944,975	34,101,252,808	20,573,836,006
Liabilities												
Cash owed to bank	2(a)	ı	1	14,271	ı	ı	855,042	1	1	1	1	ı
Due to broker	15	2,180,000	270,000	ı	372,110	2,570,974	1,154,245	ı	3,559	ı	ı	ı
Income distribution payable	2(a)	564,310	ı	313,739	2,791	3,466,795	ı	ı	18,098,815	ı	ı	ı
Payable for investments purchased	2(a)	11,115,744	ı	ı	10,148,500	11,054,460	5,997,702*	4,944,044	119,748,014	11,556,025	ı	147,026,175
deemed	2(a)	2,774,308	1,169,008	12,611,223	959,563	18,798,082	1,670,843	18,268,192	47,724,946	3,233,475	97,143,685	86,309,267
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	ı	1,049,237	ı	1	5,441	135,514	ı	931,670	1	ı	1
Open forward foreign exchange contracts	2(c)	11,754,355	ı	2,198,629	15,032,558	17,917,902	7,218,989	929	26,933,256	ı	125,934,202	14,314,929
	2(c)	ı	ı	ı	I	1	ı	ı	4,478,779	1	I	I
Announced securities contracts	2(c)	ı	ı	ı	ı	1	ı	ı	ı	ı	ı	ı
	2(c)	ı	12,056	ı	791,482	ı	707,634	ı	307,413	ı	ı	ı
written options/swaptions	2(c)	ı	1,915,470	ı	469,430	13,572	2,677,627	ı	2,455	ı	ı	ı
Other liabilities	5,6,7,8,9	726,937	923,406	1,665,388	645,943	2,177,891	482,671	2,277,503	9,343,747	5,943,862	50,390,581	36,051,866
Total liabilities		29,115,654	5,339,177	16,803,250	28,422,377	56,005,117	20,900,267	25,490,315	227,572,654	20,733,362	273,468,468	283,702,237
Total net assets	0,	969,081,705	535,107,849	999,230,986	801,966,246	2,349,113,724	471,392,269	1,279,357,187	6,636,762,457	511,211,613	33,827,784,340	20,290,133,769

* Includes To Be Announced securities, see Note 2, for further details.

Fund Name	Note	Latin American Fund	Multi-Theme Equity Fund	Natural Resources Growth & Income Fund	Next Generation Health Care Fund	Next Generation Technology Fund	Nutrition Fund	Sustainable Energy Fund	Sustainable Global Infrastructure Fund	Swiss Small & MidCap Opportunities Fund ⁽³⁾	Systematic China A-Share Opportunities Fund	Systematic Global Equity High Income Fund
		OSD	OSD	OSD	OSD	OSD	OSD	OSN	OSD	CHF	OSD	OSD
Assets Securities portfolio at cost Unrealised appreciation/(depreciation)		761,922,806 74,218,163	192,583,676 (2,564,625)	357,116,537 46,681,591	19,836,132 (2,556,158)	3,902,295,698 (8,426,385)	328,789,818 (14,641,768)	6,771,209,579 402,223,239	10,559,803 (622,166)	537,788,755 333,910,465	598,822,433 (10,904,678)	4,154,890,935 (67,296,599)
io at market value	2(a) 2(a)	836,140,969 3,311,740	190,019,051 207,126	403,798,128 28,892	17,279,974 155,087	3,893,869,313 57,482,208	314,148,050 518,666	7,173,432,818	9,937,637 271,721	871,699,220 26,385,975	587,917,755 7,040,998	4,087,594,336 241,395,544
r).	15 2(a)	1,011,068	1 1	932,752	1,337	- 441,716	111,855	- 2,880,594	9,763	3,482	1 1	- 5,993,780
sold subscribed	2(a) 2(a)	3,056,892 4,870,156	_ 247,087	- 11,295,504	58,879 1,611	17,233,519 5,692,141	339,777	25,646,547 23,693,682	41,705 150	1 1	_ 165,584	- 24,792,897
Unrealised appreciation on: Open exchange traded futures contracts	2(c)	1	ı	ı	1	ı	ı	ı	ı	1	1	ı
"	2(c)	1	ı	ı	I	I	I	ı	I	I	ı	I
	2(c)	I	1	I	I	I	I	ı	I	I	ı	I
Announced securities contracts	2(c)	I	ı	ı	I	I	I	I	I	I	ı	I
Market value of swaps Market value of purchased options/swaptions	2(c)		1 1	1 1	1 1	1 1	1 1	1 1	1 1	1 1	1 1	1 1
2	2(a) 2(a,c)	ı	43,544	74,053	1,352	89,512	86,619	856,049	533	18,666	ı	1,819,423
Total assets		848,390,825	190,516,808	416,129,329	17,498,240	3,974,808,409	315,204,967	7,240,548,587	10,261,509	898, 107, 343	595,124,337	4,361,595,980
bank	2(a)	1,450,868	I	1,751,282	I	ı	ı	ı	345	ı	m	54
Due to broker	15 (e/c	1 1	1 1	1 30/1	1	1	1 1	1 1	1 1	1	1	- 20 704 683
chased	2(a)	8,088,413	ı	3,164,403	33,291	3,609,880	ı	16,849,891	ı	11,683	ı	1
deemed	2(a)	4,910,012	73,203	670,888	ı	115,108,199	896,279	27,010,699	ı	830,823	1,978,130	13,992,198
	ć											1
Open exchange traded futures contracts Open forward foreign exchange contracts	2(c) 2(c)	- 29,089	404,673	436,449	138	14,103,188	487,344	4,859,157	1 1	1 1	16,241 271,269	6,785,536 1,555,624
	2(c)	1	1	ı	I	1	1	1	ı	ı	1	1
Announced securities contracts	2(c)	1	1	ı	ı	I	I	1	1	ı	ı	ı
	2(c)	ı	ı	ı	I	ı	I	ı	I	ı	ı	ı
written options/swaptions	2(c)	1	1	1	1	1	1	1	1	1	1	7,849,580
Other liabilities	5,6,7,8,9	1,485,019	144,075	483,428	9,277	5,487,235	430,038	10,432,248	8,286	955,035	788,652	5,824,897
MZ Total liabilities		15,993,401	621,951	6,507,844	42,706	138,308,502	1,813,661	59,151,995	8,631	1,797,541	3,054,295	56,712,572
Total net assets	80	832,397,424	189,894,857	409,621,485	17,455,534	3,836,499,907	313,391,306	7,181,396,592	10,252,878	896,309,802	592,070,042	4,304,883,408

⁽³⁾ Fund closed to subscriptions, see Note 1, for further details.

Fund Name	Note	Systematic Global SmallCap Fund	Systematic Multi Allocation Credit Fund	United Kingdom Fund	US Basic Value Fund	US Dollar Bond Fund	US Dollar High Yield Bond Fund	US Dollar Reserve Fund	US Dollar Short Duration Bond Fund	US Flexible Equity Fund	US Government Mortgage Impact Fund ⁽¹⁾	US Growth Fund
		OSD	OSD	GBP	OSD	OSO	OSD	OSD	OSD	OSD	OSD	OSD
Assets Securities portfolio at cost		257,414,207	88,634,100	336,694,173	877,874,404	628,829,104	3,085,313,771	466,449,695	1,757,519,937	1,148,677,942	132,901,283	335,994,552
Unrealised appreciation/(depreciation)		(11,738,300)	(8,002,831)	690,701,61	00,812,792	(22,901,233)	(0/6,080,9/0)	(107,877)	(44,119,303)	196,106,867	(b,000,497)	92,200,978
Securities portfolio at market value	2(a)	245,675,901	80,631,269	351,801,242	938,687,196	605,867,871	3,006,722,795	466,341,818	1,713,400,574	1,448,585,523	126,900,786	431,255,530
Cash at bank	2(a)	5,114,727	412,939	37,887	1,173,253	92,124,769	45,387,688	69,571,170	45,491,260	394,181	1,375,479	6,332
Due from broker	15	ı	ı	ı	ı	2,162,554	5,118,000	ı	1,159,000	1	1	ı
Interest and dividends receivable	2(a)	334,499	981,064	725,018	1,333,835	3,562,179	44,236,760	51,215	6,340,167	939,504	633,764	226,600
Receivable for investments sold	2(a)	420,896	I	I	975,922	119,431,906*	447,075	I	3,416*	13,363,994	119,922,800*	I
Receivable for Fund shares subscribed	2(a)	209,094	I	378,215	3,957,725	365,145	4,565,552	16,088,448	24,631,943	752,460	898,884	995, 2995
Unrealised appreciation on:	i											
Open exchange traded futures contracts	2(c)	I	1	ı	ı	495,979	ı	ı	303,145	ı	I	ı
Open forward foreign exchange contracts	2(c)	ı	441,908	ı	1	ı	ı	ı	ı	ı	ı	ı
Contracts for difference	2(c)	ı	ı	ı	ı	ı	ı	ı	ı	ı	ı	ı
Market value of To Be Announced securities contracts	2(c)	ı	ı	ı	I	123,063,865	ı	ı	17,248,419	ı	29,099,181	ı
Market value of swaps	2(c)	ı	ı	ı	ı	ı	ı	ı	160,427	ı	ı	ı
Market value of purchased options/swaptions	2(c)	I	ı	ı	I	439,806	14,665	ı	ı	ı	88,253	ı
Other assets	2(a,c)	84,016	4,269	14,354	278,323	16,202	15,158	139,824	19,749	142,587	1	1
Total assets		251,839,133	82,471,449	352,956,716	946,406,254	947,530,276	3,106,507,693	552,192,475	1,808,758,100	1,464,178,249	278,919,147	432,146,427
Liabilities												
Cash owed to bank	2(a)	ı	ı	349	ı	ı	ı	ı	413,160	ı	1	ı
Due to broker	15	1	1	1	1	1	1,088,082	1	203,201	1	1	1
Income distribution payable	2(a)	1	1	1	ı	85,304	6,939,039	1	141,576	1	38,101	1
Payable for investments purchased	2(a)	876,425	10,708	ı	3,208,942	250,581,033*	15,165,155	4,999,756	17,235,661*	4,388,838	149,805,549*	2,859,906
Payable for Fund shares redeemed	2(a)	595,632	75,288	2,583,469	5,521,019	4,445,024	21,403,339	9,506,303	7,606,399	9,840,980	769,556	2,285,254
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	71,017	34,512	1	ı	ı	498	ı	1	1	86,003	1
Open forward foreign exchange contracts	2(c)	130,207	ı	ı	593,071	1,135,973	3,230,091	212,011	3,933,948	2,695,918	1	158,781
Contracts for difference	2(c)	ı	1	1	ı	1	ı	1	1	ı	ı	1
Market value of To Be Announced securities contracts	2(c)	ı	ı	ı	I	I	ı	ı	I	ı	1	ı
Market value of swaps	2(c)	ı	ı	ı	I	1,072,912	2,000,937	ı	I	ı	ı	ı
f written options/swaptions	2(c)	ı	ı	ı	I	165,158	1,925	ı	I	ı	1	I
Other liabilities 5,	5,6,7,8,9	445,961	24,003	448,609	1,226,265	908,318	3,010,193	267,320	1,158,718	1,766,319	447,249	616,077
Z Total liabilities		2,119,242	144,511	3,032,427	10,549,297	258,393,722	52,839,259	14,985,390	30,692,663	18,692,055	151,146,458	5,920,018
Total net assets		249,719,891	82,326,938	349,924,289	935,856,957	689,136,554	3,053,668,434	537,207,085	1,778,065,437	1,445,486,194	127,772,689	426,226,409
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* Includes To Be Announced securities, see Note 2, for further details.

(1) Fund name changed during the period, see Note 1, for further details.

Fund Name	Note	US Small & MidCap Opportunities Fund	US Sustainable Equity Fund	World Bond Fund	World Energy Fund	World Financials Fund	World Gold Fund	World Healthscience Fund	World Mining Fund	World Real Estate Securities Fund	World Technology Fund
		OSD	OSD	OSD	OSN	OSD	OSD	OSN	OSD	OSD	OSD
Assets Securities portfolio at cost Unrealised appreciation/(depreciation)		257,687,972 13,321,291	4,935,059 4,081	1,307,016,320 (52,429,515)	2,129,922,914 644,957,879	2,003,356,266 5,120,480	4,304,294,169 917,300,179	12,349,947,908 1,594,222,749	4,565,559,680 2,847,961,345	174,112,487 9,980,394	7,785,430,674
Securities portfolio at market value Cash at bank	2(a) 2(a)	271,009,263 1,304	4,939,140 30,259	1,254,586,805 45,467,866	2,774,880,793 429,784	2,008,476,746 32,334	5,221,594,348 47,719,132	13,944,170,657 185,878,613	7,413,521,025	184,092,881 4,611,053	10,464,552,506 18,757,993
Due from broker Interest and dividends receivable	15 2(a)	_ 284,701	4,994	5,045,343 9,828,912	10,391,317	- 656,357	6,062,437	20,522,143	20,157,159	50,000 240,171	2,190,896
Receivable for investments sold Receivable for Fund shares subscribed	2(a) 2(a)	3,148,623 317,465	1 1	65,544,458* 22,628,823	- 78,412,171	7,125,395 19,212,968	- 57,316,754	17,460,506 172,888,997	52,073,588	2,225 104,242	2,056,670 27,198,909
Unrealised appreciation on: Open exchange traded futures contracts	(3)(0)	ı	ı	ı	ı	ı	ı	ı	ı	ı	ı
Open forward foreign exchange contracts	2(c)	8,495	ı	ı	I	I	ı	ı	ı	ı	ı
Contracts for difference	2(c)		ı	ı	I	I	ı	ı	ı	47,709	I
Market value of To Be Announced securities contracts	2(c)	ı	ı	85,313,806	I	I	I	ı	ı	ı	I
Market value of swaps	2(c)	ı	ı	2,261,188	ı	I	I	ı	I	I	ı
Market value of purchased options/swaptions Other assets	2(c) 2(a,c)	_ 25,445	- 694	1,186,436 86,123	363,084	137,165	6,364	1,195,325	22,036	13,577	11,538
Total assets		274,795,296	4,975,087	1,491,949,760	2,864,477,149	2,035,640,965	5,332,699,035	14,342,116,241	7,487,637,456	189,161,858	10,514,768,512
Liabilities											
Cash owed to bank	2(a)	1,290,116	I	ı	2,700,994	26,807,967	7,992,606	ı	I	ı	1
Due to broker	15	1	ı	6,744,764	1	ı	I	ı	1	I	1
Income distribution payable	2(a)	ı	ı	31,225	ı	I	ı	ı	ı	14,628	ı
Payable for investments purchased	2(a)	3,405,356	ı	168,135,739*	31,343,198	1,935,187	1,884,393	1	10,091,395	340,181	11,415,366
Payable for Fund shares redeemed Unrealised denreciation on:	2(a)	1,055,490	I	//1,841	28,306,200	31,925,603	32,849,484	58,991,329	26,236,124	225,719	/4,6/9,030
Open exchange traded futures contracts	2(c)	ı	ı	1,888,591	ı	I	ı	ı	I	ı	ı
Open forward foreign exchange contracts	2(c)	ı	ı	11,189,690	4,181,279	808,228	6,580,055	5,047,581	8,407,938	106,319	5,331,122
Contracts for difference	2(c)	1	ı	1	1	ı	1	1	ı	ı	1
Market value of To Be Announced securities contracts	2(c)	1	ı	ı	1	I	ı	ı	ı	I	1
Market value of swaps	2(c)	1	ı	ı	ı	ı	ı	ı	1	ı	ı
Market value of written options/swaptions	2(c)	1	ı	1,849,769	1	ı	ı	ı	1	ı	ı
Other liabilities	5,6,7,8,9	417,921	7,734	1,210,018	4,498,821	3,091,269	8,318,915	19,529,769	11,525,265	272,280	14,547,828
Total liabilities		6,168,883	7,734	191,821,637	71,030,492	64,568,254	57,625,453	83,568,679	56,260,722	959,127	105,973,346
Total net assets		268,626,413	4,967,353	1,300,128,123	2,793,446,657	1,971,072,711	5,275,073,582	14,258,547,562	7,431,376,734	188,202,731	10,408,795,166

^{*} Includes To Be Announced securities, see Note 2, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

BlackRock Global Funds (BGF)

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as at 28 February 2022

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
Asia Pacific Equity Income Fund					
Total net assets	USD	147,536,713	173,509,204	236,071,166	284,216,506
Net asset value per:		,,	,,,,,,	, , ,	, ,,,,,,,
A Class distributing (A) (G) share EUR hedged	EUR	9.43	10.13	8.44	8.55
A Class distributing (Q) (G) share	USD	13.77	14.87	12.29	12.09
A Class distributing (Q) (G) share SGD hedged	SGD	12.44	13.46	11.16	11.17
A Class distributing (R) (M) (G) share AUD hedged	AUD	13.38	14.53	11.95	12.06
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	99.32	106.79	87.25	87.68
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	115.95	125.30	102.10	100.05
A Class distributing (S) (M) (G) share	USD	14.31	15.49	12.77	12.60
A Class distributing (S) (M) (G) share HKD hedged	HKD	108.28	117.38	96.86	95.75
A Class non-distributing share	USD	20.10	21.45	17.19	16.35
A Class non-distributing UK reporting fund share	GBP	18.20	18.90	15.68	16.26
C Class distributing (Q) (G) share	USD	11.86	12.88	10.78	10.74
C Class distributing (Q) (G) share SGD hedged	SGD	10.72	11.67	9.80	9.93
D Class distributing (A) (G) UK reporting fund share	GBP	13.63	14.11	11.93	12.68
D Class distributing (Q) (G) share	USD	14.93	16.06	13.18	12.87
D Class distributing (Q) (G) share SGD hedged	SGD	13.47	14.52	11.95	11.87
D Class non-distributing share	USD	21.81	23.19	18.45	17.42
<u> </u>	EUR	8.71	9.49	7.98	8.14
E Class distributing (Q) (G) share EUR hedged E Class non-distributing share	USD	19.05	20.38	16.42	15.69
<u> </u>					10.93
I Class non-distributing share	USD	13.77	14.63	11.61	10.93
X Class distributing (S) (M) (G) share	USD USD	- 16.25	- 17.19	13.54	12.65
X Class non-distributing share	090	10.25	17.19	13.54	12.00
Asian Dragon Fund					
Total net assets	USD	995,848,849	1,176,221,240	2,058,807,697	2,329,720,395
Net asset value per:	000	00.00		0.4.00	0.4.00
A Class distributing (A) UK reporting fund share	GBP	36.30	38.89	34.22	31.82
A Class non-distributing share	USD	50.70	55.82	47.48	40.49
A Class non-distributing share AUD hedged	AUD	16.25	18.00	15.44	13.60
A Class non-distributing share CHF hedged	CHF	14.60	16.18	13.97	12.27
A Class non-distributing share EUR hedged	EUR	14.82	16.44	14.16	12.44
A Class non-distributing share PLN hedged	PLN	136.01	150.02	128.62	111.93
A Class non-distributing share SGD hedged	SGD	15.49	17.09	14.60	12.64
C Class non-distributing share	USD	37.29	41.32	35.58	30.73
D Class distributing (A) UK reporting fund share	GBP	36.76	39.24	34.44	32.01
D Class non-distributing share	USD	56.34	61.81	52.17	44.16
D Class non-distributing share AUD hedged	AUD	24.58	27.14	23.09	20.19
D Class non-distributing share CHF hedged	CHF	15.32	16.91	14.49	12.63
D Class non-distributing share EUR hedged	EUR	15.57	17.21	14.71	12.82
E Class non-distributing share	USD	45.93	50.70	43.33	37.14
I Class distributing (A) share	USD	14.27	15.63	13.26	11.30
I Class distributing (A) UK reporting fund share	GBP	10.63	11.33	9.94	9.24
I Class non-distributing share	USD	15.20	16.66	14.03	11.84
I Class non-distributing share AUD hedged	AUD	12.01	13.25	11.24	9.81
X Class distributing (A) UK reporting fund share	GBP	35.08	37.27	32.70	30.36
X Class non-distributing share	USD	62.90	68.66	57.38	48.08

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
	Guirency	20 i ebidaly 2022	JI August 2021	31 August 2020	JI August 2019
Asian Growth Leaders Fund	uon	4 457 700 500	4 405 040 470	4 477 474 000	0.040.000.404
Total net assets	USD	1,157,709,590	1,435,246,176	1,477,171,203	2,319,898,424
Net asset value per: A Class non-distributing share AUD hedged	AUD	15.49	17.33	14.53	12.38
A Class non-distributing share ADB hedged A Class non-distributing share CHF hedged	CHF	14.18	15.86	13.41	11.39
A Class non-distributing share EUR hedged	EUR	14.48	16.21	13.66	11.61
A Class non-distributing share SGD hedged	SGD	16.48	18.35	15.33	12.85
A Class non-distributing UK reporting fund share	GBP	17.03	18.41	15.85	14.28
D Class distributing (M) share	USD	10.81	11.98	9.95	8.21
D Class non-distributing share CHF hedged	CHF	14.90	16.60	13.93	11.74
D Class non-distributing share EUR hedged	EUR	15.21	16.97	14.19	11.97
D Class non-distributing share SGD hedged	SGD	11.90	13.20	10.94	9.11
D Class non-distributing UK reporting fund share	GBP	17.98	19.37	16.54	14.80
E Class non-distributing share	USD	27.72	30.89	25.83	21.44
I Class distributing (A) UK reporting fund share	GBP	8.34	8.98	7.71	6.94
I Class distributing (Q) share	USD	15.90	17.63	14.68	-
I Class non-distributing share	USD	17.42	19.27	15.87	12.98
S Class non-distributing share	USD	13.42	14.85	12.24	10.02
S Class non-distributing share CHF hedged	CHF	12.63	14.06	11.79	9.92
S Class non-distributing share EUR hedged	EUR	12.66	14.12	11.79	9.93
S Class non-distributing share GBP hedged	GBP	13.00	14.43	11.99	10.08
S Class non-distributing share SGD hedged X Class non-distributing share	SGD USD	13.27 26.95	14.71 29.69	12.18 24.27	10.12 19.70
		20.93	29.09	24.21	19.70
Asian High Yield Bond Fund Total net assets	Heb	2 450 502 402	4 750 004 447	494 504 074	24 204 044
Net asset value per:	USD	3,158,502,193	1,758,081,147	184,594,974	24,294,941
A Class distributing (Q) share	USD	7.83	_	_	_
A Class distributing (Q) share A Class distributing (R) (M) (G) share AUD hedged	AUD	7.08	9.78	10.34*	_
A Class distributing (R) (M) (G) share EUR hedged	EUR	7.04	9.74	10.31*	_
A Class distributing (R) (M) (G) share GBP hedged	GBP	7.07	9.77	10.30*	_
A Class distributing (R) (M) (G) share HKD hedged	HKD	71.19	98.49	104.06*	_
A Class distributing (R) (M) (G) share SGD hedged	SGD	7.91	10.94	11.53*	_
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	72.50	100.09	105.31*	104.07
A Class distributing (S) (M) (G) share	USD	6.49	8.97	9.52*	9.49
A Class non-distributing share	USD	9.04	11.89	11.60*	10.61
A Class non-distributing share AUD hedged	AUD	8.30	10.94	10.72*	_
A Class non-distributing share EUR hedged	EUR	8.18	10.82	10.66*	_
A Class non-distributing share GBP hedged	GBP	8.26	10.88	10.66*	_
A Class non-distributing share HKD hedged	HKD	84.24	110.97	108.36*	-
A Class non-distributing share SGD hedged	SGD	9.23	12.15	11.87*	-
D Class distributing (M) UK reporting fund share EUR hedged	EUR	6.96	9.51	_	_
D Class distributing (M) UK reporting fund share GBP hedged	GBP	7.73	-	_	-
D Class distributing (S) (M) (G) share	USD	6.79	9.38	_	
D Class non-distributing share	USD	9.21	12.11	11.78*	10.71
D Class non-distributing UK reporting fund share EUR hedged	EUR	7.65	10.11	_	_
D Class non-distributing UK reporting fund share GBP hedged	GBP	7.97	- 0.47	- 0.00*	- 0.22
E Class distributing (Q) share EUR hedged E Class non-distributing share	EUR	6.20	8.47	8.98*	9.22
<u> </u>	USD EUR	10.89 8.01	14.38 10.64	14.13* 10.55*	12.98 9.98
E Class non-distributing share EUR hedged I Class distributing (S) (M) (G) share	USD	6.99	9.65	10.19*	9.90
I Class non-distributing share	USD	7.41	9.73	10.19	_
I Class non-distributing UK reporting fund share EUR hedged	EUR	7.45	9.83	_	_
X Class non-distributing share	USD	9.48	12.42	12.00*	10.84
Asian Multi-Asset Income Fund					
Total net assets	USD	80,781,856	90,901,838	84,396,221	85,661,580
Net asset value per:					
A Class distributing (S) (M) (G) share	USD	9.30	10.61	10.13	_
A Class distributing (S) (M) (G) share HKD hedged	HKD	8.98	10.25	9.81	-
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.87	10.13	9.70	_
A Class non-distributing share	USD	13.47	15.01	13.72	12.80
			45.04	4400	40.05
I Class non-distributing share	USD	14.26	15.81	14.33 14.83	13.25

Prices are quoted in the Dealing Currency(ies) of the relevant Share Classe. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

* Dilution adjustment included, see Note 2(g), for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
Asian Tiger Bond Fund					
Total net assets	USD	4,704,641,800	5,509,491,295	4,218,024,432	3,017,400,996
Net asset value per:					
A Class distributing (D) share	USD	11.15	12.88	13.12	12.94
A Class distributing (M) share	USD	11.16	12.89	13.14	12.96
A Class distributing (M) share AUD hedged	AUD	9.33	10.81	11.04	11.06
A Class distributing (M) share EUR hedged	EUR	7.73	8.97	9.23	9.34
A Class distributing (M) share HKD hedged	HKD	9.59	11.09	11.31	11.15
A Class distributing (M) share NZD hedged	NZD	9.86	11.40	11.63	11.62
A Class distributing (M) share SGD hedged	SGD	8.66	10.01	10.21	10.15
A Class distributing (R) (M) (G) share AUD hedged	AUD	9.31	10.90	11.29	11.40
A Class distributing (R) (M) (G) share CAD hedged	CAD	8.99	10.50	10.91	10.97
A Class distributing (R) (M) (G) share CNH hedged	CNH	84.22	98.14	100.94	100.24
A Class distributing (R) (M) (G) share NZD hedged	NZD	9.78	11.43	11.84	11.94
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	89.17	103.66	106.41	105.96
A Class distributing (S) (M) (G) share	USD	9.58	11.18	11.60	11.60
A Class distributing (S) (M) (G) share EUR hedged	EUR	7.88	9.24	9.68	9.96
A Class distributing (S) (M) (G) share GBP hedged	GBP	5.92	6.93	7.21	7.37
A Class distributing (S) (M) (G) share GBI fledged A Class distributing (S) (M) (G) share HKD hedged	HKD	71.48	83.57	86.83	86.92
A Class distributing (S) (M) (G) share SGD hedged	SGD	7.80	9.11	9.46	9.55
A Class non-distributing share	USD	40.62	46.23	45.67	43.48
		9.76		11.14	
A Class non-distributing share EUR hedged	EUR		11.17	11.14	10.88
A Class non-distributing share HKD hedged	HKD	86.98	99.10		
A Class non-distributing share SGD hedged	SGD	13.09	14.90	14.73	14.15
C Class distributing (D) share	USD	11.31	13.06	13.31	13.12
C Class non-distributing share	USD	30.83	35.31	35.31	34.05
D Class distributing (A) UK reporting fund share GBP hedged	GBP	8.47	9.63	9.85	9.89
D Class distributing (M) share	USD	11.17	12.90	13.14	12.97
D Class distributing (M) share HKD hedged	HKD	9.60	11.10	11.32	11.17
D Class distributing (M) share SGD hedged	SGD	8.51	9.84	.	
D Class distributing (S) (M) (G) share	USD	10.12	11.78	12.16	12.10
D Class non-distributing share	USD	13.67	15.52	15.25	14.45
D Class non-distributing share EUR hedged	EUR	11.47	13.09	12.98	12.62
D Class non-distributing share SGD hedged	SGD	12.77	14.50	14.27	13.64
E Class non-distributing share	USD	36.85	42.05	41.74	39.94
E Class non-distributing share EUR hedged	EUR	10.12	11.60	11.62	11.42
I Class distributing (A) UK reporting fund share GBP hedged	GBP	8.48	9.63	9.85	9.90
I Class distributing (M) share	USD	9.68	11.18	11.39	11.24
I Class distributing (Q) share EUR hedged	EUR	7.82	9.07	9.34	9.47
I Class non-distributing share	USD	12.15	13.78	13.52	12.79
I Class non-distributing share EUR hedged	EUR	10.23	11.65	11.54	11.21
I Class non-distributing share SGD hedged	SGD	10.02	11.37	11.17	10.66
I Class non-distributing UK reporting fund share CHF hedged	CHF	9.85	11.23	11.16	_
SR Class distributing (A) UK reporting fund share GBP hedged	GBP	8.73	9.92	_	-
SR Class distributing (M) UK reporting fund share	GBP	6.41	7.20	_	_
SR Class non-distributing UK reporting fund share	GBP	6.62	7.31	_	_
SR Class non-distributing UK reporting fund share EUR hedged	EUR	8.80	10.03	_	_
X Class distributing (M) share	USD	9.30	10.72	10.93	10.79
X Class non-distributing share	USD	10.51	11.89	11.61	10.93
X Class non-distributing share EUR hedged	EUR	9.92	11.28	11.11	10.74

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
China Bond Fund					
Total net assets	CNH	49,699,226,999	60,649,931,844	12,078,368,334	1,332,623,956
Net asset value per:	• • • • • • • • • • • • • • • • • • • •	.0,000,==0,000	00,010,001,011	,,,	.,002,020,000
A Class distributing (M) share	CNH	68.47	74.00	73.66	71.25
A Class distributing (S) (M) (G) share	CNH	95.25	103.74	105.48	103.44
A Class distributing (S) (M) (G) share AUD hedged	AUD	8.75	9.69	10.13	10.18
A Class distributing (S) (M) (G) share EUR hedged	EUR	8.32	9.24	9.72	9.88
A Class distributing (S) (M) (G) share HKD hedged	HKD	87.40	96.68	100.84	100.03
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.87	9.81	10.23	10.22
A Class distributing (S) (M) (G) share USD hedged	USD	8.91	9.85	10.27	10.21
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	CAD	8.71	9.62	10.05	-
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	GBP	8.65	9.57	9.99	_
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	NZD	8.72	9.62	10.03	_
A Class non-distributing share	CNH	100.86	107.01	102.91	95.00
A Class non-distributing share JPY hedged	JPY	933	1,007	102.51	-
A Class non-distributing UK reporting fund share USD hedged	USD	9.96	10.73	10.59	_
Al Class non-distributing share	CNH	80.50	85.42	82.11	
Al Class non-distributing share EUR hedged	EUR	9.90	10.70	10.65	
C Class non-distributing share	CNH	88.81	94.79	92.30	86.23
D Class distributing (A) UK reporting fund share GBP hedged	GBP	9.12	9.80	10.05	00.23
D Class distributing (M) share	CNH	68.78	74.33	73.98	71.58
D Class distributing (N) (G) share	CNH	91.63	99.46	75.90	71.50
D Class distributing (S) (M) (G) share SGD hedged	SGD	9.04	9.96	_	_
D Class distributing (S) (M) (G) share USD hedged	USD	8.80	9.72	_	_
D Class non-distributing share	CNH	101.47	107.47	102.99	94.75
D Class non-distributing UK reporting fund share EUR hedged	EUR	9.60	107.47	10.28	94.73
	USD	9.81	10.54	10.26	_
D Class non-distributing UK reporting fund share USD hedged E Class distributing (Q) share	CNH	77.14	83.41	83.08	79.88
E Class distributing (Q) share EUR hedged	EUR	8.89	9.79	10.10	10.05
	EUR	9.03	9.85	10.10	10.03
E Class distributing (R) (M) (G) share EUR hedged	CNH	124.18	132.09	127.66	118.46
E Class non-distributing share		10.09	10.94		
E Class non-distributing share EUR hedged	EUR	9.12		10.94 10.05	10.50
I Class distributing (A) UK reporting fund share GBP hedged	GBP		9.80		60.14
I Class distributing (M) share	CNH	66.43	71.80	71.46	69.14
I Class distributing (Q) share EUR hedged	EUR	8.99	9.91	104.76	101.00
I Class distributing (S) (M) (G) share	CNH SGD	95.43	103.71 9.96	104.76	101.88
I Class distributing (S) (M) (G) share SGD hedged	USD	9.05	10.24	10.50	_
I Class distributing (S) (M) (G) share USD hedged		9.29		10.59 129.36	110.02
I Class non-distributing share	CNH	127.71	135.17		118.83
I Class non-distributing UK reporting fund share EUR hedged	EUR	9.62	10.38	10.29	_
I Class non-distributing UK reporting fund share USD hedged	USD	9.84	10.56	10.38	_
SR Class distributing (A) UK reporting fund share GBP hedged	GBP	9.29	9.99	_	_
SR Class distributing (M) UK reporting fund share	GBP	7.20	7.41	_	_
SR Class distributing (S) (M) (G) UK reporting fund share	GBP	11.25	_	_	_
SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged	EUR	9.40	_	_	_
SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged	HKD	94.23	_	_	_
SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged	SGD	9.43	_	_	_
SR Class distributing (S) (M) (G) UK reporting fund share USD hedged	USD	9.43	-	-	_
SR Class non-distributing UK reporting fund share	GBP	11.42	11.51	_	_
SR Class non-distributing UK reporting fund share EUR hedged	EUR	9.38	10.11	-	_
SR Class non-distributing UK reporting fund share USD hedged	USD	9.45	10.14	_	
X Class non-distributing share	CNH	80.38	84.91	80.94	74.03
X Class non-distributing share USD hedged	USD	10.12	10.85	10.61	

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
China Flexible Equity Fund					
Total net assets	USD	26,021,122	31,646,134	20,423,495	18,001,539
Net asset value per:					
A Class non-distributing share	USD	9.57	12.07	11.65	8.39
A Class non-distributing share EUR hedged	EUR	8.59	10.91	10.65	7.88
Al Class non-distributing share EUR hedged	EUR	9.58	12.16	11.88	_
D Class non-distributing share	USD	9.88	12.41	11.89	8.50
D Class non-distributing share EUR hedged	EUR	9.70	12.28	11.90	_
E Class distributing (Q) share EUR hedged	EUR	8.02	10.22	10.03	7.45
E Class non-distributing share	USD	11.05	13.96	13.54	9.80
E Class non-distributing share EUR hedged	EUR	8.41	10.71	10.51	7.81
I Class non-distributing share	USD	10.01	12.56	12.00	8.56
I Class non-distributing share EUR hedged	EUR	9.75	12.32	11.91	_
X Class non-distributing share	USD	10.34	12.92	12.25	8.67
Z Class non-distributing share	USD	10.00	12.54	11.98	8.55
China Fund					
Total net assets	USD	1,383,104,800	1,615,607,258	1,180,725,718	1,204,217,646
Net asset value per:					
A Class distributing (A) UK reporting fund share GBP hedged	GBP	18.17	21.90	20.18	14.45
A Class non-distributing share	USD	21.99	26.44	24.23	16.96
A Class non-distributing share AUD hedged	AUD	17.44	21.13	19.47	13.98
A Class non-distributing share CNH hedged	CNH	150.37	178.61	160.76	111.74
A Class non-distributing share EUR hedged	EUR	17.78	21.54	19.96	14.35
A Class non-distributing share HKD	HKD	22.48	26.92	24.58	17.41
A Class non-distributing share SGD hedged	SGD	19.25	23.19	21.34	15.12
Al Class non-distributing share EUR hedged	EUR	10.56	12.79	11.85	_
C Class non-distributing share	USD	18.49	22.36	20.75	14.71
D Class distributing (A) UK reporting fund share GBP hedged	GBP	18.52	22.23	20.33	14.49
D Class non-distributing share	USD	24.14	28.91	26.30	18.27
D Class non-distributing share EUR hedged	EUR	19.08	23.03	21.19	15.11
D Class non-distributing share HKD	HKD	188.23	224.49	203.48	143.01
D Class non-distributing share SGD hedged	SGD	20.67	24.80	22.65	15.93
D Class non-distributing UK reporting fund share GBP hedged	GBP	13.46	16.16	14.78	10.51
E Class non-distributing share EUR hedged	EUR	16.65	20.22	18.84	13.61
I Class non-distributing share	USD	24.86	29.74	26.98	18.69
I Class non-distributing share EUR hedged	EUR	10.74	12.95	11.88	_
X Class non-distributing share	USD	24.40	29.08	26.19	18.01
China Impact Fund ⁽¹⁾					
Total net assets	USD	19,994,927	18,565,831	13,645,852	_
Net asset value per:					
A Class non-distributing share	USD	14.18	14.76	13.34	_
Al Class non-distributing share EUR hedged	EUR	12.07	12.62	11.56	-
D Class non-distributing share	USD	14.43	14.96	13.42	_
D Class non-distributing share EUR hedged	EUR	12.22	12.73	11.57	_
E Class non-distributing share EUR hedged	EUR	11.97	12.55	11.55	_
I Class non-distributing share	USD	14.51	15.03	13.45	_
I Class non-distributing share EUR hedged	EUR	12.27	12.77	11.57	_
X Class non-distributing share	USD	14.77	15.24	13.54	_

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(1) Fund name changed during the period, see Note 1, for further details.

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
Circular Economy Fund					
Total net assets	USD	2,298,613,067	2,309,316,574	870,387,241	_
Net asset value per:					
A Class distributing (A) UK reporting fund share	GBP	6.62	7.61	-	_
A Class non-distributing share	USD	13.22	15.62	11.48*	_
A Class non-distributing share AUD hedged	AUD	9.74	11.61	-	_
A Class non-distributing share CAD hedged	CAD	9.78	11.61	-	_
A Class non-distributing share CNH hedged	CNH	100.52	117.44	_	_
A Class non-distributing share EUR hedged	EUR	9.72	11.57	-	_
A Class non-distributing share GBP hedged	GBP	9.80	11.61	-	-
A Class non-distributing share HKD hedged	HKD	98.21	116.16	_	_
A Class non-distributing share NZD hedged	NZD	9.77	11.62	-	-
A Class non-distributing share SGD hedged	SGD	12.18	14.43	10.61*	_
Al Class non-distributing share	USD	14.27	16.86	12.39*	_
D Class non-distributing share	USD	13.48	15.86	11.56*	_
D Class non-distributing UK reporting fund share GBP hedged	GBP	12.62	14.89	10.90*	_
E Class non-distributing share	USD	13.06	15.47	11.42*	_
I Class distributing (A) UK reporting fund share	GBP	10.16	11.62	_	_
I Class non-distributing share	USD	13.57	15.95	11.59*	_
I Class non-distributing share JPY hedged	JPY	1,405	1,653	1,207*	_
SR Class distributing (A) UK reporting fund share	GBP	7.33	8.39	_	_
SR Class non-distributing UK reporting fund share	GBP	7.36	8.42	_	_
SR Class non-distributing UK reporting fund share EUR hedged	EUR	9.75	11.56	_	_
X Class non-distributing share	USD	13.80	16.16	11.66*	_
Z Class non-distributing share	USD	13.59	15.96	11.60*	_
Climate Action Equity Fund ⁽²⁾					
Total net assets	USD	4,448,056	-	-	_
Net asset value per:					
A Class non-distributing share	USD	8.86	_	-	_
Al Class non-distributing share	USD	10.02	_	_	_
D Class non-distributing share	USD	8.88	-	-	-
E Class non-distributing share	USD	10.01	-	_	_
I Class non-distributing share	USD	8.88	-	_	_
X Class non-distributing share	USD	8.90	-	_	-
Climate Action Multi-Asset Fund ⁽²⁾					
Total net assets	EUR	47,394,268	_	-	_
Net asset value per:					
A Class distributing (R) (M) (G) share USD hedged	USD	9.43	-	-	_
A Class non-distributing share	EUR	9.45	-	_	_
Al Class non-distributing share	EUR	9.45	_	_	_
C Class non-distributing share	EUR	9.42	-	_	_
D Class non-distributing share	EUR	9.46	_		_
E Class non-distributing share	EUR	9.44	-	_	_
I Class non-distributing share	EUR	9.47	_	_	_
X Class non-distributing share	EUR	9.48	-	-	_

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⁽²⁾ Fund launched during the period, see Note 1, for further details.

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
Continental European Flexible Fund					
Total net assets	EUR	7,432,763,994	8,815,637,037	4,575,113,056	3,554,480,459
Net asset value per:					
A Class distributing (A) share	EUR	36.76	43.94	29.86	25.52
A Class distributing (A) UK reporting fund share	GBP	30.55	37.43	26.54	22.92
A Class distributing (A) UK reporting fund share GBP hedged	GBP	35.12	41.80	28.33	24.43
A Class non-distributing share	EUR	37.61	44.94	30.54	26.11
A Class non-distributing share USD hedged	USD	20.40	24.24	16.36	13.71
A Class non-distributing UK reporting fund share	GBP	31.47	38.56	27.34	23.61
Al Class non-distributing share	EUR	15.26	18.23	12.39	10.59
C Class non-distributing share	EUR	30.81	37.05	25.49	22.06
D Class distributing (A) UK reporting fund share	GBP	31.37	38.28	26.95	23.09
D Class distributing (A) UK reporting fund share GBP hedged	GBP	36.10	42.80	28.79	24.64
D Class distributing (A) UK reporting fund share USD hedged	USD	60.82	72.02	48.23	40.12
D Class non-distributing share	EUR	41.53	49.45	33.35	28.30
D Class non-distributing share USD hedged	USD	56.97	67.46	45.18	37.58
D Class non-distributing UK reporting fund share	GBP	34.76	42.42	29.86	25.59
D Class non-distributing UK reporting fund share GBP hedged	GBP	37.92	44.96	30.24	25.88
E Class non-distributing share	EUR	34.63	41.49	28.33	24.34
I Class distributing (A) UK reporting fund share	GBP	21.13	25.76	18.09	15.49
I Class distributing (A) UK reporting fund share USD hedged	USD	21.19	25.07	16.74	13.92
I Class non-distributing share	EUR	28.61	34.02	22.89	19.37
I Class non-distributing share USD hedged	USD	20.78	24.58	16.42	13.62
I Class non-distributing UK reporting fund share	GBP	23.94	29.19	-	_
I Class non-distributing UK reporting fund share GBP hedged	GBP	8.48	_	_	_
SR Class distributing (A) UK reporting fund share	GBP	8.29	10.12	-	_
SR Class distributing (A) UK reporting fund share USD hedged	USD	10.00	11.83	_	_
SR Class non-distributing UK reporting fund share	GBP	8.30	10.13	_	_
SR Class non-distributing UK reporting fund share USD hedged	USD	10.00	11.84	-	_
X Class distributing (A) UK reporting fund share	GBP	31.74	38.55	27.02	23.12
X Class non-distributing share	EUR	46.14	54.67	36.50	30.65
Developed Markets Sustainable Equity Fund					
Total net assets	USD	5,021,681	5,466,824	-	-
Net asset value per:					
A Class non-distributing share	USD	9.89	10.86	_	_
D Class non-distributing share	USD	9.96	10.89	_	_
D Class non-distributing UK reporting fund share	GBP	7.42	7.90	-	-
E Class non-distributing share	USD	10.75	11.83	-	-
I Class non-distributing share	USD	9.97	10.89	-	-
I Class non-distributing UK reporting fund share	GBP	7.43	7.90	-	-
X Class non-distributing UK reporting fund share	GBP	7.47	7.91	_	_

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as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
Dynamic High Income Fund					
Total net assets	USD	3,592,666,253	3,578,551,682	3,273,351,471	3,035,244,731
Net asset value per:					
A Class distributing (R) (M) (G) share AUD hedged	AUD	8.65	9.55	8.65	9.34
A Class distributing (R) (M) (G) share CNH hedged	CNH	90.66	99.53	89.40	93.85
A Class distributing (R) (M) (G) share EUR hedged	EUR	9.63	10.59	9.54	_
A Class distributing (R) (M) (G) share NZD hedged	NZD	9.02	9.93	8.96	9.60
A Class distributing (S) (M) (G) share	USD	8.97	9.86	8.94	9.45
A Class distributing (S) (M) (G) share CAD hedged	CAD	8.86	9.77	8.89	9.55
A Class distributing (S) (M) (G) share EUR hedged	EUR	8.17	9.04	8.27	9.00
A Class distributing (S) (M) (G) share GBP hedged	GBP	8.41	9.26	8.43	9.15
A Class distributing (S) (M) (G) share HKD hedged	HKD	88.02	96.93	87.94	93.02
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.69	9.57	8.68	9.30
A Class non-distributing share	USD	11.78	12.58	10.73	10.56
A Class non-distributing share CHF hedged	CHF	10.68	11.47	9.90	10.02
A Class non-distributing share SGD hedged	SGD	11.42	12.21	10.42	10.39
Al Class distributing (Q) share EUR hedged	EUR	9.27	10.21	9.31	10.08
Al Class non-distributing share EUR hedged	EUR	10.94	11.75	10.12	10.25
D Class distributing (Q) UK reporting fund share GBP hedged	GBP	9.69	10.59	9.54	10.21
D Class distributing (S) (M) (G) share	USD	9.26	10.14	9.13	9.57
D Class non-distributing share	USD	12.15	12.93	10.94	10.68
D Class non-distributing share CHF hedged	CHF	10.99	11.77	10.08	10.13
D Class non-distributing share EUR hedged	EUR	11.24	12.03	10.28	10.33
E Class distributing (Q) share EUR hedged	EUR	8.53	9.42	8.63	9.39
E Class non-distributing share	USD	14.32	15.33	13.14	13.00
E Class non-distributing share EUR hedged	EUR	10.56	11.37	9.83	10.01
I Class distributing (S) (M) (G) share	USD	9.54	10.44	9.37	9.81
I Class non-distributing share	USD	12.35	13.13	11.09	10.81
I Class non-distributing share BRL hedged	USD	9.09	9.36	7.35	9.46
I Class non-distributing share EUR hedged	EUR	11.34	12.12	10.34	10.37
X Class non-distributing share	USD	12.63	13.37	11.22	10.85
Emerging Europe Fund					
Total net assets	EUR	269,790,103	758,920,271	523,130,205	704,309,274
Net asset value per:					
A Class distributing (A) share	EUR	47.63*	119.50	81.28	99.16
A Class distributing (A) UK reporting fund share	GBP	39.98*	102.84	73.00	89.95
A Class non-distributing share	EUR	53.60*	134.49	90.18	108.36
A Class non-distributing share SGD hedged	SGD	5.23*	12.97	8.62	10.39
C Class non-distributing share	EUR	39.99*	100.98	68.56	83.42
D Class distributing (A) UK reporting fund share	GBP	40.02*	102.56	72.71	89.70
D Class non-distributing share	EUR	60.88*	152.19	101.29	120.80
D Class non-distributing UK reporting fund share GBP hedged	GBP	46.94*	115.38	76.68	93.05
E Class non-distributing share	EUR	47.74*	120.09	80.93	97.74
I Class non-distributing share	EUR	5.22*	13.02	8.64	10.28
J Class non-distributing share	EUR	-	-	-	141.87
X Class distributing (A) UK reporting fund share	GBP	40.21*	102.37	72.42	89.52
X Class non-distributing share	EUR	6.65*	16.53	10.87	12.80

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^{*} Dilution adjustment included, see Note 2(g), for further details.

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
Emerging Markets Bond Fund					
Total net assets	USD	1,159,289,091	1,564,148,104	1,716,298,656	2,507,309,087
Net asset value per:					
A Class distributing (A) share	USD	12.36	14.06	13.65	13.79
A Class distributing (D) share A Class distributing (M) share	USD USD	8.61 8.90	9.97 10.30	9.69 10.01	9.80 10.12
A Class distributing (M) share AUD hedged	AUD	7.19	8.38	8.23	8.66
A Class distributing (R) (M) (G) share NZD hedged	NZD	7.97	9.29	9.12	9.57
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	80.78	93.97	92.03	95.78
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	90.87	105.78	103.49	106.27
A Class distributing (S) (M) (G) share	USD	7.44	8.68	8.55	8.86
A Class distributing (S) (M) (G) share CAD hedged	CAD	7.85	9.17	9.06	9.52
A Class distributing (S) (M) (G) share GBP hedged	GBP	7.51	8.76	8.68	9.23
A Class distributing (S) (M) (G) share HKD hedged A Class non-distributing share	HKD USD	55.34 17.91	64.63 20.37	63.71 19.17	66.03 18.75
A Class non-distributing share EUR hedged	EUR	15.26	17.46	16.59	16.69
A Class non-distributing share GBP hedged	GBP	10.97	12.49	11.80	11.83
Al Class distributing (Q) share EUR hedged	EUR	8.41	9.80	9.59	10.03
Al Class non-distributing share EUR hedged	EUR	9.25	10.59	10.06	10.12
C Class distributing (D) share	USD	8.61	9.97	9.69	9.79
C Class non-distributing share	USD	14.40	16.49	15.71	15.56
D Class distributing (M) share	USD	8.91	10.32	10.03	10.14
D Class non-distributing share D Class non-distributing share EUR hedged	USD EUR	19.53 16.13	22.16 18.40	20.72 17.38	20.15 17.38
D Class non-distributing UK reporting fund share	GBP	14.57	16.08	15.56	16.50
E Class distributing (Q) share EUR hedged	EUR	7.86	9.15	8.95	9.36
E Class non-distributing share	USD	16.45	18.77	17.74	17.45
E Class non-distributing share EUR hedged	EUR	9.85	11.30	10.79	10.91
I Class distributing (A) share	USD	8.94	10.13	9.84	9.94
I Class distributing (A) UK reporting fund share EUR hedged	EUR	8.78	10.01	9.82	_
I Class distributing (A) UK reporting fund share GBP hedged	GBP	8.89	10.09	9.83	_
I Class distributing (Q) share EUR hedged	EUR	8.08	9.41	9.21	9.63
I Class non-distributing share I Class non-distributing share EUR hedged	USD EUR	17.67 10.98	20.03 12.51	18.70 11.80	18.16 11.79
I Class non-distributing UK reporting fund share CHF hedged	CHF	9.17	10.45	9.88	9.86
I Class non-distributing UK reporting fund share GBP hedged	GBP	9.69	10.99	10.31	10.25
X Class distributing (Q) share CHF hedged	CHF	8.78	10.22	10.03	10.51
X Class distributing (Q) share EUR hedged	EUR	7.79	9.07	8.87	9.28
X Class non-distributing share	USD	21.69	24.51	22.74	21.93
X Class non-distributing share CHF hedged	CHF	-	-	-	10.98
X Class non-distributing share EUR hedged	EUR	18.32	20.81	19.50	19.35
X Class non-distributing share GBP hedged	GBP	_		-	12.11
Emerging Markets Corporate Bond Fund Total net assets	USD	903,035,047	1,148,076,472	528,637,403	284,091,831
Net asset value per:			.,,	020,001,100	
A Class non-distributing share	USD	13.17*	14.38	13.68	12.80
A Class non-distributing share EUR hedged	EUR	11.54*	12.66	12.15	11.68
Al Class non-distributing share	USD	12.35*	13.48	12.82	11.99
D Class distributing (M) UK reporting fund share GBP hedged	GBP	9.73*	10.77	10.55	10.39
D Class non-distributing share	USD	14.12*	15.36	14.51	13.47
D Class non-distributing share EUR hedged	EUR	10.35*	11.32	10.78	10.29
E Class distributing (Q) share EUR hedged	EUR	8.99* 16.90*	10.00	9.85	9.78
E Class non-distributing share E Class non-distributing share EUR hedged	USD EUR	16.80* 10.99*	18.38 12.09	17.58 11.66	16.53 11.26
I Class distributing (A) share EUR hedged	EUR	9.02*	9.85	-	11.20
I Class distributing (M) UK reporting fund share GBP hedged	GBP	9.73*	10.77	10.55	10.39
I Class distributing (Q) share EUR hedged	EUR	9.18*	10.20	-	_
I Class non-distributing share	USD	14.29*	15.52	14.64	13.57
I Class non-distributing share EUR hedged	EUR	12.73*	13.90	13.23	12.59
SR Class distributing (M) UK reporting fund share GBP hedged	GBP	9.17*	10.16	-	_
SR Class non-distributing UK reporting fund share	GBP	7.06*	7.47	_	_
SR Class non-distributing UK reporting fund share EUR hedged	EUR	9.40*	10.26	_ 15.50	14.26
X Class non-distributing share X Class non-distributing share IPV hedged	USD JPY	15.30* 1.017*	16.56 1,103	15.50 1.038	14.26
X Class non-distributing share JPY hedged	JPT	1,017*	1,103	1,038	

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

^{*} Dilution adjustment included, see Note 2(g), for further details.

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
Emerging Markets Equity Income Fund					
Total net assets	USD	398,695,172	507,438,453	503,592,595	481,814,257
Net asset value per:					
A Class distributing (Q) (G) share	USD	12.40	14.47	11.88	11.53
A Class distributing (R) (M) (G) share AUD hedged	AUD	12.62	14.78	12.10	12.06
A Class distributing (R) (M) (G) share CNH hedged	CNH	134.07	155.92	125.84	121.99
A Class distributing (R) (M) (G) share NZD hedged	NZD	12.80	14.94	12.23	12.18
A Class distributing (S) (M) (G) share	USD	13.40	15.62	12.76	12.45
A Class distributing (S) (M) (G) share CAD hedged	CAD	12.56	14.70	12.06	12.01
A Class distributing (S) (M) (G) share EUR hedged	EUR	11.38	13.39	11.07	11.14
A Class distributing (S) (M) (G) share GBP hedged	GBP	12.09	14.15	11.65	11.73
A Class distributing (S) (M) (G) share HKD hedged	HKD	101.00	117.94	96.37	94.16
A Class distributing (S) (M) (G) share SGD hedged	SGD	12.55	14.68	12.03	11.95
A Class non-distributing share	USD	17.46	20.06	15.94	15.02
A Class non-distributing share EUR hedged	EUR	10.65	12.33	9.93	_
Al Class distributing (Q) (G) share EUR hedged	EUR	9.71	11.43	9.50	9.49
Al Class non-distributing share	USD	12.72	14.60	11.61	10.94
D Class distributing (Q) (G) UK reporting fund share	GBP	10.02	11.34	9.56	-
D Class non-distributing share	USD	18.87	21.59	-	_
D Class non-distributing share EUR hedged	EUR	10.83	12.49	9.98	_
D Class non-distributing UK reporting fund share	GBP	14.07	15.66	12.79	13.04
E Class distributing (Q) (G) share EUR hedged	EUR	9.98	11.77	9.83	9.88
E Class non-distributing share EUR hedged	EUR	13.98	16.23	13.12	12.80
I Class non-distributing share	USD	12.61	14.40	11.34	10.57
I Class non-distributing share CHF hedged	CHF	12.44	14.29	11.42	10.95
X Class distributing (S) (M) (G) share	USD	12.91	14.92	11.95	11.44
X Class non-distributing share	USD	18.21	20.73	16.19	14.99
Emerging Markets Fund					
Total net assets	USD	2,893,974,719	3,077,007,312	1,311,439,485	801,571,196
Net asset value per:					
A Class distributing (A) share	USD	11.18	13.36	10.79	_
A Class non-distributing share	USD	43.20	51.62	41.68	35.19
A Class non-distributing share EUR hedged	EUR	10.39	12.53	10.25	_
Al Class non-distributing share	USD	13.57	16.21	13.09	11.05
C Class non-distributing share	USD	32.65	39.27	32.10	27.44
D Class non-distributing share	USD	48.69	57.97	46.46	38.92
D Class non-distributing share EUR hedged	EUR	10.55	12.67	10.28	- 04.70
E Class non-distributing share	USD	38.50	46.12	37.43	31.76
I Class distributing (Q) UK reporting fund share	GBP	9.60	11.16	9.31	8.57
I Class non-distributing share	USD	16.95	20.15	16.11	13.46
SI Class non-distributing share X Class non-distributing share	USD USD	8.77 17.96	– 21.27	16.88	14.00
		17.00	21.27	10.00	11.00
Emerging Markets Impact Bond Fund	Hen	70.000.450	00 477 450		
Total net assets	USD	72,968,150	28,477,453	-	_
Net asset value per:	1100	0.05	10.00		
A Class non-distributing share	USD	9.35	10.06	_	_
D Class non-distributing UK reporting fund share	GBP	6.99	7.31	_	_
D Class non-distributing UK reporting fund share EUR hedged	EUR	9.32	10.06	_	_
E Class non-distributing share EUR hedged	EUR	9.22	-	_	-
I Class non-distributing UK reporting fund share	GBP	7.00	7.31	_	_
I Class non-distributing UK reporting fund share EUR hedged	EUR	9.34	10.07	_	_
X Class non-distributing UK reporting fund share	GBP	7.01	7.31	_	_
Z Class non-distributing UK reporting fund share	GBP	7.00	7.31	-	_

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
Emerging Markets Local Currency Bond Fund					
Total net assets	USD	2,004,841,201	2,355,309,356	2,413,459,233	3,931,415,172
Net asset value per:		•	· · · · ·	· · · · ·	•
A Class distributing (A) share	USD	13.17	14.53	14.54	15.13
A Class distributing (D) share	USD	3.23	3.65	3.65	3.79
A Class distributing (M) share	USD	3.25	3.67	3.67	3.82
A Class distributing (M) share AUD hedged	AUD	5.28	5.98	6.01	6.39
A Class distributing (R) (M) (G) share AUD hedged	AUD	5.54	6.30	6.38	6.87
A Class distributing (R) (M) (G) share NZD hedged	NZD	6.93	7.86	7.94	8.55
A Class distributing (S) (M) (G) share	USD	6.90	7.85	7.99	8.49
A Class distributing (S) (M) (G) share CAD hedged	CAD	6.73	7.67	7.84	8.45
A Class distributing (S) (M) (G) share GBP hedged	GBP	6.29	7.18	7.36	8.01
A Class distributing (S) (M) (G) share HKD hedged	HKD	68.41	77.97	79.53	84.63
A Class distributing (S) (M) (G) share SGD hedged	SGD	6.22	7.09	7.24	7.78
A Class non-distributing share	USD	22.45	24.77	23.74	23.58
A Class non-distributing share CHF hedged	CHF	6.65	7.38	7.18	7.34
A Class non-distributing share EUR hedged	EUR	6.82	7.58	7.35	7.51
A Class non-distributing share PLN hedged	PLN	9.02	9.96	9.63	9.72
A Class non-distributing share SEK hedged	SEK	81.23	90.23	87.37	89.08
A Class non-distributing share SGD hedged	SGD	7.73	8.54	8.20	8.24
	USD	9.67	10.93	10.91	11.39
Al Class distributing (Q) share	USD	10.86	11.98	11.48	11.40
Al Class non-distributing share	USD	3.23		3.65	
C Class distributing (D) share			3.65	20.04	3.79
C Class non-distributing share	USD	18.59	20.64		20.15
D Class distributing (A) share	USD	13.22	14.55	14.56	15.15
D Class distributing (M) share	USD	13.43	15.17	15.17	15.78
D Class distributing (M) share AUD hedged	AUD	5.28	5.98	6.01	6.39
D Class distributing (M) UK reporting fund share GBP hedged	GBP	5.58	6.31	6.34	6.75
D Class distributing (Q) UK reporting fund share	GBP	7.14	7.85	8.11	9.23
D Class non-distributing share	USD	24.11	26.54	25.31	25.02
D Class non-distributing share CHF hedged	CHF	8.06	8.92	8.63	8.77
D Class non-distributing share EUR hedged	EUR	7.05	7.81	7.54	7.66
D Class non-distributing share PLN hedged	PLN	9.45	10.41	10.02	10.06
D Class non-distributing share SGD hedged	SGD	8.11	8.94	8.55	8.55
D Class non-distributing UK reporting fund share GBP hedged	GBP	13.37	14.74	14.13	14.30
E Class distributing (Q) share EUR hedged	EUR	5.23	5.96	6.02	6.45
E Class non-distributing share	USD	20.82	23.03	22.18	22.15
E Class non-distributing share EUR hedged	EUR	6.43	7.16	6.98	7.16
I Class distributing (M) UK reporting fund share GBP hedged	GBP	5.59	6.34	6.37	6.78
I Class distributing (Q) share	USD	8.07	9.13	9.11	9.51
I Class non-distributing share	USD	24.23	26.64	25.38	25.04
I Class non-distributing share EUR hedged	EUR	7.30	8.08	7.78	7.89
S Class distributing (M) UK reporting fund share GBP hedged	GBP	8.45	9.57	9.62	10.24
SR Class distributing (M) UK reporting fund share	GBP	6.59	7.25	_	_
SR Class distributing (M) UK reporting fund share GBP hedged	GBP	8.81	9.97	-	-
SR Class non-distributing UK reporting fund share	GBP	6.90	7.38	_	-
SR Class non-distributing UK reporting fund share EUR hedged	EUR	9.14	10.13	_	-
X Class distributing (Q) share GBP hedged	GBP	8.18	9.27	9.30	9.94
X Class non-distributing share	USD	6.91	7.58	7.18	7.05
X Class non-distributing share GBP hedged	GBP	9.39	10.32	9.83	9.88

as at 28 February 2022 continued

	Currency	20 Fahruary 2022	24 Avenuet 2024	24 Avenuet 2020	24 Avenue 2040
	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
Emerging Markets Sustainable Equity Fund					
Total net assets	USD	26,457,943	4,894,212	-	-
Net asset value per:					
A Class non-distributing share	USD	8.40*	9.74	-	-
D Class non-distributing share	USD	8.44*	9.75	_	_
D Class non-distributing UK reporting fund share	GBP	6.30*	7.07	_	_
E Class non-distributing share	USD GBP	10.16*	11.81 7.08	_	_
I Class non-distributing UK reporting fund share X Class non-distributing UK reporting fund share	GBP	6.31* 6.34*	7.08 7.09	_	_
	- ODI	0.04	7.00		
ESG Asian Bond Fund	Heb	46 002 572	24 022 206		
Total net assets	USD	46,883,572	21,022,396	-	-
Net asset value per:	USD	8.90	9.99		
A Class distributing (S) (M) (G) share	USD	9.44	10.37	_	_
A Class non-distributing share D Class non-distributing share	USD	9.44	10.37	_	_
D Class non-distributing share EUR hedged	EUR	9.39	10.41	_	_
E Class non-distributing share EUR hedged	EUR	9.39 9.15	10.33	_	_
I Class non-distributing share	USD	9.31	10.11	_	_
I Class non-distributing share SEK hedged	SEK	94.54	103.69		
X Class non-distributing share	USD	9.59	10.47	_	_
Z Class non-distributing share	USD	9.54	10.43	_	_
•					
ESG Emerging Markets Blended Bond Fund Total net assets	USD	52,767,581	73,427,244	40,568,592	32,802,249
Net asset value per:	OOD	02,707,001	70,427,244	40,000,002	02,002,240
A Class non-distributing share	USD	9.60	11.12	11.19	10.01
A Class non-distributing share EUR hedged	EUR	8.84	10.31	10.49	9.65
Al Class non-distributing share	USD	11.44	13.24	13.33	-
Al Class non-distributing share EUR hedged	EUR	9.77	11.39	11.58	_
D Class non-distributing share CHF hedged	CHF	9.01	10.46	10.60	9.70
D Class non-distributing share EUR hedged	EUR	9.09	10.55	10.65	9.74
D Class non-distributing UK reporting fund share	GBP	7.36	8.26	8.54	8.27
E Class distributing (Q) share EUR hedged	EUR	8.64	10.19	10.55	9.92
E Class non-distributing share EUR hedged	EUR	9.14	10.69	10.92	10.11
I Class non-distributing share	USD	10.40	11.99	11.95	10.60
I Class non-distributing share EUR hedged	EUR	9.61	11.16	11.25	10.26
X Class non-distributing share	USD	10.20	11.72	11.60	10.21
Z Class non-distributing UK reporting fund share	GBP	8.97	10.05	10.33	9.95
ESG Emerging Markets Bond Fund					
Total net assets	USD	439,267,643	551,521,515	368,650,938	281,565,129
Net asset value per:					
A Class distributing (S) (M) (G) UK reporting fund share	GBP	6.42	7.32	_	_
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	SGD	8.54	10.02	_	_
A Class non-distributing share	USD	10.66	12.20	11.59	10.89
A Class non-distributing share EUR hedged	EUR	9.89	11.39	10.92	10.55
Al Class non-distributing share	USD	12.19	13.97	13.27	_
Al Class non-distributing share EUR hedged	EUR	10.34	11.91	11.43	_
D Class distributing (S) (M) (G) UK reporting fund share	GBP	6.45	7.34	_	_
D Class non-distributing share CHF hedged	CHF	10.02	11.50	11.01	10.57
D Class non-distributing share EUR hedged	EUR	10.10	11.59	11.06	10.63
D Class non-distributing UK reporting fund share	GBP	8.16	9.06	8.86	9.01
D Class non-distributing UK reporting fund share GBP hedged	GBP	8.99	10.28	_	_
E Class distributing (Q) share EUR hedged	EUR	9.06	10.61	10.49	10.50
E Class non-distributing share EUR hedged	EUR	9.99	11.54	11.13	10.81
I Class non-distributing share	USD	11.26	12.85	12.11	11.28
I Class non-distributing share EUR hedged	EUR	10.44	11.98	11.41	10.95
X Class non-distributing share	USD	11.27	12.82	12.01	11.11
X Class non-distributing share AUD hedged	AUD	9.93	11.31	10.63	_
X Class non-distributing share EUR hedged	EUR	9.05	10.35	_	-

^{*} Dilution adjustment included, see Note 2(g), for further details.

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
ESG Emerging Markets Corporate Bond Fund					
Total net assets	USD	110,751,638	102,229,816	39,596,000	28,089,074
Net asset value per:	005	110,701,000	102,223,010	03,030,000	20,000,014
A Class non-distributing share	USD	11.01*	11.93	11.42	10.86
A Class non-distributing share EUR hedged	EUR	10.28*	11.19	10.81	10.56
A Class non-distributing share SEK hedged	SEK	94.25*	102.55	_	-
Al Class non-distributing share	USD	12.29*	13.31	12.74	_
Al Class non-distributing share EUR hedged	EUR	10.79*	11.75	11.34	_
D Class non-distributing share CHF hedged	CHF	10.46*	11.35	10.91	10.60
D Class non-distributing share EUR hedged	EUR	10.55*	11.45	10.98	10.64
D Class non-distributing UK reporting fund share	GBP	8.49*	8.92	8.76	9.02
E Class distributing (Q) share EUR hedged	EUR	9.39*	10.35	10.23	10.32
E Class non-distributing share EUR hedged	EUR	10.18*	11.11	10.78	10.58
I Class non-distributing share	USD	11.49*	12.40	11.76	11.09
I Class non-distributing share EUR hedged	EUR	10.71*	11.61	11.11	10.75
X Class non-distributing share	USD	11.77*	12.65	11.91	11.14
ESG Emerging Markets Local Currency Bond Fund					
Total net assets	USD	467,837,231	424,563,728	224,235,302	263,078,766
Net asset value per:					
A Class non-distributing share	USD	9.42	10.43	10.08	9.96
A Class non-distributing share EUR hedged	EUR	8.69	9.68	9.46	9.60
Al Class non-distributing share	USD	11.86	13.13	12.68	_
Al Class non-distributing share EUR hedged	EUR	10.43	11.62	11.35	_
D Class non-distributing share CHF hedged	CHF	8.76	9.73	9.49	9.59
D Class non-distributing share EUR hedged	EUR	8.85	9.84	9.56	9.65
D Class non-distributing UK reporting fund share	GBP	7.14	7.68	7.64	8.19
E Class distributing (Q) share EUR hedged	EUR	8.56	9.73	9.84	10.44
E Class non-distributing share EUR hedged	EUR	9.61	10.73	10.54	10.75
I Class non-distributing share	USD	10.77	11.89	11.41	11.19
I Class non-distributing share EUR hedged	EUR USD	9.59 9.81	10.65	10.33	10.41 10.07
X Class non-distributing share		9.01	10.80	10.31	10.07
ESG Fixed Income Global Opportunities Fund					
Total net assets	EUR	1,030,520,740	1,063,687,951	614,992,585	-
Net asset value per:	5115	40.00	40.00	40.40	
A Class non-distributing share	EUR	10.20	10.66	10.42	_
Al Class non-distributing share	EUR	10.18	10.64	10.40	_
D Class non-distributing share	EUR USD	10.29 9.67	10.72	10.43	_
D Class non-distributing UK reporting fund share USD hedged E Class non-distributing share	EUR	10.09	10.04 10.57	10.38	_
I Class non-distributing share	EUR	10.31	10.74	10.43	_
I Class non-distributing share SEK hedged	SEK	97.04	101.03	10.43	
I Class non-distributing UK reporting fund share USD hedged	USD	9.68	10.04	_	_
X Class distributing (M) share	EUR	9.58	10.06	_	_
X Class distributing (Q) share	EUR	9.83	10.33	10.21	_
X Class non-distributing share	EUR	10.41	10.82	10.45	_
X Class non-distributing share CHF hedged	CHF	10.36	10.77	10.44	_
X Class non-distributing share GBP hedged	GBP	10.53	10.90	10.48	_
X Class non-distributing share JPY hedged	JPY	1,049	1,087	1,047	_
X Class non-distributing share SEK hedged	SEK	104.43	108.45	104.59	_
X Class non-distributing share USD hedged	USD	10.58	10.94	10.49	-
ESG Flex Choice Cautious Fund(2)					
Total net assets	USD	4,788,793	_	_	_
Net asset value per:		-,,			
A Class distributing (S) (M) (G) share	USD	9.80	_	_	_
A Class distributing (S) (M) (G) share HKD hedged	HKD	98.03	_	_	_
A Class non-distributing share	USD	9.56	_	_	_
A Class non-distributing share HKD hedged	HKD	96.87	_	_	_
D Class distributing (T) share	USD	9.66	_	_	_
D Class distributing (T) share HKD hedged	HKD	96.57	_	_	_
D Class non-distributing share	USD	9.57	_	_	_
I Class non-distributing share	USD	9.57	-	_	-
X Class non-distributing share	USD	9.58	_	_	_

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

* Dilution adjustment included, see Note 2(g), for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

 $^{^{\}left(2\right)}$ Fund launched during the period, see Note 1, for further details.

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
ESG Flex Choice Growth Fund(2)					
Total net assets	USD	4,717,980	_	_	_
Net asset value per:		-,,			
A Class distributing (S) (M) (G) share	USD	9.86	_	_	_
A Class distributing (S) (M) (G) share HKD hedged	HKD	98.56	_	_	_
A Class non-distributing share	USD	9.42	_	_	_
A Class non-distributing share HKD hedged	HKD	94.33	_	_	_
D Class distributing (T) share	USD	9.39	_	_	_
D Class distributing (T) share HKD hedged	HKD	93.90	_	_	_
D Class non-distributing share	USD	9.43	_	_	_
I Class non-distributing share	USD	9.43	_	_	_
X Class non-distributing share	USD	9.44	-	_	-
ESG Flex Choice Moderate Fund ⁽²⁾					
Total net assets	USD	4,741,878	_	_	_
Net asset value per:					
A Class distributing (S) (M) (G) share	USD	9.84	_	_	_
A Class distributing (S) (M) (G) share HKD hedged	HKD	98.40	_	_	_
A Class non-distributing share	USD	9.46	_	-	_
A Class non-distributing share HKD hedged	HKD	95.18	_	_	_
D Class distributing (T) share	USD	9.48	_	-	_
D Class distributing (T) share HKD hedged	HKD	94.79	_	-	_
D Class non-distributing share	USD	9.47	_	-	_
I Class non-distributing share	USD	9.48	_	_	_
X Class non-distributing share	USD	9.48	-	_	_
ESG Global Bond Income Fund ⁽¹⁾					
Total net assets	USD	131,272,584	144,156,163	129,498,829	88,430,651
Net asset value per:					
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	92.36	100.08	98.40	101.73
A Class distributing (S) (M) (G) share	USD	9.02	9.82	9.83	10.23
A Class distributing (S) (M) (G) UK reporting fund share AUD hedged	AUD	8.75	9.55	9.58	10.14
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	CAD	8.84	9.64	9.67	10.15
A Class distributing (S) (M) (G) UK reporting fund share EUR hedged	EUR	8.54	9.35	9.43	10.08
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	GBP	8.71	9.50	9.55	10.12
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	HKD	89.47	97.56	97.73	101.63
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	NZD	8.81	9.59	9.62	10.15
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	SGD	8.84	9.63	9.65	10.12
A Class non-distributing share	USD	10.58	11.25	10.76	10.67
Al Class distributing (Q) share EUR hedged	EUR	9.00	9.75	9.68	10.17
Al Class non-distributing share	USD	11.48	12.22	11.69	11.58
Al Class non-distributing share EUR hedged	EUR	9.76	10.43	10.06	10.23
D Class non-distributing share	USD	10.76	11.42	10.87	10.71
D Class non-distributing share CHF hedged	CHF	9.90	10.57	10.17	10.32
D Class non-distributing share EUR hedged	EUR	10.00	10.67	10.25	10.36
D Class non-distributing UK reporting fund share GBP hedged	GBP	10.31	10.95	10.45	10.50
E Class distributing (Q) share EUR hedged	EUR	8.89	9.63	9.56	10.06
E Class non-distributing share EUR hedged	EUR	9.65	10.35	10.04	10.25
I Class distributing (S) (M) (G) share EUR hedged	EUR	9.48	-	-	-
I Class non-distributing share	USD	10.83	11.49	10.92	10.75
I Class non-distributing share BRL hedged	USD	8.27	8.48	7.45	9.60
I Class non-distributing share EUR hedged	EUR	10.12	10.78	10.33	10.43
X Class non-distributing share	USD	11.03	11.67	11.03	10.81
Z Class non-distributing share	USD	10.88	11.53	10.94	10.76
Z Class non-distributing share CHF hedged	CHF	10.09	10.75	10.32	10.44
Z Class non-distributing share EUR hedged	EUR	10.19	10.85	10.39	10.48

⁽²⁾ Fund launched during the period, see Note 1, for further details.

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
ESG Global Conservative Income Fund					
Total net assets	EUR	703,716,215	648,012,670	499,639,963	232,211,689
Net asset value per:					
A Class distributing (A) (G) share	EUR	9.58	10.04	9.72	9.88
A Class distributing (Y) (Q) (G) share	EUR	9.56	10.18	9.85	10.03
A Class non-distributing share	EUR	10.68	11.19	10.46	10.26
Al Class distributing (Q) (G) share	EUR	9.63	10.25	9.92	10.12
Al Class non-distributing share	EUR	10.59	11.10	10.38	10.18
D Class distributing (A) (G) share	EUR	9.76	10.20	9.82	9.93
D Class distributing (Y) (Q) (G) share	EUR	9.70	10.31	9.92	10.05
D Class non-distributing share	EUR	10.88	11.37	10.58	10.33
E Class distributing (Q) (G) share	EUR	9.31	9.94	9.66	9.89
E Class distributing (S) (M) (G) share	EUR	9.71	10.35	9.99	10.10
E Class distributing (Y) (Q) (G) share	EUR	9.41	10.04	9.76	9.99
E Class non-distributing share	EUR	10.52	11.04	10.38	10.23
I Class distributing (Y) (Q) (G) share	EUR	9.77	10.36	9.95	10.06
I Class non-distributing share	EUR	10.99	11.47	10.65	10.36
X Class non-distributing share	EUR	11.16	11.62	10.74	10.40
ESG Global Multi-Asset Income Fund ⁽²⁾					
Total net assets	USD	199,812,982	-	-	-
Net asset value per:					
A Class distributing (M) (G) share	USD	10.95	_	_	_
A Class distributing (S) (M) (G) share	USD	9.80	_	_	-
A Class distributing (S) (M) (G) share EUR hedged	EUR	9.79	_	-	_
A Class distributing (S) (M) (G) share HKD hedged	HKD	98.02	_	_	-
A Class distributing (S) (M) (G) share SGD hedged	SGD	9.80	_	-	-
A Class non-distributing share	USD	9.84	_	-	-
D Class non-distributing share	USD	9.85	_	_	_
E Class distributing (Q) (G) share EUR hedged	EUR	9.83	_	_	_
E Class non-distributing share EUR hedged	EUR	9.83	_	-	-
X Class distributing (Q) (G) share GBP hedged	GBP	9.86	_	_	_
X Class non-distributing share	USD	9.85	-	-	-
ESG Multi-Asset Fund					
Total net assets	EUR	5,866,760,784	3,576,244,828	1,116,352,944	560,739,620
Net asset value per:					
A Class distributing (A) share	EUR	10.99	11.21	_	-
A Class distributing (R) (M) (G) share SGD hedged	SGD	11.49	11.77	10.46	-
A Class distributing (R) (M) (G) share USD hedged	USD	11.55	11.83	10.52	-
A Class non-distributing share	EUR	19.40	19.79	17.31	15.78
A Class non-distributing share AUD hedged	AUD	11.04	11.26	_	-
A Class non-distributing share SGD hedged	SGD	12.14	12.34	10.73	_
A Class non-distributing share USD hedged	USD	50.86	51.70	44.93	40.19
A Class non-distributing share ZAR hedged	ZAR	117.40	116.47	_	_
Al Class non-distributing share	EUR	12.56	12.81	11.21	10.21
C Class non-distributing share	EUR	15.91	16.34	14.47	13.35
C Class non-distributing share USD hedged	USD	38.17	39.04	34.36	31.12
D Class non-distributing share	EUR	21.11	21.48	18.69	16.94
D Class non-distributing share USD hedged	USD	54.19	54.94	47.49	42.24
E Class non-distributing share	EUR	17.30	17.70	15.56	14.25
E Class non-distributing share USD hedged	USD	45.35	46.21	40.36	36.28
I Class non-distributing share	EUR	13.42	13.64	11.84	10.71
I Class non-distributing share BRL hedged	EUR	12.65	11.76	-	-
I Class non-distributing share USD hedged	USD	10.23	10.36		-

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
Euro Bond Fund					
Total net assets	EUR	3,568,689,175	4,309,425,814	5,127,226,706	5,630,335,309
Net asset value per:					
A Class distributing (A) share	EUR	26.35	27.97	27.85	28.20
A Class distributing (A) UK reporting fund share	GBP	22.13	24.08	25.02	25.59
A Class distributing (D) share	EUR	19.67	20.88	20.79	21.04
A Class distributing (M) share	EUR	19.66	20.87	20.78	21.04
A Class non-distributing share	EUR	29.10	30.89	30.75	31.14
A Class non-distributing share JPY hedged	JPY	1,022	1,083	1,075	1,089
A Class non-distributing share PLN hedged	PLN	108.87	114.65	113.62	113.49
A Class non-distributing share USD hedged	USD	13.60	14.38	14.22	14.12
Al Class non-distributing share	EUR	9.92	10.54	10.49	10.62
C Class non-distributing share	EUR	21.66	23.14	23.33	23.92
D Class distributing (A) share	EUR	11.72	12.42	12.34	12.48
D Class distributing (A) UK reporting fund share	GBP	22.29	24.22	25.10	25.64
D Class distributing (A) UK reporting fund share GBP hedged	GBP	10.84	11.45	11.31	11.37
D Class distributing (M) share	EUR	19.78	20.97	20.83	21.07
D Class non-distributing share	EUR	30.67	32.50	32.24	32.53
D Class non-distributing share CHF hedged	CHF	11.75	12.47	12.41	12.58
D Class non-distributing share USD hedged	USD	14.05	14.83	14.61	14.46
E Class distributing (Q) share	EUR	24.20	25.75	25.77	26.22
E Class non-distributing share	EUR	25.93	27.59	27.61	28.10
I Class distributing (A) UK reporting fund share	GBP	8.44	9.16	9.50	9.70
I Class distributing (A) UK reporting fund share GBP hedged	GBP	10.87	11.47	11.33	11.39
I Class distributing (A) UK reporting fund share USD hedged	USD	10.81	11.41	11.25	11.16
I Class non-distributing share	EUR	14.76	15.63	15.48	15.60
I Class non-distributing share CHF hedged	CHF	10.47	11.11	11.04	11.17
I Class non-distributing share JPY hedged	JPY	1,045	1,105	1,092	1,100
I Class non-distributing share USD hedged	USD	11.97	12.62	12.42	12.27
S Class distributing (A) share	EUR	10.12	10.72	10.65	10.76
SR Class non-distributing UK reporting fund share	GBP	7.95	8.63	-	_
SR Class non-distributing UK reporting fund share USD hedged	USD	9.55	10.08	-	-
X Class non-distributing share	EUR	33.29	35.18	34.72	34.83
Euro Corporate Bond Fund					
Total net assets	EUR	2,657,540,822	3,289,055,637	3,483,533,784	2,980,522,109
Net asset value per:	EUD	40.50	44.40	44.00	44.07
A Class distributing (D) share	EUR	13.56	14.40	14.09	14.27
A Class distributing (M) share	EUR	13.31	14.14	13.83	14.01
A Class non-distributing share	EUR	16.79	17.84	17.42	17.60
A Class non-distributing share CHF hedged	CHF	10.08	10.73	10.51	10.66
A Class non-distributing share GBP hedged	GBP SEK	10.76	11.39	11.07	11.15
A Class non-distributing share SEK hedged		102.56	108.90	106.11	107.26
A Class non-distributing share USD hedged	USD	11.48	12.15	11.78	11.64
Al Class non-distributing share	EUR	9.96	10.59	10.34	10.45
C Class non-distributing share	EUR	13.30	14.22	14.06	14.39
D Class distributing (M) share	EUR	13.31	14.15	13.84	14.01
D Class non-distributing share	EUR	17.72	18.79	18.27	18.40
D Class non-distributing share CHF hedged	CHF	10.32	10.96	10.70	10.81
D Class non-distributing share GBP hedged	GBP	10.98	11.61	11.23	11.27
D Class non-distributing share USD hedged	USD	11.73	12.39	11.96	11.78
E Class distributing (Q) share	EUR	14.09	15.01	14.74	14.97
E Class non-distributing share	EUR	15.29	16.29	15.99	16.24
I Class distributing (Q) share	EUR	10.15	10.78	10.55	10.69
I Class non-distributing share	EUR	11.21	11.87	11.53	11.59
I Class non-distributing share CHF hedged	CHF	10.42	11.06	10.78	10.87
I Class non-distributing share GBP hedged	GBP	11.09	11.71	11.31	11.33
I Class non-distributing share JPY hedged	JPY	1,016	1,075	1,041	1,043
X Class distributing (Q) share	EUR	10.01	10.64	10.40	10.54
X Class non-distributing share	EUR	19.09	20.19	19.53	19.55

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
Euro Reserve Fund					
Total net assets	EUR	99,915,472	97,877,530	120,404,066	93,146,101
Net asset value per:					
A Class non-distributing share	EUR	71.58	71.83	72.32	72.72
C Class non-distributing share	EUR	68.48	68.72	69.19	69.58
D Class non-distributing share	EUR	72.06	72.31	72.80	73.21
E Class non-distributing share	EUR	67.83	68.15	68.79	69.35
X Class non-distributing share	EUR	9.73	9.76	9.82	9.87
Euro Short Duration Bond Fund					
Total net assets	EUR	6,878,451,907	8,327,818,672	9,428,076,631	11,604,394,805
Net asset value per:	ODD	40.44	40.00	40.00	40.50
A Class distributing (A) UK reporting fund share	GBP	12.11	12.69	13.28	13.50
A Class distributing (A) UK reporting fund share GBP hedged	GBP	10.98	11.18	11.16	11.15
A Class distributing (A) UK reporting fund share USD hedged	USD EUR	11.62 11.85	11.83 12.12	11.77 12.15	11.61 12.22
A Class distributing (D) share					
A Class distributing (M) share	EUR EUR	11.87 15.42	12.13 15.76	12.17 15.80	12.24 15.90
A Class non-distributing share A Class non-distributing share CHF hedged	CHF	10.33	10.57	10.63	10.74
· ·	USD	12.38	12.61	12.54	12.37
A Class non-distributing share USD hedged	EUR	9.75	9.97	12.54	12.37
Al Class non-distributing share C Class non-distributing share	EUR	11.56	11.89	12.07	12.29
D Class distributing (A) UK reporting fund share	GBP	12.27	12.84	13.39	13.55
D Class distributing (A) UK reporting fund share GBP hedged	GBP	11.17	11.36	11.29	11.25
D Class distributing (A) UK reporting fund share USD hedged	USD	11.30	11.49	11.39	11.20
D Class distributing (M) UK reporting fund share	GBP	10.07	10.53	10.98	11.12
D Class distributing (M) UK reporting fund share GBP hedged	GBP	10.19	10.36	10.30	10.26
D Class non-distributing share	EUR	16.21	16.53	16.52	16.56
D Class non-distributing share CHF hedged	CHF	10.68	10.91	10.94	11.00
D Class non-distributing share USD hedged	USD	11.12	11.30	11.21	11.02
E Class non-distributing share	EUR	13.84	14.18	14.29	14.45
I Class distributing (Q) share	EUR	16.05	16.37	16.34	16.37
I Class non-distributing share	EUR	16.20	16.53	16.50	16.53
I Class non-distributing share CHF hedged	CHF	9.77	9.98	9.99	_
I Class non-distributing share USD hedged	USD	10.96	11.14	11.03	10.84
SI Class non-distributing share	EUR	9.92	10.11	10.08	10.08
SI Class non-distributing share USD hedged	USD	10.36	10.52	10.41	10.21
X Class non-distributing share	EUR	17.07	17.38	17.28	17.24
Euro-Markets Fund					
Total net assets	EUR	1,754,104,539	1,888,937,995	1,497,602,023	1,862,526,676
Net asset value per:					
A Class distributing (A) share	EUR	31.43	35.32	26.47	24.80
A Class distributing (A) UK reporting fund share	GBP	28.32	32.62	25.51	24.14
A Class non-distributing share	EUR	36.29	40.78	30.56	28.63
A Class non-distributing share CHF hedged	CHF	21.68	24.38	18.32	17.19
A Class non-distributing share GBP hedged	GBP	16.84	18.85	14.09	13.32
A Class non-distributing share HKD hedged	HKD	133.88	149.75	111.42	102.40
A Class non-distributing share SGD hedged	SGD	25.64	28.71	21.38	19.86
A Class non-distributing share USD hedged	USD	18.70	20.90	15.54	14.36
Al Class non-distributing share	EUR	12.73	14.31	10.72	10.04
C Class non-distributing share	EUR	27.37	30.94	23.48	22.28
D Class distributing (A) share	EUR	31.90	35.71	26.61	24.81
D Class distributing (A) UK reporting fund share	GBP	26.71	30.65	23.83	22.44
D Class non-distributing share	EUR	40.96	45.85	34.11	31.71
D Class non-distributing share USD hedged	USD	17.36	19.34	14.27	13.09
D Class non-distributing UK reporting fund share	GBP	34.28	39.34	30.54	28.68
D Class non-distributing UK reporting fund share CHF hedged	CHF	19.26	21.57	16.09	14.99
E Class non-distributing share	EUR	32.47	36.57	27.55	25.94
I Class distributing (A) share	EUR	14.67	16.40	12.22	11.39
I Class non-distributing share	EUR	41.12	45.97	34.11	31.63
					0.00
S Class distributing (A) share	EUR	11.95	13.37	9.96	9.29
S Class distributing (A) share S Class non-distributing share X Class non-distributing share	EUR EUR EUR	11.95 12.37 44.77	13.37 13.84 49.86	9.96 10.28 36.69	9.29 9.54 33.76

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
European Equity Income Fund					
Total net assets	EUR	2,090,153,772	2,149,181,806	1,647,519,525	1,715,398,088
Net asset value per:					
A Class distributing (A) (G) share	EUR	15.70	16.57	13.81	14.09
A Class distributing (Q) (G) share	EUR	14.82	15.86	13.22	13.47
A Class distributing (Q) (G) share USD hedged	USD	22.37	23.81	19.71	19.77
A Class distributing (R) (M) (G) share AUD hedged	AUD	11.20	12.06	10.07	10.74
A Class distributing (R) (M) (G) share CAD hedged	CAD	9.09	9.77	8.23	8.68
A Class distributing (R) (M) (G) share CNH hedged	CNH	97.93	104.70	86.78	90.74
A Class distributing (R) (M) (G) share NZD hedged	NZD	9.09	9.76	8.17	8.67
A Class distributing (R) (M) (G) share USD hedged	USD	10.03	10.75	8.94	_
A Class distributing (S) (M) (G) share	EUR	10.98	11.80	9.84	10.20
A Class distributing (S) (M) (G) share GBP hedged	GBP	14.03	15.03	12.47	13.04
A Class distributing (S) (M) (G) share HKD hedged	HKD	192.52	206.24	170.82	174.06
A Class distributing (S) (M) (G) share SGD hedged	SGD	12.08	12.94	10.71	11.05
A Class distributing (S) (M) (G) share USD hedged	USD	12.44	13.32	11.02	11.23
A Class non-distributing share	EUR	23.45	24.74	19.90	19.70
A Class non-distributing share USD hedged	USD	16.25	17.07	13.63	13.28
A Class non-distributing UK reporting fund share	GBP	19.62	21.23	17.81	_
Al Class distributing (Q) (G) share	EUR	11.22	12.00	10.01	10.20
Al Class non-distributing share	EUR	12.49	13.18	10.60	10.49
D Class distributing (A) (G) share	EUR	14.81	15.58	12.88	13.05
D Class distributing (A) (G) UK reporting fund share	GBP	12.40	13.36	11.53	_
D Class distributing (Q) (G) UK reporting fund share	GBP	12.31	13.45	11.61	11.87
D Class distributing (Q) (G) UK reporting fund share GBP hedged	GBP	13.59	14.44	11.92	12.16
D Class distributing (S) (M) (G) share SGD hedged	SGD	9.54	10.18	_	_
D Class distributing (S) (M) (G) share USD hedged	USD	10.54	11.24	9.23	9.33
D Class non-distributing share	EUR	25.30	26.60	21.23	20.86
D Class non-distributing UK reporting fund share	GBP	21.17	22.82	19.01	_
D Class non-distributing UK reporting fund share USD hedged	USD	14.57	15.25	12.09	11.69
E Class distributing (Q) (G) share	EUR	14.09	15.11	12.66	12.97
E Class non-distributing share	EUR	22.23	23.52	19.00	18.91
I Class distributing (A) (G) share	EUR	14.97	15.72	12.96	13.10
I Class non-distributing share	EUR	13.13	13.79	10.97	10.75
I Class non-distributing UK reporting fund share	GBP	10.99	11.83	_	_
SR Class distributing (A) (G) UK reporting fund share	GBP	8.47	9.12	_	_
SR Class non-distributing UK reporting fund share	GBP	8.62	9.29	_	_
X Class distributing (Q) (G) UK reporting fund share	GBP	13.39	14.56	12.44	12.58
X Class non-distributing share	EUR	16.86	17.64	13.93	13.55
European Focus Fund					
Total net assets	EUR	407,290,679	452,090,412	327,560,183	391,029,713
Net asset value per:					
A Class non-distributing share	EUR	33.55	38.77	27.43	23.25
A Class non-distributing share SGD hedged	SGD	26.08	30.03	21.11	17.80
A Class non-distributing share USD hedged	USD	19.18	22.05	15.49	12.87
Al Class non-distributing share	EUR	14.85	17.16	12.15	10.30
C Class non-distributing share	EUR	27.77	32.29	23.13	19.85
D Class non-distributing share	EUR	37.18	42.80	30.05	25.28
D Class non-distributing UK reporting fund share	GBP	31.11	36.72	26.90	22.86
E Class non-distributing share	EUR	31.12	36.05	25.63	21.84
I Class non-distributing share	EUR	37.64	43.27	30.30	25.42

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
European Fund					
Total net assets	EUR	1,573,423,567	1,866,977,485	1,109,565,626	1,146,597,659
Net asset value per:			, , ,		
A Class distributing (A) share	EUR	154.79	178.61	126.21	107.40
A Class distributing (A) UK reporting fund share	GBP	130.16	153.96	113.54	97.58
A Class non-distributing share	EUR	166.48	192.10	135.74	115.51
A Class non-distributing share AUD hedged	AUD	17.84	20.62	14.50	12.54
A Class non-distributing share CAD hedged	CAD	17.25	19.87	13.99	11.88
A Class non-distributing share CNH hedged	CNH	165.38	187.39	128.92	107.78
A Class non-distributing share GBP hedged	GBP	16.49	18.96	13.35	11.48
A Class non-distributing share HKD hedged	HKD	25.19	28.94	20.31	16.97
A Class non-distributing share NZD hedged	NZD	18.59	21.45	15.09	12.99
A Class non-distributing share SGD hedged	SGD	19.51	22.44	15.76	13.34
A Class non-distributing share USD hedged	USD	26.05	29.91	20.98	17.51
C Class non-distributing share	EUR	124.42	144.46	103.36	89.07
D Class distributing (A) UK reporting fund share	GBP EUR	132.48 187.91	156.11 216.02	114.26	97.59 127.96
D Class non-distributing share	USD	24.62	28.17	151.51 19.62	16.25
D Class non-distributing share USD hedged	GBP	24.62 157.26	185.32	135.65	115.72
D Class non-distributing UK reporting fund share	EUR	148.55	171.83	122.03	104.36
E Class non-distributing share I Class non-distributing share	EUR	148.55	217.62	152.03	104.36
I Class non-distributing share USD hedged	USD	19.72	22.53	15.64	12.93
S Class non-distributing share	EUR	15.19	17.44	12.21	10.30
X Class non-distributing share	EUR	206.59	236.31	164.07	137.18
European High Yield Bond Fund					
Total net assets	EUR	467,294,709	363,644,142	137,981,997	70,509,445
Net asset value per:					
A Class non-distributing share	EUR	12.24*	12.86	11.76	11.62
A Class non-distributing share CHF hedged	CHF	11.90*	12.52	11.48	11.38
A Class non-distributing share SEK hedged	SEK	121.52*	127.61	116.44	115.29
D Class distributing (A) share	EUR	10.06*	10.54	9.94	10.17
D Class distributing (A) UK reporting fund share GBP hedged	GBP	10.44*	10.91	10.25	10.49
D Class non-distributing share	EUR	12.70*	13.32	12.12	11.93
E Class distributing (Q) share	EUR	9.91*	10.56	9.99	10.23
E Class non-distributing share	EUR	11.86*	12.49	11.48	11.41
X Class non-distributing share	EUR	13.32*	13.92	12.58	12.29
Z Class non-distributing share Z Class non-distributing share USD hedged	EUR USD	10.40* 9.60*	10.88	9.88	_
European Special Situations Fund					
Total net assets	EUR	1,432,506,131	1,667,223,264	1,219,151,426	1,253,130,898
Net asset value per:					
A Class distributing (A) share	EUR	9.52	11.16	_	_
A Class non-distributing share	EUR	57.70	67.59	50.33	45.77
A Class non-distributing share AUD hedged	AUD	20.93	24.56	18.20	16.81
A Class non-distributing share CAD hedged	CAD	20.23	23.67	17.55	15.93
A Class non-distributing share CNH hedged	CNH	491.55	566.44	410.10	365.86
A Class non-distributing share GBP hedged	GBP	19.18	22.39	16.61	15.26
A Class non-distributing share HKD hedged	HKD	151.39	176.53	130.62	116.74
A Class non-distributing share USD hedged	USD	23.13	26.97	19.94	17.80
C Class non-distributing share	EUR	45.90	54.11	40.79	37.57
D Class non-distributing share	EUR	65.10	75.98	56.15	50.69
D Class non-distributing share USD hedged	USD	22.13	25.71	18.86	16.72
E Class non-distributing share	EUR	52.94	62.17	46.52	42.53
I Class distributing (A) share	EUR	12.25	14.28	10.52	_
I Class non-distributing share	EUR	17.59	20.50	15.11	13.61
X Class non-distributing share	EUR	17.53	20.35	14.89	13.31
European Sustainable Equity Fund Total net assets	EUR	5,136,456	5 72 <i>1</i> 517	_	
Net asset value per:	EUR	5,130,450	5,724,517	-	_
A Class non-distributing share	EUR	9.92	11.27		
A Class non-distributing share	EUR	9.92 8.87	10.08	_	-
7 ti Glado Hori distributing share			9.68		_
D Class non-distributing LIK reporting fund share	(200				
D Class non-distributing UK reporting fund share	GBP FUR	8.35 8.85		_	_
D Class non-distributing UK reporting fund share E Class non-distributing share I Class non-distributing UK reporting fund share	EUR GBP	8.85 8.36	10.07 9.69	<u>-</u>	_ _

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

* Dilution adjustment included, see Note 2(g), for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
European Value Fund					
Total net assets	EUR	864,833,412	959,233,726	565,454,831	865,538,450
Net asset value per:	_				
A Class distributing (A) share	EUR	59.15	60.01	46.57	45.61
A Class distributing (A) UK reporting fund share	GBP	52.89	55.00	44.54	44.07
A Class non-distributing share	EUR	79.62	80.77	61.94	60.18
A Class non-distributing share AUD hedged A Class non-distributing share CNH hedged	AUD CNH	15.10 155.18	15.31 154.76	11.71 115.44	11.60 109.93
A Class non-distributing share HKD hedged	HKD	148.05	149.51	113.75	109.93
A Class non-distributing share USD hedged	USD	15.32	15.46	11.76	11.20
C Class non-distributing share	EUR	57.14	58.33	45.29	44.56
D Class distributing (A) UK reporting fund share	GBP	53.10	55.01	44.52	44.05
D Class non-distributing share	EUR	88.62	89.57	68.17	65.74
D Class non-distributing share USD hedged	USD	16.52	16.61	12.53	11.85
E Class non-distributing share	EUR	72.50	73.73	56.82	55.49
I Class non-distributing share	EUR	18.86	19.03	14.45	13.90
S Class distributing (A) share	EUR	10.82	10.93	8.47	8.30
X Class non-distributing share	EUR	12.82	12.89	9.71	9.27
FinTech Fund			057.000.000	100 044 000	00 475 504
Total net assets Net asset value per:	USD	607,396,056	857,029,862	120,341,823	39,175,521
A Class distributing (A) UK reporting fund share	GBP	5.29	7.21	_	_
A Class non-distributing share	USD	14.03	19.69	13.71	10.53
A Class non-distributing share EUR hedged	EUR	12.94	18.34	12.90	10.33
A Class non-distributing share SGD hedged	SGD	13.58	19.13	13.36	10.44
Al Class non-distributing share	USD	15.41	21.62	15.06	11.56
C Class non-distributing UK reporting fund share	GBP	5.25	7.21	_	_
D Class non-distributing share	USD	14.44	20.18	13.94	10.61
D Class non-distributing share EUR hedged	EUR	13.32	18.79	13.11	10.29
D Class non-distributing UK reporting fund share	GBP	10.77	14.64	10.46	8.69
D Class non-distributing UK reporting fund share GBP hedged	GBP	13.53	18.97	13.20	10.37
E Class non-distributing share	USD	17.72	24.92	17.44	13.46
E Class non-distributing share EUR hedged	EUR	12.71	18.05	12.76	10.15
I Class distributing (A) UK reporting fund share	GBP	5.32	7.23	_	_
I Class non-distributing share	USD	14.57	20.33	14.01	10.64
I Class non-distributing share EUR hedged	EUR	15.31	21.57	15.01	11.75
X Class non-distributing share Z Class non-distributing UK reporting fund share	USD GBP	14.92 10.88	20.75 14.77	14.20 10.53	10.71 8.71
Fixed Income Global Opportunities Fund Total net assets	USD	10,576,401,006	10,990,274,596	9,746,939,332	9,742,532,405
Net asset value per:		,,,	,,,,	-,,	-,,,
A Class distributing (A) share	USD	10.08	10.43	10.20	9.97
A Class distributing (A) share EUR hedged	EUR	9.13	9.48	9.37	9.38
A Class distributing (D) share	USD	10.19	10.59	10.37	10.14
A Class distributing (M) share	USD	10.18	10.58	10.36	10.13
A Class distributing (Q) share	USD	10.19	10.60	10.38	10.18
A Class distributing (Q) share EUR hedged	EUR	6.68	6.98	6.89	6.93
A Class distributing (Q) share SGD hedged	SGD	14.51	15.10	14.78	14.60
A Class distributing (R) (M) (G) share AUD hedged	AUD	8.90	9.35	9.28	9.31
A Class distributing (R) (M) (G) share CNH hedged	CNH	94.05	98.44	96.85	95.96
A Class distributing (S) (M) (G) share	USD	11.70	12.27	12.21	12.19
A Class distributing (S) (M) (G) share HKD hedged	HKD	88.01	92.45	92.03	91.92
A Class non-distributing share	USD	15.26	15.79	15.22	14.61
A Class non-distributing share CHF hedged	CHF	10.00	10.39	10.13	9.99
A Class non-distributing share EUR hedged	EUR JPY	10.04	10.43	10.15	9.98
A Class non-distributing share JPY hedged A Class non-distributing share PLN hedged	JPY PLN	1,064 16.42	1,103 16.91	1,068 16.37	1,047 15.84
A Class non-distributing share PEN hedged A Class non-distributing share SEK hedged	SEK	102.96	106.80	103.69	101.54
A Class non-distributing share SGD hedged	SGD	21.77	22.52	21.72	20.99
A Class non-distributing that e GOD nedged A Class non-distributing UK reporting fund share GBP hedged	GBP	10.71	11.09	10.72	10.47
Al Class non-distributing share	USD	12.12	12.53	12.09	11.60
Al Class non-distributing share EUR hedged	EUR	10.24	10.63	10.35	10.18
C Class distributing (D) share	USD	10.18	10.59	10.37	10.14
C Class distributing (Q) share	USD	10.13	10.55	10.32	10.12

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
C Class non-distributing share	USD	12.66	13.17	12.86	12.50
D Class distributing (A) share	USD	13.68	14.11	13.82	13.50
D Class distributing (A) share CAD hedged	CAD	9.83	10.15	9.95	9.81
D Class distributing (A) share EUR hedged	EUR	9.15	9.48	9.36	9.38
D Class distributing (A) UK reporting fund share GBP hedged	GBP	4.69	4.84	4.75	4.72
D Class distributing (Q) share	USD	10.71	11.15	10.91	10.70
D Class distributing (Q) share CHF hedged	CHF	9.06	9.47	9.38	9.45
D Class distributing (Q) share EUR hedged	EUR	6.70	7.00	6.91	6.95
D Class non-distributing share	USD	15.98	16.48	15.81	15.10
D Class non-distributing share CHF hedged	CHF	10.86	11.26	10.93	10.72
D Class non-distributing share EUR hedged	EUR	10.78	11.17	10.81	10.58
D Class non-distributing share GBP hedged	GBP	11.73	12.11	11.66	11.32
D Class non-distributing share PLN hedged	PLN	17.20	17.67	17.02	16.39
D Class non-distributing share SGD hedged	SGD	22.81	23.53	22.59	21.72
E Class non-distributing share	USD	14.12	14.63	14.18	13.68
E Class non-distributing share EUR hedged	EUR	9.32	9.71	9.49	9.38
I Class distributing (M) share CAD hedged	CAD	9.65	10.03	9.84	9.70
I Class distributing (Q) share	USD	9.98	10.38	10.16	9.96
I Class distributing (Q) share EUR hedged	EUR GBP	8.87 9.91	9.27	9.16	9.21
I Class distributing (Q) share GBP hedged I Class distributing (Q) share JPY hedged	JPY	9.91	10.32 985	10.13 969	10.10 971
I Class non-distributing share	USD	12.75	13.15	12.59	12.01
I Class non-distributing share AUD hedged	AUD	10.82	11.17	10.73	10.38
I Class non-distributing share CAD hedged	CAD	11.78	12.15	11.66	11.21
I Class non-distributing share CHF hedged	CHF	11.62	12.13	11.67	11.42
I Class non-distributing share EUR hedged	EUR	11.15	11.55	11.16	10.90
I Class non-distributing share GBP hedged	GBP	11.88	12.25	11.77	11.41
I Class non-distributing share JPY hedged	JPY	1,124	1,160	1,117	1,087
J Class distributing (M) share	USD	10.19	10.59	10.37	10.14
S Class distributing (A) share EUR hedged	EUR	9.86	10.21	10.08	10.10
S Class distributing (Q) share	USD	10.26	10.68	10.45	10.25
S Class non-distributing share	USD	10.88	11.22	10.75	10.26
S Class non-distributing share CHF hedged	CHF	10.34	10.71	10.39	10.18
S Class non-distributing share EUR hedged	EUR	10.41	10.78	10.42	10.19
X Class distributing (M) share	USD	10.19	10.59	10.37	10.14
X Class distributing (M) share AUD hedged	AUD	10.47	10.90	10.70	10.61
X Class distributing (M) share EUR hedged	EUR	8.97	9.36	9.25	9.27
X Class distributing (Q) share EUR hedged	EUR	9.18	9.59	9.47	9.52
X Class distributing (Q) share GBP hedged	GBP	9.38	9.76	9.59	9.56
X Class non-distributing share	USD	12.55	12.90	12.29	11.67
X Class non-distributing share AUD hedged	AUD	12.88	13.27	12.68	12.20
X Class non-distributing share CAD hedged	CAD	11.97	12.32	11.76	11.25
X Class non-distributing share CHF hedged	CHF	12.13	12.54	12.10	11.79
X Class non-distributing share EUR hedged	EUR	11.89	12.27	11.81	11.48
X Class non-distributing share GBP hedged	GBP	11.82	12.16	11.63	11.21
X Class non-distributing share SEK hedged	SEK	11.14	11.49	11.02	10.67
Future Consumer Fund					
Total net assets	USD	15,077,560	20,285,571	-	-
Net asset value per:					
A Class non-distributing share	USD	7.28	10.05	-	_
Al Class non-distributing share	USD	8.64	11.92	-	_
D Class non-distributing share	USD	7.34	10.08	-	-
D Class non-distributing UK reporting fund share	GBP	5.47	7.31	_	_
E Class non-distributing share	USD	8.87	12.27	_	_
I Class non-distributing share	USD	7.34	_	_	_
I Class non-distributing UK reporting fund share	GBP	5.47	7.31	_	_
X Class non-distributing UK reporting fund share	GBP	5.50	7.33	_	-
Z Class non-distributing share	USD	7.35	10.08	_	_

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

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as at 28 February 2022 continued

	Currency	29 February 2022	31 August 2021	31 August 2020	31 August 2019
	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
Future Of Transport Fund					
Total net assets	USD	1,941,324,544	1,753,241,623	309,608,832	110,035,733
Net asset value per: A Class distributing (A) share	USD	8.92			
A Class distributing (A) UK reporting fund share	GBP	6.65	7.54*	<u>-</u>	_
A Class non-distributing share	USD	14.87	17.32*	10.76	8.20
A Class non-distributing share CNH hedged	CNH	86.71	99.99*	10.70	0.20
A Class non-distributing share EUR hedged	EUR	13.69	16.09*	10.09	7.94
A Class non-distributing share SGD hedged	SGD	14.31	16.72*	10.42	8.10
Al Class non-distributing share	USD	18.25	21.27*	13.21	10.07
D Class non-distributing share EUR hedged	EUR	14.09	16.49*	10.25	8.00
D Class non-distributing UK reporting fund share	GBP	11.41	12.89*	8.21	6.77
D Class non-distributing UK reporting fund share GBP hedged	GBP	14.32	16.68*	10.35	8.08
E Class non-distributing share	USD	19.25	22.49*	14.04	10.75
E Class non-distributing share EUR hedged	EUR	13.46	15.86*	9.99	7.90
I Class distributing (A) UK reporting fund share	GBP	6.70	7.55*	_	-
I Class non-distributing share	USD	15.43	17.88*	10.99	8.29
I Class non-distributing share EUR hedged	EUR	16.60	19.41*	12.04	9.37
X Class non-distributing share	USD	15.81	18.26*	11.14	8.35
Z Class non-distributing UK reporting fund share	GBP	11.54	13.01*	8.26	6.79
Global Allocation Fund					
Total net assets	USD	17,433,317,312	18,768,461,196	14,364,783,152	14,264,886,849
Net asset value per:	1100	70.04	75.00	04.05	55.05
A Class distributing (A) share	USD	70.31	75.92	64.85	55.65
A Class distributing (A) share EUR hedged	EUR	40.64	44.14	38.07	33.50
A Class distributing (Y) (Q) (G) share	USD	9.27	10.08	_	_
A Class distributing (Y) (Q) (G) share AUD hedged	AUD	9.21	10.08	_	_
A Class distributing (Y) (Q) (G) share SGD hedged	SGD USD	9.26 72.32	10.08	- 66 71	- 57.22
A Class non-distributing share	AUD	20.84	78.08 22.63	66.71 19.42	57.23 17.07
A Class non-distributing share AUD hedged	CHF	14.25	15.48	13.38	11.78
A Class non-distributing share CHF hedged A Class non-distributing share CNH hedged	CNH	170.47	181.94	152.29	129.50
A Class non-distributing share EUR hedged	EUR	43.73	47.51	40.97	36.05
A Class non-distributing share GBP hedged	GBP	36.22	39.18	33.63	29.46
A Class non-distributing share HKD hedged	HKD	17.22	18.62	15.92	13.67
A Class non-distributing share PLN hedged	PLN	20.42	22.05	18.93	16.45
A Class non-distributing share SGD hedged	SGD	16.79	18.15	15.53	13.48
Al Class non-distributing share	USD	14.42	15.57	13.30	11.41
Al Class non-distributing share EUR hedged	EUR	12.17	13.22	11.40	10.03
C Class non-distributing share	USD	53.87	58.53	50.63	43.99
C Class non-distributing share EUR hedged	EUR	32.60	35.63	31.11	27.72
D Class distributing (A) share	USD	71.06	76.44	65.11	55.70
D Class distributing (A) share EUR hedged	EUR	41.05	44.42	38.20	33.52
D Class non-distributing share	USD	80.50	86.59	73.42	62.53
D Class non-distributing share AUD hedged	AUD	22.36	24.19	20.61	17.98
D Class non-distributing share CHF hedged	CHF	15.31	16.57	14.21	12.42
D Class non-distributing share EUR hedged	EUR	48.68	52.69	45.10	39.39
D Class non-distributing share GBP hedged	GBP	38.85	41.86	35.66	31.01
D Class non-distributing share PLN hedged	PLN	21.93	23.58	20.09	17.34
D Class non-distributing share SGD hedged	SGD	18.12	19.51	16.57	14.27
D Class non-distributing UK reporting fund share	GBP	60.02	62.83	55.12	51.19
E Class non-distributing share	USD	65.48	70.87	60.85	52.47
E Class non-distributing share EUR hedged	EUR	41.26	44.93	38.94	34.44
E Class non-distributing share PLN hedged	PLN	19.30	20.89	18.02	15.75
I Class non-distributing share	USD	80.69	86.71	73.37	62.34
I Class non-distributing share EUR hedged	EUR	48.31	52.23	44.62	38.89
I Class non-distributing share SGD hedged	SGD	18.17	19.60	16.67	14.33
J Class non-distributing share	USD	92.88	99.43	83.51	70.43
X Class distributing (A) share	USD	15.78	16.90	14.39	12.29
X Class non-distributing share	USD	92.26	98.78	82.95	69.96
X Class non-distributing share AUD hedged	AUD	25.39	27.33	23.07	19.93
X Class non-distributing share EUR hedged	EUR	14.27	15.38	13.04	11.27
X Class non-distributing share JPY hedged	JPY	1,432	1,535	1,295	1,109

Prices are quoted in the Dealing Currency(ies) of the relevant Share Classe. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. * Dilution adjustment included, see Note 2(g), for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
Global Corporate Bond Fund					
Total net assets	USD	969,081,705	1,425,677,563	2,095,033,294	2,117,770,155
Net asset value per:					
A Class distributing (A) share EUR hedged	EUR	8.74	9.47	9.40	9.32
A Class distributing (M) share AUD hedged	AUD	11.73	12.74	12.57	12.35
A Class distributing (M) share CAD hedged	CAD	10.85	11.77	11.61	11.31
A Class distributing (M) share GBP hedged	GBP	10.28	11.15	11.02	10.87
A Class distributing (M) share NZD hedged	NZD	11.90	12.91	12.72	12.50
A Class distributing (Q) share	USD	11.00	11.93	11.75	11.34
A Class distributing (R) (M) (G) share AUD hedged	AUD	10.58	11.56	11.52	11.41
A Class distributing (R) (M) (G) share CNH hedged	CNH	98.16	106.93	105.97	103.15
A Class distributing (R) (M) (G) share NZD hedged	NZD	9.32	10.18	10.14	10.05
A Class distributing (S) (M) (G) share	USD	10.64	11.63	11.62	11.39
A Class distributing (S) (M) (G) share HKD hedged	HKD	79.23	86.62	86.61	84.84
A Class distributing (S) (M) (G) share SGD hedged	SGD	9.39	10.26	10.25	10.15
A Class non-distributing share	USD	14.92	16.10	15.68	14.91
A Class non-distributing share EUR hedged	EUR	12.90	13.98	13.72	13.42
A Class non-distributing share SEK hedged	SEK	103.31	111.88	109.59	106.64
D Class distributing (Q) share GBP hedged	GBP	10.13	10.98	10.85	10.72
D Class non-distributing share	USD	15.84	17.05	16.53	15.65
D Class non-distributing share EUR hedged	EUR	13.68	14.78	14.45	14.07
D Class non-distributing UK reporting fund share GBP hedged	GBP	10.38	11.17	10.86	10.52
E Class non-distributing share	USD	13.88	15.00	14.69	14.04
E Class non-distributing share EUR hedged	EUR	12.04	13.07	12.90	12.68
I Class distributing (A) UK reporting fund share GBP hedged	GBP	9.92	10.68	10.54	10.40
I Class non-distributing share	USD	12.19	13.11	12.69	12.00
I Class non-distributing share CAD hedged	CAD	11.90	12.81	12.42	11.86
I Class non-distributing share EUR hedged	EUR	10.37	11.20	10.94	10.63
X Class distributing (A) UK reporting fund share GBP hedged	GBP	9.31	9.99	9.86	9.73
X Class non-distributing share	USD	17.08	18.33	17.66	16.62
X Class non-distributing share EUR hedged	EUR	14.79	15.93	15.49	14.99
X Class non-distributing share NOK hedged	NOK	112.33	120.40	116.16	111.42
Global Dynamic Equity Fund					
Total net assets	USD	535,107,849	512,958,953	361,986,689	614,552,911
Net asset value per:					
A Class distributing (A) share	USD	29.32	31.94	24.25	20.18
A Class non-distributing share	USD	29.40	32.03	24.31	20.24
A Class non-distributing share CNH hedged	CNH	189.43	204.17	151.91	125.40
A Class non-distributing share EUR hedged	EUR	18.18	19.95	15.29	13.05
C Class non-distributing share	USD	24.09	26.42	20.30	17.11
C Class non-distributing share EUR hedged	EUR	15.21	16.79	13.03	11.26
D Class distributing (A) share	USD	26.88	29.17	22.00	18.22
D Class non-distributing share	USD	32.60	35.39	26.66	22.02
D Class non-distributing share EUR hedged	EUR	19.51	21.33	16.22	13.74
E Class non-distributing share	USD	27.14	29.64	22.61	18.92
E Class non-distributing share EUR hedged	EUR	17.13	18.84	14.50	12.44
I Class non-distributing share	USD	11.50	12.47	_	-
X Class non-distributing share	USD	38.16	41.19	30.71	25.13

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
Global Equity Income Fund					
Total net assets	USD	999,230,986	1,055,991,438	1,014,495,447	1,299,516,668
Net asset value per:		,,	,,,	, , , , , ,	,,.
A Class distributing (A) (G) share	USD	15.82	16.23	13.29	13.03*
A Class distributing (A) (G) share EUR hedged	EUR	11.77	12.14	10.04	10.12*
A Class distributing (Q) (G) share	USD	15.63	16.17	13.29	13.05*
A Class distributing (Q) (G) share EUR hedged	EUR	12.81	13.33	11.06	11.17*
A Class distributing (Q) (G) share SGD hedged	SGD	14.45	14.97	12.33	12.30*
A Class distributing (Q) (G) UK reporting fund share	GBP	11.65	11.72	9.97	10.68*
A Class distributing (R) (M) (G) share AUD hedged	AUD	12.25	12.78	10.51	10.58*
A Class distributing (R) (M) (G) share CNH hedged	CNH	126.14	130.72	106.74	104.42*
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	128.45	132.38	107.95	108.18*
A Class distributing (S) (M) (G) share	USD	15.80	16.41	13.55	13.37*
A Class distributing (S) (M) (G) share CNH hedged	CNH	126.14	129.51	104.76	102.38*
A Class distributing (S) (M) (G) share HKD hedged	HKD	119.87	124.57	102.94	101.79*
A Class distributing (S) (M) (G) share SGD hedged	SGD	12.25	12.74	10.53	10.55*
A Class non-distributing share	USD	21.84	22.41	17.96	17.10*
A Class non-distributing share CHF hedged	CHF	13.19	13.62	11.04	10.78*
A Class non-distributing share EUR hedged	EUR	17.50	18.05	14.60	14.30*
A Class non-distributing share PLN hedged	PLN	21.95	22.53	18.15	17.65*
A Class non-distributing share SGD hedged	SGD	19.46	19.99	16.05	15.53*
Al Class distributing (Q) (G) share EUR hedged	EUR	11.06	11.51	9.55	9.64*
Al Class non-distributing share	USD	14.14	14.51	11.63	11.08*
Al Class non-distributing share EUR hedged	EUR	11.90	12.28	9.93	9.73*
C Class distributing (Q) (G) share	USD	13.00	13.53	11.26	11.20*
C Class non-distributing share	USD	17.95	18.53	15.04	14.50*
D Class distributing (A) (G) share	USD	18.32	18.73	15.21	14.81*
D Class distributing (Q) (G) share	USD	16.78	17.30	14.11	13.75*
D Class distributing (Q) (G) share EUR hedged	EUR	13.75	14.26	11.74	11.77*
D Class distributing (Q) (G) UK reporting fund share	GBP	12.53	12.56	10.60	11.27*
D Class distributing (Q) (G) UK reporting fund share GBP hedged	GBP	9.47	9.79	8.03	8.03*
D Class non-distributing share	USD	23.76	24.29	19.32	18.26*
D Class non-distributing share CHF hedged	CHF	16.67	17.16	13.80	13.38*
D Class non-distributing share EUR hedged	EUR	18.77	19.30	15.49	15.05*
D Class non-distributing share PLN hedged	PLN	23.55	24.09	19.25	18.59*
D Class non-distributing share SGD hedged	SGD	20.87	21.36	17.02	16.35*
E Class distributing (Q) (G) share	USD	14.83	15.38	12.70	12.54*
E Class distributing (Q) (G) share EUR hedged	EUR	11.83	12.34	10.28	10.44*
E Class non-distributing share	USD	20.68	21.27	17.13	16.40*
E Class non-distributing share EUR hedged	EUR	11.44	11.83	9.62	9.46*
I Class non-distributing share	USD	16.31	16.65	13.21	12.46*
X Class non-distributing share	USD	26.67	27.12	21.35	19.96*

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
Global Government Bond Fund					
Total net assets	USD	801,966,246	779,645,367	920,866,113	739,894,648
Net asset value per:					
A Class distributing (D) share	USD	21.63	22.81	22.76	22.26
A Class distributing (D) share EUR hedged	EUR	18.31	19.39	19.50	19.50
A Class distributing (M) share	USD	21.65	22.83	22.78	22.29
A Class distributing (M) share EUR hedged	EUR	18.15	19.22	19.34	19.33
A Class distributing (M) share GBP hedged	GBP	9.87	10.41	10.41	10.31
A Class distributing (M) share HKD hedged	HKD	101.70	107.33	107.19	104.87
A Class non-distributing share	USD	30.98	32.63	32.40	31.54
A Class non-distributing share EUR hedged	EUR	25.81	27.29	27.33	27.18
C Class distributing (D) share	USD	19.75	20.93	21.05	20.74
C Class distributing (D) share EUR hedged	EUR	16.92	18.00	18.25	18.38
C Class distributing (M) share	USD	20.97	22.09	22.09	21.76
C Class non-distributing share	USD	23.08	24.46	24.60	24.24
C Class non-distributing share EUR hedged	EUR	19.26	20.50	20.78	20.94
D Class distributing (M) share	USD	21.67	22.86	22.81	22.32
D Class distributing (M) share EUR hedged	EUR	18.20	19.28	19.36	19.35
D Class non-distributing share	USD	32.28	33.94	33.59	32.57
D Class non-distributing share EUR hedged	EUR	27.22	28.74	28.68	28.43
E Class non-distributing share	USD	27.72	29.27	29.22	28.58
E Class non-distributing share EUR hedged	EUR	23.01	24.39	24.55	24.54
I Class distributing (A) share EUR hedged	EUR	9.93	10.48	10.54	10.54
I Class non-distributing share	USD	11.41	11.99	11.85	11.47
I Class non-distributing share EUR hedged	EUR	9.53	10.05	_	_
X Class non-distributing share EUR hedged	EUR	11.18	11.77	11.70	11.53
X Class non-distributing share NOK hedged	NOK	109.70	114.79	113.05	110.04
X Class non-distributing share SEK hedged	SEK	103.14	108.50	107.32	105.34
X Class non-distributing UK reporting fund share	GBP	8.58	8.75	8.91	9.37

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
Olahad Wint Wints Bound Franch	,	, , , , ,			
Global High Yield Bond Fund Total net assets	USD	2,349,113,724	2,572,901,253	1,646,775,145	1,226,114,979
Net asset value per:	000	2,545,115,724	2,372,301,233	1,040,773,143	1,220,114,373
A Class distributing (D) UK reporting fund share	GBP	5.83	6.10	6.05	6.54
A Class distributing (D) UK reporting fund share EUR hedged	EUR	4.91	5.30	5.13	5.24
A Class distributing (M) share	USD	7.85	8.45	8.09	8.02
A Class distributing (M) share EUR hedged	EUR	4.85	5.24	5.07	5.18
A Class distributing (Q) share	USD	12.16	13.08	12.54	12.47
A Class distributing (R) (M) (G) share AUD hedged	AUD	6.26	6.80	6.58	6.78
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	85.15	91.97	88.90	90.43
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	99.42	107.73	104.20	104.60
A Class distributing (S) (M) (G) share	USD	6.47	7.03	6.87	6.95
A Class distributing (S) (M) (G) share HKD hedged	HKD	48.67	52.97	51.76	52.41
A Class distributing (S) (M) (G) share SGD hedged	SGD	9.04	9.83	9.60	9.86
A Class non-distributing share	USD	28.08	29.69	27.39	26.04
A Class non-distributing share EUR hedged	EUR	17.56	18.65	17.36	17.01
A Class non-distributing share GBP hedged	GBP	19.40	20.53	19.01	18.57
A Class non-distributing share PLN hedged	PLN	15.17	15.98	14.81	14.35
A Class non-distributing share SEK hedged	SEK	13.97	14.82	13.77	13.45
Al Class distributing (Q) share EUR hedged	EUR	9.70	10.48	10.40	10.20
AI Class non-distributing share EUR hedged	EUR	10.56	11.21	10.43	10.22
C Class distributing (D) share	USD	8.01	8.61	8.25	8.18
C Class distributing (D) share EUR hedged	EUR	_	5.42	5.24	5.36
C Class non-distributing share	USD	23.48	24.97	23.33	22.46
C Class non-distributing share EUR hedged	EUR	13.48	14.41	13.58	13.48
D Class distributing (M) share	USD	7.89	8.49	8.14	8.06
D Class distributing (M) share EUR hedged	EUR	4.87	5.27	5.09	5.20
D Class distributing (Q) share GBP hedged	GBP	8.65	9.32	8.96	9.16
D Class non-distributing share	USD	30.44	32.07	29.38	27.75
D Class non-distributing UK reporting fund share EUR hedged	EUR	18.97	20.07	18.56	18.06
D Class non-distributing UK reporting fund share GBP hedged	GBP	20.82	21.95	20.18	19.58
E Class distributing (Q) share EUR hedged	EUR USD	9.68 25.07	10.46	10.12 24.63	10.36 23.54
E Class non-distributing share			26.57		
E Class non-distributing share EUR hedged	EUR USD	15.68 10.22	16.69 10.99	15.62 10.53	15.38 10.44
I Class distributing (M) share	USD	30.77	32.39	29.63	27.93
I Class non-distributing share	CAD	13.55	14.28	13.09	12.53
I Class non-distributing share CAD hedged I Class non-distributing share EUR hedged	EUR	11.01	11.65	10.75	10.45
I Class non-distributing UK reporting fund share CHF hedged	CHF	9.50	10.06	10.75	10.45
X Class distributing (A) share EUR hedged	EUR	8.56	9.02	8.72	8.90
X Class non-distributing share	USD	12.24	12.85	11.69	10.96
X Class non-distributing share EUR hedged	EUR	21.94	23.14	21.24	20.52
Global Inflation Linked Bond Fund					
Total net assets	USD	471,392,269	373,611,254	167,161,799	131,288,512
Net asset value per:		10.11	10.10	4= 04	4-4-
A Class distributing (M) share	USD	16.41	16.40	15.64	15.17
A Class non-distributing share	USD	16.90	16.90	16.12	15.63
A Class non-distributing share EUR hedged	EUR	14.64	14.69	14.13	14.01
C Class distributing (M) share	USD	14.28	14.36	13.87	13.62
C Class non-distributing share	USD	14.27	14.36	13.87	13.61
D Class distributing (M) share	USD	16.56	16.52	15.71	15.21
D Class non-distributing share	USD	17.68	17.63	16.76	16.19
D Class non-distributing share EUR hedged	EUR	15.31	15.33	14.70	14.51
E Class non-distributing share EUR hedged	EUR	13.75	13.83	13.38	13.32
I Class non-distributing share	USD	10.49	10.47	15.06	_ 15 57
X Class non-distributing share EUR hedged	EUR	16.65	16.63	15.86	15.57

as at 28 February 2022 continued

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	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
Global Long-Horizon Equity Fund					
Total net assets	USD	1,279,357,187	1,092,916,141	533,080,551	403,708,515
Net asset value per:					
A Class distributing (A) share	USD	21.70	23.75*	17.96	14.86
A Class distributing (A) UK reporting fund share	GBP	24.41	26.00*	20.34	18.35
A Class non-distributing share	USD	88.66	97.03*	73.38	60.72
A Class non-distributing share SGD hedged	SGD	20.88	22.90*	17.34	14.57
Al Class non-distributing share	USD	17.06	18.67*	14.11	11.68
C Class non-distributing share	USD	66.83	73.60*	56.35	47.22
D Class distributing (A) UK reporting fund share	GBP	25.03	26.55*	20.62	18.52
D Class non-distributing share	USD	95.59	104.23*	78.24	64.25
E Class non-distributing share	USD	79.24	86.94*	66.07	54.95
I Class non-distributing share	USD	10.94	11.91*	_	_
X Class non-distributing share	USD	15.23	16.52*	12.27	
Global Multi-Asset Income Fund					
Total net assets	USD	6,636,762,457	7,295,326,620	6,860,222,387	7,772,631,181
Net asset value per:					
A Class distributing (A) (G) share	USD	9.63	10.15	9.52	9.71
A Class distributing (A) (G) share CHF hedged	CHF	8.65	9.16	8.70	9.13
A Class distributing (A) (G) share EUR hedged	EUR	7.84	8.30	7.86	8.23
A Class distributing (M) (G) share	USD	9.70	10.43	9.79	10.00
A Class distributing (Q) (G) share	USD	9.71	10.45	9.82	10.04
A Class distributing (Q) (G) share AUD hedged	AUD	9.19	9.92	9.36	9.78
A Class distributing (Q) (G) share SGD hedged	SGD	8.38	9.03	8.49	8.79
A Class distributing (R) (M) (G) share AUD hedged	AUD	8.85	9.57	8.97	9.33
A Class distributing (R) (M) (G) share CAD hedged	CAD	8.32	9.00	8.47	8.75
A Class distributing (R) (M) (G) share CNH hedged	CNH	93.30	100.41	93.77	95.53
A Class distributing (R) (M) (G) share GBP hedged	GBP	8.34	9.00	8.46	8.72
A Class distributing (R) (M) (G) share NZD hedged	NZD	8.50	9.18	8.62	8.93
A Class distributing (S) (M) (G) share	USD	9.02	9.74	9.17	9.39
A Class distributing (S) (M) (G) share EUR hedged	EUR	7.54	8.18	7.78	8.18
A Class distributing (S) (M) (G) share HKD hedged	HKD	86.78	93.85	88.44	90.57
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.37	9.05	8.53	8.84
A Class non-distributing share	USD	15.23	16.05	14.38	13.94
A Class non-distributing share CHF hedged	CHF	11.51	12.20	11.05	11.02
A Class non-distributing share EUR hedged	EUR	11.32	11.99	10.84	10.79
Al Class distributing (Q) (G) share EUR hedged	EUR	9.30	10.06	9.54	10.02
Al Class non-distributing share EUR hedged	EUR	10.62	11.25	10.17	10.12
C Class distributing (S) (M) (G) share	USD	9.04	9.76	9.20	9.41
C Class non-distributing share	USD	12.17	12.91	11.71	11.49
D Class distributing (A) (G) share CHF hedged	CHF	9.10	9.60	9.03	9.39
D Class distributing (A) (G) share EUR hedged	EUR	8.72	9.20	8.63	8.96
D Class distributing (S) (M) (G) share	USD	9.73	10.47	9.76	9.90
D Class distributing (S) (M) (G) share GBP hedged	GBP	9.12	9.82	9.20	9.54
D Class non-distributing share D Class non-distributing share CHF hedged	USD CHF	15.95 12.10	16.74 12.77	14.86 11.47	14.27 11.33
D Class non-distributing share EUR hedged	EUR	12.10	12.77	11.42	11.27
	EUR	7.54	8.18	7.80	8.24
E Class distributing (Q) (G) share EUR hedged	EUR	8.12	8.80		8.87
E Class distributing (Y) (Q) (G) share EUR hedged				8.41	
E Class non-distributing share E Class non-distributing share EUR hedged	USD EUR	17.36 10.89	18.34 11.56	16.52 10.51	16.09 10.51
I Class distributing (Q) (G) share EUR hedged	EUR USD	8.45 13.35	9.10 14.00	8.53 12.40	8.86 11.89
I Class non-distributing share I Class non-distributing share EUR hedged	EUR	11.08	11.67	10.43	10.27
X Class distributing (Q) (G) share GBP hedged	GBP	9.88	10.56	9.79	10.27
X Class distributing (Q) (G) share GBP hedged X Class distributing (R) (M) (G) share AUD hedged	AUD	9.66 9.77	10.48	9.79	9.91
X Class non-distributing share	USD	18.01	18.82	16.58	15.79
A Glass non distributing share	U3D	10.01	10.02	10.00	15.18

^{*} Dilution adjustment included, see Note 2(g), for further details.

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
India Fund					
Total net assets	USD	511,211,613	433,709,278	380,987,328	435,716,343
Net asset value per:					
A Class distributing (A) UK reporting fund share	GBP	35.77	37.31	25.70	28.54
A Class non-distributing share	USD	47.72	51.14	34.05	34.68
C Class non-distributing share	USD	38.37	41.38	27.90	28.77
D Class distributing (A) UK reporting fund share	GBP	38.33	39.83	27.23	30.02
D Class non-distributing share	USD	53.43	57.05	37.70	38.10
E Class non-distributing share	USD	44.09	47.37	31.70	32.44
I Class non-distributing share	USD	9.06	_	_	_
X Class non-distributing share	USD	17.39	18.48	12.09	12.09
Japan Flexible Equity Fund					
Total net assets	JPY	33,827,784,340	20,433,042,222	10,862,651,297	14,094,187,464
Net asset value per:					
A Class distributing (A) UK reporting fund share	GBP	12.05	13.14	11.19	10.39
A Class non-distributing share	JPY	1,889	2,016	1,604	1,366
A Class non-distributing share EUR hedged	EUR	11.24	12.09	9.68	8.36
A Class non-distributing share USD hedged	USD	19.01	20.30	16.10	13.67
C Class non-distributing share	JPY	1,529	1,642	1,322	1,141
D Class distributing (A) UK reporting fund share	GBP	12.32	13.40	11.37	10.53
D Class non-distributing share	JPY	2,108	2,241	1,769	1,496
D Class non-distributing share EUR hedged	EUR	12.07	12.93	10.28	8.81
E Class non-distributing share	JPY	1,743	1,864	1,491	1,276
E Class non-distributing share EUR hedged	EUR	10.45	11.26	9.07	7.87
I Class non-distributing share	JPY	1,715	1,821	1,434	1,209
X Class non-distributing share	JPY	2,330	2,465	1,927	1,612
X Class non-distributing share EUR hedged	EUR	14.00	14.93	11.75	9.96
Japan Small & MidCap Opportunities Fund					
Total net assets	JPY	20,290,133,769	24,894,954,371	28,337,900,754	31,136,072,706
Net asset value per:					
A Class distributing (A) UK reporting fund share	GBP	53.35	60.36	50.77	49.85
A Class non-distributing share	JPY	8,257	9,138	7,183	6,472
A Class non-distributing share EUR hedged	EUR	51.16	57.02	45.16	41.22
A Class non-distributing share USD hedged	USD	16.27	18.00	14.12	12.72
C Class non-distributing share	JPY	6,185	6,887	5,482	5,001
D Class distributing (A) UK reporting fund share	GBP	55.07	62.08	52.02	51.07
D Class non-distributing share	JPY	9,188	10,131	7,904	7,067
D Class non-distributing share EUR hedged	EUR	54.90	60.95	47.92	43.40
E Class non-distributing share	JPY	7,357	8,163	6,448	5,839
I Class non-distributing share	JPY	1,850	2,037	1,585	1,414
I Class non-distributing share EUR hedged	EUR	9.78	10.85	8.50	7.68
X Class distributing (A) UK reporting fund share	GBP		_	_	51.25
X Class non-distributing share	JPY	9,918	10,882	8,404	7,439

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
Latin American Fund					
Total net assets	USD	832,397,424	882,654,961	761,980,004	1,031,179,655
Net asset value per:					
A Class distributing (A) share	USD	55.29	59.01	48.57	63.76
A Class distributing (A) UK reporting fund share	GBP	40.58	42.15	35.89	51.37
A Class non-distributing share	USD	59.52	63.53	51.70	67.44
A Class non-distributing share AUD hedged	AUD	8.52	9.14	7.52	10.25
A Class non-distributing share CHF hedged	CHF	5.19	5.59	4.61	6.16
A Class non-distributing share HKD hedged	HKD	7.92	8.46	6.89	9.02
A Class non-distributing share PLN hedged	PLN	7.28	7.80	6.44	8.64
A Class non-distributing share SGD hedged	SGD	5.51	5.90	4.82	6.43
C Class non-distributing share	USD	44.05	47.31	38.98	51.49
D Class distributing (A) share	USD	55.36	58.87	48.40	63.63
D Class distributing (A) UK reporting fund share	GBP	40.61	42.02	35.78	51.28
D Class non-distributing share	USD	66.75	70.99	57.34	74.23
D Class non-distributing share CHF hedged	CHF	5.56	5.96	4.89	6.48
D Class non-distributing share EUR hedged	EUR	44.43	47.56	38.95	51.82
D Class non-distributing share PLN hedged	PLN	7.82	8.35	6.84	9.10
D Class non-distributing share SGD hedged	SGD	5.92	6.30	5.11	6.77
D Class non-distributing UK reporting fund share GBP hedged	GBP	37.70	40.19	32.83	43.40
E Class non-distributing share	USD	53.97	57.75	47.22	61.91
I Class non-distributing share	USD	10.16	10.79	8.70	11.22
J Class non-distributing share	USD	81.59	86.22	68.77	87.92
X Class distributing (A) UK reporting fund share	GBP	40.32	41.46	35.28	50.69
X Class non-distributing share	USD	76.18	80.51	64.22	82.10
Multi-Theme Equity Fund	-				
Total net assets	USD	189,894,857	170,206,315	32,927,231	_
Net asset value per:					
A Class non-distributing share	USD	13.13	14.69	10.86	_
A Class non-distributing share EUR hedged	EUR	11.97	13.47	_	_
Al Class non-distributing share	USD	14.86	16.61	12.28	_
C Class non-distributing share	USD	11.37	12.80	_	_
D Class non-distributing share EUR hedged	EUR	12.08	13.55	_	_
D Class non-distributing UK reporting fund share	GBP	9.90	10.74	8.16	_
E Class non-distributing share	USD	14.73	16.51	12.27	_
X Class non-distributing share	USD	13.45	14.93	10.88	_
X Class non-distributing share GBP hedged	GBP	9.91	11.03	_	_
Z Class non-distributing share	USD	13.33	14.84	10.87	_
Natural Resources Growth & Income Fund					
Total net assets	USD	409,621,485	200,835,144	81,101,130	101,981,555
Net asset value per:					
A Class distributing (A) (G) share	USD	9.02*	7.42	5.70	6.05
A Class distributing (M) (G) share	USD	14.40*	12.07	9.29	9.88
A Class distributing (Q) (G) share	USD	8.61*	7.26	5.57	5.94
A Class non-distributing share	USD	12.52*	10.31	7.67	7.90
A Class non-distributing share EUR hedged	EUR	13.42*	11.09	8.38	8.87
D Class non-distributing share EUR hedged	EUR	13.76*	11.33	8.50	8.93
E Class distributing (Q) (G) share EUR hedged	EUR	7.15*	6.07	4.75	5.24
E Class non-distributing share	USD	11.89*	9.81	7.34	7.59
I Class distributing (A) (G) share	USD	13.01*	10.65	8.10	8.52

as at 28 February 2022 continued

USD USD HKD SGD USD USD	8.31 82.94 8.29	21,045,921 10.37 103.69	<u>-</u> -	-
USD HKD SGD USD USD	8.31 82.94 8.29	10.37 103.69	-	-
HKD SGD USD USD	82.94 8.29	103.69	_	
HKD SGD USD USD	82.94 8.29	103.69	_	
SGD USD USD	8.29			_
USD USD			_	_
USD	0.04	10.37	_	_
	9.81	12.25	_	_
	8.36	10.39	_	_
GBP	6.23	7.54	_	_
USD	10.08	12.62	_	_
USD	8.37	_	_	_
GBP	6.24	7.55	_	_
GBP	6.28	7.56	_	_
USD	8.38	10.40	-	_
USD	3,836,499,907	6,005,476,165	909,043,574	95,062,669
	.,,	.,,	, .	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
USD	7.33	_	_	_
		7.33	_	_
			18.44*	11.00
			_	_
			17.43*	10.65
			_	_
			18 01*	10.89
			-	-
			_	_
			20 71*	12.35
				11.10
			-	-
			17 72*	10.74
				-
			14 08*	9.08
				10.86
				14.90
				10.61
				-
			18 86*	11.13
				12.96
				12.00
				_
			_	_
			_	_
			_	_
			<u>-</u> -	_
			<u>-</u> -	_
			_	_
				11.20
				9.11
				9.11
_	GBP USD USD GBP GBP USD	GBP 6.23 USD 10.08 USD 8.37 GBP 6.24 GBP 6.28 USD 8.38 USD 3,836,499,907 USD 7.33 GBP 5.47 USD 19.64 CNH 74.69 EUR 18.21 HKD 72.94 SGD 19.06 CHF 7.80 GBP 7.86 USD 22.06 USD 20.23 CNH 75.30 EUR 18.74 SGD 7.14 GBP 15.08 GBP 19.23 USD 26.27 EUR 17.90 GBP 8.44 USD 20.41 EUR 22.74 GBP 15.22 USD 7.89 CHF 7.86 EUR 7.76 GBP 7.93 GBP 7.93 GBP 5.97 EUR 7.76 USD 20.89 GBP 15.24	GBP 6.23 7.54 USD 10.08 12.62 USD 8.37 — GBP 6.24 7.55 GBP 6.28 7.56 USD 8.38 10.40 USD 3,836,499,907 6,005,476,165 USD 7.33 — GBP 5.47 7.33 USD 19.64 27.08 CNH 74.69 101.91 EUR 18.21 25.39 HKD 72.94 100.71 SGD 19.06 26.40 CHF 7.80 10.84 GBP 7.86 10.87 USD 20.23 27.77 CNH 75.30 102.33 EUR 18.74 26.03 SGD 7.14 9.86 GBP 15.08 20.15 GBP 19.23 26.46 USD 26.27 36.31 EUR 17.90 25.03 GBP 8.44 11.27 USD 20.41 27.99 EUR 22.74 31.55 GBP 15.22 20.31 USD 7.89 10.83 CHF 7.86 10.88 EUR 7.76 10.77 GBP 7.93 10.91 GBP 7.93 10.91 GBP 5.97 7.97 GBP 5.97 7.97 GBP 5.97 7.97 EUR 7.76 10.77 USD 20.89 28.55 GBP 15.24 20.33	GBP 6.23 7.54 — USD 10.08 12.62 — USD 8.37 — — GBP 6.24 7.55 — GBP 6.28 7.56 — USD 8.38 10.40 — USD 3,836,499,907 6,005,476,165 909,043,574 USD 7.33 — — GBP 5.47 7.33 — — GBP 5.47 7.33 — — USD 19.64 27.08 18.44* CNH 74.69 101.91 — EUR 18.21 25.39 17.43* HKD 72.94 100.71 — — SGD 19.06 26.40 18.01* CHF 7.80 10.84 — — CHF 7.80 10.87 — — USD 20.03 27.77 18.76* CNH 75.30 102.33 — — EUR 18.74 26.03 17.72* SGD 7.14 9.86 — — CNH 75.30 102.33 — — EUR 18.74 26.03 17.72* SGD 7.14 9.86 — — GBP 15.08 20.15 14.08* GBP 19.23 26.46 17.92* USD 26.27 36.31 24.85* EUR 17.90 25.03 17.27* GBP 8.44 11.27 — USD 20.41 27.99 18.86* EUR 17.90 25.03 17.27* GBP 15.22 20.31 14.16* USD 7.89 10.83 — — EUR 22.74 31.55 21.43* GBP 15.22 20.31 14.16* USD 7.89 10.83 — — CHF 7.86 10.88 — — EUR 7.76 10.77 — GBP 7.93 10.91 — GBP 5.97 7.97 — GBP 5.97 7.97 — GBP 5.97 7.97 — EUR 7.76 10.77 — USD 20.89 28.55 19.11* USD 20.89 28.55 19.11* USD 20.89 28.55 19.11*

The notes on pages 1022 to 1034 form an integral part of these financial statements.

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
Nutrition Fund					
Total net assets	USD	313,391,306	348,777,115	75,921,277	56,157,928
Net asset value per:					
A Class distributing (A) share EUR hedged	EUR	12.91	15.16*	12.22	11.24
A Class distributing (A) UK reporting fund share	GBP	6.31	7.16*	-	_
A Class distributing (A) UK reporting fund share GBP hedged	GBP	13.22	15.46*	12.40	11.37
A Class non-distributing share	USD	15.56	18.15*	14.46	12.99
A Class non-distributing share EUR hedged	EUR	13.02	15.29*	12.32	11.34
A Class non-distributing share HKD	HKD	15.64	18.18*	14.43	13.11
A Class non-distributing share PLN hedged	PLN	12.15	14.18*	11.40	10.41
A Class non-distributing share SGD hedged	SGD	14.37	16.80*	13.43	12.21
Al Class non-distributing share	USD	13.33	15.56*	12.40	11.13
C Class non-distributing share	USD	13.39	15.71*	12.68	11.53
D Class distributing (A) share EUR hedged	EUR	13.46	15.74*	12.59	11.51
D Class distributing (A) UK reporting fund share GBP hedged	GBP	13.78	16.05*	12.78	11.65
D Class non-distributing share	USD	17.05	19.81*	15.66	13.95
D Class non-distributing share EUR hedged	EUR	14.19	16.61*	13.27	12.10
D Class non-distributing share SGD hedged	SGD	15.45	17.98*	14.25	12.85
D Class non-distributing UK reporting fund share GBP hedged	GBP	9.51	11.07*	8.80	8.01
E Class non-distributing share	USD	14.65	17.13*	13.72	12.39
I Class distributing (A) UK reporting fund share	GBP	6.35	7.17*	45.00	- 44.07
I Class non-distributing share	USD	17.30	20.08*	15.83	14.07
I Class non-distributing share JPY hedged	JPY	1,201	1,396*	1,106	- 0.00
X Class non-distributing share	USD	12.37	14.31*	11.21	9.89
Sustainable Energy Fund					
Total net assets	USD	7,181,396,592	7,330,579,788	2,019,028,083	1,016,486,421
Net asset value per:					
A Class distributing (A) share	USD	15.95	18.27	12.85	9.26
A Class distributing (A) UK reporting fund share	GBP	11.92	13.29	9.67	7.60
A Class non-distributing share	USD	16.13	18.47	12.99	9.36
A Class non-distributing share AUD hedged	AUD	9.81	11.36	-	_
A Class non-distributing share CAD hedged	CAD	9.88	11.37	_	_
A Class non-distributing share CNH hedged	CNH	101.26	114.80	-	-
A Class non-distributing share EUR hedged	EUR	15.30	17.65	12.53	9.30
A Class non-distributing share GBP hedged	GBP	9.90	11.37	-	-
A Class non-distributing share HKD hedged	HKD	99.15	113.69	-	-
A Class non-distributing share NZD hedged	NZD	9.86	11.38	-	_
A Class non-distributing share SGD hedged	SGD	17.00	19.52	13.76	10.06
Al Class non-distributing share	USD	18.71	21.42	15.08	10.86
C Class non-distributing share	USD	12.53	14.44	10.29	7.50
D Class distributing (A) share	USD	16.45	18.77	13.12	9.40
D Class distributing (A) UK reporting fund share	GBP	12.47	13.84	10.01	7.82
D Class non-distributing share	USD	18.23	20.80	14.53	10.38
D Class non-distributing share SGD hedged	SGD	8.70	_	_	_
E Class non-distributing share	USD	14.55	16.70	11.81	8.55
E Class non-distributing share EUR hedged	EUR	9.73	11.26	-	-
I Class distributing (A) UK reporting fund share	GBP	6.87	7.62	-	
I Class non-distributing share	USD	18.19	20.73	14.44	10.30
I Class non-distributing UK reporting fund share	GBP	13.57	15.04	10.84	_
S Class non-distributing share	USD	17.62	20.09	14.00	9.99
X Class non-distributing share	USD	21.63	24.54	16.94	11.95
X Class non-distributing share EUR hedged	EUR	16.89	19.30	13.43	9.78
Sustainable Global Infrastructure Fund					
Total net assets	USD	10,252,878	10,522,975	-	-
Net asset value per:					
A Class non-distributing share	USD	9.94	10.47	_	_
Al Class non-distributing share	USD	11.25	11.85	-	-
D Class non-distributing share	USD	9.98	10.48	-	-
E Class non-distributing share	USD	11.22	11.84	-	_
I Class non-distributing share	USD	11.30	11.85	-	-
X Class non-distributing share	USD	10.04	10.50	_	_
Z Class non-distributing share	USD	10.00	10.49		

^{*} Dilution adjustment included, see Note 2(g), for further details.

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
Swiss Small & MidCap Opportunities Fund(3)					
Total net assets	CHF	896,309,802	1,067,455,859	909,872,110	859,704,736
Net asset value per:					
A Class non-distributing share	CHF	679.79	781.90	563.35	492.88
D Class distributing (M) UK reporting fund share	GBP	19.32	21.69	16.21	14.08
D Class non-distributing UK reporting fund share	GBP	610.89	685.75	512.64	443.85
I Class non-distributing share	CHF	37.21	42.59	30.38	26.31
Systematic China A-Share Opportunities Fund					
Total net assets	USD	592,070,042	618,523,841	533,804,519	402,651,558
Net asset value per:					
A Class non-distributing share	USD	14.34	15.07*	13.65	9.53
A Class non-distributing share SGD hedged	SGD	13.03	13.69*	12.44	8.79
Al Class non-distributing share EUR hedged	EUR	12.04	12.71*	11.65	_
D Class non-distributing share	USD	14.80	15.50*	13.93	9.65
D Class non-distributing share EUR hedged	EUR	12.19	12.82*	11.67	_
D Class non-distributing UK reporting fund share	GBP	11.03 11.94	11.25*	10.45 11.64	_
E Class non-distributing share EUR hedged	EUR USD	14.97	12.63* 15.67*	14.04	9.71
I Class non-distributing share	EUR	12.24	12.86*	11.67	9.71
I Class non-distributing share EUR hedged S Class non-distributing share	USD	15.87	16.61*	14.90	10.31
X Class non-distributing share	USD	15.48	16.13*	14.35	9.85
Z Class non-distributing share	USD	14.98	15.67*	14.05	9.71
Systematic Global Equity High Income Fund					
Total net assets	USD	4,304,883,408	3,257,105,292	1,376,624,007	1,466,670,905
Net asset value per:					
A Class distributing (Q) (G) share	USD	5.32	5.85*	5.11	5.10
A Class distributing (Q) (G) share EUR hedged	EUR	3.72	4.11*	3.62	3.71
A Class distributing (Q) (G) UK reporting fund share CHF hedged	CHF	9.66	10.67*	-	-
A Class distributing (R) (M) (G) share AUD hedged	AUD	8.57	9.44*	8.22	8.40
A Class distributing (R) (M) (G) share CAD hedged	CAD	8.59	9.45*	8.26	8.37
A Class distributing (R) (M) (G) share CNH hedged	CNH	92.18	100.90*	86.90	86.33
A Class distributing (R) (M) (G) share NZD hedged	NZD	8.62	9.50*	8.29	8.43
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	105.22	114.74*	_	_
A Class distributing (S) (M) (G) share	USD	8.90	9.79*	8.56	8.58
A Class distributing (S) (M) (G) share HKD hedged	HKD	85.92	94.53*	82.78	83.18
A Class distributing (S) (M) (G) share SGD hedged	SGD	9.36	-	-	-
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	GBP	8.13	8.96*	7.87	8.11
A Class non-distributing share	USD	17.57	18.64*	15.23	14.14
A Class non-distributing share EUR hedged	EUR HKD	10.48 105.40	11.18* 111.94*	9.22	8.78
A Class non-distributing share HKD hedged A Class non-distributing share SGD hedged	SGD	14.11	15.00*	- 12.28	11.57
A Class non-distributing UK reporting fund share CHF hedged	CHF	10.15	10.84*	12.20	11.57
C Class distributing (Q) (G) share	USD	5.31	5.84*	5.10	5.09
C Class non-distributing share	USD	14.50	15.48*	12.81	12.03
D Class distributing (Q) (G) share	USD	5.85	6.40*	5.53	5.48
D Class distributing (Q) (G) UK reporting fund share CHF hedged	CHF	9.74	10.71*	-	-
D Class distributing (Q) (G) UK reporting fund share EUR hedged	EUR	9.76	10.73*	_	_
D Class distributing (Q) (G) UK reporting fund share GBP hedged	GBP	9.81	10.75*	_	_
D Class distributing (S) (M) (G) share SGD hedged	SGD	9.40	-	_	_
D Class non-distributing share EUR hedged	EUR	11.39	12.10*	9.86	9.23
D Class non-distributing UK reporting fund share	GBP	14.58	14.98*	12.56	12.60
D Class non-distributing UK reporting fund share CHF hedged	CHF	10.24	10.88*	_	_
E Class distributing (Q) (G) share EUR hedged	EUR	8.47	9.35*	8.24	8.45
E Class non-distributing share	USD	15.93	16.95*	13.92	12.98
E Class non-distributing share EUR hedged	EUR	9.73	10.41*	8.62	8.25
I Class distributing (M) (G) share	USD	10.79	11.75*	10.12	10.13
I Class distributing (Q) (G) share	USD	10.99	12.00*	10.35	10.21
I Class distributing (Q) UK reporting fund share CHF hedged	CHF	9.51	10.45*	_	_
I Class distributing (Q) UK reporting fund share EUR hedged	EUR	9.52	10.46*	_	_
I Class non-distributing share	USD	16.64	17.56*	14.18	13.01

Prices are quoted in the Dealing Currency(ies) of the relevant Share Classe. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

^{*} Dilution adjustment included, see Note 2(g), for further details. (3) Fund closed to subscriptions, see Note 1, for further details.

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
Systematic Global SmallCap Fund					
Total net assets	USD	249,719,891	281,072,765	180,490,667	199,234,220
Net asset value per:					
A Class non-distributing share	USD	136.73	148.10	104.15	99.11
A Class non-distributing share AUD hedged	AUD	14.52	15.84	11.23	11.24
C Class non-distributing share	USD	103.42	112.72	80.26	77.34
D Class non-distributing share	USD	151.43	163.40	114.05	107.72
E Class non-distributing share	USD	124.11	134.76	95.24	91.09
X Class non-distributing share GBP hedged	GBP	10.04	10.81	-	_
Systematic Multi Allocation Credit Fund					
Total net assets	USD	82,326,938	129,153,843	-	-
Net asset value per:					
A Class non-distributing share	USD	9.28	10.14	_	_
Al Class non-distributing share EUR hedged	EUR	9.11	-	-	-
D Class non-distributing share EUR hedged	EUR	9.12	-	-	-
E Class non-distributing share EUR hedged	EUR	9.09	-	-	-
I Class non-distributing share	USD	9.31	10.15	-	-
I Class non-distributing share AUD hedged	AUD	9.29	10.15	_	-
I Class non-distributing share EUR hedged	EUR	9.26	10.14	_	-
X Class non-distributing share	USD	9.33	10.16	-	-
X Class non-distributing share AUD hedged	AUD	9.30	10.15	_	-
X Class non-distributing share EUR hedged	EUR	9.27	10.14		-
United Kingdom Fund					
Total net assets	GBP	349,924,289	452,131,595	186,092,009	145,576,414
Net asset value per:					
A Class distributing (A) UK reporting fund share	GBP	101.49*	118.97	96.44	97.85
A Class non-distributing share	GBP	122.24*	143.29	115.79	117.34
C Class non-distributing share	GBP	92.00*	108.51	88.79	91.11
D Class distributing (A) UK reporting fund share	GBP	102.25*	119.41	96.72	98.11
D Class non-distributing share	GBP	136.04*	158.87	127.42	128.16
D Class non-distributing UK reporting fund share	GBP	136.04*	158.87	127.42	128.16
E Class non-distributing share	GBP	109.04*	128.14	104.06	105.99
I Class distributing (A) UK reporting fund share	GBP	10.55*	12.31	9.97	
I Class non-distributing share	GBP	14.36*	16.75	13.40	13.44
X Class non-distributing share	GBP	151.37*	175.90	139.66	139.04
US Basic Value Fund	uen	025 056 057	000 000 500	452 806 045	ECO 674 772
Total net assets Net asset value per:	USD	935,856,957	960,620,592	452,896,915	568,671,773
A Class distributing (A) share	USD	112.82	110.70	82.26	84.94
A Class distributing (A) UK reporting fund share	GBP	84.01	80.21	61.66	69.44
A Class non-distributing share	USD	114.29	112.15	83.33	85.77
A Class non-distributing share CNH hedged	CNH	189.23	183.49	133.74	136.61
A Class non-distributing share EUR hedged	EUR	70.91	69.99	52.53	55.60
A Class non-distributing share SGD hedged	SGD	21.49	21.11	15.73	16.49
C Class non-distributing share	USD	81.53	80.50	60.56	63.13
C Class non-distributing share EUR hedged	EUR	60.19	59.78	45.44	48.70
D Class distributing (A) share	USD	114.28	111.72	82.94	85.65
D Class distributing (A) UK reporting fund share	GBP	85.05	80.90	62.14	69.98
D Class non-distributing share	USD	128.53	125.65	92.67	94.67
D Class non-distributing share EUR hedged	EUR	76.06	74.78	55.72	58.54
	USD	103.42	101.73	75.96	78.59
E Class non-distributing share					. 0.50
E Class non-distributing share E Class non-distributing share EUR hedged			59.21	44.67	47.52
E Class non-distributing share E Class non-distributing share EUR hedged I Class non-distributing share	EUR USD	59.84 127.40	59.21 124.39	44.67 91.50	47.52 93.24

^{*} Dilution adjustment included, see Note 2(g), for further details.

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
US Dollar Bond Fund					
Total net assets	USD	689,136,554	771,881,953	911,486,811	693,018,411
Net asset value per:		, ,	,,	,,	,,,,,,
A Class distributing (D) share	USD	17.04	18.08	18.24	17.47
A Class distributing (M) share	USD	17.05	18.09	18.25	17.48
A Class distributing (S) (M) (G) share GBP hedged	GBP	- -	-	_	9.35
A Class distributing (S) (M) (G) share HKD hedged	HKD	_	_	_	96.01
A Class non-distributing share	USD	34.82	36.76	36.61	34.47
C Class distributing (D) share	USD	16.01	17.01	17.17	16.44
C Class non-distributing share	USD	25.57	27.16	27.39	26.11
D Class distributing (M) share	USD	17.04	18.09	18.25	17.47
D Class non-distributing share	USD	36.50	38.46	38.14	35.76
D Class non-distributing UK reporting fund share GBP hedged	GBP	11.04	11.63	11.56	11.02
E Class non-distributing share	USD	31.37	33.21	33.23	31.45
I Class distributing (Q) share	USD	10.14	10.76	10.86	10.41
I Class non-distributing share	USD	11.79	12.41	12.29	11.50
I Class non-distributing share EUR hedged	EUR	10.37	10.96	10.95	10.50
X Class distributing (Q) share	USD	10.07	10.69	10.79	10.35
X Class non-distributing share	USD	11.40	11.97	11.80	10.99
US Dollar High Yield Bond Fund	HOD	2.052.002.424	0 504 407 744	2 024 070 704	0.400.040.707
Total net assets	USD	3,053,668,434	3,591,197,714	3,031,279,724	2,106,616,767
Net asset value per:	GBP	10.32	10.71	10.30	10.58
A Class distributing (A) UK reporting fund share GBP hedged A Class distributing (D) share	USD	5.72	6.03	5.79	5.80
A Class distributing (M) share	USD	5.77	6.09	5.84	5.86
A Class distributing (M) share AUD hedged	AUD	10.93	11.57	11.13	11.42
A Class distributing (M) share CAD hedged	CAD	9.79	10.34	9.94	10.11
A Class distributing (M) share EUR hedged	EUR	8.77	9.31	9.01	9.30
A Class distributing (M) share GBP hedged	GBP	9.33	9.85	9.48	9.75
A Class distributing (M) share NZD hedged	NZD	10.74	11.34	10.90	11.18
A Class distributing (M) share SGD hedged	SGD	9.54	10.07	9.67	9.80
A Class distributing (R) (M) (G) share AUD hedged	AUD	8.59	9.17	8.94	9.30
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	86.00	90.97	88.00	90.54
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	99.41	105.70	102.59	104.11
A Class distributing (S) (M) (G) share	USD	4.74	5.05	4.95	5.07
A Class distributing (S) (M) (G) share HKD hedged	HKD	35.29	37.69	36.96	37.90
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.67	9.25	9.06	9.40
A Class non-distributing share	USD	37.63	39.04	36.04	34.57
A Class non-distributing share AUD hedged	AUD	18.40	19.12	17.70	17.38
A Class non-distributing share CHF hedged	CHF	11.28	11.76	10.98	10.85
A Class non-distributing share EUR hedged	EUR	220.31	229.57	213.89	211.16
A Class non-distributing share SGD hedged	SGD	16.04	16.64	15.37	14.91
C Class distributing (D) share	USD	5.73	6.04	5.80	5.82
C Class non-distributing share	USD	28.39	29.63	27.70	26.90
D Class distributing (A) UK reporting fund share GBP hedged	GBP	10.31	10.66	10.25	10.53
D Class distributing (M) share	USD	9.88	10.43	10.01	10.04
D Class distributing (M) share SGD hedged	SGD	9.57	10.10	9.70	9.84
D Class non-distributing share AUD hedged	AUD	19.58	20.28	18.65	18.17
D Class non-distributing share CHF hedged	CHF	11.84	12.31	11.42	11.20
D Class non-distributing share EUR hedged	EUR	236.91	246.02	227.62	223.14
D Class non-distributing share SGD hedged	SGD	17.02	17.60	16.14	15.55
D Class non-distributing UK reporting fund share	GBP	30.17	30.35	28.79	29.90
E Class non-distributing share	USD	34.11	35.47	32.91	31.72
E Class non-distributing share EUR hedged	EUR	9.74	10.17	_	-
I Class distributing (A) UK reporting fund share GBP hedged	GBP	8.94	9.24	8.89	9.12
I Class distributing (M) share	USD	9.31	9.82	9.42	9.45
I Class non-distributing share	USD	16.47	17.01	15.57	14.81
I Class non-distributing share EUR hedged	EUR	12.23	12.69	11.72	11.47
I Class non-distributing UK reporting fund share CHF hedged	CHF	9.75	10.13	_	-
I Class non-distributing UK reporting fund share GBP hedged	GBP	10.53	10.88	-	-
SR Class distributing (A) UK reporting fund share GBP hedged	GBP	9.76	10.09	-	-
SR Class distributing (M) UK reporting fund share	GBP	7.13	7.33	-	-
SR Class non-distributing UK reporting fund share	GBP	7.41	7.45	_	_
SR Class non-distributing UK reporting fund share EUR hedged	EUR	9.87	10.24	_	_
X Class distributing (S) (M) (G) share	USD	10.49	11.12	10.74	10.83
X Class non-distributing share	USD	45.52	46.89	42.70	40.37

Prices are quoted in the Dealing Currency(ies) of the relevant Share Classe. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
US Dollar Reserve Fund					
Total net assets	USD	537,207,085	513,108,285	643,329,670	580,794,90
Net asset value per:		, , , , , , , , , , , , , , , , , , , ,	,,	,,.	, , , , , , , , , , , , , , , , , , , ,
A Class non-distributing share	USD	158.19	158.24	158.30	156.92
A Class non-distributing share GBP hedged	GBP	188.39	188.57	189.12	189.25
C Class non-distributing share	USD	157.46	157.52	157.57	156.20
D Class non-distributing share GBP hedged	GBP	189.89	190.06	190.61	190.44
E Class non-distributing share	USD	150.24	150.48	150.91	149.97
E Class non-distributing share GBP hedged	GBP	178.37	178.75	179.72	180.3
X Class non-distributing share	USD	10.72	10.72	10.70	10.5
US Dollar Short Duration Bond Fund					
Total net assets	USD	1,778,065,437	1,799,880,962	1,640,867,085	1,756,701,57
Net asset value per:	000	1,770,000,407	1,700,000,002	1,040,007,000	1,700,701,07
A Class distributing (D) share	USD	8.36	8.64	8.63	8.5
	USD	8.36	8.64	8.63	8.5
A Class distributing (M) share	SGD	9.38	9.69	9.68	9.6
A Class distributing (M) share SGD hedged	USD				
A Class non-distributing share	EUR	13.85 9.76	14.26	14.10	13.7 10.0
A Class non-distributing share EUR hedged			10.09	10.07	
Al Class non-distributing share	USD	10.29	10.59	10.48	10.2
C Class distributing (D) share	USD	8.32	8.62	8.64	8.5
C Class non-distributing share	USD	10.88	11.27	11.29	11.1
D Class distributing (M) share	USD	9.60	9.92	9.90	9.8
D Class non-distributing share	USD	14.30	14.70	14.49	14.0
D Class non-distributing share EUR hedged	EUR	9.78	10.09	10.04	9.9
E Class non-distributing share	USD	12.48	12.88	12.81	12.5
I Class distributing (Q) share	USD	9.99	10.32	10.31	10.2
I Class non-distributing share	USD	10.91	11.21	11.04	10.7
I Class non-distributing share EUR hedged	EUR	9.84	10.15	10.08	10.0
X Class non-distributing share	USD	15.82	16.21	15.91	15.3
US Flexible Equity Fund					
Total net assets	USD	1,445,486,194	1,498,854,088	1,102,463,017	1,429,807,71
Net asset value per:					
A Class distributing (A) share	USD	53.61	55.38	42.47	35.6
A Class distributing (A) share EUR hedged	EUR	33.26	34.54	26.71	23.0
A Class distributing (A) UK reporting fund share	GBP	39.94	40.14	31.85	29.1
A Class non-distributing share	USD	53.59	55.36	42.45	35.6
A Class non-distributing share CNH hedged	CNH	242.28	247.41	185.82	154.7
A Class non-distributing share EUR hedged	EUR	33.16	34.44	26.63	22.9
A Class non-distributing share JPY hedged	JPY	1,496	1,545	1,189	1,00
Al Class non-distributing share	USD	16.71	17.27	13.24	11.1
C Class non-distributing share	USD	41.83	43.48	33.76	28.6
C Class non-distributing share EUR hedged	EUR	24.49	25.60	20.05	17.4
D Class distributing (A) share	USD	56.41	58.04	44.18	36.8
D Class distributing (A) UK reporting fund share	GBP	42.02	42.08	33.14	30.1
D Class non-distributing share	USD	60.46	62.22	47.35	39.4
D Class non-distributing share EUR hedged	EUR	37.38	38.67	29.69	25.4
E Class non-distributing share	USD	48.83	50.56	38.97	32.8
E Class non-distributing share EUR hedged		29.14	30.33		
8	EUR			23.58	20.4
I Class non-distributing share	USD	36.22	37.23	28.26	23.4
I Class non-distributing share EUR hedged	EUR	14.89	15.38	11.77	10.0
X Class non-distributing share	USD	69.97	71.65	53.99	44.5
X Class non-distributing share EUR hedged	EUR	15.44	15.90	12.09	10.2

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
US Government Mortgage Impact Fund(1)					
Total net assets	USD	127,772,689	139,597,939	145,966,158	108,660,201
Net asset value per:		,,	,,	, ,	,,
A Class distributing (D) share	USD	8.64	9.16	9.41	9.25
A Class distributing (M) share	USD	8.63	9.16	9.41	9.25
A Class non-distributing share	USD	19.90	20.84	20.80	19.79
C Class distributing (D) share	USD	9.11	9.66	9.93	9.76
C Class non-distributing share	USD	15.83	16.68	16.86	16.25
D Class distributing (M) share	USD	8.65	9.18	9.43	9.27
D Class non-distributing share	USD	20.79	21.73	21.62	20.50
E Class non-distributing share	USD	17.95	18.84	18.90	18.08
I Class distributing (M) share	USD	8.82	9.35	9.61	9.44
I Class non-distributing share	USD	10.37	10.83	10.75	10.18
X Class distributing (M) share	USD	8.81	9.34	9.60	9.43
US Growth Fund					
Total net assets	USD	426,226,409	602,871,140	634,034,618	412,534,696
Net asset value per:	030	420,220,409	002,071,140	034,034,010	412,334,030
A Class distributing (A) share	USD	42.82	52.41*	41.78	30.18
A Class distributing (A) share A Class non-distributing share	USD	34.21	41.87*	33.38	24.11
<u> </u>	EUR	28.55	35.19*	28.23	20.91
A Class non-distributing share EUR hedged	GBP	25.51	30.38*	25.06	19.74
A Class non-distributing UK reporting fund share AI Class non-distributing share	USD				19.74
•		16.50	20.19*	16.10	
C Class non-distributing share	USD	26.20	32.27*	26.05	19.06
D Class distributing (A) share	USD	42.87	52.27*	41.36	29.65
D Class non-distributing share	USD	38.04	46.39*	36.70	26.32
D Class non-distributing UK reporting fund share	GBP	28.36	33.66*	27.55	21.54
E Class non-distributing share	USD	31.07	38.12*	30.54	22.18
I Class non-distributing share X Class non-distributing share	USD USD	23.86 10.15	29.06* 12.32*	22.93	16.40
		10.15	12.52	-	
US Small & MidCap Opportunities Fund					
Total net assets	USD	268,626,413	328,740,239	131,997,505	162,743,359
Net asset value per:					
A Class non-distributing share	USD	331.12	320.21*	219.32	225.72
A Class non-distributing share AUD hedged	AUD	18.49	17.99*	12.43	13.36
C Class non-distributing share	USD	248.35	241.66*	167.60	174.67
D Class non-distributing share	USD	368.19	354.73*	241.18	246.35
E Class non-distributing share	USD	295.33	286.31*	197.08	203.85
I Class non-distributing share	USD	18.87	18.16*	12.31	12.54
US Sustainable Equity Fund					
Total net assets	USD	4,967,353	5,429,548	-	-
Net asset value per:					
A Class non-distributing share	USD	9.78	10.79	-	-
D Class non-distributing share	USD	9.84	10.81	-	-
D Class non-distributing UK reporting fund share	GBP	7.34	7.84	-	_
E Class non-distributing share	USD	10.85	11.99	-	_
I Class non-distributing share	USD	9.86	10.81	_	-
I Class non-distributing UK reporting fund share	GBP	7.35	7.85	-	-
X Class non-distributing UK reporting fund share	GBP	7.39	7.86	_	-

⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
World Bond Fund					
Total net assets	USD	1,300,128,123	1,365,246,053	1,365,243,468	1,375,012,111
Net asset value per:	332	.,000,.20,.20	.,000,= 10,000	.,000,2.0,.00	.,,
A Class distributing (D) share	USD	57.88	61.89	61.34	60.26
A Class distributing (M) share	USD	57.73	61.73	61.19	60.11
A Class distributing (R) (M) (G) share CNH hedged	CNH	100.89	108.18	107.70	106.35
A Class distributing (S) (M) (G) share GBP hedged	GBP	_	_	_	9.76
A Class distributing (S) (M) (G) share HKD hedged	HKD	_	_	_	100.27
A Class distributing (S) (M) (G) share SGD hedged	SGD	9.86	10.60	10.63	10.65
A Class non-distributing share	USD	81.85	86.91	85.13	82.58
A Class non-distributing share EUR hedged	EUR	188.78	201.30	198.89	197.72
A Class non-distributing UK reporting fund share GBP hedged	GBP	11.90	12.63	12.41	12.25
C Class distributing (D) share	USD	58.18	62.21	61.70	60.67
D Class distributing (M) share	USD	57.80	61.80	61.26	60.18
D Class non-distributing share	USD	86.84	92.02	89.78	86.74
D Class non-distributing share CHF hedged	CHF	10.27	10.95	10.80	10.72
D Class non-distributing share EUR hedged	EUR	195.77	208.35	205.03	203.02
D Class non-distributing UK reporting fund share GBP hedged	GBP	12.04	12.76	12.48	12.27
E Class non-distributing share	USD	74.91	79.74	78.50	76.53
I Class distributing (A) share EUR hedged	EUR	9.89	10.51	10.51	_
I Class non-distributing share	USD	11.30	11.97	11.65	11.23
X Class non-distributing share	USD	94.26	99.59	96.57	92.73
X Class non-distributing share CHF hedged	CHF	14.67	15.57	15.26	15.06
X Class non-distributing share DKK hedged	DKK	119.19	125.88	121.99	119.15
X Class non-distributing share EUR hedged	EUR	208.92	221.67	216.82	213.36
X Class non-distributing share GBP hedged	GBP	13.13	13.88	13.49	13.18
X Class non-distributing share NOK hedged	NOK	14.18	14.96	14.53	14.14
X Class non-distributing share NZD hedged	NZD	12.43	13.12	12.73	12.35
World Energy Fund					
Total net assets	USD	2,793,446,657	2,108,830,946	2,085,847,574	1,241,489,805
Net asset value per:					
A Class distributing (A) share	USD	18.09*	13.01	10.15	14.35
A Class distributing (A) UK reporting fund share	GBP	13.44*	9.41	7.60	11.71
A Class non-distributing share	USD	19.58*	14.09	10.80	14.89
A Class non-distributing share AUD hedged	AUD	7.43*	5.36	4.19	6.12
A Class non-distributing share CHF hedged	CHF	5.50*	3.97	3.09	4.34
A Class non-distributing share EUR hedged	EUR	5.13*	3.70	2.88	4.08
A Class non-distributing share HKD hedged	HKD	9.13*	6.57	5.04	6.98
A Class non-distributing share SGD hedged	SGD	5.40*	3.89	3.00	4.25
Al Class non-distributing share	USD	12.80*	9.21	7.06	9.73
C Class non-distributing share	USD	15.08*	10.92	8.48	11.83
C Class non-distributing share EUR hedged	EUR	4.29*	3.12	2.46	3.52
D Class distributing (A) share	USD	18.16*	13.02	10.15	14.37
D Class distributing (A) UK reporting fund share	GBP	13.59*	9.48	7.65	11.81
D Class non-distributing share	USD	22.08*	15.83	12.05	16.48
D Class non-distributing share CHF hedged	CHF	5.89*	4.24	3.27	4.57
D Class non-distributing share EUR hedged	EUR	5.68*	4.09	3.16	4.43
E Class non-distributing share	USD	17.64*	12.73	9.81	13.58
E Class non-distributing share EUR hedged	EUR	4.77*	3.45	2.70	3.84
I Class non-distributing share	USD	22.11*	15.83	12.01	16.39
I Class non-distributing share EUR hedged	EUR	5.83*	4.19	3.23	4.52
				0.50	0.00
S Class non-distributing share	USD	11.96*	8.56	6.50	8.88
S Class non-distributing share S Class non-distributing share EUR hedged X Class non-distributing share	USD EUR USD	11.96* 11.69* 27.35*	8.56 8.40 19.48	6.48 14.64	8.88 - 19.77

^{*} Dilution adjustment included, see Note 2(g), for further details.

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
World Financials Fund					
Total net assets	USD	1,971,072,711	1,633,640,408	456,166,910	714,481,754
Net asset value per:					
A Class distributing (A) share	USD	11.10	12.57	_	_
A Class non-distributing share HKD hedged	HKD	124.28	140.98	91.35	92.35
A Class non-distributing share SGD hedged	SGD	13.53	15.38	10.00	10.24
A Class non-distributing UK reporting fund share	GBP	27.25	30.04	20.13	22.05
Al Class non-distributing share	USD	14.79	16.75	10.85	10.90
C Class non-distributing share	USD	28.51	32.51	21.31	21.68
D Class non-distributing UK reporting fund share	GBP	30.39	33.37	22.19	24.13
E Class non-distributing share	USD	33.15	37.65	24.51	24.73
I Class non-distributing share	USD	14.22	16.03	10.28	10.22
X Class non-distributing share	USD	20.55	23.08	14.69	14.50
World Gold Fund					
Total net assets	USD	5,275,073,582	5,287,967,838	7,362,416,769	5,669,751,562
Net asset value per:					
A Class distributing (A) share	USD	39.45	38.37	49.66	34.32
A Class distributing (A) UK reporting fund share	GBP	29.42	27.84	37.28	28.10
A Class non-distributing share	USD	39.46	38.37	49.67	34.32
A Class non-distributing share AUD hedged	AUD	11.54	11.34	14.87	10.71
A Class non-distributing share CHF hedged	CHF	5.84	5.73	7.58	5.41
A Class non-distributing share EUR hedged	EUR	5.67	5.56	7.32	5.22
A Class non-distributing share HKD hedged	HKD	7.62	7.41	9.61	6.66
A Class non-distributing share PLN hedged	PLN	110.96	107.72	141.55	99.42
A Class non-distributing share SGD hedged	SGD	6.68	6.51	8.47	5.94
A Class non-distributing UK reporting fund share	GBP	29.42	27.84	37.29	28.10
Al Class non-distributing share	USD	16.24	15.80	20.45	14.14
Al Class non-distributing share EUR hedged	EUR	14.85	14.57	19.18	13.67
C Class non-distributing share	USD	29.65	29.02	38.03	26.61
C Class non-distributing share EUR hedged	EUR	4.73	4.67	6.23	4.50
D Class distributing (A) share	USD	41.91	40.61	52.44	35.97
D Class non-distributing share	USD	44.50	43.12	55.39	37.99
D Class non-distributing share CHF hedged	CHF	6.32	6.18	8.10	5.75
D Class non-distributing share EUR hedged	EUR	6.32	6.18	8.07	5.71
D Class non-distributing share SGD hedged	SGD	7.16	6.96	8.99	6.25
D Class non-distributing UK reporting fund share GBP hedged	GBP	23.78	23.14	29.94	21.29
E Class non-distributing share	USD	35.20	34.31	44.63	31.00
E Class non-distributing share EUR hedged	EUR	5.28	5.19	6.87	4.92
I Class non-distributing share	USD	44.59	43.15	55.29	37.83
I Class non-distributing share EUR hedged	EUR	6.44	6.29	8.19	5.78
S Class non-distributing share	USD	13.86	13.41	17.19	11.76
X Class non-distributing share	USD	54.34	52.32	66.37	44.96

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
World Healthscience Fund					
Total net assets	USD	14,258,547,562	14,078,116,205	9,796,456,452	4,484,599,299
Net asset value per:		, , ,			, , ,
A Class distributing (A) share	USD	11.57	12.52	10.58	_
A Class non-distributing share	USD	61.30	66.33	56.02	46.57
A Class non-distributing share AUD hedged	AUD	20.55	22.37	18.96	16.17
A Class non-distributing share CNH hedged	CNH	179.94	192.47	159.18	131.15
A Class non-distributing share HKD hedged	HKD	210.75	228.25	192.90	160.51
A Class non-distributing share JPY hedged	JPY	1,318	1,428	1,212	1,023
A Class non-distributing share SGD hedged	SGD	20.90	22.64	19.14	16.14
A Class non-distributing UK reporting fund share EUR hedged	EUR	13.93	15.16	12.92	11.01
Al Class non-distributing share	USD	16.32	17.66	14.91	12.40
C Class non-distributing share	USD	47.61	51.84	44.33	37.32
D Class distributing (A) share	USD	15.57	16.79	14.07	11.63
D Class distributing (Q) UK reporting fund share	GBP	11.84	12.42	10.77	- 11.00
D Class non-distributing share	USD	68.31	73.63	61.73	50.93
D Class non-distributing share EUR hedged	EUR	11.93	12.93	10.94	-
E Class non-distributing share	USD	55.29	59.97	50.91	42.53
•	EUR	10.31	11.25	30.91	42.50
E Class non-distributing share EUR hedged	GBP	7.95	8.33	_	_
I Class distributing (A) UK reporting fund share				10.66	10.44
I Class non-distributing share	USD	14.06	15.14	12.66	10.41
I Class non-distributing share EUR hedged	EUR	11.98	12.98	10.95	-
X Class non-distributing share	USD	76.13	81.66	67.79	55.36
Vorld Mining Fund	шор	7 404 076 704	7.005.070.004	4 000 004 550	4 500 070 770
Total net assets	USD	7,431,376,734	7,065,270,881	4,826,201,552	4,589,072,779
Net asset value per:		0-0-	=0.4=		
A Class distributing (A) share	USD	65.95	58.15	43.77	34.57
A Class distributing (A) UK reporting fund share	GBP	47.84	41.05	31.97	27.53
A Class non-distributing share	USD	70.17	61.88	45.80	36.03
A Class non-distributing share AUD hedged	AUD	13.57	12.05	9.09	7.52
A Class non-distributing share CHF hedged	CHF	9.11	8.08	6.09	4.93
A Class non-distributing share EUR hedged	EUR	5.53	4.90	3.69	2.99
A Class non-distributing share HKD hedged	HKD	12.28	10.83	8.03	6.32
A Class non-distributing share PLN hedged	PLN	10.20	9.01	6.75	5.42
A Class non-distributing share SGD hedged	SGD	6.31	5.57	4.15	3.33
Al Class non-distributing share	USD	20.89	18.42	13.63	10.73
Al Class non-distributing share EUR hedged	EUR	16.60	14.71	11.07	8.97
C Class non-distributing share	USD	52.92	46.96	35.19	28.03
C Class non-distributing share EUR hedged	EUR	4.62	4.12	3.14	2.58
D Class distributing (A) UK reporting fund share	GBP	48.21	41.21	32.07	27.59
D Class non-distributing share	USD	79.16	69.54	51.09	39.89
D Class non-distributing share CHF hedged	CHF	9.79	8.66	6.47	5.19
D Class non-distributing share EUR hedged	EUR	6.13	5.41	4.04	3.25
D Class non-distributing share PLN hedged	PLN	10.93	9.63	7.16	5.70
D Class non-distributing share SGD hedged	SGD	9.82	8.64	6.39	5.09
D Class non-distributing UK reporting fund share GBP hedged	GBP	41.72	36.78	27.41	22.09
E Class non-distributing share	USD	62.75	55.47	41.26	32.62
E Class non-distributing share EUR hedged	EUR	5.15	4.57	3.46	2.82
I Class non-distributing share	USD	79.10	69.40	50.85	39.60
I Class non-distributing share EUR hedged	EUR	6.34	5.60	4.17	3.34
. J.a diodibating onato Lott Houged		17.81	15.63	11.46	3.3-
S Class non-distributing share	HIGH				
S Class non-distributing share	USD				
S Class non-distributing share S Class non-distributing share EUR hedged X Class non-distributing share	USD EUR USD	17.09 97.80	15.08 85.39	11.25 61.95	- 47.76

as at 28 February 2022 continued

	Currency	28 February 2022	31 August 2021	31 August 2020	31 August 2019
World Real Estate Securities Fund					
Total net assets	USD	188,202,731	193,710,557	172,116,564	175,764,147
Net asset value per:					
A Class distributing (R) (M) (G) share CNH hedged	CNH	125.23	133.42	102.38*	113.99*
A Class distributing (S) (M) (G) share	USD	12.13	12.96	10.01*	11.18*
A Class distributing (S) (M) (G) share HKD hedged	HKD	127.61	136.27	104.84*	_
A Class distributing (S) (M) (G) share SGD hedged	SGD	12.73	13.60	10.47*	_
A Class non-distributing share	USD	18.06	19.05	14.30*	15.45*
D Class non-distributing share	USD	14.96	15.72	11.71*	12.56*
D Class non-distributing share CHF hedged	CHF	12.74	13.47	10.16*	11.25*
E Class non-distributing share	USD	14.49	15.32	11.56*	12.55*
X Class non-distributing share	USD	16.25	16.99	12.53*	13.30*
X Class non-distributing share AUD hedged	AUD	12.80	13.46	9.97*	11.12*
World Technology Fund					
Total net assets	USD	10,408,795,166	13,553,638,267	7,167,899,894	1,854,552,496
Net asset value per:					
A Class distributing (A) share	USD	9.64	12.34	_	_
A Class distributing (A) UK reporting fund share	GBP	7.19	8.95	_	_
A Class non-distributing share	USD	67.95	86.92	64.61	38.93
A Class non-distributing share AUD hedged	AUD	9.91	12.81	_	_
A Class non-distributing share CNH hedged	CNH	102.83	130.12	-	-
A Class non-distributing share JPY hedged	JPY	1,902	2,436	1,822	1,111
A Class non-distributing share SGD hedged	SGD	18.54	23.79	17.70	10.80
A Class non-distributing UK reporting fund share EUR hedged	EUR	18.88	24.36	18.25	11.26
Al Class non-distributing share	USD	20.64	26.41	19.63	11.84
C Class non-distributing share	USD	52.51	67.60	50.88	31.04
D Class non-distributing share	USD	74.89	95.45	70.42	42.12
D Class non-distributing share EUR hedged	EUR	14.07	18.09	13.45	_
E Class non-distributing share	USD	61.83	79.29	59.23	35.87
E Class non-distributing share EUR hedged	EUR	8.64	11.17	-	-
I Class distributing (A) UK reporting fund share	GBP	6.04	7.48	_	_
I Class distributing (Q) UK reporting fund share GBP hedged	GBP	9.12	11.63	-	-
I Class non-distributing share	USD	27.61	35.15	25.87	15.43
I Class non-distributing share BRL hedged	USD	9.95	12.31	_	
I Class non-distributing share EUR hedged	EUR	19.88	25.53	18.93	11.57
I Class non-distributing UK reporting fund share	GBP	20.59	25.50	19.42	
X Class non-distributing share	USD	25.94	32.90	24.04	14.23

For the Period From 1 September 2021 to 28 February 2022

		BlackRock	Asia Pacific	
		Global Funds	Equity	Asian
Fund Name	Note	Combined	Income Fund	Dragon Fund
	11010	USD	USD	USD
Net assets at the beginning of the period		209,572,178,008	173,509,204	1,176,221,240
Income		200,0:2,::0,000	,000,20.	.,,
Bank interest	2(b)	284,395	_	_
Bond interest, net of withholding taxes	2(b)	1,140,830,125	_	_
Swap interest	2(c)	41,677,663	_	_
Equity linked note income	2(c)	90,467,743	_	_
Interest from money market deposits	2(b)	4,111,594	_	_
Collective investment scheme income, net of withholding taxes	2(b)	27,660,665	1,158	19,639
Dividends, net of withholding taxes	2(b)	735,237,295	1,173,711	5,080,087
Contracts for difference dividends, net of withholding taxes	2(c)	1,367,624	1,170,711	0,000,007
Securities lending income	2(b)	20,583,440	25,578	20,279
Management fee rebate	2(b) 5	2,637,654	25,570	20,219
Management lee rebate		2,037,034		
Total income	2(b)	2,064,858,198	1,200,447	5,120,005
Expenses				
Bank interest	2(b)	4,992,408	286	721
Contracts for difference interest	2(c)	308,943	116	12,092
Swap interest	2(c)	46,704,890	-	-
Negative yield on financial assets		302,138	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	699,424	_	_
Annual service charge	7	162,852,112	261,436	1,261,361
Loan commitment fees	17	639,714	639	4,633
Custodian and depositary fees	2(h), 8	18,377,672	35,877	209,970
Distribution fees	6	72,118,215	49,364	420,845
Tax	9	39,051,518	38,589	234,924
Management fees	5	1,048,504,182	1,176,253	6,054,042
Less Management fee waiver	5	(2,497,303)	_	_
Total expenses		1,392,053,913	1,562,560	8,198,588
·			· · ·	· · ·
Net income/(deficit)		672,804,285	(362,113)	(3,078,583)
Net realised appreciation/(depreciation) on:	0()	4 005 540 044	0.440.000	54 400 407
Investments	2(a)	1,695,512,244	6,140,630	54,402,197
To Be Announced securities contracts	2(c)	(25,655,584)	- (40.005)	- (400.000)
Contracts for difference	2(c)	3,147,572	(13,895)	(180,899)
Exchange traded futures contracts	2(c)	171,155,446	11,916	(250,509)
Options/Swaptions contracts	2(c)	93,669,282	-	-
Swaps transactions	2(c)	(97,046,403)	-	-
Forward foreign exchange contracts	2(c)	(593,788,961)	(200,527)	(2,209,491)
Foreign currencies on other transactions	2(i)	(13,595,443)	(225,318)	(229,674)
Net realised appreciation/(depreciation) for the period		1,233,398,153	5,712,806	51,531,624
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	(20,411,059,824)	(16,061,848)	(152,564,977)
To Be Announced securities contracts	2(c)	(8,584,665)		
Contracts for difference	2(c)	(9,425,036)	11,916	(250,509)
Exchange traded futures contracts	2(c)	96,633,815	_	_
Options/Swaptions contracts	2(c)	(90,537,645)	_	_
Swaps transactions	2(c)	70,315,716	_	_
Forward foreign exchange contracts	2(c)	(320,102,856)	(955,087)	(2,504,770)
Foreign currencies on other transactions	2(i)	(8,312,952)	(12,155)	(78,033)
Net change in unrealised appreciation/(depreciation) for the period	_(.)			
		(20,681,073,447)	(17,017,174)	(155,398,289)
Increase/(Decrease) in net assets as a result of operations		(18,774,871,009)	(11,666,481)	(106,945,248)
Movements in share capital		50 000 400 000	40.740.400	00 == 4 0 4 5
Net receipts as a result of issue of shares		53,389,129,266	13,749,189	83,774,240
Net payments as a result of repurchase of shares		(47,240,890,853)	(26,842,178)	(157,201,383)
Increase/(Decrease) in net assets as a result of movements in share capital		6,148,238,413	(13,092,989)	(73,427,143)
Dividends declared	16	(728,138,774)	(1,213,021)	_
Foreign exchange adjustment	2(e)	(2,201,522,947)*	-	-
Net assets at the end of the period		194,015,883,691	147,536,713	995,848,849

^{*} The combined figures have been calculated using the average exchange rates throughout the period. The resulting Foreign exchange adjustment of USD (2,201,522,947) represents the movement in exchange rates between 31 August 2021 and 28 February 2022. This is a notional amount, which has no impact on the Net Assets of the individual Funds.

For the Period From 1 September 2021 to 28 February 2022 continued

		Asian	Asian	Asian	
		Growth	High Yield	Multi-Asset	
Fund Name	Note	Leaders Fund	Bond Fund	Income Fund	
		USD	USD	USD	
Not account at the hardware of the movied					
Net assets at the beginning of the period Income		1,435,246,176	1,758,081,147	90,901,838	
Bank interest	2(b)	_	595	_	
Bond interest, net of withholding taxes	2(b)	_	107,579,123	893,655	
Swap interest	2(c)	_	145,396	-	
Equity linked note income	2(c)	_	-	191,166	
Interest from money market deposits	2(b)	_	_	-	
Collective investment scheme income, net of withholding taxes	2(b)	27,796	93,118	_	
Dividends, net of withholding taxes	2(b)	4,142,556	-	349,073	
Contracts for difference dividends, net of withholding taxes	2(c)	513	_	_	
Securities lending income	2(b)	27,328	963,915	5,667	
Management fee rebate	5	_	-	· -	
Total income	2(b)	4,198,193	108,782,147	1,439,561	
Expenses					
Bank interest	2(b)	18,517	_	165	
Contracts for difference interest	2(c)	479	_	11	
Swap interest	2(c)	479	1,398,549	-	
Negative yield on financial assets	2(0)	_	1,030,043	_	
Contracts for difference dividends, net of withholding taxes	2(c)	_	_	_	
Annual service charge	7	1,399,436	1,516,262	(74,835)	
Loan commitment fees	17	5,057	4,136	313	
Custodian and depositary fees	2(h), 8	216,327	161,679	85,228	
Distribution fees	-(), -	96,753	76,069	-	
Tax	9	263,510	549,797	3,897	
Management fees	5	6,625,705	10,507,691	27,331	
Less Management fee waiver	5	_	(1,313,284)	_	
Total expenses		8,625,784	12,900,899	42,110	
<u> </u>				4 207 454	
Net income/(deficit)		(4,427,591)	95,881,248	1,397,451	
Net realised appreciation/(depreciation) on:	2(a)	(2.406.660)	(220,002,660)	(4.044.547)	
Investments To Do Apparation contributes	2(a)	(3,196,662)	(332,823,669)	(1,014,517)	
To Be Announced securities contracts	2(c)	/EC 0E1)	_	(1.040)	
Contracts for difference	2(c)	(56,951)	- 1,129,300	(1,040)	
Exchange traded futures contracts Options/Swaptions contracts	2(c) 2(c)	122,107	(243,000)	306,682	
Swaps transactions	2(c)	_	(3,351,910)	(56,072)	
Forward foreign exchange contracts	2(c)	(3,415,500)	(7,471,325)	61,004	
Foreign currencies on other transactions	2(i)	(221,773)	139,592	11,766	
1 oreign currencies on other transactions	2(1)		· · · · · · · · · · · · · · · · · · ·	•	
Net realised appreciation/(depreciation) for the period		(6,768,779)	(342,621,012)	(692,177)	
Net change in unrealised appreciation/(depreciation) on:	• • •				
Investments	2(a)	(120,871,286)	(505,214,229)	(9,298,484)	
To Be Announced securities contracts	2(c)	-	-	_	
Contracts for difference	2(c)	122,108	_	892	
Exchange traded futures contracts	2(c)	-	(496,083)	62,044	
Options/Swaptions contracts	2(c)	-	- 440.740	(5.070)	
Swaps transactions	2(c)	- (4.004.450)	4,410,740	(5,979)	
Forward foreign exchange contracts	2(c)	(1,024,453)	(13,829,749)	(108,302)	
Foreign currencies on other transactions	2(i)	2,322	(32,905)	(735)	
Net change in unrealised appreciation/(depreciation) for the period		(121,771,309)	(515,162,226)	(9,350,564)	
Increase/(Decrease) in net assets as a result of operations		(132,967,679)	(761,901,990)	(8,645,290)	
Movements in share capital					
Net receipts as a result of issue of shares		92,297,541	2,725,266,358	552,897	
Net payments as a result of repurchase of shares		(236,775,544)	(512,395,288)	(2,027,227)	
Increase/(Decrease) in net assets as a result of movements in share capital		(144,478,003)	2,212,871,070	(1,474,330)	
Dividends declared	16	(90,904)	(50,548,034)	(362)	
Foreign exchange adjustment	2(e)	_	_	_	
Net assets at the end of the period		1,157,709,590	3,158,502,193	80,781,856	

⁽¹⁾ Fund name changed during the period, see Note 1, for further details. (2) Fund launched during the period, see Note 1, for further details.

Asian Tiger Bond Fund	China Bond Fund	China Flexible Equity Fund	China Fund	China Impact Fund ⁽¹⁾	Circular Economy Fund	Climate Action Equity Fund ⁽²⁾	Climate Action Multi-Asset Fund ⁽²⁾	Continental European Flexible Fund
USD	CNH	USD	USD	USD	USD	USD	EUR	EUR
5,509,491,295	60,649,931,844	31,646,134	1,615,607,258	18,565,831	2,309,316,574	-	-	8,815,637,037
-	1,779,280	-	-	-	-	-	-	-
103,854,675	1,219,964,983	-	-	-	-	-	6,432	=
374,802		_	_	_	_	_		_
_	23,042,105	_	_	_	_	_	_	_
72,533	659,711	509	61,621	604	28,159	10	58,037	_
-	-	24,058	2,596,917	1,150	5,181,421	8,038	83,030	16,480,072
- 040.750	2 770 027	-	400.400	-	- 02.020	-	-	-
913,756	3,770,837	600	123,138	_	83,239 —	-	3,749	501,547
<u>-</u>	-					<u>-</u>	3,749	
105,215,766	1,249,216,916	25,167	2,781,676	1,754	5,292,819	8,048	151,248	16,981,619
5,111	-	1,782	273,525	857	2,124	-	6	181,894
	-	-	_	-	_	_	-	_
2,399,990	-	_	-	_	-	-	-	-
	-	_	-	_	-	_	_	
3,159,834	31,585,170	16,920	1,748,718	736	871,913	(3,326)	3,245	7,951,098
17,587	166,519	119	4,968	80	6,258	_	_	25,733
302,957	8,348,302	15,645	157,953	18,519	135,778	3,857	7,912	646,249
243,054	23,914,559	26,720	224,465	4,229	718,085	5	18	1,553,341
1,014,049 21,295,124	10,544,112 167,262,252	3,521 83,991	329,385 9,636,214	1,708 22,186	231,898 9,438,823	203 91	2,015 79	1,652,797 43,325,430
21,233,124	101,202,232	-	5,000,214	-	-	-	-	-
	244 920 044					830		EE 226 E42
28,437,706	241,820,914	148,698	12,375,228	48,315	11,404,879		13,275	55,336,542
76,778,060	1,007,396,002	(123,531)	(9,593,552)	(46,561)	(6,112,060)	7,218	137,973	(38,354,923)
(288,484,754)	(1,667,911,207) –	(704,814) –	(67,829,000) –	1,980,388 -	48,296,696 –	(3,519) –	(659) -	436,497 -
	_	(101,879)	(16,351,261)	-	-	-	_	_
(11,435,137)	250,134,140	(59,866)	3,831,199	-	-	-	12,029	(19,993,084)
(10,742,735)			_	_	_	-	(8,961)	
(18,646,440)	(197,657,634)	(241,941)	(5,808,862)	(41,559)	(36,664,894)	_	(165,411)	40,191,776
(703,113)	(24,292,233)	(3,405)	(221,447)	(6,876)	264,135	2,675	(11,880)	208,567
(330,012,179)	(1,639,726,934)	(1,111,905)	(86,379,371)	1,931,953	11,895,937	(844)	(174,882)	20,843,756
				<u> </u>				
(427,078,289)	(3,583,417,681)	(5,474,578)	(189,274,524)	(2,582,225)	(419,796,467)	(558,326)	(2,560,916)	(1,411,737,872)
_	-	(59,867)	- 3,831,199	-	-	- -	_	-
- 451,713	5,955,424	(55,007)	J,UJ 1, 133 —	_		-	(137,084)	2,358,650
=	-	-	-	-	-	-	(2,515)	-
7,106,821	-	-	-	-	-	-	_	_
(14,450,698)	(101,350,625)	(110,196)	(1,030,208)	(56,535)	1,923,220	- (6)	126,412	25,727,098
(160,858)	2,523,292	3	3,148	(63)	(59,973)	(6)	5,296	111,940
(434,131,311)	(3,676,289,590)	(5,644,638)	(186,470,385)	(2,638,823)	(417,933,220)	(558,332)	(2,568,807)	(1,383,540,184)
(687,365,430)	(4,308,620,522)	(6,880,074)	(282,443,308)	(753,431)	(412,149,343)	(551,958)	(2,605,716)	(1,401,051,351)
1,252,049,482	7,320,401,026	2,843,042	362,759,258	2,781,929	594,978,022	5,000,014	50,000,000	1,979,614,946
(1,296,906,232)	(13,305,003,014)	(1,587,980)	(312,818,408)	(599,402)	(193,532,186)	5,000,014	50,000,000	(1,961,436,638)
(44,856,750)	(5,984,601,988)	1,255,062	49,940,850	2,182,527	401,445,836	5,000,014	50,000,000	18,178,308
(72,627,315)	(657,482,335)	-		-			(16)	
4,704,641,800	49,699,226,999	26,021,122	1,383,104,800	19,994,927	2,298,613,067	4,448,056	47,394,268	7,432,763,994

For the Period From 1 September 2021 to 28 February 2022 continued

Fund Name	Note	Developed Markets Sustainable Equity Fund	Dynamic High Income Fund	Emerging Europe Fund	
		USD	USD	EUR	
Net assets at the beginning of the period		5,466,824	3,578,551,682	758,920,271	
Income Pank interest	2/h)				
Bank interest	2(b)	_	37,757,434	-	
Bond interest, net of withholding taxes Swap interest	2(b) 2(c)	_	31,131,434	_	
Equity linked note income	2(c)	_	42,206,319	_	
Interest from money market deposits	2(b)	_	-	_	
Collective investment scheme income, net of withholding taxes	2(b)	104	4,901,363	_	
Dividends, net of withholding taxes	2(b)	12,705	7,574,352	11,883,160	
Contracts for difference dividends, net of withholding taxes	2(c)	-	6,728	-	
Securities lending income	2(b)	34	308,441	12,456	
Management fee rebate	5	-	572,222	-	
Total income	2(b)	12,843	93,326,859	11,895,616	
Expenses					
Bank interest	2(b)	-	61,492	12,554	
Contracts for difference interest	2(c)	-	15,926	-	
Swap interest	2(c)	-	-	-	
Negative yield on financial assets		-	-	-	
Contracts for difference dividends, net of withholding taxes	2(c)	_	_	_	
Annual service charge	7	(5,244)	3,566,738	619,515	
Loan commitment fees	17	_	11,266	2,509	
Custodian and depositary fees	2(h), 8	6,439	322,675	306,578	
Distribution fees	6	12	51,292	108,127	
Tax	9	266	899,297	148,305	
Management fees	5 5	180	26,676,056	5,753,757	
Less Management fee waiver	5		-	-	
Total expenses		1,653	31,604,742	6,951,345	
Net income/(deficit)		11,190	61,722,117	4,944,271	
Net realised appreciation/(depreciation) on:					
Investments	2(a)	(6,898)	(29,047,153)	42,849,597	
To Be Announced securities contracts	2(c)	-	-	-	
Contracts for difference	2(c)	_	(527,623)		
Exchange traded futures contracts	2(c)	-	16,400,092	981,924	
Options/Swaptions contracts	2(c)	-	(894,555)	-	
Swaps transactions	2(c)	-	(40.700.704)	(5.700.005)	
Forward foreign exchange contracts Foreign currencies on other transactions	2(c)	- 154	(18,739,764)	(5,709,395)	
•	2(i)		(1,543,393)	(127,446)	
Net realised appreciation/(depreciation) for the period		(6,744)	(34,352,396)	37,994,680	
Net change in unrealised appreciation/(depreciation) on:	2(2)	(440,640)	(250 740 570)	(447 024 602)	
Investments To Be Appended equiting contracts	2(a)	(449,612)	(258,740,570)	(447,834,603)	
To Be Announced securities contracts Contracts for difference	2(c)	_	- (1,888,561)	_	
Exchange traded futures contracts	2(c) 2(c)	_	(27,895,966)	(43,682)	
Options/Swaptions contracts	2(c) 2(c)	_	(27,095,900) 61,422	(43,002)	
Swaps transactions	2(c) 2(c)	_	01,422	_	
Forward foreign exchange contracts	2(c)	_	(12,472,138)	5,432	
Foreign currencies on other transactions	2(i)	23	(37,432)	(20,267)	
Net change in unrealised appreciation/(depreciation) for the period		(449,589)	(300,973,245)	(447,893,120)	
Increase/(Decrease) in net assets as a result of operations		(445,143)	(273,603,524)	(404,954,169)	
·		(,,	,,,	,,/	
Movements in share capital Net receipts as a result of issue of shares			0E0 04E 704	166 056 447	
Net payments as a result of repurchase of shares		_	852,945,784 (463,599,691)	165,055,447 (249,231,446)	
Increase/(Decrease) in net assets as a result of movements in share capital			389,346,093	(84,175,999)	
Dividends declared	16		(101,627,998)	(3.,3,000)	
Foreign exchange adjustment	2(e)	-	(101,021,990)		
Net assets at the end of the period	2(6)	5,021,681	3,592,666,253	269,790,103	
and and and an are person		-,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	

Emerging Markets Bond Fund USD	Emerging Markets Corporate Bond Fund USD	Emerging Markets Equity Income Fund USD	Emerging Markets Fund USD	Emerging Markets Impact Bond Fund USD	Emerging Markets Local Currency Bond Fund USD	Emerging Markets Sustainable Equity Fund USD	ESG Asian Bond Fund USD	ESG Emerging Markets Blended Bond Fund USD
1,564,148,104	1,148,076,472	507,438,453	3,077,007,312	28,477,453	2,355,309,356	4,894,212	21,022,396	73,427,244
_	_	_	_	_	_	_	_	2,231
35,095,395	21,954,400	_	_	805,900	64,763,702	_	861,277	1,643,157
41,312	-	_	_	-	620,957	_	4,042	426,707
-	_	_	_	_	_	_	_	_
-	-	-	-	_	-	-	-	-
-	_	14,547	85,777	-	-	-	-	-
-	-	4,573,262	20,193,393	_	-	169,840	-	_
- 00.745		337,545	646,480	4 000	-	2 005	4 420	- 000
92,745	208,824	28,933	170,640	1,928	14,774	3,205	1,130	6,826
<u>-</u>				_	-			
35,229,452	22,163,224	4,954,287	21,096,290	807,828	65,399,433	173,045	866,449	2,078,921
13,555	446	25,927	117,712	52	54,829	340	_	_
=	=	49,805	53,053	_	-	_	_	_
674,711	3,998	_	· -	_	686,420	-	-	700,014
-	_	-	_	_	-	-	_	_
_	_	_	_	_	_	_	_	_
705,903	262,147	318,723	1,805,806	8,050	781,205	(2,908)	6,850	(5,717)
5,318	3,345	1,700	9,049	11 155	7,850	12 000	126	237 44,820
129,952 355,374	56,380 73,031	108,660 35,152	510,953 465,016	11,155 12	803,432 124,059	13,808 15	11,020 239	44,820 50,826
207,958	95,817	60,774	379,877	3,114	245,723	1,274	2,927	9,458
5,964,821	2,790,145	1,176,170	12,336,948	64,474	5,742,800	180	71,165	173,553
-	_,,	_	_	-	-	_	-	=
8,057,592	3,285,309	1,776,911	15,678,414	86,857	8,446,318	12,709	92,327	973,191
27,171,860	18,877,915	3,177,376	5,417,876	720,971	56,953,115	160,336	774,122	1,105,730
(4.020.459)	(12.220.121)	19,664,944	(64.700.279)	(152,002)	(46.774.662)	(1 220 117)	(1 (4) 126)	(2.210.701)
(4,920,458)	(12,329,121) –	19,004,944	(64,790,278) –	(152,093) –	(46,774,662) —	(1,328,117) –	(1,441,136) –	(2,318,701)
4.070.004	(05.505)	(2,549,369)	11,661,286	_	-	-	_	-
1,970,964	(95,585)	(6,425,273)	(6,518,375)	-	4,204,731	86,044	33,622	652,987
(2,116,022)	– (132,341)		_	_	(2,964,563) 2,615,251	_	22,907	(77,970) (727,549)
(9,718,326)	(17,207,627)	(836,030)	(145,875)	(630,942)	(15,856,108)	_	7,933	(1,261,422)
(325,927)	(87,885)	5,911	(96,924)	(98,477)	2,600,130	(3,315)	(1,817)	(22,167)
(15,109,769)	(29,852,559)	9,860,183	(59,890,166)	(881,512)	(56,175,221)	(1,245,388)	(1,378,491)	(3,754,822)
				,				
(215,970,997)	(89,362,399)	(66,298,905)	(471,745,201)	(4,963,169)	(200,334,686)	(2,418,082)	(3,714,951)	(6,963,768)
-	-	(6,136,342)	(5,345,672)	_			_	_
4,813,486	_	(12,607)	(2,615,449)	_	617,583	(34,924)	(6,958)	(119,233)
-	_	(-=,)	(=,0.0,0.0)	_	(1,120,996)	-	(5,555)	-
2,408,292	_	_	_	_	2,056,321	_	(22,907)	223,701
2,306,837	(4,897,412)	(278,261)	(102,538)	(788,106)	(31,775,020)	_	(1,787)	(818,129)
(87,418)	(6,535)	(31,494)	(61,043)	(1,861)	(1,540,705)	106	(41)	(5,157)
(206,529,800)	(94,266,346)	(72,757,609)	(479,869,903)	(5,753,136)	(232,097,503)	(2,452,900)	(3,746,644)	(7,682,586)
(194,467,709)	(105,240,990)	(59,720,050)	(534,342,193)	(5,913,677)	(231,319,609)	(3,537,952)	(4,351,013)	(10,331,678)
136,962,673	116,089,805	28,145,722	1,090,799,506	50,404,374	314,049,265	28,687,830	30,224,895	3,110,956
(341,848,675)	(254,815,240)	(76,318,239)	(738,999,187)	-	(425,895,986)	(3,586,147)	(12,576)	(13,435,607)
(204,886,002)	(138,725,435)	(48,172,517)	351,800,319	50,404,374	(111,846,721)	25,101,683	30,212,319	(10,324,651)
(5,505,302)	(1,075,000)	(850,714)	(490,719) —		(7,301,825) —	-	(130)	(3,334)
1,159,289,091	903,035,047	398,695,172	2,893,974,719	72,968,150	2,004,841,201	26,457,943	46,883,572	52,767,581

For the Period From 1 September 2021 to 28 February 2022 continued

Fund Name	Note	ESG Emerging Markets Bond Fund USD	ESG Emerging Markets Corporate Bond Fund USD	ESG Emerging Markets Local Currency Bond Fund USD	
Net assets at the beginning of the period Income		551,521,515	102,229,816	424,563,728	
Bank interest	2(b)	_	2,651	_	
Bond interest, net of withholding taxes	2(b) 2(b)	12,758,452	2,288,251	12,256,002	
Swap interest	2(c)	6,922	2,200,231	77,127	
Equity linked note income	2(c)	- 0,322			
Interest from money market deposits	2(b)	_	_	_	
Collective investment scheme income, net of withholding taxes	2(b)	_	_	_	
Dividends, net of withholding taxes	2(b)	_	_	_	
Contracts for difference dividends, net of withholding taxes	2(c)	_	_	_	
Securities lending income	2(b)	48,127	33,708	7,439	
Management fee rebate	5	· –	, <u> </u>	_	
Total income	2(b)	12,813,501	2,324,611	12,340,568	
Expenses					
Bank interest	2(b)	1,383	-	6,601	
Contracts for difference interest	2(c)	,	-	-	
Swap interest	2(c)	156,416	446	113,653	
Negative yield on financial assets	0()	-	-	-	
Contracts for difference dividends, net of withholding taxes	2(c)	400.405	-	74.400	
Annual service charge	7	102,495	33,956	74,483	
Loan commitment fees	17	1,654	327	1,355	
Custodian and depositary fees Distribution fees	2(h), 8 6	60,910 29,948	13,287	210,172	
Tax	9	29,946 35,638	17,692 13,547	3,380 26,098	
Management fees	5	1,501,444	323,718	303,641	
Less Management fee waiver	5	1,301,444	525,710	303,041	
Total expenses		1,889,888	402,973	739,383	
Net income/(deficit)		10,923,613	1,921,638	11,601,185	
Net realised appreciation/(depreciation) on:		10,923,013	1,921,030	11,001,103	
Investments	2(a)	(2,864,456)	(1,153,392)	(7,028,420)	
To Be Announced securities contracts	2(c)	_	_	-	
Contracts for difference	2(c)	_	_	_	
Exchange traded futures contracts	2(c)	740,800	(11,636)	825,255	
Options/Swaptions contracts	2(c)	-	· -	(602,258)	
Swaps transactions	2(c)	(497,496)	(14,751)	898,587	
Forward foreign exchange contracts	2(c)	(11,580,025)	(2,161,235)	720,623	
Foreign currencies on other transactions	2(i)	(87,308)	(48,237)	594,648	
Net realised appreciation/(depreciation) for the period		(14,288,485)	(3,389,251)	(4,591,565)	
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(84,230,049)	(9,651,310)	(45,257,350)	
To Be Announced securities contracts	2(c)	-	-	-	
Contracts for difference	2(c)	-	-	_	
Exchange traded futures contracts	2(c)	1,702,259	-	114,852	
Options/Swaptions contracts	2(c)	_	-	(259,084)	
Swaps transactions	2(c)	585,360	- (4 000 777)	235,119	
Forward foreign exchange contracts	2(c)	(4,121,630)	(1,209,777)	(6,046,184)	
Foreign currencies on other transactions	2(i)	(6,020)	(24)	(173,842)	
Net change in unrealised appreciation/(depreciation) for the period		(86,070,080)	(10,861,111)	(51,386,489)	
Increase/(Decrease) in net assets as a result of operations		(89,434,952)	(12,328,724)	(44,376,869)	
Movements in share capital					
Net receipts as a result of issue of shares		105,076,159	28,363,336	131,787,923	
Net payments as a result of repurchase of shares	,	(127,842,990)	(7,507,096)	(44,136,497)	
Increase/(Decrease) in net assets as a result of movements in share capital		(22,766,831)	20,856,240	87,651,426	
Dividends declared	16	(52,089)	(5,694)	(1,054)	
Foreign exchange adjustment	2(e)	420.007.040	440.754.000	467 007 004	
Net assets at the end of the period		439,267,643	110,751,638	467,837,231	

 $^{^{\}mbox{\scriptsize (1)}}$ Fund name changed during the period, see Note 1, for further details.

⁽²⁾ Fund launched during the period, see Note 1, for further details.

ESG Fixed Income Global Opportunities Fund EUR	ESG Flex Choice Cautious Fund ⁽²⁾ USD	ESG Flex Choice Growth Fund ⁽²⁾ USD	ESG Flex Choice Moderate Fund ⁽²⁾ USD	ESG Global Bond Income Fund ⁽¹⁾ USD	ESG Global Conservative Income Fund EUR	ESG Global Multi-Asset Income Fund ⁽²⁾ USD	ESG Multi-Asset Fund EUR	Euro Bond Fund EUR
1,063,687,951	-	-	-	144,156,163	648,012,670	-	3,576,244,828	4,309,425,814
12 947 041	-	-	-	2 247 440	7 555 009	- 221 474	4 363 043	12 902 692
12,847,941 1,502,632		_	-	2,347,449 27,282	7,555,998 –	331,474 -	4,362,043 143,211	13,892,682 308,875
-	_	-	_		1,985,353	109,191	-	-
-	_	_	_	-	_	_	_	-
23,155 150,007	5,036	933	1,878	- 3,411	135,118 533,113	18,819 67,270	6,480,600 11,321,009	- 1,056
7,275	_	_		5,411	-	-	11,321,009	-
28,540	-	-	-	5,416	52,513	-	153,494	132,868
_	1,449	1,546	1,507		7,727	139	307,303	
14,559,550	6,485	2,479	3,385	2,383,558	10,269,822	526,893	22,767,660	14,335,481
344,750	-	-	_	1,422	78,093	-	1,619,738	102,212
4 004 044	-	-	-	44.944	-	-	27.044	220 544
1,984,944 —			- -	44,814 -	-		37,244 -	230,544
812	_	_	_	_	_	_	_	_
149,787	(1,658)	(1,567)	(1,604)	43,296	625,233	2,042	4,072,883	1,518,910
3,519 118,383	- 3,656	- 3,665	2 662	507	2,125 68,733	- 5,657	9,932	15,837 392,572
3,150	3,000	3,000	3,662	18,117 11,360	982,407	5,65 <i>1</i> 4	381,773 8,971,386	392,572 382,147
53,319	207	208	208	13,585	161,557	3,231	1,174,102	470,765
286,120	38	38	38	246,825	3,084,688	56	24,489,756	9,098,601
-	-	_	-	_	_	_	-	
2,944,784	2,243	2,344	2,304	379,926	5,002,836	10,990	40,756,814	12,211,588
11,614,766	4,242	135	1,081	2,003,632	5,266,986	515,903	(17,989,154)	2,123,893
12,439,022 6,885,654	(70,243) –	(36,298)	(46,808) —	(1,785,795) (74,077)	3,520,689 –	(378,085)	39,453,842 1,612,930	4,967,400
30,267	-	-	-	_	_	-	_	-
10,983,192	-	-	-	761,400	(21,431,875)	485,632	34,706,481	17,771,017
433,780 (8,993,620)			- -	(9,779) (32,016)	2,455 —	_ _	4,248,352 30,291,834	(459,882) (4,696,728)
(55,147,349)	(9)	(8)	(8)	1,532,226	(813,261)	1,932,752	(33,843,523)	7,846,545
(2,776,149)	86	(5)	(53)	(52,530)	181,735	(1,322)	3,522,978	1,400,088
(36,145,203)	(70,166)	(36,311)	(46,869)	339,429	(18,540,257)	2,038,977	79,992,894	26,828,440
(36,656,065)	(145,189)	(245,740)	(212,232)	(9,981,400)	(26,306,712)	(3,678,845)	(159,444,541)	(214,956,379)
998,778	(1-3,103)	(270,170)	(2:2,202)	(18,022)	(20,000,112)	(0,070,040)	(65,605)	(214,300,019)
(1,930)	-	-	_	_	-	-	_	_
822,758	-	-	_	104,428	7,289,412	(188,333)	(23,922,914)	(11,662,039)
(3,038,414) 8,161,739	- -	- -	-	(12,935) 54,996	(4,751) –	_	(293,291) (3,977,006)	(140,922) (7,622,610)
11,071,619	(41)	(41)	(41)	(1,155,414)	(721,499)	(1,734,390)	12,758,901	10,260,919
(2,586,732)		1	`(1)	(6,690)	294,145	(726)	875,812	54,101
(21,228,247)	(145,230)	(245,780)	(212,274)	(11,015,037)	(19,449,405)	(5,602,294)	(174,068,644)	(224,066,930)
(45,758,684)	(211,154)	(281,956)	(258,062)	(8,671,976)	(32,722,676)	(3,047,414)	(112,064,904)	(195,114,597)
45,764,378	5,025,030	5,025,030	5,025,030	21,486,112	234,178,492	202,860,483	3,245,479,911	578,925,368
(30,210,014)	(25,042)	(25,043)	(25,042)	(24,970,209)	(138,505,223)		(842,308,930)	(1,124,546,387)
15,554,364	4,999,988	4,999,987	4,999,988	(3,484,097)	95,673,269	202,860,483	2,403,170,981	(545,621,019)
(2,962,891)	(41) -	(51) -	(48) —	(727,506) –	(7,247,048) -	(87) -	(590,121) –	(1,023)
1,030,520,740	4,788,793	4,717,980	4,741,878	131,272,584	703,716,215	199,812,982	5,866,760,784	3,568,689,175

		Euro	_	Euro Short	
		Corporate Bond	Euro Reserve	Duration Bond	
Fund Name	Note	Fund	Fund	Fund	
		EUR	EUR	EUR	
Net assets at the beginning of the period		3,289,055,637	97,877,530	8,327,818,672	
Income		0,200,000,000	0.,0,000	0,021,010,012	
Bank interest	2(b)	_	_	_	
Bond interest, net of withholding taxes	2(b)	15,725,322	_	15,650,204	
Swap interest	2(c)	1,525,068	-	623,885	
Equity linked note income	2(c)	-	-	-	
Interest from money market deposits	2(b)	-	-	-	
Collective investment scheme income, net of withholding taxes	2(b)	34,295	-	159,610	
Dividends, net of withholding taxes	2(b)	_	-	-	
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	
Securities lending income	2(b)	188,719	-	232,293	
Management fee rebate	5	14,850	-	68,803	
Total income	2(b)	17,488,254	-	16,734,795	
Expenses					
Bank interest	2(b)	75,968	1,471	444,602	
Contracts for difference interest	2(c)	-	. –		
Swap interest	2(c)	2,305,676	-	376,834	
Negative yield on financial assets	• •	-	263,710	-	
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	
Annual service charge	7	1,029,238	35,982	1,832,168	
Loan commitment fees	17	11,400	-	30,335	
Custodian and depositary fees	2(h), 8	201,117	16,766	673,663	
Distribution fees	6	331,527	28,665	701,816	
Tax	9	326,285	4,871	911,971	
Management fees	5	5,622,597	208,096	16,534,727	
Less Management fee waiver	5		(208,096)	_	
Total expenses		9,903,808	351,465	21,506,116	
Net income/(deficit)		7,584,446	(351,465)	(4,771,321)	,
Net realised appreciation/(depreciation) on:		.,,	(55.1, 155)	(.,,•=./	
Investments	2(a)	11,336,593	292	(29,263,247)	
To Be Announced securities contracts	2(c)	-	_	(20,200,2)	
Contracts for difference	2(c)	_	_	_	
Exchange traded futures contracts	2(c)	5,858,955	_	47,980,383	
Options/Swaptions contracts	2(c)	(366,997)	_	(921,196)	
Swaps transactions	2(c)	(500,857)	_	(220,935)	
Forward foreign exchange contracts	2(c)	(4,114,648)	_	(30,314,803)	
Foreign currencies on other transactions	2(i)	(544,022)	_	4,918,367	
Net realised appreciation/(depreciation) for the period		11,669,024	292	(7,821,431)	
		11,003,024		(7,021,401)	
Net change in unrealised appreciation/(depreciation) on: Investments	2(a)	(192,979,159)	(13,204)	(132,755,138)	
To Be Announced securities contracts		(132,373,133)	(13,204)	(132,733,130)	
Contracts for difference	2(c) 2(c)	_	-	_	
Exchange traded futures contracts	2(c)	5,029,202	_	18,045,500	
Options/Swaptions contracts	2(c)	(95,006)	_	(262,001)	
Swaps transactions	2(c)	(3,390,542)	_	(19,891,433)	
Forward foreign exchange contracts	2(c)	880,113	_	4,340,763	
Foreign currencies on other transactions	2(i)	124,898	_	788,912	
Net change in unrealised appreciation/(depreciation) for the period		(190,430,494)	(13,204)	(129,733,397)	
Increase/(Decrease) in net assets as a result of operations		(171,177,024)	(364,377)	(142,326,149)	
· · · · · · · · · · · · · · · · · · ·		(111,111,027)	(504,511)	(172,320,173)	
Movements in share capital		285 507 446	AG 547 640	1 300 130 667	
Net receipts as a result of issue of shares Net payments as a result of repurchase of shares		285,597,446 (744,292,365)	46,547,640 (44,145,321)	1,380,130,667 (2,687,171,283)	
· · · · · · · · · · · · · · · · · · ·			(44,145,321)		
Increase/(Decrease) in net assets as a result of movements in share capital		(458,694,919)	2,402,319	(1,307,040,616)	
Dividends declared	16	(1,642,872)	-	-	
Foreign exchange adjustment	2(e)	- 0 667 640 000	-	- 6 070 454 007	
Net assets at the end of the period		2,657,540,822	99,915,472	6,878,451,907	

FinTech Fund	European Value Fund	European Sustainable Equity Fund	European Special Situations Fund	European High Yield Bond Fund	European Fund	European Focus Fund	European Equity Income Fund	Euro- Markets Fund
USD	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR
857,029,862	959,233,726	5,724,517	1,667,223,264	363,644,142	1,866,977,485	452,090,412	2,149,181,806	1,888,937,995
-	-	-	-	_	-	-	-	-
-	-	-	-	8,652,610	-	-	-	-
_	-	_		168,175		_		-
_	_	_	_	_	_	_	_	-
4,926	-	_	_	_	_	_	-	-
1,931,863	8,826,388	14,004	4,186,542	61,594	4,484,522	901,985	13,867,165	9,290,390
28,301 -	22,491 –	- 88 -	77,067 –	169,494 658	51,737 –	15,555 –	50,326 –	26,854 -
1,965,090	8,848,879	14,092	4,263,609	9,052,531	4,536,259	917,540	13,917,491	9,317,244
1,676	8,932	_	47,108	50,069	25,389	5,978	24,559	16,499
-	-	-	-	_	,	_	,	-
_	-	-	-	-	-	-	-	-
-	-	-	-	_	-	-	_	-
806,641	814,502	(5,201)	1,564,294	308,044	1,645,055	561,260	2,319,718	1,814,742
2,097	1,947	(5,25.)	5,018	980	5,593	1,411	6,808	6,050
58,064	74,386	6,558	132,552	36,596	134,642	49,531	164,774	146,975
493,669	343,395	10	348,447	142,947	444,893	526,953	609,273	347,505
154,965	160,769	294	308,251	110,603	317,710	109,537	454,783	368,377
4,162,702	4,547,307	493	9,654,178	1,145,985	8,904,426	2,925,814	13,189,602	11,142,076
		_	_		_		_	-
5,679,814	5,951,238	2,154	12,059,848	1,795,224	11,477,708	4,180,484	16,769,517	13,842,224
(3,714,724)	2,897,641	11,938	(7,796,239)	7,257,307	(6,941,449)	(3,262,944)	(2,852,026)	(4,524,980)
(47,899,772) -	69,215,235	(52,031)	27,108,166 –	665,154 -	37,005,888	9,009,190	58,200,948 —	53,182,709 —
_	_	_	_	_	_	_	_	-
_	-	_	(935,354)	407,498	(2,066,471)	(1,019,483)	_	-
-	-	-	-	201,308	-	-	-	_
	_	-	_	653,716		_	_	_
(4,776,440)	2,055,217	(200)	6,296,190	(1,187,479)	7,390,986	289,387	18,999,490	2,234,453
(45,431)	(43,029)	(322)	274,656	340,671	16,637	3,310	97,224	107,677
(52,721,643)	71,227,423	(52,353)	32,743,658	1,080,868	42,347,040	8,282,404	77,297,662	55,524,839
(208,186,386)	(85,226,184)	(605,795)	(264,289,839)	(27,176,502)	(267,110,817)	(68,508,845)	(165,924,631)	(265,095,234)
-	-	- -	-	- -	-	-	-	-
_	_	_	(610,774)	113,687	(303,949)	(6,588)	_	-
_	_	_	(010,171)	(50,856)	(000,010)	(0,000)	_	_
_	_	_	_	(519,995)	_	_	_	_
(1,730,125)	1,286,645	-	3,562,414	(1,499,288)	3,549,728	128,813	10,803,550	1,832,911
(1,003)	30,507	1	2,131	8,388	184,362	11,511	72,369	3,098
(209,917,514)	(83,909,032)	(605,794)	(261,336,068)	(29,124,566)	(263,680,676)	(68,375,109)	(155,048,712)	(263,259,225)
(266,353,881)	(9,783,968)	(646,209)	(236,388,649)	(20,786,391)	(228,275,085)	(63,355,649)	(80,603,076)	(212,259,366)
	(-,,)	(,)	, ,	.,,,	., ., , ,	(//-	(,,,,	(,,)
250,935,063	247,262,653	58,148	313,663,147	238,704,982	362,010,041	64,623,451	343,127,222	440,885,056
(234,214,988)	(331,878,999)	-	(311,991,631)	(114,031,610)	(427,288,874)	(46,067,535)	(304,968,463)	(363,459,146)
16,720,075	(84,616,346)	58,148	1,671,516	124,673,372	(65,278,833)	18,555,916	38,158,759	77,425,910
	_	_	_	(236,414)	_		(16,583,717)	-
- 607,396,056	- 864,833,412	- 5,136,456	- 1,432,506,131	- 467,294,709	- 1,573,423,567	- 407,290,679	2,090,153,772	- 1,754,104,539
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Part						
March Marc						
Not assets at the beginning of the period income				_		
Not assects at the beginning of the period 10 000000000000000000000000000000000			Global			
Not assets at the beginning of the period	Fund Name	Note			Fund	
Marcial at the biginning of the period 1,000,024,566 2,000,000,000,000,000,000,000,000,000,0						
Incented Incented						
Bank Interest			10,990,274,596	20,285,571	1,753,241,623	
Bond interest, net of withholding taxes		2/5)				
Samp interest 20 91,918 27 - -			104 410 906	-	_	
Equity interest from market deposits 20				-	_	
Indices from money marfarde deposits	·		19,019,017	-	_	
Delice investment scheme income, net of withholding taxes 26 1996,515 7107 694,952 7107			_	_	<u>-</u>	
Dividentity in thin bidding taxes	, ,		224 846		17 208	
Contracts for difference dividends, set of withholding taxes 20 725,140 2			,			
Seaumine income 20 75.00 25 15				-	-	
Management fee rebate	·			259	152.130	
Total income			_		_	
Expenses		· · · · · · · · · · · · · · · · · · ·				
Bank interest 2 b 180/13 2 6.339 Contracts of difference interest 2 c 2523.171 — — Swap interest 2 c 2523.171 — — Contracts for difference dividends, net of withholding taxes 2 c 14,366 — — Contracts for difference dividends, net of withholding taxes 2 c 14,366 — — Contracts for difference dividends, net of withholding taxes 2 c 14,366 — — Contracts for difference dividends, net of withholding taxes 2 c 14,366 — — 4,490 Contracts for difference dividends, net of withholding taxes 2 c 15,467 — 4,490 Contracts for difference dividends for difference 16 1,469 — 4,490 Carry Standard for deposition for the process 2 c 19,157,318 16,339 12,490 Total expense 2 c 19,157,318 16,309 1,490 1,490 Total expense 2 c 1,525,181 1,525 1,714,555 1,714,555	Total income	2(b)	147,267,218	7,468	7,134,300	
Contracts for difference interest 2(g) 884 — — Negative yield on financial assets — — — Ontracts for difference dividends, net of withholding taxes 2(g) 14.36 — — Contracts for difference dividends, net of withholding taxes 2(g) 3.48.042 — — 4.0 Contracts for difference dividends, net of withholding taxes 2(g) 3.48.042 1.922 2.080.45 Canal commitment 2(g) 3.48.042 6.944 1.56.27 Class dam and depositary fees 2(g) 1.117.587 9.68 4.45.90 Tax 2(g) 1.117.587 9.28 4.45.90 Tax 1.117.587 9.28 4.45.90 Tax 1.117.587 9.28 1.45.90 Tax 1.117.587 9.28 1.45.90 Tax 1.117.587 9.28 1.45.90 Tax 1.117.587 9.28 1.45.90 Tax 1.117.587 9.28 1.117.587 9.28 1.117.587 9.28	·	0// \	450.040	•	0.000	
Swap interest 260 25.823.171 — — Contracts for difference dividends, net of withholding taxes 2(c) 14.386 — — Contracts for difference dividends, net of withholding taxes 2(c) 14.386 — — Annual service charge 17 35.219 — 4.480 Custodian and depositary fees (d) 11,646,973 160 2.349,649 Distribution fees 5 19,157,318 160 2.349,649 Tax 9 11,573,738 160 2.349,649 Banagement fees 5 19,157,318 163 2.396,849 Less Management fee waiver 5 94,915,000 (d) (1,600,028) Net realized appreciation/(depreciation) on: — 10 2,315,818 1,752 17,74,458 Net realized appreciation/(depreciation) on: 2(c) 2,615,600 — — — Investments 2(c) 2,615,600 — — — — Contracts for difference 2(c) 2,675				2	6,839	
Negative yield on financial assets				-	-	
Contracts for difference dividends, net of withholding laxes 2/0 44,388 1— — Annual service charge 7 35,280 (1) 8,480 Constroit and depositary fees 17 35,291 6 4,480 Distribution fees 6 16,489,73 169 23,495,49 Tax 5 19,157,318 1,533 12,580,913 Management fees 5 19,157,318 1,533 12,580,913 Less Management fee waver 5 32,518,88 7,552 17,745,565 Net realized appreciation/(depreciation) on: 84,957,500 6 1,752,456 Net realized appreciation/(depreciation) on: 2(0) 22,687,560 1 - Investments 2(0) 22,687,560 1 - - To Be Announced securities contracts 2(0) 75,271,850 1 - - Options/Swaption sondracts 2(0) 75,271,850 1 - - Exchange traded futures contracts 2(0) (53,535,89) 1	•	2(c)	25,823,171	-	-	
Annual service charge		2(a)	14 206	_	_	
Lacan commitment fees	·			(1 022)	2 080 405	
Custodian and depositary fees 2(h), 8 902,455 6,44 156,272 Distribution fees 6 1,646,973 169 2349,549 Tax 9 1,117,587 266 445,907 Management fees 1 1,175,878 268 445,907 Eass Management fee waiver 5 1,175,878 1,163 1,268 Total expenses 23,315,818 7,522 1,773,4565 Not income/(deficit) 94,915,400 84 1,000,000 Not trailed appreciation/(depreciation) on: 2 94,915,400 84 1,703,4565 Not trailed appreciation/(depreciation) on: 2 94,915,400 84 1,000,000 Ex trailed appreciation/(depreciation) on: 2 93,915,400 1 -2 Ex trailing appreciation/(depreciation) on: 2 95,000 2 -2 Ex trailing appreciation/(depreciation) for the period 2 36,825 1,000 3,000 -2 Portagin currencies on other transactions 2 30,000 3,000 3,000	· · · · · · · · · · · · · · · · · · ·			(1,322)		
Distribution fees 6 1,646,773 198 2,349,649 Tax 9 1,117,587 926 445,607 Management fees 5 19,157,318 1,433 12,609,013 Less Management fee walver 5 19,157,318 1,433 12,609,013 Not income/(deficit) 94,915,400 (84) 1,000,025 Net realised appreciation/(depreciation) on: 2 18,815,534 1,040,263 30,761,529 To Be Announced securities contracts 2(a) 126,811,536 — — — To Be Announced securities contracts 2(a) 126,811,536 — — — To Be Announced securities contracts 2(a) 17,874,636 — — — Contracts for difference 2(a) 17,974,636 — — — Exchange traded futures contracts 2(a) (68,513,599) — — — Contracts for difference 2(a) (68,523,599) — — — — — — — <t< td=""><td></td><td></td><td></td><td>6 044</td><td></td><td></td></t<>				6 044		
Tax 445,007 Management fees 5 19,157,318 1,463 12,609,913 Less Management fee waiver 5 19,157,318 1,433 12,609,913 Total expenses \$23,518,18 7,552 117,734,565 Net realised appreciation/depreciation) on: \$4,915,000 (4) 10,600,259 Investments 2(a) 78,831,534 (1,402,363) 30,761,529 Contracts for difference 2(c) 26,247,569 — — Contracts for difference 2(c) 26,5370 — — Contracts for difference 2(c) 26,5370 — — Contracts for difference 2(c) 10,784,899 — — — Contracts for difference 2(c) 10,784,899 — — — Swaps transactions 2(c) 10,784,899 — — — Forward foreign exchange contracts 2(c) 10,682,999 — — — — — — — — —	·		,	,		
Management fees 5						
Total expenses 5		•				
Total expenses 52,31,818 7,552 17,734,565 Net income/(deficit) 94,915,400 (84) (10,000,265) Net realised appreciation/(depreciation) on: Investments 2(a) 76,831,534 (1,402,363) 30,761,529 To Be Announced securities contracts 2(a) (22,847,566) — — Contracts for difference 2(b) 75,711,536 — — Contracts for difference 2(c) 10,788,489 — — Cybrons/Swaptions contracts 2(c) (19,388,499) — — Cybrons/Swaptions contracts 2(c) (69,531,530) — — Foreign currencies on other transactions 2(c) (69,531,530) — — — Foreign currencies on other transactions 2(c) (63,344,525) — — (11,160,710) — Net change in unrealised appreciation/(depreciation) for the period 2(a) (53,144,92) (41,119,671) (34,333,913) To Be Announced securities contracts 2(a) (65,783,976) — — — —	<u> </u>		-	-	-	
Net income/(deficit) 94,915,400 (84) (10,600,265) Net realised appreciation/(depreciation) on: 2(a) 78,631,534 (1,402,363) 30,761,529 To Be Announced securities contracts 2(c) (22,947,566) — — Contracts for difference 2(c) 295,370 — — Exchange traded futures contracts 2(c) 10,789,489 — — Options/Swaptions contracts 2(c) 66,815,569 — — Swaps transactions 2(c) 66,815,699 — — Forward foreign exchange contracts 2(c) 66,815,699 — — Forward foreign exchange contracts 2(c) 66,815,699 — — Foreign currencies on other transactions 2(c) 66,815,699 — — 2(1,100,110) Net callised appreciation/(depreciation) for the period 30,668,295 1,400,014 3,955,043 — — Net change in unrealised appreciation/(depreciation) or — — — — — — — — <td>-</td> <td></td> <td></td> <td></td> <td></td> <td></td>	-					
Net realised appreciation/(depreciation) on: Investments				· · · · · · · · · · · · · · · · · · ·		
Investments			94,915,400	(84)	(10,600,265)	
To Be Announced securities contracts	* * * * * * * * * * * * * * * * * * * *					
Contracts for difference				(1,402,363)	30,761,529	
Exchange traded futures contracts			*	-	-	
Options/Swaptions contracts 2(c) 10,788,469 — — Swaps transactions 2(c) (96,531,569) — — Forward foreign exchange contracts 2(c) (6,304,325) — (21,160,710) Foreign currencies on other transactions 2(l) (3,345,254) 2,349 (645,776) Net realised appreciation/(depreciation) for the period 36,168,295 (1,400,014) 8,955,043 Net change in unrealised appreciation/(depreciation) on: — — — Investments 2(a) (623,114,492) (4,111,967) (343,330,913) To Be Announced securities contracts 2(a) (667,876) — — Contracts for difference 2(c) (4,9002) — — Exchange traded futures contracts 2(c) (4,9102) — — Exhange transactions 2(c) (30,485,402) — — Swaps transactions 2(c) (34,478,13) — — Forward foreign exchange contracts 2(c) (52,782,903) — (8,877,91) <td></td> <td></td> <td>,</td> <td>-</td> <td>-</td> <td></td>			,	-	-	
Swaps transactions 2(c) (96,531,569) — <				-	-	
Forward foreign exchange contracts 2(c) 6,304,325) 3,349 645,776 7 645,7				_	-	
Poreign currencies on other transactions 2(i) (3,345,254) 2,349 (645,776) 1,400,014 8,955,043 1,400,014 8,955,043 1,400,014 8,955,043 1,400,014 8,955,043 1,400,014 1,40	·				(04.400.740)	
Net realised appreciation/(depreciation) for the period 36,168,295 (1,400,014) 8,955,043 Net change in unrealised appreciation/(depreciation) on: Investments 2(a) (623,114,492) (4,111,967) (343,330,913) To Be Announced securities contracts 2(c) (6,678,976) — — Contracts for difference 2(c) (49,002) — — Exchange traded futures contracts 2(c) (1,975,981) — — Options/Swaptions contracts 2(c) (30,485,402) — — Options/Swaptions contracts 2(c) (84,117,813 — — Swaps transactions 2(c) (52,782,903) — — Forward foreign exchange contracts 2(c) (56,431,856) (4,111,968) (352,324,478) Net change in unrealised appreciation/(depreciation) for the period (636,314,856) (4,111,968) (352,324,478) Increase/(Decrease) in net assets as a result of operations 1,090,813,256 317,064 945,887,081 Net payments as a result of repurchase of shares (982,096,314) (13,009) (403,834,460) <td></td> <td></td> <td></td> <td></td> <td>. , , ,</td> <td></td>					. , , ,	
Net change in unrealised appreciation/(depreciation) on: Investments 2(a) (623,114,492) (4,111,967) (343,330,913) To Be Announced securities contracts 2(c) (6,678,976) - - Contracts for difference 2(c) (49,002) - - Exchange traded futures contracts 2(c) (1,975,981) - - Exchange traded futures contracts 2(c) (1,975,981) - - Swaps transactions 2(c) (30,485,402) - - Swaps transactions 2(c) (82,782,903) - (8,977,491) Foreign currencies on other transactions 2(c) (52,782,903) - (8,977,491) Foreign currencies on other transactions 2(c) (5645,913) (1) (16,074) Net change in unrealised appreciation/(depreciation) for the period (505,314,856) (4,111,968) (352,324,478) Increase/(Decrease) in net assets as a result of operations (505,231,161) (5,512,066) (353,969,700) Movements in share capital 1,090,813,256 317,064 945,887,081 Net payments as a result of repurchase of shares 1,090,813,256 317,064 945,887,081 Net payments as a result of repurchase of shares 1,090,813,256 317,064 945,887,081 Net payments as a result of repurchase of shares 1,090,813,256 317,064 945,887,081 Net payments as a result of repurchase of shares 1,090,813,256 317,064 945,887,081 Net payments as a result of repurchase of shares 1,090,813,256 317,064 945,887,081 Net payments as a result of repurchase of shares 1,090,813,256 317,064 945,887,081 Net payments as a result of repurchase of shares 1,090,813,256 317,064 945,887,081 Net payments as a result of repurchase of shares 1,090,813,256 317,064 945,887,081 Net payments as a result of repurchase of shares 1,090,813,256 317,064 945,887,081 Net payments as a result of repurchase of shares 1,090,813,256 317,064 945,887,081 Net payments as a result of repurchase of shares 1,090,813,256 317,064 945,887,081 Net payments as a result of repurchase of shares 1,090,813,256 317,064	Foreign currencies on other transactions	2(1)	(3,345,254)	2,349	(645,776)	
Investments 2(a) (623,114,492) (4,111,967) (343,330,913) To Be Announced securities contracts 2(c) (6,678,976) - - -	Net realised appreciation/(depreciation) for the period		36,168,295	(1,400,014)	8,955,043	
To Be Announced securities contracts 2(c) (6,678,976) - - - Contracts for difference 2(c) (49,002) - - Exchange traded futures contracts 2(c) (1,1975,981) - - Options/Swaptions contracts 2(c) (30,485,402) - - Swaps transactions 2(c) (84,417,813 - - Forward foreign exchange contracts 2(c) (52,782,903) - (8,977,491) Foreign currencies on other transactions 2(c) (56,545,913) (1) (16,074) Net change in unrealised appreciation/(depreciation) for the period (636,314,856) (4,111,968) (352,324,478) Increase/(Decrease) in net assets as a result of operations (505,231,161) (5,512,066) (353,969,700) Movements in share capital 1,090,813,256 317,064 945,887,081 Net payments as a result of repurchase of shares (982,096,314) (13,009) (403,834,460) Increase/(Decrease) in net assets as a result of movements in share capital 108,716,942 304,055 542,052,621	Net change in unrealised appreciation/(depreciation) on:					
Contracts for difference 2(c) (49,002) - - Exchange traded futures contracts 2(c) (1,975,981) - - Options/Swaptions contracts 2(c) (30,485,402) - - Swaps transactions 2(c) 84,417,813 - - Forward foreign exchange contracts 2(c) (52,782,903) - (8,977,491) Foreign currencies on other transactions 2(i) (5645,913) (1) (16,074) Met change in unrealised appreciation/(depreciation) for the period (636,314,856) (4,111,968) (352,324,478) Increase/(Decrease) in net assets as a result of operations (505,231,161) (5,512,066) (353,969,700) Movements in share capital 1,090,813,256 317,064 945,887,081 Net payments as a result of repurchase of shares (982,096,314) (13,009) (403,834,460) Increase/(Decrease) in net assets as a result of movements in share capital 108,716,942 304,055 542,052,621 Dividends declared 16 (17,359,371) - - - For				(4,111,967)	(343,330,913)	
Exchange traded futures contracts 2(c) (1,975,981) - - -				-	-	
Options/Swaptions contracts 2(c) (30,485,402) - - - Swaps transactions 2(c) 84,417,813 - - - Forward foreign exchange contracts 2(c) (52,782,903) - (8,977,491) Foreign currencies on other transactions 2(i) (5,645,913) (1) (16,074) Net change in unrealised appreciation/(depreciation) for the period (636,314,856) (4,111,968) (352,324,478) Increase/(Decrease) in net assets as a result of operations (505,231,161) (5,512,066) (353,969,700) Movements in share capital 1,090,813,256 317,064 945,887,081 Net payments as a result of repurchase of shares (982,096,314) (13,009) (403,834,460) Increase/(Decrease) in net assets as a result of movements in share capital 108,716,942 304,055 542,052,621 Dividends declared 16 (17,359,371) - - - Foreign exchange adjustment 2(e) - - - -				-	-	
Swaps transactions 2(c) 84,417,813 - - Forward foreign exchange contracts 2(c) (52,782,903) - (8,977,491) Foreign currencies on other transactions 2(i) (5,645,913) (1) (16,074) Net change in unrealised appreciation/(depreciation) for the period (636,314,856) (4,111,968) (352,324,478) Increase/(Decrease) in net assets as a result of operations (505,231,161) (5,512,066) (353,969,700) Movements in share capital 1,090,813,256 317,064 945,887,081 Net payments as a result of repurchase of shares (982,096,314) (13,009) (403,834,460) Increase/(Decrease) in net assets as a result of movements in share capital 108,716,942 304,055 542,052,621 Dividends declared 16 (17,359,371) - - - Foreign exchange adjustment 2(e) - - - -	<u> </u>			-	-	
Forward foreign exchange contracts 2(c) (52,782,903) - (8,977,491) (16,074)				-	-	
Foreign currencies on other transactions 2(i) (5,645,913) (1) (16,074) Net change in unrealised appreciation/(depreciation) for the period (636,314,856) (4,111,968) (352,324,478) Increase/(Decrease) in net assets as a result of operations (505,231,161) (5,512,066) (353,969,700) Movements in share capital 1,090,813,256 317,064 945,887,081 Net payments as a result of repurchase of shares (982,096,314) (13,009) (403,834,460) Increase/(Decrease) in net assets as a result of movements in share capital 108,716,942 304,055 542,052,621 Dividends declared 16 (17,359,371) - - - Foreign exchange adjustment 2(e) - - - -				-	-	
Net change in unrealised appreciation/(depreciation) for the period (636,314,856) (4,111,968) (352,324,478) Increase/(Decrease) in net assets as a result of operations (505,231,161) (5,512,066) (353,969,700) Movements in share capital Net receipts as a result of issue of shares Net payments as a result of repurchase of shares Net payments as a result of repurchase of shares Net payments as a result of movements in share capital Increase/(Decrease) in net assets as a result of movements in share capital Dividends declared Poreign exchange adjustment Increase/(Decrease) in net assets as a result of movements in share capital Dividends declared Increase/(Decrease) in net assets as a result of movements in share capital Dividends declared Increase/(Decrease) in net assets as a result of movements in share capital Dividends declared Increase/(Decrease) in net assets as a result of movements in share capital Dividends declared Increase/(Decrease) in net assets as a result of movements in share capital Dividends declared Increase/(Decrease) in net assets as a result of movements in share capital Dividends declared Increase/(Decrease) in net assets as a result of movements in share capital Increase/(Decrease) in net assets as a result of movements in share capital Increase/(Decrease) in net assets as a result of movements in share capital Increase/(Decrease) in net assets as a result of movements in share capital Increase/(Decrease) in net assets as a result of movements in share capital Increase/(Decrease) in net assets as a result of movements in share capital Increase/(Decrease) in net assets as a result of movements in share capital Increase/(Decrease) in net assets as a result of movements in share capital Increase/(Decrease) in net assets as a result of movements in share capital Increase/(Decrease) in net assets as a						
Increase/(Decrease) in net assets as a result of operations (505,231,161) (5,512,066) (353,969,700)		2(i)				
Movements in share capital 1,090,813,256 317,064 945,887,081 Net receipts as a result of issue of shares 1,090,813,256 317,064 945,887,081 Net payments as a result of repurchase of shares (982,096,314) (13,009) (403,834,460) Increase/(Decrease) in net assets as a result of movements in share capital 108,716,942 304,055 542,052,621 Dividends declared 16 (17,359,371) - - - Foreign exchange adjustment 2(e) - - - -	Net change in unrealised appreciation/(depreciation) for the period		(636,314,856)	(4,111,968)	(352,324,478)	
Net receipts as a result of issue of shares 1,090,813,256 (982,096,314) 317,064 (13,009) (403,834,460) 945,887,081 (13,009) (403,834,460) Increase/(Decrease) in net assets as a result of movements in share capital 108,716,942 304,055 542,052,621 Dividends declared Foreign exchange adjustment 16 (17,359,371)	Increase/(Decrease) in net assets as a result of operations		(505,231,161)	(5,512,066)	(353,969,700)	
Net payments as a result of repurchase of shares (982,096,314) (13,009) (403,834,460) Increase/(Decrease) in net assets as a result of movements in share capital 108,716,942 304,055 542,052,621 Dividends declared Foreign exchange adjustment 16 (17,359,371)	·					
Increase/(Decrease) in net assets as a result of movements in share capital 108,716,942 304,055 542,052,621 Dividends declared Foreign exchange adjustment 16 (17,359,371) - - - 2(e) - - - -	·					
Dividends declared 16 (17,359,371) - - Foreign exchange adjustment 2(e) - - -	Net payments as a result of repurchase of shares		(982,096,314)	(13,009)	(403,834,460)	
Foreign exchange adjustment 2(e) – – –	Increase/(Decrease) in net assets as a result of movements in share capital		108,716,942	304,055	542,052,621	
	Dividends declared	16	(17,359,371)		-	
	Foreign exchange adjustment	2(e)	_	_	-	
	Net assets at the end of the period		10,576,401,006	15,077,560	1,941,324,544	

Global Allocation Fund USD	Global Corporate Bond Fund USD	Global Dynamic Equity Fund USD	Global Equity Income Fund USD	Global Government Bond Fund USD	Global High Yield Bond Fund USD	Global Inflation Linked Bond Fund USD	Global Long- Horizon Equity Fund USD	Global Multi-Asset Income Fund USD
18,768,461,196	1,425,677,563	512,958,953	1,055,991,438	779,645,367	2,572,901,253	373,611,254	1,092,916,141	7,295,326,620
_	_	_	_	_	_	_	_	_
46,670,666	13,962,007	35	_	4,799,491	59,471,643	1,411,439	_	76,856,258
10,951,369	951,888	_	_	190,507	1,121,679	74,067	_	71,409
_	-	-	-	-	-	-	-	45,686,407
-	-	_	_	_	-	_	_	-
1,150,568	-	-	2,943	-	1,250,064	3,902	8,648	9,247,708
73,706,305	-	3,319,176	6,877,177	184	327,874	-	2,030,769	16,071,024
14,427	_	_	_	_	_	_	_	249,772
1,297,810	93,282	43,419	24,138	34,784	380,267	8,117	12,399	551,992
61,703	_	_	_	8,624	125,181	935	_	914,763
133,852,848	15,007,177	3,362,630	6,904,258	5,033,590	62,676,708	1,498,460	2,051,816	149,649,333
64,775	123,344	2,749	1,652	14,887	9,873	9,244	1,443	67,851
130,935	_	429	-		-	_	-	42,754
5,071,939	1,804,093	-	-	272,065	-	83,812	-	24,560
-	-	40.047	-	-	-	-	-	-
665,791	- 524.440	18,317	1 026 102	- 271 20E	1 210 170	210 620	1 501 771	6 369 090
15,652,905	534,449	643,692	1,236,123	371,305	1,318,170	318,639	1,501,771	6,368,989
57,635	5,382	1,640 78,381	3,438 63,739	2,576	7,822 159,633	1,023 56,734	3,121	23,319
1,143,380 7,927,304	88,985 48,279	76,361 394,773	515,121	111,678 154,138	676,664	538,967	73,933 411,298	620,905 2,364,331
3,837,928	166,613	126,861	237,079	126,104	432,450	113,821	318,048	1,635,180
111,546,429	2,765,377	3,689,141	6,699,155	1,530,859	10,744,923	1,412,026	7,993,086	45,178,484
-	2,700,577	5,005,141	0,033,133	1,300,003	10,744,325	1,412,020	7,333,000	
146,099,021	5,536,522	4,955,983	8,756,307	2,583,612	13,349,535	2,534,266	10,302,700	56,326,373
(42.246.472)	0.470.655	(4 502 252)	(4.952.040)	2 440 070	40 227 472	(4 02E 00C)	(0.350.004)	02 222 060
(12,246,173)	9,470,655	(1,593,353)	(1,852,049)	2,449,978	49,327,173	(1,035,806)	(8,250,884)	93,322,960
680,903,866	(11,984,769)	20,947,099	28,800,510	(2,547,622)	(19,639,894)	1,600,472	15,679,970	14,099,273
(2,198,037)	-	- (470.000)	-	(265,235)	-	-	-	- (4,400,000)
12,915,003	(4.470.470)	(172,960)	_	(0.075.404)	700 707	0.040.700	-	(1,469,020)
(79,661,156) 11,857,902	(1,473,176)	113,541 933,825	-	(2,875,104) 1,305,708	766,737 280,494	2,913,732 72,794	_	44,362,402
(11,691,623)	(278,552) 3,082,356	12,056	_	(1,310,904)	4,060,492	(493,622)		(778,761) 192,118
(160,697,488)	7,032,576	(2,623,007)	(4.448.733)	12,496,134	(7,299,684)	(19,238)	205	(59,532,096)
2,053,892	(2,329,359)	24,459	(156,571)	(15,319,075)	6,014,166	(238,276)	21,976	(619,336)
		· · · · · · · · · · · · · · · · · · ·	• • • •			,	•	,
453,482,359	(5,950,924)	19,235,013	24,195,206	(8,516,098)	(15,817,689)	3,835,862	15,702,151	(3,745,420)
(4.004.000.004)	(100 014 445)	(60 660 703)	(EA 244 70E)	(E) 740 000\	(200 247 460)	(40 506 070)	(100 E04 070)	/E16 240 004\
(1,994,233,934) (974,574)	(108,014,415)	(69,660,783)	(54,344,725)	(52,718,299) (86,657)	(200,317,168)	(12,536,270) 6,632	(123,504,879)	(516,342,824)
5,088,564	_	173,750	<u>-</u>	(00,037)	<u>-</u>	0,032	_	(4,954,885)
139,868,271	2,248,886	(308,006)	_	(1,194,655)	550,053	224,142	_	(153,860)
(62,161,687)	-	(730,666)	_	(856,916)	(93,635)	(838,230)	_	40,416
5,310,241	844,271	(12,056)	_	(82,401)	(3,671,379)	73,250	_	(171,249)
(66,895,145)	(13,944,547)	244,231	(2,585,335)	(16,260,866)	(21,608,418)	(8,511,737)	(777)	(26,045,220)
194,653	(125,378)	(9,153)	(23,304)	69,231	(70,787)	(31,521)	3,570	(187,839)
(1,973,803,611)	(118,991,183)	(70,302,683)	(56,953,364)	(71,130,563)	(225,211,334)	(21,613,734)	(123,502,086)	(547,815,461)
(1,532,567,425)	(115,471,452)	(52,661,023)	(34,610,207)	(77,196,683)	(191,701,850)	(18,813,678)	(116,050,819)	(458,237,921)
(1,002,001,120)	(, 1,102)	(-2,-01,020)	(0.,010,201)	(,.00,000)	(,. 01,000)	(.0,010,010)	(,300,010)	(.00,201,021)
2,160,720,806	123,114,296	189,907,950	150,016,566	288,852,701	813,942,288	234,298,980	511,279,901	1,579,574,489
(1,963,297,158)	(460,474,426)	(115,098,031)	(168,587,482)	(189,308,472)	(822,828,879)	(117,704,287)	(208,788,036)	(1,653,429,258)
197,423,648	(337,360,130)	74,809,919	(18,570,916)	99,544,229	(8,886,591)	116,594,693	302,491,865	(73,854,769)
(107)	(3,764,276)	-	(3,579,329)	(26,667)	(23,199,088)	-	-	(126,471,473)
– 17,433,317,312	969,081,705	- 535,107,849	999,230,986	- 801,966,246	2,349,113,724	- 471,392,269	- 1,279,357,187	- 6,636,762,457

			Japan	Japan Small & MidCap	
		India	Flexible Equity	Opportunities	
Fund Name	Note	Fund	Fund	Fund	
		USD	JPY	JPY	
Net assets at the beginning of the period		433,709,278	20,433,042,222	24,894,954,371	
Income		.00,.00,2.0	20,100,012,222	2 1,00 1,00 1,01 1	
Bank interest	2(b)	_	_	_	
Bond interest, net of withholding taxes	2(b)	_	_	_	
Swap interest	2(c)	_	_	_	
Equity linked note income	2(c)	_	_	_	
Interest from money market deposits	2(b)	_	_	_	
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-	
Dividends, net of withholding taxes	2(b)	963,456	212,325,693	159,775,487	
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	
Securities lending income	2(b)	-	4,527,877	5,521,575	
Management fee rebate	5	-	-	-	
Total income	2(b)	963,456	216,853,570	165,297,062	
Expenses					
Bank interest	2(b)	15,980	1,768,826	1,221,395	
Contracts for difference interest	2(c)	_	-	_	
Swap interest	2(c)	_	_	_	
Negative yield on financial assets		_	_	_	
Contracts for difference dividends, net of withholding taxes	2(c)	_	_	_	
Annual service charge	7	732,496	38,306,416	27,592,775	
Loan commitment fees	17	1,462	81,359	86,355	
Custodian and depositary fees	2(h), 8	139,617	2,605,063	3,110,340	
Distribution fees	6	177,008	39,422,311	4,165,390	
Tax	9	111,880	8,672,359	5,302,881	
Management fees	5	3,384,889	202,293,767	148,570,548	
Less Management fee waiver	5	-	-	-	
Total expenses		4,563,332	293,150,101	190,049,684	
Net income/(deficit)		(3,599,876)	(76,296,531)	(24,752,622)	
Net realised appreciation/(depreciation) on:		, ,	, , , ,	, , , ,	
Investments	2(a)	86,558,377	255,772,388	674,167,199	
To Be Announced securities contracts	2(c)	-	_	_	
Contracts for difference	2(c)	-	-	-	
Exchange traded futures contracts	2(c)	-	-	-	
Options/Swaptions contracts	2(c)	_	-	_	
Swaps transactions	2(c)	_	-	_	
Forward foreign exchange contracts	2(c)	-	90,358,714	70,868,766	
Foreign currencies on other transactions	2(i)	(151,506)	42,637,625	4,829,001	
Net realised appreciation/(depreciation) for the period		86,406,871	388,768,727	749,864,966	
Net change in unrealised appreciation/(depreciation) on:				,	
Investments	2(a)	(118,729,881)	(2,968,780,877)	(2,747,408,147)	
To Be Announced securities contracts	2(c)				
Contracts for difference	2(c)	_	_	_	
Exchange traded futures contracts	2(c)	_	_	_	
Options/Swaptions contracts	2(c)	_	_	_	
Swaps transactions	2(c)	-	-	-	
Forward foreign exchange contracts	2(c)	-	(123,924,980)	(12,800,213)	
Foreign currencies on other transactions	2(i)	(131,180)	(20,626)	278,716	
Net change in unrealised appreciation/(depreciation) for the period		(118,861,061)	(3,092,726,483)	(2,759,929,644)	
Increase/(Decrease) in net assets as a result of operations		(36,054,066)	(2,780,254,287)	(2,034,817,300)	
Movements in share capital					
Net receipts as a result of issue of shares		456,766,926	35,194,982,050	7,358,668,456	
Net payments as a result of repurchase of shares		(343,210,525)	(19,019,985,645)	(9,928,671,758)	
Increase/(Decrease) in net assets as a result of movements in share capital		113,556,401	16,174,996,405	(2,570,003,302)	
Dividends declared	16	_	_	_	
Foreign exchange adjustment	2(e)	-	-	-	
Net assets at the end of the period		511,211,613	33,827,784,340	20,290,133,769	

⁽³⁾ Fund closed to subscriptions, see Note 1, for further details.

Latin American Fund	Multi-Theme Equity Fund	Natural Resources Growth & Income Fund	Next Generation Health Care Fund	Next Generation Technology Fund	Nutrition Fund	Sustainable Energy Fund	Sustainable Global Infrastructure Fund	Swiss Small & MidCap Opportunities Fund ⁽³⁾
USD	USD	USD	USD	USD	USD	USD	USD	CHF
882,654,961	170,206,315	200,835,144	21,045,921	6,005,476,165	348,777,115	7,330,579,788	10,522,975	1,067,455,859
-	-	487	-	-	-	_	-	-
=	-	-	-	-	-	-	-	-
	_	_ _		_	_		_	_
_	-	-		_	.		-	-
5,859 23,784,683	349,149	2,873 4,297,977	446 16,684	52,792 1,418,842	3,488 756,039	74,657 27,332,197	- 88,015	- 661,124
-	_	- 4,207,377	-	-	-	-	-	-
13,544 -	- 253,565	6,179 -	160 -	592,692 -	40,907 —	552,766 -	200	48,973 —
23,804,086	602,714	4,307,516	17,290	2,064,326	800,434	27,959,620	88,215	710,097
250	104	_	1	11,310	337	3,066	5	242,920
-	-	-	-	-	-	-	-	-
-	-		-	-	-	-	-	
_	_	_	_	_	_		_	_
927,202 2,903	120,421 434	178,950 622	(4,303)	5,453,401 16,599	300,453 890	7,608,825 20,142	1,698	852,171 3,309
130,437	26,709	33,430	9,748	387,166	40,576	539,422	7,802	73,824
84,763	32,151	103,847	55	3,584,409	341,506	4,392,595	140	· -
179,649	22,245	46,736	1,035	1,047,796	63,386	1,626,506	552	166,170
6,422,249	468,360	1,473,072	2,545	32,124,345	1,935,242	52,952,709	698	5,006,594
=		-	_		_	-		
7,747,453	670,424	1,836,657	9,081	42,625,026	2,682,390	67,143,265	10,895	6,344,988
16,056,633	(67,710)	2,470,859	8,209	(40,560,700)	(1,881,956)	(39,183,645)	77,320	(5,634,891)
(45,217,169)	2,825,147	13,693,169	(277,864)	(336,956,271)	(18,274,753)	378,109,172	431,597	48,241,613
-	_	_ 	_	_	_	_ _	_	
-	-	-	_	-	_	_	_	-
-	-	-	-	-	-	-	-	-
(002,002)	- 040,004	(404.225)	-	(40,054,000)	(700 520)	(0.050,033)	_	_
(663,903) (561,703)	618,881 (70,578)	(191,335) (99,469)	34 (536)	(46,851,626) 140,732	(798,538) 2,340	(6,658,933) 476,603	8,655	(352)
(46,442,775)	3,373,450	13,402,365	(278,366)	(383,667,165)		371,926,842	440,252	48,241,261
(40,442,773)	3,373,430	13,402,303	(270,300)	(303,007,103)	(19,070,951)	37 1,920,042	440,232	40,241,201
(26,021,327)	(22,927,250)	34,711,173	(3,822,555)	(1,212,947,461)	(33,251,568)	(1,392,340,699)	(985,291)	(176,033,441)
-	-	=	_	-	_	_	-	-
-	-	-	-	-	-	_	-	-
	_	_	_	_	_	_	_	_
(55,007) (7,049)	(305,171) (156)	(441,571) 21,713	(164) (165)	(13,862,042) (90,055)	(539,197) (383)	(5,398,923) (108,615)	– (128)	- (888)
(26,083,383)	(23,232,577)	34,291,315	(3,822,884)	(1,226,899,558)	(33,791,148)	(1,397,848,237)	(985,419)	(176,034,329)
(56,469,525)	(19,926,837)	50,164,539	(4,093,041)	(1,651,127,423)	(54,744,055)	(1,065,105,040)	(467,847)	(133,427,959)
	(10,000)					(1,022,123,212)	(111,111)	(100,121,000)
167,848,857 (161,636,869)	58,915,935 (19,300,556)	223,647,893 (64,838,394)	527,842 (25,188)	1,040,130,834 (1,557,979,669)	92,326,065 (72,967,819)	2,578,836,010 (1,662,914,166)	197,750 -	151,099,176 (188,817,274)
6,211,988	39,615,379	158,809,499	502,654	(517,848,835)	19,358,246	915,921,844	197,750	(37,718,098)
- -	-	(187,697) –	-	- -	-	-	-	-
832,397,424	189,894,857	409,621,485	17,455,534	3,836,499,907	313,391,306	7,181,396,592	10,252,878	896,309,802

		Systematic China A-Share	Systematic Global Equity	Systematic Global	
Fund Name	Note	Opportunities Fund	High Income Fund	SmallCap Fund	
Net assets at the beginning of the period		USD 618,523,841	USD 3,257,105,292	USD 281,072,765	
Income					
Bank interest	2(b)	-	-	-	
Bond interest, net of withholding taxes	2(b)	-	-	-	
Swap interest	2(c)	-	-	-	
Equity linked note income	2(c)	_	-	-	
Interest from money market deposits Collective investment scheme income, net of withholding taxes	2(b) 2(b)	_	_	_	
Dividends, net of withholding taxes	2(b)	956,833	43,399,938	1.851.543	
Contracts for difference dividends, net of withholding taxes	2(c)	-	_	-	
Securities lending income	2(b)	_	463,957	46,476	
Management fee rebate	5	_	-	_	
Total income	2(b)	956,833	43,863,895	1,898,019	
Expenses					
Bank interest	2(b)	3,370	20,491	271	
Contracts for difference interest	2(c)	_	-	-	
Swap interest Negative yield on financial accets	2(c)	-	-	-	
Negative yield on financial assets Contracts for difference dividends, net of withholding taxes	2(c)	_	_	_	
Annual service charge	2(c) 7	593,229	4,285,719	198,642	
Loan commitment fees	, 17	2,096	8,518	868	
Custodian and depositary fees	2(h), 8	192,623	275,573	220,063	
Distribution fees	6	4,859	55,699	86,637	
Tax	9	115,916	923,613	62,469	
Management fees	5	2,484,508	26,034,981	1,837,171	
Less Management fee waiver	5	_		-	
Total expenses		3,396,601	31,604,594	2,406,121	
Net income/(deficit)		(2,439,768)	12,259,301	(508,102)	
Net realised appreciation/(depreciation) on:			//		
Investments	2(a)	(9,914,530)	(49,902,059)	12,200,894	
To Be Announced securities contracts Contracts for difference	2(c) 2(c)	-	-	_	
Exchange traded futures contracts	2(c)	(2,249,928)	1,545,199	(288,189)	
Options/Swaptions contracts	2(c)	(2,243,320)	69,459,715	(200,103)	
Swaps transactions	2(c)	_	-	_	
Forward foreign exchange contracts	2(c)	(423,691)	(9,290,986)	(354,322)	
Foreign currencies on other transactions	2(i)	75,667	(1,141,350)	4,884	
Net realised appreciation/(depreciation) for the period		(12,512,482)	10,670,519	11,563,267	
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(16,716,260)	(266,119,599)	(32,323,289)	
To Be Announced securities contracts	2(c)	-	-	-	
Contracts for difference Exchange traded futures contracts	2(c)	110 601	(15 614 022)	(161 020)	
Options/Swaptions contracts	2(c) 2(c)	118,691	(15,614,023) 11,974,698	(161,930)	
Swaps transactions	2(c)	_	11,374,030	_	
Forward foreign exchange contracts	2(c)	(300,494)	(26,830)	(7,898)	
Foreign currencies on other transactions	2(i)	(17,192)	(146,033)	(5,029)	
Net change in unrealised appreciation/(depreciation) for the period		(16,915,255)	(269,931,787)	(32,498,146)	
Increase/(Decrease) in net assets as a result of operations		(31,867,505)	(247,001,967)	(21,442,981)	
Movements in share capital					
Net receipts as a result of issue of shares		167,890,220	2,739,703,704	28,556,801	
Net payments as a result of repurchase of shares		(162,476,514)	(1,316,513,191)	(38,466,694)	
Increase/(Decrease) in net assets as a result of movements in share capital		5,413,706	1,423,190,513	(9,909,893)	
Dividends declared	16	-	(128,410,430)	_	
Foreign exchange adjustment	2(e)	-	-	-	
Net assets at the end of the period		592,070,042	4,304,883,408	249,719,891	

 $^{^{\}mbox{\scriptsize (1)}}$ Fund name changed during the period, see Note 1, for further details.

.854,088 139,597,939 -	Equity Fund USD	Short Duration Bond Fund USD	US Dollar Reserve Fund USD	US Dollar High Yield Bond Fund USD	US Dollar Bond Fund USD	US Basic Value Fund USD	United Kingdom Fund GBP	Multi Allocation Credit Fund USD
7,078	1,498,854,088	1,799,880,962	513,108,285	3,591,197,714	771,881,953	960,620,592	452,131,595	129,153,843
7,078	-	-	-	-	-	-	-	=
.471,423	-	13,734,760	-	84,474,274	7,932,725	-	-	1,755,196
.471,423	-	167,743	-	420,615	60,728	-	-	-
.471,423	_	120.076	266.064	-	-	_	-	-
.471,423	7.078	138,976 1,302,275	366,864 -	-	_	25,368	- 1,948	- 39,541
		1,302,273	_	403,060	_	7,382,530	3,403,916	-
		_	_	-	_	-	-	_
353 232 378,442 94,239 4,751 490 71,529 33,900 288,019 66,992 283,175 30,042 ,516,035 395,616542,304 621,511 ,031,721) 1,865,047 ,153,778 (1,938,034) - (1,280,058) 663,116	32,082	77,268	_	176,078	8,454	45,437	9,506	10,649
353 232	-	147,170	-	79,144	-	-	-	7,927
	5,510,583	15,568,192	366,864	85,553,171	8,001,907	7,453,335	3,415,370	1,813,313
	252	2 405	1	20.246	A 779	410	201	05
	333	3,485	1 -	20,346	4,773	418	301	95 _
	_	279,272	_	_	140,881	_	_	_
,378,442 94,239 4,751 490 71,529 33,900 288,019 66,992 283,175 30,042 ,516,035 395,616 - - ,542,304 621,511 ,031,721) 1,865,047 ,153,778 (1,938,034) - (1,280,058) - 663,116	_		_	_	_	_	_	-
4,751 490 71,529 33,900 288,019 66,992 283,175 30,042 ,516,035 395,616 ,542,304 621,511 ,031,721) 1,865,047 ,153,778 (1,938,034) - (1,280,058) 663,116	-	-	-		-	-	-	-
71,529 33,900 288,019 66,992 283,175 30,042 ,516,035 395,616	1,378,442	593,010	182,518	2,014,804	312,057	979,940	378,243	327
288,019 66,992 283,175 30,042 ,516,035 395,616		5,790	-	11,662	2,730	2,867	1,239	-
283,175 30,042 ,516,035 395,616 		110,519	30,997	183,641	107,732	54,807	28,134	28,796
,516,035 395,616 		387,306	40,239	149,426	142,545	291,593	134,217	15
		381,388	24,807	647,456	109,212	190,203	73,079	4,307
,542,304 621,511 ,031,721) 1,865,047 ,153,778 (1,938,034) - (1,280,058) 663,116		4,625,052 —	1,090,147 (945,599)	15,773,926	1,816,742 –	5,796,015 –	2,302,181	59 -
,031,721) 1,865,047 ,153,778 (1,938,034)	10,542,304	6,385,822	423,110	18,801,261	2,636,672	7,315,843	2,917,394	33,599
,153,778 (1,938,034) - (1,280,058) 663,116		9,182,370	•	66,751,910	5,365,235	137,492	497,976	1,779,714
- (1,280,058) 663,116			(56,246)					
	76,153,778 –	(16,252,684) 53,184	17,190 –	9,003,305 –	(1,325,374) (5,438,193)	45,352,064 –	8,195,986 -	(1,574,026) –
	-	-	-	407.500	(000,000)	-	-	(0.45.077)
- (10,946)	_	665,764	-	497,528	(962,360)	_	_	(345,277)
	_	1,165,746	_	18,390 6,427,504	1,108,595 41,661	_	_	-
264 099) –	(8,264,099)	13,275,924	(601,871)	(3,251,956)	(1,574,421)	(1,109,961)	_	(2,952,898)
(80,629) 3		(596,859)	(5,982)	(1,673,609)	(53,235)	(109,437)	(3,784)	602,099
· · · · · · · · · · · · · · · · · · ·	67,809,050	(1,688,925)	(590,663)	11,021,162	(8,203,327)	44,132,666	8,192,202	(4,270,102)
,909,640) (5,583,937)	(118,909,640)	(58,551,601)	(159,680)	(201,737,213)	(35,958,502)	(29,583,358)	(74,973,358)	(8,850,287)
- (70,666)	-	12,758	-	(===,:==,===,===,====,=================	(815,590)	-	-	(2,223,227)
	-	· -	-			-	-	-
- 3,655	_	1,247,807	_	597,565	186,018	-	-	(76,885)
- 82,302	-	-	-	(15,622)	(955,535)	-	-	-
	-	21,251	(5.500)	(5,584,223)	(350,974)	(007.407)	-	4 500 000
	(2,981,991)	(10,053,904)	(5,526)	(6,126,606) (24,092)	(1,673,442)	(627,467)	(1.662)	1,598,666 (1,876)
· · · · · · · · · · · · · · · · · · ·		(34,191)	(39)		(75,038)	(134)	(1,662)	
	(121,912,497)	(67,357,880)	(165,245)	(212,890,191)	(39,643,063)	(30,210,959)	(74,975,020)	(7,330,382)
,135,168) (6,277,529)	(59,135,168)	(59,864,435)	(812,154)	(135,117,119)	(42,481,155)	14,059,199	(66,284,842)	(9,820,770)
,240,154 35,613,066	334,240,154	518,902,693	663,279,070	990,959,283	131,536,270	267,189,577	70,674,832	2,349,273
	(328,472,880)	(479,836,945)	(638,368,116)	(1,348,905,920)	(171,215,312)	(306,012,411)	(106,597,296)	(39,355,408)
	5,767,274	39,065,748	24,910,954	(357,946,637)	(39,679,042)	(38,822,834)	(35,922,464)	(37,006,135)
- (245,963)	_	(1,016,838)	-	(44,465,524)	(585,202)	_		
	- 1,445,486,194	- 1,778,065,437	537,207,085	- 3,053,668,434	- 689,136,554	935,856,957	- 349,924,289	- 82,326,938

		US	US Small & MidCap	US Sustainable	
		Growth	Opportunities	Equity	
Fund Name	Note	Fund	Fund	Fund	
		USD	USD	USD	
Net assets at the beginning of the period		602,871,140	328,740,239	5,429,548	
Income					
Bank interest	2(b)	-	-	-	
Bond interest, net of withholding taxes	2(b)	-	-	-	
Swap interest	2(c)	-	-	-	
Equity linked note income	2(c)	-	-	-	
Interest from money market deposits	2(b)	-	-	-	
Collective investment scheme income, net of withholding taxes	2(b)	2,012	5,999	-	
Dividends, net of withholding taxes	2(b)	710,791	1,957,909	18,956	
Contracts for difference dividends, net of withholding taxes	2(c)		_		
Securities lending income	2(b)	18,328	19,655	21	
Management fee rebate	5	_	_	_	
Total income	2(b)	731,131	1,983,563	18,977	
Expenses					
Bank interest	2(b)	252	133	_	
Contracts for difference interest	2(c)	_	_	_	
Swap interest	2(c)	-	=.	-	
Negative yield on financial assets		-	-	-	
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-	
Annual service charge	7	661,515	357,015	(5,213)	
Loan commitment fees	17	1,941	979	-	
Custodian and depositary fees	2(h), 8	32,704	37,548	6,401	
Distribution fees	6	321,484	114,937	12	
Tax	9	125,053	67,421	264	
Management fees	5	3,306,099	1,988,362	147	
Less Management fee waiver	5	-	_	-	
Total expenses		4,449,048	2,566,395	1,611	
Net income/(deficit)		(3,717,917)	(582,832)	17,366	
Net realised appreciation/(depreciation) on:		(0,111,011)	(002,002)	11,000	
Investments	2(a)	43,434,651	22,359,879	(74,638)	
To Be Announced securities contracts	2(c)	-		(,555)	
Contracts for difference	2(c)	_	_	_	
Exchange traded futures contracts	2(c)	_	_	_	
Options/Swaptions contracts	2(c)	_	_	_	
Swaps transactions	2(c)	_	_	_	
Forward foreign exchange contracts	2(c)	(577,065)	(44,867)	_	
Foreign currencies on other transactions	2(i)	(29,874)	(32,400)	(25)	
Net realised appreciation/(depreciation) for the period		42,827,712	22,282,612	(74,663)	
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	(146,539,721)	(12,768,902)	(404,898)	
To Be Announced securities contracts	2(c)	(. 10,000,121)	(12,100,002)	(101,000)	
Contracts for difference	2(c)	_	_	_	
Exchange traded futures contracts	2(c)	_	_	_	
Options/Swaptions contracts	2(c)	_	_	_	
Swaps transactions	2(c)	_	_	_	
Forward foreign exchange contracts	2(c)	(92,772)	36,435	_	
Foreign currencies on other transactions	2(i)	(969)	(2,387)	-	
Net change in unrealised appreciation/(depreciation) for the period		(146,633,462)	(12,734,854)	(404,898)	
Increase/(Decrease) in net assets as a result of operations		(107,523,667)	8,964,926	(462,195)	
		, ,	· ·		
Movements in share capital Net receipts as a result of issue of shares		161,842,902	55,101,297		
Net payments as a result of repurchase of shares		(230,963,966)	(124,180,049)	_	
Increase/(Decrease) in net assets as a result of movements in share capital		(69,121,064)	(69,078,752)		
Dividends declared	16				
Foreign exchange adjustment	2(e)	_	_	_	
Net assets at the end of the period	=(0)	426,226,409	268,626,413	4,967,353	
		0,0,		.,501,000	

E F	orld Sond und	World Energy Fund	World Financials Fund	World Gold Fund	World Healthscience Fund	World Mining Fund	World Real Estate Securities Fund	World Technology Fund
	USD	USD	USD	USD	USD	USD	USD	USD
1,365,246	5,053	2,108,830,946	1,633,640,408	5,287,967,838	14,078,116,205	7,065,270,881	193,710,557	13,553,638,267
	-	-	_	_	_	-	-	-
16,604		_	-	-	-	-	_	-
1,228	3,951	-	-	-	-	-	-	-
	-	-	-	_	_	_	_	-
	-	- 17,574	4,370	- 18,891	317,083	35,062	_	_ 151,576
	_	43,279,111	12,305,612	50,344,839	65,504,777	161,037,715	1,770,302	13,148,707
	_	40,270,111	12,000,012	-	-	-	16,730	-
53	3,320	474,531	55,521	438,001	250,107	649,631	12,519	7,385,498
	_	-	-	-		_	_	-
17,887	,070	43,771,216	12,365,503	50,801,731	66,071,967	161,722,408	1,799,551	20,685,781
								-
29	,566	1,647	15,421	1,966	7,667	8,492	36	19,967
	-	. –	· -	_	· -	· -	2,659	, _
1,371	,677	-	-	-	-	-	_	-
	-	-	-	-	-	-	-	-
446	-	0.004.750	9 000 707	E 000 540	44 457 070	7 600 700	105 200	10 470 400
	2,053	2,904,756	2,269,767	5,933,516	14,157,376	7,666,722	185,380	12,473,408
	,544 3,369	7,292 146,807	4,460 144,924	17,763 349,270	41,982 751,214	21,286 526,649	581 45,203	40,947 721,854
	5,953	516,236	752,946	1,281,187	8,222,773	1,214,123	36,855	6,303,272
	5,945	588,407	459,804	1,153,433	3,291,078	1,512,945	37,369	2,642,902
1,384		19,996,774	12,121,521	41,332,282	93,801,222	54,448,664	959,986	81,184,813
1,00	_	-	-	,,002,202	-	-	_	-
3,637	478	24,161,919	15,768,843	50,069,417	120,273,312	65,398,881	1,268,069	103,387,163
	-							
14,249	1,592	19,609,297	(3,403,340)	732,314	(54,201,345)	96,323,527	531,482	(82,701,382)
(1,318	. ,	283,626,915	(3,721,480)	42,950,076	722,093,649	359,817,467	8,334,887	(172,887,607)
(3,542	2,605)	-	-	-	-	-	(200, 200)	-
0.000	-	-	-	_	_	_	(333,868)	-
2,338	5,848 5,857	_	_	_	_	_	33,584	-
(6,809		_	_	_	_	_	_	_
7,566	. ,	(4,821,424)	420,824	(15,127,408)	(7,019,624)	(18,123,737)	82,892	(8,933,903)
	2,980)	833,028	70,008	(176,645)	492,597	(1,299,051)	55,074	(40,653)
(2,220	1,389)	279,638,519	(3,230,648)	27,646,023	715,566,622	340,394,679	8,172,569	(181,862,163)
(00.000	004	ACE 242 724	(DEE 400 050)	100 204 400	(4.766.636.745)	400 OEE 000	(10 621 040)	(0.710.646.450)
(92,939	, ,	465,343,734	(255,102,952)	106,394,489	(1,766,535,745)	429,255,992	(18,631,842)	(2,712,646,456)
(1,028	o,120)	_	_	_	_		33,584	
(2,887	464)	_	_	_	_	_	33,304	_
	,526)	_	_	_	_	_	_	_
3,677		_	_	_	_	_	_	_
(11,051		(4,344,548)	(1,141,930)	(6,555,577)	(5,703,276)	(8,366,359)	(118,892)	(6,922,788)
	,039	(116,377)	(82)	275,240	(89,676)	37,008	(849)	(306)
(104,922	2,605)	460,882,809	(256,244,964)	100,114,152	(1,772,328,697)	420,926,641	(18,717,999)	(2,719,569,550)
(92,893	3,402)	760,130,625	(262,878,952)	128,492,489	(1,110,963,420)	857,644,847	(10,013,948)	(2,984,133,095)
128,637	,945	2,017,978,947	1,358,274,472	996,949,627	3,484,583,012	1,564,619,117	53,929,169	3,174,518,690
(100,658	3,166)	(2,093,493,861)	(757,963,217)	(1,138,336,372)	(2,193,188,235)	(2,056,158,111)	(49,336,665)	(3,335,228,696)
27,979	,779	(75,514,914)	600,311,255	(141,386,745)	1,291,394,777	(491,538,994)	4,592,504	(160,710,006)
(204	,307)		_	_	_	_	(86,382)	_
4 000 400	-	- 2 702 440 057	4 074 070 744	- 275 272 502	- 44 050 547 500	7 424 270 724	400 000 704	-
1,300,128	5,123	2,793,446,657	1,971,072,711	5,275,073,582	14,258,547,562	7,431,376,734	188,202,731	10,408,795,166

For the Period From 1 September 2021 to 28 February 2022

	21			
	Shares outstanding at the beginning	Shares	Shares	Shares outstanding at the end
	of the period	issued	redeemed	of the period
Asia Pacific Equity Income Fund				
A Class distributing (A) (G) share EUR hedged	488,176	15,655	64,147	439,684
A Class distributing (Q) (G) share	1,042,877	19,743	175,717	886,903
A Class distributing (Q) (G) share SGD hedged	5,315,142	171,539	673,071	4,813,610
A Class distributing (R) (M) (G) share AUD hedged	560,014	206,529	94,884	671,659
A Class distributing (R) (M) (G) share ZAR hedged	307,332	209,078	260,347	256,063
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	345 966,113	- 49,301	- 181,005	345 834,409
A Class distributing (S) (M) (G) share A Class distributing (S) (M) (G) share HKD hedged	201,393	165,490	114,251	252,632
A Class non-distributing share	1,874,389	99,134	230,435	1,743,088
A Class non-distributing UK reporting fund share	89,716	11,894	17,703	83,907
C Class distributing (Q) (G) share	55,453	1,247	21,602	35,098
C Class distributing (Q) (G) share SGD hedged	24,004	_	-	24,004
D Class distributing (A) (G) UK reporting fund share	914	26,830	-	27,744
D Class distributing (Q) (G) share	143,931	90	1,500	142,521
D Class distributing (Q) (G) share SGD hedged	20,014	40.007	- 2.524	20,014
D Class non-distributing share E Class distributing (Q) (G) share EUR hedged	238,040 273,064	16,297 25,499	3,531 41,223	250,806 257,340
E Class non-distributing share	845,193	57,773	184,772	718,194
I Class non-distributing share	31,880	51,115	4,640	27,240
X Class non-distributing share	24,240	912	142	25,010
Asian Dragon Fund				
A Class distributing (A) UK reporting fund share	127,071	1,235	11,721	116,585
A Class non-distributing share	7,302,577	407,712	1,145,159	6,565,130
A Class non-distributing share AUD hedged	274,214	22,361	19,270	277,305
A Class non-distributing share CHF hedged	168,593	12,308	37,494	143,407
A Class non-distributing share EUR hedged	1,146,875	44,880	301,638	890,117
A Class non-distributing share PLN hedged	424,522	43,078	67,382	400,218
A Class non-distributing share SGD hedged	8,373,051	1,074,571	650,894	8,796,728
C Class non-distributing share	1,027,274	37,015	163,817	900,472
D Class distributing (A) UK reporting fund share D Class non-distributing share	1,227,889 4,671,904	7,975 405,772	326,782 641,354	909,082 4,436,322
D Class non-distributing share AUD hedged	297	-	-	297
D Class non-distributing share CHF hedged	95,820	12,397	_	108,217
D Class non-distributing share EUR hedged	784,241	137,366	99,782	821,825
E Class non-distributing share	1,603,835	96,686	189,150	1,511,371
I Class distributing (A) share	10,584	24,705	_	35,289
I Class distributing (A) UK reporting fund share	49,955	54,600	39,475	65,080
I Class non-distributing share	366,042	13,730	68,811	310,961
I Class non-distributing share AUD hedged	1,481	_	_	1,481
X Class distributing (A) UK reporting fund share X Class non-distributing share	172 1,543,607	160,383	58,527	172 1,645,463
	1,040,007	100,303	50,527	1,040,400
Asian Growth Leaders Fund	1 252 420	22 222	210 455	1,065,207
A Class non-distributing share AUD hedged A Class non-distributing share CHF hedged	1,252,429 481,749	23,233 1,605	210,455 42,455	440,899
A Class non-distributing share EUR hedged	1,305,968	75,223	296,275	1,084,916
A Class non-distributing share SGD hedged	2,049,018	23,592	144,306	1,928,304
A Class non-distributing UK reporting fund share	17,613,565	602,393	3,678,992	14,536,966
D Class distributing (M) share	403,103	107	34,814	368,396
D Class non-distributing share CHF hedged	527,094	4,224	42,159	489,159
D Class non-distributing share EUR hedged	1,111,158	846,245	200,873	1,756,530
D Class non-distributing share SGD hedged	395,926	_	138,068	257,858
D Class non-distributing UK reporting fund share	22,100,840	989,759	3,762,168	19,328,431
E Class non-distributing share I Class distributing (A) UK reporting fund share	1,326,338 432,384	60,594 _	117,335	1,269,597 432,384
I Class distributing (Q) share	2,070,529		241,740	1,828,789
I Class non-distributing share	7,379,565	1,303,511	657,593	8,025,483
S Class non-distributing share	1,092,041	409,383	86,324	1,415,100
S Class non-distributing share CHF hedged	809,422	61,274	44,960	825,736
S Class non-distributing share EUR hedged	902,377	38,673	528,706	412,344
S Class non-distributing share GBP hedged	187,705	10,794	21,683	176,816
S Class non-distributing share SGD hedged	197,871	43,217	-	241,088
X Class non-distributing share	194,195	9,698	6,890	197,003

The notes on pages 1022 to 1034 form an integral part of these financial statements.

	Shares outstanding	Shares outstan		
	at the beginning	Shares	Shares	at the end
	of the period	issued	redeemed	of the period
Asian High Yield Bond Fund				
A Class distributing (Q) share	_	500	_	500
A Class distributing (R) (M) (G) share AUD hedged	1,608,613	1,225,532	170,542	2,663,603
A Class distributing (R) (M) (G) share EUR hedged	1,564,284	1,902,979	69,290	3,397,973
A Class distributing (R) (M) (G) share GBP hedged	3,904,049	5,254,425	243,095	8,915,379
A Class distributing (R) (M) (G) share HKD hedged	2,970,567	1,255,328	683,110	3,542,785
A Class distributing (R) (M) (G) share SGD hedged	9,236,240	9,585,364	3,536,275	15,285,329
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1,117,894	1,702,618	352,698	2,467,814
A Class distributing (S) (M) (G) share	52,926,359	36,799,241	11,364,839	78,360,761
A Class non-distributing share	21,487,105	45,073,433	5,024,719	61,535,819
A Class non-distributing share AUD hedged	428,300	225,669	891	653,078
A Class non-distributing share EUR hedged	2,168,590	1,055,347	1,218,053	2,005,884
A Class non-distributing share GBP hedged	11,820	474,104	1,030	484,894
A Class non-distributing share HKD hedged	179,519	10,313	145,605	44,227
A Class non-distributing share SGD hedged	1,276,176	839,698	556,324	1,559,550
D Class distributing (M) UK reporting fund share EUR hedged	2,194,018	2,322,666	698,595	3,818,089
D Class distributing (M) UK reporting fund share GBP hedged	-	363	-	363
D Class distributing (S) (M) (G) share	12,267,366	3,671,721	1,094,010	14,845,077
D Class non-distributing share	11,837,790	18,445,122	4,422,999	25,859,913
D Class non-distributing UK reporting fund share EUR hedged	4,809,250	12,656,542	2,082,692	15,383,100
D Class non-distributing UK reporting fund share GBP hedged	-	564,440	39,355	525,085
E Class distributing (Q) share EUR hedged	1,892,071	557,730	1,651,911	797,890
E Class non-distributing share	239,943	584,342	28,506	795,779
E Class non-distributing share EUR hedged	435,823	1,570,077	125,187	1,880,713
I Class distributing (S) (M) (G) share	9,898,305	4,774,955	2,273,802	12,399,458
I Class non-distributing share	18,760,114	128,125,364	24,957,282	121,928,196
I Class non-distributing UK reporting fund share EUR hedged	10,481,712	20,877,378	1,336,990	30,022,100
X Class non-distributing share	132,082	43,714	54,457	121,339
Asian Multi-Asset Income Fund				
A Class distributing (S) (M) (G) share	500	-	_	500
A Class distributing (S) (M) (G) share HKD hedged	3,900	_	_	3,900
A Class distributing (S) (M) (G) share SGD hedged	680	543	_	1,223
A Class non-distributing share	8,475	361	_	8,836
I Class non-distributing share	487,422	32,960	137,100	383,282
X Class non-distributing share	5,034,707	2,835	477	5,037,065

	Shares outstanding			Shares outstanding
	at the beginning	Shares	Shares	at the end
	of the period	issued	redeemed	of the period
Asian Tiger Bond Fund				
A Class distributing (D) share	9,516,381	737,310	1,868,325	8,385,366
A Class distributing (M) share	21,143,854	2,784,819	4,645,193	19,283,480
A Class distributing (M) share AUD hedged	3,326,680	154,856	337,053	3,144,483
A Class distributing (M) share EUR hedged	1,771,275	99,692	407,461	1,463,506
A Class distributing (M) share HKD hedged	43,398,994	774,774	6,662,994	37,510,774
A Class distributing (M) share NZD hedged	1,263,189	37,298	121,415	1,179,072
A Class distributing (M) share SGD hedged	3,996,698	142,804	999,684	3,139,818
A Class distributing (R) (M) (G) share AUD hedged	22,752,794	1,197,052	5,575,013	18,374,833
A Class distributing (R) (M) (G) share CAD hedged	9,750,829	469,502	2,217,316	8,003,015
A Class distributing (R) (M) (G) share CNH hedged	5,836,819	631,924	1,194,639	5,274,104
A Class distributing (R) (M) (G) share NZD hedged	5,700,109	36,531	845,066	4,891,574
A Class distributing (R) (M) (G) share ZAR hedged	1,516,863	220,672	412,249	1,325,286
A Class distributing (S) (M) (G) share	127,608,244	15,279,789	31,249,499	111,638,534
A Class distributing (S) (M) (G) share EUR hedged	9,957,709	636,392	2,226,487	8,367,614
A Class distributing (S) (M) (G) share GBP hedged	20,394,835	1,137,512	5,279,997	16,252,350
A Class distributing (S) (M) (G) share HKD hedged	29,903,507	2,345,107	9,997,400	22,251,214
A Class distributing (S) (M) (G) share SGD hedged	35,852,960	3,027,722	4,892,042	33,988,640
A Class non-distributing share	15,756,002	1,826,871	4,345,198	13,237,675
A Class non-distributing share EUR hedged	3,166,608	398,188	1,417,029	2,147,767
A Class non-distributing share HKD hedged	388	_	_	388
A Class non-distributing share SGD hedged	8,635,189	1,074,490	1,098,022	8,611,657
C Class distributing (D) share	125,994	288	8,303	117,979
C Class non-distributing share	189,176	4,804	44,243	149,737
D Class distributing (A) UK reporting fund share GBP hedged	1,506,908	502,455	564,597	1,444,766
D Class distributing (M) share	10,800,661	976,582	3,703,975	8,073,268
D Class distributing (M) share HKD hedged	3,727,126	439,963	1,658,697	2,508,392
D Class distributing (M) share SGD hedged	71,004	_	_	71,004
D Class distributing (S) (M) (G) share	9,828,818	1,320,602	2,103,959	9,045,461
D Class non-distributing share	18,430,796	3,404,687	5,491,128	16,344,355
D Class non-distributing share EUR hedged	3,892,310	899,977	2,374,358	2,417,929
D Class non-distributing share SGD hedged	7,512,560	650,066	1,725,023	6,437,603
E Class non-distributing share	1,406,023	95,717	269,139	1,232,601
E Class non-distributing share EUR hedged	1,745,009	1,465,682	406,622	2,804,069
I Class distributing (A) UK reporting fund share GBP hedged	137,261	1,017,218	18,464	1,136,015
I Class distributing (M) share	3,337,408	2,997,700	1,064,329	5,270,779
I Class distributing (Q) share EUR hedged	11,415,061	4,101,312	4,351,413	11,164,960
I Class non-distributing share	23,998,339	23,490,151	5,175,768	42,312,722
I Class non-distributing share EUR hedged	2,767,652	22,208,310	1,534,613	23,441,349
I Class non-distributing share SGD hedged	3,491,983	_	_	3,491,983
I Class non-distributing UK reporting fund share CHF hedged	1,361,267	7,101,373	115,914	8,346,726
SR Class distributing (A) UK reporting fund share GBP hedged	361	20,850	-	21,211
SR Class distributing (M) UK reporting fund share	500	,	_	500
SR Class non-distributing UK reporting fund share	500	301,041	_	301,541
SR Class non-distributing UK reporting fund share EUR hedged	421	-	_	421
X Class distributing (M) share	10	_	_	10
X Class non-distributing share	1,652,756	9,761	4,818	1,657,699
X Class non-distributing share EUR hedged	220,095	26,857	71,224	175,728

	Shares outstanding			Shares outstanding
	at the beginning	Shares	Shares	at the end
	of the period	issued	redeemed	of the period
China Bond Fund	F4 020 070	2.050.000	40.744.070	44.040.000
A Class distributing (M) share A Class distributing (S) (M) (G) share	51,930,870 36,522,336	3,659,026 5,828,376	10,741,070 8,829,561	44,848,826 33,521,151
A Class distributing (S) (M) (G) share AUD hedged	34,158,673	868,094	6,311,696	28,715,071
A Class distributing (S) (M) (G) share AOD fredged A Class distributing (S) (M) (G) share EUR hedged	8,218,947	360,236	1,554,899	7,024,284
A Class distributing (S) (M) (G) share HKD hedged	37,808,913	1,067,072	10,692,496	28,183,489
A Class distributing (S) (M) (G) share SGD hedged	84,786,737	7,520,774	13,122,272	79,185,239
A Class distributing (S) (M) (G) share USD hedged	123,843,316	9,095,247	23,299,147	109,639,416
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	2,596,934	32,676	571,235	2,058,375
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	3,063,981	143,291	714,213	2,493,059
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	3,271,256	57,586	943,411	2,385,431
A Class non-distributing share	43,036,667	5,657,152	12,977,216	35,716,603
A Class non-distributing share JPY hedged	548	_	_	548
A Class non-distributing UK reporting fund share USD hedged	15,564,169	270,806	3,865,232	11,969,743
Al Class non-distributing share	173,315	385,576	62,341	496,550
Al Class non-distributing share EUR hedged	249,972	80,537	171,479	159,030
C Class non-distributing share D Class distributing (A) UK reporting fund share GBP hedged	19,225 1,635,364	- 512,952	11,370 179,334	7,855 1,968,982
D Class distributing (M) share	13,825,912	842,249	4,010,253	10,657,908
D Class distributing (S) (M) (G) share	892,984	76,967	46,551	923,400
D Class distributing (S) (M) (G) share SGD hedged	125,763	14,834	-	140,597
D Class distributing (S) (M) (G) share USD hedged	881,522	253,986	50,000	1,085,508
D Class non-distributing share	42,902,129	10,659,855	12,429,850	41,132,134
D Class non-distributing UK reporting fund share EUR hedged	5,432,474	1,355,177	2,895,329	3,892,322
D Class non-distributing UK reporting fund share USD hedged	5,262,740	506,029	2,198,143	3,570,626
E Class distributing (Q) share	5,098,515	1,092,967	1,031,508	5,159,974
E Class distributing (Q) share EUR hedged	5,651,073	516,043	1,035,752	5,131,364
E Class distributing (R) (M) (G) share EUR hedged	28,802	1,096	5,477	24,421
E Class non-distributing share	53,394,830	12,194,754	9,071,589	56,517,995
E Class non-distributing share EUR hedged	27,637,147	1,992,225	5,624,640	24,004,732
I Class distributing (A) UK reporting fund share GBP hedged	385	-	-	385
I Class distributing (M) share	4,648,193	28,000	777,838	3,898,355
I Class distributing (Q) share EUR hedged I Class distributing (S) (M) (G) share	2,516,450 21,893,421	19 329,916	4,556,700	2,516,469 17,666,637
I Class distributing (S) (M) (G) share SGD hedged	663	576,584	4,330,700	577,247
I Class distributing (S) (M) (G) share USD hedged	13,942,608	38,527	_	13,981,135
I Class non-distributing share	50,827,467	7,800,249	15,483,420	43,144,296
I Class non-distributing UK reporting fund share EUR hedged	8,353,586	4,256,582	5,975,152	6,635,016
I Class non-distributing UK reporting fund share USD hedged	1,398,688	100,815	360,209	1,139,294
SR Class distributing (A) UK reporting fund share GBP hedged	364	-	_	364
SR Class distributing (M) UK reporting fund share	500	103,923	-	104,423
SR Class distributing (S) (M) (G) UK reporting fund share	-	323	-	323
SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged	-	440	-	440
SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged	-	389	_	389
SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged	-	681	-	681
SR Class distributing (S) (M) (G) UK reporting fund share USD hedged	-	500	-	500
SR Class non-distributing UK reporting fund share	325	112,790	_	113,115
SR Class non-distributing UK reporting fund share EUR hedged	420 500	135,558 1,789,717	_	135,978 1,790,217
SR Class non-distributing UK reporting fund share USD hedged X Class non-distributing share	17,118,530	272,397	297,809	17,093,118
X Class non-distributing share USD hedged	5,382	467,171	16,289	456,264
China Flexible Equity Fund				
A Class non-distributing share	18,469	13,114	1,026	30,557
A Class non-distributing share EUR hedged	5,263	21	_	5,284
Al Class non-distributing share EUR hedged	445	_	_	445
D Class non-distributing share	37,700	3,471	15,214	25,957
D Class non-distributing share EUR hedged	445	-	-	445
E Class distributing (Q) share EUR hedged	103,008	24,190	22,512	104,686
E Class non-distributing share	371,043	70,726	41,060	400,709
E Class non-distributing share EUR hedged	382,894	124,596	39,891	467,599
I Class non-distributing share	500	-	-	500
I Class non-distributing share EUR hedged	445	- 0.700	44.040	445
X Class non-distributing share	1,515,489	6,723	11,619	1,510,593
Z Class non-distributing share	500			500

	Shares outstanding at the beginning	Shares	Shares	Shares outstanding at the end	
	of the period	issued	redeemed	of the period	
China Fund					
A Class distributing (A) UK reporting fund share GBP hedged	106,505	37,553	13,221	130,837	
A Class non-distributing share	32,410,302	10,099,761	9,283,927	33,226,136	
A Class non-distributing share AUD hedged	3,587,081	1,106,371	794,293	3,899,159	
A Class non-distributing share CNH hedged	1,886,130	293,791	290,358	1,889,563	
A Class non-distributing share EUR hedged	1,301,791	241,187	239,907	1,303,071	
A Class non-distributing share HKD	13,024,516	2,322,019	1,499,439	13,847,096	
A Class non-distributing share SGD hedged	1,378,329	309,955	237,311	1,450,973	
Al Class non-distributing share EUR hedged	445	-	-	445	
C Class non-distributing share	870,551	99,802	178,809	791,544	
D Class distributing (A) UK reporting fund share GBP hedged	5,073	2,138	48	7,163	
D Class non-distributing share	9,461,419	787,007	437,711	9,810,715	
D Class non-distributing share EUR hedged	828,228	225,185	416,424	636,989	
D Class non-distributing share HKD	474	-	-	474	
D Class non-distributing share SGD hedged	642	_	_	642	
D Class non-distributing UK reporting fund share GBP hedged	2,237,685	357,622	359,017	2,236,290	
E Class non-distributing share EUR hedged	2,275,303	341,170	387,954	2,228,519	
I Class non-distributing share	4,152,123	877,546	293,715	4,735,954	
I Class non-distributing share EUR hedged	445	-	-	445	
X Class non-distributing share	84,760	68,656	13,665	139,751	
China Impact Fund ⁽¹⁾					
A Class non-distributing share	24,950	49,482	17,169	57,263	
Al Class non-distributing share EUR hedged	450	-	-	450	
D Class non-distributing share	78,850	-	-	78,850	
D Class non-distributing share EUR hedged	3,903	-	-	3,903	
E Class non-distributing share EUR hedged	88,149	143,773	14,749	217,173	
I Class non-distributing share	25,600	-	7,000	18,600	
I Class non-distributing share EUR hedged	450	4.400	- 045	450	
X Class non-distributing share	1,000,961	1,109	815	1,001,255	
Circular Economy Fund	500	55.400		55,000	
A Class distributing (A) UK reporting fund share	500 4.836.403	55,163	2 261 202	55,663	
A Class non-distributing share	4,826,193	9,382,388	2,261,203	11,947,378	
A Class non-distributing share AUD hedged	244,480	52,282	20,237	276,525	
A Class non-distributing share CAD hedged	179,925 22,166	14,769 34,137	181,077 35,910	13,617 20,393	
A Class non-distributing share CNH hedged A Class non-distributing share EUR hedged	10,092	53,910	35,910	64,002	
A Class non-distributing share CBP hedged	38,205	97,894	59,184	76,915	
A Class non-distributing share GBI medged A Class non-distributing share HKD hedged	319,368	337,705	142,515	514,558	
A Class non-distributing share NZD hedged	2,895	12,428	31	15,292	
A Class non-distributing share SGD hedged	75,019	66,576	65,089	76,506	
Al Class non-distributing share	315,385	2,315,960	52,958	2,578,387	
D Class non-distributing share	3,899,660	3,178,020	1,609,368	5,468,312	
D Class non-distributing UK reporting fund share GBP hedged	513,036	860,530	98,335	1,275,231	
E Class non-distributing share	15,051,659	13,831,614	2,223,651	26,659,622	
I Class distributing (A) UK reporting fund share	689	· · -		689	
I Class non-distributing share	72,118,067	7,963,605	3,813,951	76,267,721	
I Class non-distributing share JPY hedged	47,622,519	149,967	1,878,957	45,893,529	
SR Class distributing (A) UK reporting fund share	23,602	134,737	22,603	135,736	
SR Class non-distributing UK reporting fund share	819,931	1,438,262	33,840	2,224,353	
SR Class non-distributing UK reporting fund share EUR hedged	496,689	108,429	403,574	201,544	
X Class non-distributing share	1,740,734	691,988	385,385	2,047,337	
Z Class non-distributing share	500			500	
Climate Action Equity Fund ⁽²⁾					
A Class non-distributing share	-	1,001	-	1,001	
Al Class non-distributing share	-	443	-	443	
D Class non-distributing share	-	1,499	-	1,499	
E Class non-distributing share	-	443	-	443	
I Class non-distributing share	-	500	-	500	
X Class non-distributing share	_	496,000	_	496,000	

 $^{^{\}mbox{\scriptsize (1)}}$ Fund name changed during the period, see Note 1, for further details.

⁽²⁾ Fund launched during the period, see Note 1, for further details.

	Shares outstanding		Shares outstanding	
	at the beginning Shares		Shares	at the end
	of the period	issued	redeemed	of the period
Climate Action Multi-Asset Fund ⁽²⁾				
A Class distributing (R) (M) (G) share USD hedged	_	564	_	564
A Class non-distributing share	_	500	_	500
Al Class non-distributing share	_	500	_	500
C Class non-distributing share	_	500	_	500
D Class non-distributing share	_	500	_	500
E Class non-distributing share	_	500	_	500
I Class non-distributing share	-	500	_	500
X Class non-distributing share	-	4,996,500	-	4,996,500
Continental European Flexible Fund				
A Class distributing (A) share	2,511,544	561,425	365,046	2,707,923
A Class distributing (A) UK reporting fund share	1,300,660	10,813	27,191	1,284,282
A Class distributing (A) UK reporting fund share GBP hedged	536,304	33,298	47,241	522,361
A Class non-distributing share	6,230,852	1,371,838	1,301,649	6,301,041
A Class non-distributing share USD hedged	22,319,489	6,923,598	7,126,421	22,116,666
A Class non-distributing UK reporting fund share	33,076,655	7,181,478	5,466,799	34,791,334
Al Class non-distributing share	226,319	113,912	98,936	241,295
C Class non-distributing share	2,523,748	569,668	256,815	2,836,601
D Class distributing (A) UK reporting fund share	19,910,970	2,698,702	7,262,669	15,347,003
D Class distributing (A) UK reporting fund share GBP hedged	3,450,681	757,178	283,916	3,923,943
D Class distributing (A) UK reporting fund share USD hedged	483,342	63,520	202,475	344,387
D Class non-distributing share	37,546,193	7,562,296	8,328,808	36,779,681
D Class non-distributing share USD hedged	4,854,838	1,227,305	729,406	5,352,737
D Class non-distributing UK reporting fund share	2,389,411	524,104	580,303	2,333,212
D Class non-distributing UK reporting fund share GBP hedged	6,100,717	844,622	1,083,524	5,861,815
E Class non-distributing share	9,001,476	2,072,578	971,980	10,102,074
I Class distributing (A) UK reporting fund share	22,056,907	7,433,830	3,929,927	25,560,810
I Class distributing (A) UK reporting fund share USD hedged	17,970	12,668	17,528	13,110
I Class non-distributing share	43,520,371	8,849,733	13,441,487	38,928,617
I Class non-distributing share USD hedged	4,272,574	1,426,902	3,576,226	2,123,250
I Class non-distributing UK reporting fund share	19,396	13,437	7,407	25,426
I Class non-distributing UK reporting fund share GBP hedged	-	1,378,176	_	1,378,176
SR Class distributing (A) UK reporting fund share	838	441,867	_	442,705
SR Class distributing (A) UK reporting fund share USD hedged	500	727,756	_	728,256
SR Class non-distributing UK reporting fund share	842	8,169,556	58,475	8,111,923
SR Class non-distributing UK reporting fund share USD hedged	500	1,516,868	_	1,517,368
X Class distributing (A) UK reporting fund share	198,248	_	30,485	167,763
X Class non-distributing share	433,029	173,092	25,938	580,183
Developed Markets Sustainable Equity Fund				
A Class non-distributing share	995	-	-	995
D Class non-distributing share	464	-	-	464
D Class non-distributing UK reporting fund share	500	-	-	500
E Class non-distributing share	427	-	-	427
I Class non-distributing share	464	-	-	464
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	498,000	_	_	498,000

 $^{^{\}left(2\right) }$ Fund launched during the period, see Note 1, for further details.

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
Dynamic High Income Fund				
A Class distributing (R) (M) (G) share AUD hedged	25,738,530	4,977,395	3,352,298	27,363,627
A Class distributing (R) (M) (G) share CNH hedged	5,251,701	1,830,662	1,357,169	5,725,194
A Class distributing (R) (M) (G) share EUR hedged	492	12	-	504
A Class distributing (R) (M) (G) share NZD hedged	1,972,988	353,539	234,151	2,092,376
A Class distributing (S) (M) (G) share	166,691,368	50,162,469	22,931,092	193,922,745
A Class distributing (S) (M) (G) share CAD hedged	1,727,893	1,026,244	215,592	2,538,545
A Class distributing (S) (M) (G) share EUR hedged	31,920,566	4,966,212	2,742,535	34,144,243
A Class distributing (S) (M) (G) share GBP hedged	12,463,945	2,529,682	889,153	14,104,474
A Class distributing (S) (M) (G) share HKD hedged	22,482,696	6,591,761	4,268,327	24,806,130
A Class distributing (S) (M) (G) share SGD hedged	61,714,381	7,495,461	5,731,549	63,478,293
A Class non-distributing share	14,677,197	2,947,218	2,597,147	15,027,268
A Class non-distributing share CHF hedged	28,602	_	_	28,602
A Class non-distributing share SGD hedged	1,482,187	54,787	91,747	1,445,227
Al Class distributing (Q) share EUR hedged	12,573	36,421	3,134	45,860
Al Class non-distributing share EUR hedged	3,779	12,954	· _	16,733
D Class distributing (Q) UK reporting fund share GBP hedged	162,738	2,906	_	165,644
D Class distributing (S) (M) (G) share	10,304,714	1,987,787	1,254,739	11,037,762
D Class non-distributing share	731,241	310,901	98,734	943,408
D Class non-distributing share CHF hedged	485	_	-	485
D Class non-distributing share EUR hedged	194,703	52,203	106,403	140,503
E Class distributing (Q) share EUR hedged	625,471	158,297	53,633	730.135
E Class non-distributing share	320,853	63,873	240,540	144,186
E Class non-distributing share EUR hedged	588,428	173,118	89,780	671,766
I Class distributing (S) (M) (G) share	1,169,158	345,765	195,999	1,318,924
I Class non-distributing share	75,122	040,700	74,622	500
I Class non-distributing share BRL hedged	2,525,219	792,596	814,527	2,503,288
I Class non-distributing share EUR hedged	81,322	23,261	13,417	91,166
X Class non-distributing share	3,804,361	634,469	379,303	4,059,527
A Class non-distributing share	3,004,301	034,409	379,303	4,009,027
Emerging Europe Fund				
A Class distributing (A) share	50,445	2,257	10,822	41,880
A Class distributing (A) UK reporting fund share	8,180	1,391	2,365	7,206
A Class non-distributing share	4,312,142	893,277	945,317	4,260,102
A Class non-distributing share SGD hedged	123,639	212,018	242,155	93,502
C Class non-distributing share	68,869	24,822	28,895	64,796
D Class distributing (A) UK reporting fund share	2,192	512	7	2,697
D Class non-distributing share	456,815	88,278	188,186	356,907
D Class non-distributing UK reporting fund share GBP hedged	1,454	1,464	1,422	1,496
E Class non-distributing share	219,740	24,773	47,431	197,082
I Class non-distributing share	1,677,150	236,647	1,072,715	841,082
X Class distributing (A) UK reporting fund share	216,814	78,756	295,530	40
X Class non-distributing share	1,206,533	379,611	1,586,133	11

			Character dia			
	Shares outstanding	Charea	Charas	Shares outstanding		
	at the beginning of the period	Shares issued	Shares redeemed	at the end of the period		
Empresion Mouleste Dand Franch				or me ponou		
Emerging Markets Bond Fund	0.404.060	0.244	1 017 151	7 246 947		
A Class distributing (A) share	9,191,960	2,341	1,847,454	7,346,847		
A Class distributing (D) share	865,179	41,645	143,656	763,168		
A Class distributing (M) share	2,820,769	168,523	523,665	2,465,627		
A Class distributing (R) (M) (G) share AUD hedged	1,488,662 497,703	51,455	143,106 104,403	1,397,011 393,300		
A Class distributing (R) (M) (G) share NZD hedged A Class distributing (R) (M) (G) share ZAR hedged	207,120	17,091	26,166	198,045		
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	345	-	20,100	345		
A Class distributing (S) (M) (G) share	14,419,297	667,358	3,179,512	11,907,143		
A Class distributing (S) (M) (G) share CAD hedged	1,012,410	37,145	249,694	799,861		
A Class distributing (S) (M) (G) share GBP hedged	1,138,599	8,547	187,933	959,213		
A Class distributing (S) (M) (G) share HKD hedged	3,666,068	108,857	633,283	3,141,642		
A Class non-distributing share	11,244,469	1,800,752	5,566,403	7,478,818		
A Class non-distributing share EUR hedged	5,557,213	1,049,204	452,203	6,154,214		
A Class non-distributing share GBP hedged	1,071,714	48,268	-	1,119,982		
Al Class distributing (Q) share EUR hedged	35,948	2,744	10,394	28,298		
Al Class non-distributing share EUR hedged	18,460	_,,	-	18,460		
C Class distributing (D) share	179,339	3,168	69,539	112,968		
C Class non-distributing share	1,580,759	82,783	286,963	1,376,579		
D Class distributing (M) share	927,583	17,992	46,525	899,050		
D Class non-distributing share	230,753	22,218	43,896	209,075		
D Class non-distributing share EUR hedged	4,579,739	310,136	2,937,625	1,952,250		
D Class non-distributing UK reporting fund share	1,527,416	91,085	340,811	1,277,690		
E Class distributing (Q) share EUR hedged	613,376	28,016	56,660	584,732		
E Class non-distributing share	3,727,572	201,606	356,410	3,572,768		
E Class non-distributing share EUR hedged	856,695	33,387	131,244	758,838		
I Class distributing (A) share	77,069	· =	· –	77,069		
I Class distributing (A) UK reporting fund share EUR hedged	464	19	_	483		
I Class distributing (A) UK reporting fund share GBP hedged	388	_	_	388		
I Class distributing (Q) share EUR hedged	1,030,763	13	_	1,030,776		
I Class non-distributing share	13,887,141	2,716,282	2,205,554	14,397,869		
I Class non-distributing share EUR hedged	2,582,630	57,663	1,410,764	1,229,529		
I Class non-distributing UK reporting fund share CHF hedged	492	_	_	492		
I Class non-distributing UK reporting fund share GBP hedged	100,350	_	100,000	350		
X Class distributing (Q) share CHF hedged	1,395,229	35,063	_	1,430,292		
X Class distributing (Q) share EUR hedged	512	13	_	525		
X Class non-distributing share	924,675	25,898	24,289	926,284		
X Class non-distributing share EUR hedged	8,591,405	133,005	508,327	8,216,083		
Emerging Markets Cornerate Band Fund						
Emerging Markets Corporate Bond Fund	10,242,064	1,584,614	4,585,575	7,241,103		
A Class non-distributing share		42,035	4,565,575 62,287			
A Class non-distributing share EUR hedged	206,606	42,033	02,207	186,354 440		
Al Class non-distributing share D Class distributing (M) UK reporting fund share GBP hedged	440 66,889	2,556	7,795	61,650		
	4,913,356					
D Class non-distributing share		1,179,320	1,618,439	4,474,237		
D Class non-distributing share EUR hedged	256,543 327,000	44,024 40,334	104,065 47,630	196,502 319,704		
E Class distributing (Q) share EUR hedged E Class non-distributing share	1,054,157	168,884	117,235	1,105,806		
E Class non-distributing share EUR hedged	469,517	35,740	60,354	444,903		
	8,509,474			10,810,325		
I Class distributing (A) share EUR hedged I Class distributing (M) UK reporting fund share GBP hedged	310	2,513,445 —	212,594	310		
I Class distributing (Q) share EUR hedged	5,005,429	- 7	-	5,005,436		
I Class non-distributing share	6,424,287	1,825,040	5,232,286	3,017,041		
I Class non-distributing share EUR hedged	7,159,348	297,757	769,411	6,687,694		
SR Class distributing (M) UK reporting fund share GBP hedged	7,139,340 364	201,101	703,411	364		
SR Class non-distributing UK reporting fund share	500	665,594		666,094		
5. C. 5.55 Gradinating of Croporting failed Strate			_			
SR Class non-distributing UK reporting fund share FUR hedged	420	49.573	_	<u>4</u> 4 44 4		
SR Class non-distributing UK reporting fund share EUR hedged X Class non-distributing share	420 22,237,409	49,573 211,312	4,030,000	49,993 18,418,721		

	Shares outstanding at the beginning	Shares	Shares	Shares outstanding at the end
Emerging Markets Equity Income Fund	of the period	issued	redeemed	of the period
A Class distributing (Q) (G) share	457,944	2,796	32,689	428,051
A Class distributing (R) (M) (G) share AUD hedged	310,491	6,699	117,723	199,467
A Class distributing (R) (M) (G) share CNH hedged	798	12	299	511
A Class distributing (R) (M) (G) share NZD hedged	37,180	93	19,575	17,698
A Class distributing (N) (M) (G) share	1,883,272	213,496	510,510	1,586,258
A Class distributing (S) (M) (G) share CAD hedged	30,647	2,173	10,425	22,395
A Class distributing (S) (M) (G) share EUR hedged	119,861	78	7,862	112,077
A Class distributing (S) (M) (G) share GBP hedged	120,744	62,056	109,415	73,385
A Class distributing (S) (M) (G) share HKD hedged	206,648	103,289	54,570	255,367
A Class distributing (S) (M) (G) share SGD hedged	121,725	134,237	18,949	237,013
A Class non-distributing share	1,952,610	148,633	434,121	1,667,122
A Class non-distributing share EUR hedged	455	8	101,121	463
Al Class distributing (Q) (G) share EUR hedged	481	8	_	489
Al Class non-distributing share	448	_	_	448
D Class distributing (Q) (G) UK reporting fund share	540,103	41,276	22,905	558,474
D Class non-distributing share	14,689	201	1,273	13,617
D Class non-distributing share EUR hedged	455	7,141	-	7,596
D Class non-distributing UK reporting fund share	5,886,116	745,033	873,013	5,758,136
E Class distributing (Q) (G) share EUR hedged	457,846	19,018	56,084	420,780
E Class non-distributing share EUR hedged	476,526	72,528	91,985	457,069
I Class non-distributing share	733,205	-	-	733,205
I Class non-distributing share CHF hedged	621	_	_	621
X Class distributing (S) (M) (G) share	87	1	_	88
X Class non-distributing share	12,421,513	- -	1,707,452	10,714,061
Emerging Markets Fund				
A Class distributing (A) share	8,563	19,253	-	27,816
A Class non-distributing share	11,794,209	1,698,928	1,595,743	11,897,394
A Class non-distributing share EUR hedged	90,747	85,447	58,071	118,123
Al Class non-distributing share	89,133	36,875	1,994	124,014
C Class non-distributing share	918,974	133,798	131,725	921,047
D Class non-distributing share	9,569,145	2,432,828	3,303,020	8,698,953
D Class non-distributing share EUR hedged	178,951	101,546	28,984	251,513
E Class non-distributing share	2,316,745	306,056	289,923	2,332,878
I Class distributing (Q) UK reporting fund share	7,044,216	3,325,561	1,173,531	9,196,246
I Class non-distributing share	59,429,908	11,035,485	23,224,014	47,241,379
SI Class non-distributing share	_	50,869,424	-	50,869,424
X Class non-distributing share	21,570,779	4,609,486	269,338	25,910,927
Emerging Markets Impact Bond Fund				
A Class non-distributing share	500		-	500
D Class non-distributing UK reporting fund share	500		-	500
D Class non-distributing UK reporting fund share EUR hedged	425	6,265	-	6,690
E Class non-distributing share EUR hedged	_	425	-	425
I Class non-distributing UK reporting fund share	500		-	500
I Class non-distributing UK reporting fund share EUR hedged	699,525	3,534,000	-	4,233,525
X Class non-distributing UK reporting fund share	1,997,000	1,033,058	-	3,030,058
Z Class non-distributing UK reporting fund share	500	-	-	500

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	Shares outstanding at the beginning	Shares	Shares	Shares outstanding at the end
	of the period	issued	redeemed	of the period
Emerging Markets Local Currency Bond Fund	•			·
A Class distributing (A) share	129,429	1,365	51,715	79,079
A Class distributing (A) share	2,357,743	8,216	702,837	1,663,122
A Class distributing (M) share	8,471,577	354,501	1,492,582	7,333,496
A Class distributing (M) share AUD hedged	252,444	354,501	157,993	94,451
A Class distributing (R) (M) (G) share AUD hedged	566,971	389	69,658	497,702
A Class distributing (R) (M) (G) share NZD hedged	92,791	-	10,306	82,485
A Class distributing (N) (M) (G) share A Class distributing (S) (M) (G) share	3,869,184	18,750	640,001	3,247,933
A Class distributing (S) (M) (G) share CAD hedged	111,787	1,589	18,714	94,662
A Class distributing (S) (M) (G) share GBP hedged	579,275	5,851	205,189	379,937
A Class distributing (S) (M) (G) share HKD hedged	322,546	-	5,629	316,917
A Class distributing (S) (M) (G) share SGD hedged	1,457,848	24,876	202,985	1,279,739
A Class non-distributing share	13,724,949	4,847,762	1,428,098	17,144,613
A Class non-distributing share CHF hedged	361,506	13,700	173,776	201,430
A Class non-distributing share EUR hedged	3,213,862	147,244	1,052,644	2,308,462
A Class non-distributing share PLN hedged	2,177,155	198,578	373,083	2,002,650
A Class non-distributing share SEK hedged	430	150,570	-	430
A Class non-distributing share SGD hedged	325,771	778,087	117,705	986,153
Al Class distributing (Q) share	492	12	117,700	504
Al Class non-distributing share	440	-	_	440
C Class distributing (D) share	269,206	545	135,928	133,823
C Class non-distributing share	245,762	41,244	43,486	243,520
D Class distributing (A) share	618,245	27,535	69,748	576,032
D Class distributing (M) share	5,422,379	56,965	4,948,650	530,694
D Class distributing (M) share AUD hedged	512	_	-	512
D Class distributing (M) UK reporting fund share GBP hedged	7,986,597	11,040	7,080,807	916,830
D Class distributing (Q) UK reporting fund share	27,756	_	22,967	4,789
D Class non-distributing share	3,480,928	1,469,775	908,899	4,041,804
D Class non-distributing share CHF hedged	75,526	8,926	28,162	56,290
D Class non-distributing share EUR hedged	5,353,114	169,068	1,261,240	4,260,942
D Class non-distributing share PLN hedged	52,040	_	-	52,040
D Class non-distributing share SGD hedged	641	_	_	641
D Class non-distributing UK reporting fund share GBP hedged	446,669	6,710	120,895	332,484
E Class distributing (Q) share EUR hedged	269,619	121,899	141,226	250,292
E Class non-distributing share	1,411,424	17,471	172,817	1,256,078
E Class non-distributing share EUR hedged	655,032	78,845	127,744	606,133
I Class distributing (M) UK reporting fund share GBP hedged	9	· _	, <u> </u>	9
I Class distributing (Q) share	9,340,366	683,010	5,982,348	4,041,028
I Class non-distributing share	30,929,476	2,882,582	4,553,182	29,258,876
I Class non-distributing share EUR hedged	21,018,065	7,312,176	2,268,677	26,061,564
S Class distributing (M) UK reporting fund share GBP hedged	390	· · · -	-	390
SR Class distributing (M) UK reporting fund share	500	_	_	500
SR Class distributing (M) UK reporting fund share GBP hedged	360	_	_	360
SR Class non-distributing UK reporting fund share	500	171,220	_	171,720
SR Class non-distributing UK reporting fund share EUR hedged	415	_	_	415
X Class distributing (Q) share GBP hedged	380	-	-	380
X Class non-distributing share	20,480,742	235,600	157,548	20,558,794
X Class non-distributing share GBP hedged	18,157,386	-	21,214	18,136,172
Emerging Markets Sustainable Equity Fund				
A Class non-distributing share	993	-	-	993
D Class non-distributing share	517	-	-	517
D Class non-distributing UK reporting fund share	500	-	_	500
E Class non-distributing share	427	1,672	-	2,099
I Class non-distributing UK reporting fund share	993	-	-	993
X Class non-distributing UK reporting fund share	497,489	3,007,418	392,356	3,112,551

	Shares outstanding			Shares outstanding	
	at the beginning of the period	Shares issued	Shares redeemed	at the end of the period	
ESG Asian Bond Fund					
A Class distributing (S) (M) (G) share	500	380	2	878	
A Class non-distributing share	500	-	_	500	
D Class non-distributing share	500	18,403	_	18,903	
D Class non-distributing share EUR hedged	500	· _	_	500	
E Class non-distributing share EUR hedged	6,784	3,191	1,149	8,826	
I Class non-distributing share	500	2,944,829	-	2,945,329	
I Class non-distributing share SEK hedged	500	-	-	500	
X Class non-distributing share	1,996,849	-	-	1,996,849	
Z Class non-distributing share	500	_	_	500	
ESG Emerging Markets Blended Bond Fund					
A Class non-distributing share	1,200	20	-	1,220	
A Class non-distributing share EUR hedged	1,032	2,058	181	2,909	
Al Class non-distributing share	470	-	-	470	
Al Class non-distributing share EUR hedged	460	-	-	460	
D Class non-distributing share CHF hedged	497	-	-	497	
D Class non-distributing share EUR hedged	29,874	320	6,850	23,344	
D Class non-distributing UK reporting fund share	941	-	-	941	
E Class distributing (Q) share EUR hedged	34,517	6,824	12,170	29,171	
E Class non-distributing share EUR hedged	2,047,227	60,807	789,861	1,318,173	
I Class non-distributing share	1,002	90,000	90,000	1,002	
I Class non-distributing share EUR hedged	430	-	-	430	
X Class non-distributing share	2,498,000	- 00.074	-	2,498,000	
Z Class non-distributing UK reporting fund share	1,257,673	98,271	263,309	1,092,635	
ESG Emerging Markets Bond Fund					
A Class distributing (S) (M) (G) UK reporting fund share	500	-	-	500	
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	663	_	-	663	
A Class non-distributing share	712,383	126,447	144,546	694,284	
A Class non-distributing share EUR hedged	39,238	27,824	37,961	29,101	
Al Class non-distributing share	470	5,236	2,507	3,199	
Al Class non-distributing share EUR hedged	460	5,605	-	6,065	
D Class distributing (S) (M) (G) UK reporting fund share	500 1.704.301	906 970	222.707	500	
D Class non-distributing share CHF hedged	1,704,301	826,872	332,787	2,198,386	
D Class non-distributing share EUR hedged	1,532,191	190,476	1,199,315	523,352	
D Class non-distributing UK reporting fund share	184,131 357	31,166	53,014	162,283 357	
D Class non-distributing UK reporting fund share GBP hedged	291,098	183,400	49,729	424,769	
E Class distributing (Q) share EUR hedged E Class non-distributing share EUR hedged	672,544	120,821	187,148	606,217	
I Class non-distributing share	4,939,662	385,986	5,204,642	121,006	
I Class non-distributing share EUR hedged	25,847,284	1,637,319	2,761,354	24,723,249	
X Class non-distributing share	735,989	258,973	163,132	831,830	
X Class non-distributing share AUD hedged	1,400,153	74,096	256,054	1,218,195	
X Class non-distributing share EUR hedged	2,781,309	5,030,430	_	7,811,739	
ESG Emerging Markets Corporate Bond Fund					
A Class non-distributing share	1,529	_	_	1,529	
A Class non-distributing share EUR hedged	235,886	254,765	21,484	469,167	
A Class non-distributing share SEK hedged	588	1,961	1,648	901	
Al Class non-distributing share	2,664	_	_	2,664	
Al Class non-distributing share EUR hedged	460	_	_	460	
D Class non-distributing share CHF hedged	160,385	87,572	1,778	246,179	
D Class non-distributing share EUR hedged	1,401,719	341,282	118,521	1,624,480	
D Class non-distributing UK reporting fund share		117,022	22,737	275,128	
	180,843				
E Class distributing (Q) share EUR hedged	180,843 51,015	3,118	5,448	48,685	
			5,448 47,764	48,685 564,707	
E Class distributing (Q) share EUR hedged	51,015	3,118			
E Class distributing (Q) share EUR hedged E Class non-distributing share EUR hedged	51,015 463,564	3,118 148,907	47,764	564,707	

	Chama autotau din n	Shares outstanding			
	Shares outstanding at the beginning	Shares	Shares	Shares outstanding at the end	
	of the period	issued	redeemed	of the period	
ESG Emerging Markets Local Currency Bond Fund					
A Class non-distributing share	5,854	602,600	60,637	547,817	
A Class non-distributing share EUR hedged	5,372	-	4,944	428	
Al Class non-distributing share	470	_	-	470	
Al Class non-distributing share EUR hedged	460	2,240	-	2,700	
D Class non-distributing share CHF hedged	497	_	-	497	
D Class non-distributing share EUR hedged	27,073	647,022	149,623	524,472	
D Class non-distributing UK reporting fund share	234,022	62,790	10,237	286,575	
E Class distributing (Q) share EUR hedged	5,069 91,116	1,394 30,373	6,960	6,463 114,529	
E Class non-distributing share EUR hedged I Class non-distributing share	7,080,145	4,180,302	153,776	11,106,671	
I Class non-distributing share EUR hedged	435	4,100,302	155,770	435	
X Class non-distributing share	31,121,593	6,744,269	3,854,542	34,011,320	
ESG Fixed Income Global Opportunities Fund					
A Class non-distributing share	465	_	_	465	
Al Class non-distributing share	15,911	_	_	15,911	
D Class non-distributing share	21,453	17,536	45	38,944	
D Class non-distributing UK reporting fund share USD hedged	500	_	_	500	
E Class non-distributing share	92,686	58,496	6,575	144,607	
I Class non-distributing share	4,348,956	207,298	257,962	4,298,292	
I Class non-distributing share SEK hedged	5,412,444	247,377	-	5,659,821	
I Class non-distributing UK reporting fund share USD hedged	1,220,500	95,000	35,000	1,280,500	
X Class distributing (M) share	19,871,276	5	_	19,871,281	
X Class distributing (Q) share	6,090,153	1,945,530	_	8,035,683	
X Class non-distributing share	47,403,977	430,801	506,686	47,328,092	
X Class non-distributing share CHF hedged	5,357,576	-	1,990,521	3,367,055	
X Class non-distributing share GBP hedged	118,727	-	118,322	405	
X Class non-distributing share JPY hedged	538	-	-	538	
X Class non-distributing share SEK hedged	11,343,139	1,404,154	-	12,747,293	
X Class non-distributing share USD hedged	500	-	-	500	
ESG Flex Choice Cautious Fund ⁽²⁾					
A Class distributing (S) (M) (G) share	_	500	-	500	
A Class distributing (S) (M) (G) share HKD hedged	_	389	-	389	
A Class non-distributing share	_	500	-	500	
A Class non-distributing share HKD hedged	_	389	-	389	
D Class distributing (T) share	_	500	-	500	
D Class distributing (T) share HKD hedged	_	389	-	389	
D Class non-distributing share	_	500	-	500	
I Class non-distributing share	_	500	_	500	
X Class non-distributing share		498,500	2,544	495,956	
ESG Flex Choice Growth Fund ⁽²⁾					
A Class distributing (S) (M) (G) share	_	500	-	500	
A Class distributing (S) (M) (G) share HKD hedged	_	389	-	389	
A Class non-distributing share	-	500	-	500	
A Class non-distributing share HKD hedged	_	389	-	389	
D Class distributing (T) share	_	500	-	500	
D Class distributing (T) share HKD hedged	_	389	-	389	
D Class non-distributing share	_	500	-	500	
I Class non-distributing share X Class non-distributing share	_	500 498,500	2,548	500 495,952	
		100,000	2,010	100,002	
ESG Flex Choice Moderate Fund ⁽²⁾ A Class distributing (S) (M) (G) share		500		500	
A Class distributing (S) (M) (G) share HKD hedged	_	389	_	389	
A Class distributing (3) (iii) (G) share FRD heaged A Class non-distributing share	-	500	-	500	
A Class non-distributing share HKD hedged	_	389	_	389	
D Class distributing (T) share	- -	500	_	500	
D Class distributing (T) share HKD hedged	_	389	_	389	
D Class non-distributing share	_	500	_	500	
I Class non-distributing share	_	500	_	500	
X Class non-distributing share	_	498,500	2,547	495,953	
		.00,000	2,011	.50,000	

 $^{^{\}left(2\right)}$ Fund launched during the period, see Note 1, for further details.

Sear		Shares outstanding			Shares outstanding	
Section Sect						
Class distributing (R) (M) (G) Ukr (eporting fund share CNH Inedged	ESG Global Bond Income Fund(1)	of the period	issucu	reacemen	or the period	
A Class distributing (S) (Mi) (G) where CAD in bedged Alass) — — — — — — — — — — — — — — — — — —		7 28/		6.040	3//	
A Class distributing (S) (M) (G) UK reporting fund share ADD hedged A Class distributing (S) (M) (G) UK reporting fund share EUR hedged A Class distributing (S) (M) (G) UK reporting fund share EUR hedged A Class distributing (S) (M) (G) UK reporting fund share EUR hedged A Class distributing (S) (M) (G) UK reporting fund share NZD hedged A Class distributing (S) (M) (G) UK reporting fund share NZD hedged A Class distributing (S) (M) (G) UK reporting fund share NZD hedged A Class distributing (S) (M) (G) UK reporting fund share NZD hedged A Class distributing (S) (M) (G) UK reporting fund share NZD hedged A Class distributing (S) (M) (G) UK reporting fund share NZD hedged A Class A C		· ·	16 508			
A Class distributing (S) (M) (G) UK reporting fund share EUR redeped 477 — 64 275 275 275 275 275 275 275 275 275 275 385 A Class distributing (S) (M) (G) UK reporting fund share HKD nedped 385 2 — — 385 A Class distributing (S) (M) (G) UK reporting fund share HKD nedped 317,100 — — — 17,100 A Class distributing (S) (M) (G) UK reporting fund share NZD nedped 5,189 5,217 5,088 6,388 A Class non-distributing share 2,390 2,237 — 5,227 A Class non-distributing share 2,390 2,237 — 5,227 D Class non-distributing share EUR hedged 403 — — 5,227 D Class non-distributing share EUR hedged 403 — — 4,90 D Class non-distributing share EUR hedged 403 — — 4,90 D Class non-distributing share EUR hedged 403 — — 4,90 D Class non-distributing share EUR hedged 403 3,98 <td></td> <td></td> <td>10,000</td> <td>33,334</td> <td></td>			10,000	33,334		
A Classa distributing (S) (M) (G) LVK reporting fund share EUR hedged 273,167 77,267 75,421 2,375,033 5,385 A Classa distributing (S) (M) (G) UK reporting fund share HKD hedged 37,687 - 23,233 5,384 A Classa distributing (S) (M) (G) UK reporting fund share SGD hedged 30,847 9,777 14,884 25,393 A Classa distributing (S) (M) (G) UK reporting fund share SGD hedged 5,686 46,045 4,985 4,586 6,318 A Classa distributing (S) where EUR hedged 5,466 46,045 4,986 4,586 6,318 A Classa fishibuting (S) whice (SUR the Report of Classa non-distributing share EUR hedged 12,493 5,544 4,986 4,586 6,318 1,562 3,227 A Classa non-distributing share EUR hedged 12,493 5,544 4,986 4,986 1,052 3,116 1,052 3,116 2,002 1,052 3,116 2,002 1,052 3,116 2,002 1,052 3,116 2,002 1,052 3,116 2,002 1,052 3,116 2,002 3,002 3,002 3,002 3,002 3,002 </td <td></td> <td>· ·</td> <td>_</td> <td>_</td> <td></td>		· ·	_	_		
A Classe distributing (S) M(η) (G) LVR reporting fund sharee GBP hedged 336				705 421		
A Class distributing (S) (M) (G) LV reporting fund share HCN bedged 17.160 — 17.170 1.17.170 1.17.170 1.17.170 AC Class distributing (S) (M) (G) LV reporting fund share SGD hedged 30,847 9,777 14.684 25.080 A Class and distributing (S) (M) (G) LV reporting fund share SGD hedged 5,466 48.045 4,985 46.285 AI Class and distributing share EUR hedged 2,989 2,377 — 5,227 AI Class and distributing share EUR hedged 12,989 2,377 — 5,227 AI Class and distributing share EUR hedged 130,00 — 13,602 311,612 D Class non-distributing share EUR hedged 430 — — 400 D Class non-distributing Starte EUR hedged 440 — 400 D Class non-distributing Starte EUR hedged 440 — 400 E Class and distributing (S) M(G) share EUR hedged 42,00 — 1,000,439 I Class and distributing share EUR hedged 2,200 — 1,000,439 — 1,000,439 I Class and distributing (S) (M) (G) share EUR hedged 2,805 — </td <td></td> <td></td> <td>,</td> <td>-</td> <td></td>			,	-		
A Class dishibuting (S) (M) (G) UK reporting fund share NZD hedged				32.323		
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged 30,47 1,77 1,494 25,393 A Class of A Class non-distributing (C) share EUR hedged 5,466 4,045 4,055 48,556 A Class non-distributing share 2,280 2,237 - 5,227 A Class non-distributing share EUR hedged 12,803 5,834 230 18,054 D Class non-distributing share EUR hedged 903 - - - 303 D Class non-distributing share EUR hedged 430 - - 430 D Class non-distributing Share EUR hedged 44,750 8,319 15,627 430 D Class non-distributing Share EUR hedged 22,984 10,74 15,777 6,541 E Class non-distributing Share EUR hedged 22,984 10,74 15,777 6,541 I Class non-distributing Share EUR hedged 22,885,46 790,221 466,513 3,187,154 I Class non-distributing share EUR hedged 2,885,46 790,221 466,513 3,187,154 I Class non-distributing share EUR hedged 5,000 7 5,252 5,248 </td <td></td> <td></td> <td>_</td> <td>-</td> <td></td>			_	-		
A Class distributing share 6,189 5,277 5,088 6,318 A Class snon-distributing share 2,890 2,327 — 5,227 A Class non-distributing share 2,890 2,327 — 5,227 A Class non-distributing share EUR hedged 355,214 — 13,602 311,612 D Class non-distributing share EUR hedged 450 — — — 403 D Class non-distributing share EUR hedged 4,750 8,319 15,692 37,377 6,841 C Class snon-distributing share EUR hedged 34,288 8,844 110,739 2,21,433 C Class non-distributing share EUR hedged 34,288 8,844 110,739 2,21,433 L Class incon-distributing share EUR hedged 4,350 1,000,439 — 1,000,439 L Class non-distributing share EUR hedged 4,355 7,00 1,100,439 L Class non-distributing share EUR hedged 4,355 7,00 4,96,513 3,187,144 L Class non-distributing share EUR hedged 4,355 7,00 4,258,244 1,36,24 2,			9.777	14.694		
A Class distributing (3) share EUR hedged						
A Class non-distributing share A Class non-distributing share EUR hedged C Class non-distributing (W reporting furd share GBP hedged C Class non-distributing (W reporting furd share GBP hedged C Class offiction (G) share EUR hedged C Class non-distributing (A) (G) share C Class non-distributing share						
A Class non-distributing share EUR hedged 12,438 5,854 233 18,054 13,602 311,612 10,002 13,00				,		
D Class non-distributing share 325,214 — 13,602 311,612 D Class non-distributing share EUR hedged 430 — — 503 D Class non-distributing UK reporting fund share GBP hedged 4470 8,319 115,822 37,377 C Class distributing (QV share EUR hedged 32,284 10,744 115,877 86,841 C Class snon-distributing (S) (M) (G) share EUR hedged 432,388 8,894 110,739 — 1,000,439 C Class snon-distributing (S) (M) (G) share EUR hedged — 1,000,439 — 1,000,439 I Class snon-distributing (S) (M) (G) share EUR hedged — 1,000,439 — 1,000,439 I Class snon-distributing (S) (M) (G) share EUR hedged — 1,000,439 — 1,001,439 I Class snon-distributing share EUR hedged — 40,001 — 496,613 3,187,154 I Class snon-distributing share EUR hedged — 50,000 — 15,000 3,500 Z Class snon-distributing share EUR hedged — 5,000 — 7,500 7,338 EGG Global Con	•			293		
D Class non-distributing share EUR hedged 430 − − 400 D Class non-distributing (Q) share EUR hedged 92,094 10,734 15,877 86,841 E Class sitisributing (Q) share EUR hedged 34,228 8,694 110,739 241,248 E Class snon-distributing (S) (M) (G) share EUR hedged − 1,000,39 − 100,0439 I Class non-distributing share 1,005 180,812 − 181,817 I Class non-distributing share EUR hedged 455 − − 435 I Class non-distributing share EUR hedged 455 − − 435 Z Class non-distributing share EUR hedged 50,001 − 7,500 7,333 Z Class non-distributing share EUR hedged 50,000 − 15,000 35,000 Z Class non-distributing share EUR hedged 50,000 − 7,500 7,333 Z Class non-distributing share 147,138 − 7,500 35,000 Z Class non-distributing share EUR hedged 8,335 − 7,500 35,00 Z Class son-distributing (M		325,214	_	13,602	311,612	
D Class non-distributing QX reporting fund share GBP hedged 44,750 8,319 15,822 37,377 E Class non-distributing QX share EUR hedged 32,084 10,734 15,877 86,941 I Class non-distributing (S) (M) (G) share EUR hedged 34,288 8,664 110,739 24,124 I Class distributing (S) (M) (G) share EUR hedged 2,803,546 790,221 496,613 3,187,154 I Class non-distributing share EUR hedged 435 7— 455 435 X Class non-distributing share EUR hedged 435 7— 16,001 18,001 128,837 X Class non-distributing share EUR hedged 435 7— 16,001 128,837 X Class non-distributing share EUR hedged 81,335 7— 16,001 128,837 X Class non-distributing share EUR hedged 81,335 7— 15,000 35,000 X Class short-distributing share EUR hedged 81,335 7— 7,500 37,383 EEG Global Conservative Income Fund 8 4,647 599 7— 55,246 A Class distributing (Y)		503	_	· _	503	
D Class non-distributing (DX reporting fund share GBP hedged 44,750 8,319 15,692 37,377 88,941 E Class distributing (2) share EUR hedged 32,084 10,704 11,007,39 241,243 I Class distributing (S) (M) (G) share EUR hedged - 1,000,439 - 1,000,439 I Class distributing (S) (M) (G) share EUR hedged 2,803,546 790,221 496,613 3,187,154 I Class non-distributing share EUR hedged 435 5 - - 435 X Class non-distributing share EUR hedged 435 - - 455 X Class non-distributing share EUR hedged 435 - - 16,001 128,837 X Class non-distributing share EUR hedged 50,000 - 15,000 35,000 2,000 - 15,000 35,000 2,000 - 15,001 128,837 2,000 - 15,001 128,837 2,000 - - 5,024 4,000 - - 5,024 4,000 - - 5,024 4,000 - - 5,024	· ·		_	_	430	
E Class non-distributing share EUR hedged	D Class non-distributing UK reporting fund share GBP hedged	44,750	8,319	15,692	37,377	
Class onn-distributing (S) (M) (G) share EUR hedged 1,000,439	E Class distributing (Q) share EUR hedged	92,084	10,734	15,877	86,941	
Class non-distributing share 1,005 180,812 - 181,817 Class non-distributing share BRL hedged 2,883,546 790,221 496,613 3,167,154 Class non-distributing share EUR hedged 435 - - - 435 X Class non-distributing share 147,138 - 18,301 128,837 Z Class non-distributing share 147,138 - 18,001 128,837 Z Class non-distributing share 147,138 - 18,001 128,837 Z Class non-distributing share EUR hedged 50,000 - 15,000 35,000 Z Class non-distributing share EUR hedged 81,335 - 7,500 73,835 ESG Global Conservative Income Fund 135,573 23,06 26,188 132,691 A Class distributing (A) (G) share 135,573 23,06 26,188 132,691 A Class distributing share 12,814,897 7,518,646 1,507,447 18,286,096 A Class distributing share 12,814,897 7,518,646 1,507,447 18,286,096 A Class non-distributing share 12,814,897 7,518,646 1,507,447 18,286,096 A Class distributing (A) (G) share 12,814,897 7,518,646 1,507,447 18,286,096 A Class distributing (A) (G) share 1,2814,897 7,518,646 1,507,447 1,828,096 A Class distributing (A) (G) share 1,2814,897 7,518,646 1,507,447 1,828,096 D Class distributing (A) (G) share 1,2814,897 7,518,646 1,507,447 1,828,096 D Class distributing (A) (G) share 2,682,898 2,978,879 3,708,293 3,322,262 E Class distributing (A) (G) share 2,682,898 2,978,879 3,708,293 3,322,262 E Class distributing (A) (G) share 2,483,56 5,010 8,653 2,998,20 E Class distributing (A) (G) share 7,486,646 2,062,944 1,286,609 8,279,816 Class non-distributing share 7,486,646 2,062,944 1,286,609 8,279,816 Class distributing (A) (G) share EUR hedged -	E Class non-distributing share EUR hedged	343,288	8,694	110,739	241,243	
Class non-distributing share BRL hedged	I Class distributing (S) (M) (G) share EUR hedged	-	1,000,439	_	1,000,439	
Class non-distributing share EUR hedged	I Class non-distributing share	1,005	180,812	_	181,817	
X Class non-distributing share 6,200,414 - 872,280 5,328,134 Z Class non-distributing share CHF hedged 50,000 - 15,000 35,000 Z Class non-distributing share EUR hedged 81,335 - 7,500 73,835 ESG Global Conservative Income Fund 54,647 599 - 55,246 A Class distributing (Y) (Q) (G) share 135,573 23,306 26,188 132,691 A Class distributing (Y) (Q) (G) share 8,261 2,179 7,475 2,965 A Class distributing (Y) (Q) (G) share 12,814,897 7,518,646 1,507,447 18,269 A Class distributing (Y) (Q) (G) share 12,814,897 7,518,646 1,507,447 18,269 A Class distributing (Y) (Q) (G) share 430,805 4,051,587 749,94 7,657,482 D Class distributing (Y) (Q) (G) share 430 9,39,879 370,6239 4,051,587 749,94 7,657,482 D Class distributing (Y) (Q) (G) share 28,650,988 9,379,879 370,8239 34,22,628 E Class distributing (Y) (Q) (G) (G) share 28,650,988 </td <td>I Class non-distributing share BRL hedged</td> <td>2,893,546</td> <td>790,221</td> <td>496,613</td> <td>3,187,154</td>	I Class non-distributing share BRL hedged	2,893,546	790,221	496,613	3,187,154	
Z Class non-distributing share 147,138 — 18,301 128,837 Z Class non-distributing share CHF hedged 50,000 — 15,000 35,000 Z Class non-distributing share EUR hedged 81,335 — 7,500 78,835 ESG Global Conservative Income Fund Separation of the stributing (M) (G) share 54,647 599 — 55,246 A Class distributing (M) (G) share 135,573 23,306 26,188 132,691 A Class distributing share 8,261 2,179 7,475 2,965 AI Class non-distributing share 12,814,897 7,518,646 1,507,447 18,260,966 AI Class non-distributing share 4390,859 4,015,877 784,964 7,657,482 D Class distributing (M) (G) share 439,859 4,015,877 784,964 7,657,482 D Class distributing (M) (G) (G) share 437,588 — 443 — 483 D Class distributing (M) (G) (G) share 28,650,988 9,379,879 3,708,239 3,432,22,28 E Class distributing (M) (G) (G) share 244,992 22,477 14,8	I Class non-distributing share EUR hedged	435	-	-	435	
Z Class non-distributing share EUR hedged 50,000 - 15,000 35,000 Z Class non-distributing share EUR hedged 81,335 - 15,000 73,805 ESG Global Conservative Income Fund State of Statistive Statis	X Class non-distributing share	6,200,414	-	872,280	5,328,134	
Z Class non-distributing share EUR hedged 81,335 — 7,500 73,835 ESG Global Conservative Income Fund S4,647 599 — 55,246 A Class distributing (A) (G) share 54,647 599 — 55,246 A Class distributing (Y) (Q) (G) share 135,573 23,066 26,188 132,691 A Class non-distributing share 8,261 2,179 7,475 2,965 AI Class distributing (Q) (G) share 4,390,859 1,518,646 1,507,447 18,826,096 AI Class non-distributing share 4,390,859 1,91 — 558 D Class distributing (A) (G) share 475 8 — 463 D Class distributing (Y) (Q) (G) share 28,650,988 9,379,879 3,708,239 34,202,628 E Class distributing (S) (M) (G) share 28,650,988 9,379,879 3,708,239 34,202,628 E Class distributing (S) (M) (G) share 246,535 50,100 8,653 289,982 E Class distributing (S) (M) (G) share 476 7 — 433 I Class distributi	Z Class non-distributing share	147,138	-	18,301	128,837	
Page	Z Class non-distributing share CHF hedged	50,000	-	15,000	35,000	
A Class distributing (A) (G) share 54,647 599 — 55,246 A Class distributing (Y) (Q) (G) share 135,573 23,306 26,188 132,691 A Class non-distributing share 8,261 2,179 7,475 2,965 Al Class non-distributing share 12,814,897 7,518,646 1,507,447 18,826,096 Al Class distributing (A) (G) share 4300,859 4,051,587 784,964 7,657,482 D Class distributing (A) (G) share 539 19 — 558 D Class distributing (Y) (Q) (G) share 28,650,988 9,379,879 3,708,239 34,322,628 E Class distributing (Y) (Q) (G) share 28,650,988 9,379,879 3,708,239 34,322,628 E Class distributing (Y) (Q) (G) share 248,535 50,100 8,653 28,982 E Class distributing (Y) (Q) (G) share 204,982 22,477 14,819 212,640 E Class non-distributing share 7,496,646 2,062,944 1,288,609 8,279,981 I Class non-distributing share 7 7,923,805 — 5,494,911	Z Class non-distributing share EUR hedged	81,335	_	7,500	73,835	
A Class distributing (Y) (Q) (G) share 82.61 2.179 7.475 2.965 A Class non-distributing share 82.61 2.179 7.475 2.965 AI Class distributing (Q) (G) share 12,814,897 7.518,646 1.507,447 18,826,096 AI Class one-distributing share 43.90,859 4.051,587 784,964 7.657,482 D Class distributing (A) (G) share 539 19 - 558 D Class distributing (Y) (Q) (G) share 475 8 6 - 483 D Class non-distributing (Y) (Q) (G) share 28,650,988 9,379,879 3,708,239 34,322,628 E Class distributing (S) (M) (G) share 28,650,988 9,379,879 3,708,239 34,322,628 E Class distributing (Y) (Q) (G) share 28,650,988 9,379,879 3,708,239 34,322,628 E Class distributing (Y) (Q) (G) share 248,535 50,100 8,653 289,982 E Class distributing (Y) (Q) (G) share 248,535 50,100 8,653 289,982 E Class distributing (Y) (Q) (G) share 476 7 14,819 212,640 E Class non-distributing share 7,496,646 2,062,944 1,288,609 8,270,981 C Class non-distributing share 50,000 5 5,949,311 2,428,894 E Class distributing (Y) (Q) (G) share 50,000 5 5,949,311 2,428,894 E Class distributing share 50,000 5 5,949,311 2,428,894 E Class distributing (M) (G) share 50,000 5 5,949,311 2,428,894 E Class distributing (M) (G) share 50,000 5 5,949,311 2,428,894 E Class distributing (M) (G) share 50,000 5 5,949,311 2,428,894 E Class distributing (S) (M) (G) share 60,000 5 5,000	ESG Global Conservative Income Fund					
A Class non-distributing share 8,261 2,179 7,475 2,965 AI Class distributing (Q) (G) share 12,814,897 7,516,646 1,507,447 18,826,996 AI Class non-distributing share 4,390,859 4,051,587 784,964 1,667,482 D Class distributing (A) (G) share 539 19 - 558 D Class distributing (Y) (Q) (G) share 475 8 - 483 D Class distributing (S) (M) (G) share 28,660,988 9,379,879 3,708,239 34322,628 E Class distributing (S) (M) (G) share 248,535 50,100 8,653 289,982 E Class distributing (Y) (Q) (G) share 204,982 22,477 14,819 212,640 E Class non-distributing share 7,496,646 2,062,944 1,288,609 8,270,981 I Class distributing (Y) (Q) (G) share 476 7 - 483 I Class non-distributing share 500 - 5,494,911 2,428,894 ESG Global Multi-Asset Income Fund(2) 444 - 444 - 444 A Clas	A Class distributing (A) (G) share	54,647	599	-	55,246	
Al Class distributing (Q) (G) share						
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⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

⁽²⁾ Fund launched during the period, see Note 1, for further details.

	Shares outstanding			Shares outstandin
	at the beginning	t the beginning Shares Shares		at the end
	of the period	issued	redeemed	of the period
ESG Multi-Asset Fund				
A Class distributing (A) share	6,438,851	65,913,636	313,893	72,038,59
A Class distributing (R) (M) (G) share SGD hedged	3,108,607	1,967,112	1,890,280	3,185,43
A Class distributing (R) (M) (G) share USD hedged	3,996,722	3,965,522	2,533,174	5,429,07
A Class non-distributing share	22,587,596	20,314,349	5,149,864	37,752,08
A Class non-distributing share AUD hedged	647,752	1,261,768	850,655	1,058,86
A Class non-distributing share SGD hedged	407,007	1,844,629	825,438	1,426,19
A Class non-distributing share USD hedged	2,840,590	5,148,321	3,103,941	4,884,97
A Class non-distributing share ZAR hedged	351,956	484,514	387,827	448,64
Al Class non-distributing share	10,562,654	14,151,835	2,712,279	22,002,21
C Class non-distributing share	46,825,767	21,533,853	9,616,657	58,742,96
C Class non-distributing share USD hedged	410,355	168,867	87,032	492,19
O Class non-distributing share	22,541,594	9,737,379	3,485,419	28,793,55
Class non-distributing share USD hedged	1,224,866	1,057,446	73,609	2,208,70
E Class non-distributing share	55,247,956	42,598,897	5,961,426	91,885,42
E Class non-distributing share USD hedged	1,664,638	870,043	195,817	2,338,86
I Class non-distributing share	25,882,802	12,460,946	9,644,945	28,698,80
I Class non-distributing share BRL hedged	31,034	27,401	7,059	51,37
I Class non-distributing share USD hedged	984,752	1,841,492	1,971,854	854,39
Fure Band Fund				
Euro Bond Fund A Class distributing (A) share	3,961,798	69,628	460,913	3,570,51
- ' '		03,020	•	
A Class distributing (A) UK reporting fund share	697 539,455	7,693	36	456.20
A Class distributing (D) share			90,926	456,22
A Class distributing (M) share	285,672	25,944	98,529	213,08
A Class non-distributing share	23,335,402	4,615,238	9,229,943	18,720,69
A Class non-distributing share JPY hedged	105,770	40.400	400.725	105,77
A Class non-distributing share PLN hedged	206,319	48,420	108,735	146,00
A Class non-distributing share USD hedged	311,817	90,830	88,643	314,00
Al Class non-distributing share	22,358	44.007	142	22,21
C Class non-distributing share	437,739	11,637	82,111	367,26
D Class distributing (A) share	2,362,771	59,870	441,640	1,981,00
D Class distributing (A) UK reporting fund share	11,766	170	3,923	8,01
D Class distributing (A) UK reporting fund share GBP hedged	20,601	-	-	20,60
D Class distributing (M) share	111,735	516	1,181	111,07
D Class non-distributing share	20,892,069	2,013,346	5,839,142	17,066,27
D Class non-distributing share CHF hedged	187,607	-	17,350	170,25
D Class non-distributing share USD hedged	1,138,727	-	318,062	820,66
E Class distributing (Q) share	1,718,914	31,735	246,774	1,503,87
E Class non-distributing share	3,615,429	281,364	872,291	3,024,50
I Class distributing (A) UK reporting fund share	7,024,957	110,282	15,507	7,119,73
I Class distributing (A) UK reporting fund share GBP hedged	1,864,816	231,110	63,249	2,032,67
I Class distributing (A) UK reporting fund share USD hedged	1,242,217	406,714	80,012	1,568,91
I Class non-distributing share	117,842,042	18,276,725	34,719,884	101,398,88
I Class non-distributing share CHF hedged	72,234	350	27,370	45,21
I Class non-distributing share JPY hedged	548	-	-	54
I Class non-distributing share USD hedged	40,234,123	5,452,383	3,650,396	42,036,11
S Class distributing (A) share	780,795	1,891	37,049	745,63
SR Class non-distributing UK reporting fund share	415	-	-	41
SR Class non-distributing UK reporting fund share USD hedged	500	-	-	50
X Class non-distributing share	5,009,384	401,965	667,905	4,743,44

	Shares outstanding at the beginning	Shares	Shares	Shares outstanding at the end	
	of the period	issued	redeemed	of the period	
Euro Corporate Bond Fund					
A Class distributing (D) share	426,199	8,405	22,837	411,767	
A Class distributing (M) share	403,890	25,984	38,131	391,743	
A Class non-distributing share	14,104,629	2,571,463	4,696,923	11,979,169	
A Class non-distributing share CHF hedged	118,723	9,500	53,485	74,738	
A Class non-distributing share GBP hedged	117,841	10,799	93,000	35,640	
A Class non-distributing share SEK hedged	8,188,898	191,085	4,653,739	3,726,244	
A Class non-distributing share USD hedged	144,743	84,075	82,611	146,207	
Al Class non-distributing share	113,278	8,227	15,556	105,949	
C Class non-distributing share	537,311	13,920	92,869	458,362	
D Class distributing (M) share	2,339,972	379,013	396,285	2,322,700	
D Class non-distributing share	27,461,316	4,599,793	5,297,359	26,763,750	
D Class non-distributing share CHF hedged	950	36,700	455	37,195	
D Class non-distributing share GBP hedged	63,225	_	_	63,225	
D Class non-distributing share USD hedged	510,893	24,518	52,372	483,039	
E Class distributing (Q) share	3,841,847	102,030	474,169	3,469,708	
E Class non-distributing share	3,885,822	524,824	670,247	3,740,399	
I Class distributing (Q) share	6,173,331	1,536,408	194,343	7,515,396	
I Class non-distributing share	127,573,870	8,607,024	39,291,736	96,889,158	
I Class non-distributing share CHF hedged	495	-	-	495	
I Class non-distributing share GBP hedged	31,484	-	929	30,555	
I Class non-distributing share JPY hedged	5,068,616	-	1,123	5,067,493	
X Class distributing (Q) share	27,911,209	2	294,144	27,617,067	
X Class non-distributing share	16,254,502	960,608	1,302,362	15,912,748	
Euro Reserve Fund					
A Class non-distributing share	475,909	401,584	331,293	546,200	
C Class non-distributing share	500,125	59,180	140,729	418,576	
D Class non-distributing share	103,190	4,866	8,669	99,387	
E Class non-distributing share	313,670	194,064	146,428	361,306	
X Class non-distributing share	50,077	15,947	16,075	49,949	
Euro Short Duration Bond Fund					
A Class distributing (A) UK reporting fund share	2,375,092	17,529	236,852	2,155,769	
A Class distributing (A) UK reporting fund share GBP hedged	861,883	36,180	216,295	681,768	
A Class distributing (A) UK reporting fund share USD hedged	65,523	14,125	11,213	68,435	
A Class distributing (D) share	1,687,190	30,540	698,352	1,019,378	
A Class distributing (M) share	179,663	1,567	81,331	99,899	
A Class non-distributing share	119,087,364	7,404,025	51,878,805	74,612,584	
A Class non-distributing share CHF hedged	894,456	61,688	269,714	686,430	
A Class non-distributing share USD hedged	6,083,608	166,472	676,413	5,573,667	
Al Class non-distributing share	372,350	316,432	384,579	304,203	
C Class non-distributing share	1,376,836	73,094	433,910	1,016,020	
D Class distributing (A) UK reporting fund share	2,682,116	559,382	601,116	2,640,382	
D Class distributing (A) UK reporting fund share GBP hedged	479,691	259,303	105,083	633,911	
D Class distributing (A) UK reporting fund share USD hedged	255,180	- 20	98,796	156,384	
D Class distributing (M) UK reporting fund share	243,723	26,792	32,680	237,835	
D Class distributing (M) UK reporting fund share GBP hedged	83,581 68 330 502	2,922	6,910 28,046,325	79,593 50,376,063	
D Class non-distributing share	68,339,502 1,863,418	10,083,785 76,515	20,040,325 738,174	50,376,962 1,201,759	
D Class non-distributing share CHF hedged D Class non-distributing share USD hedged	1,003,410 423,929	84,489	730,174 217,219	1,201,759 291,199	
E Class non-distributing share	18,747,049	1,654,597	3,528,851	16,872,795	
I Class distributing (Q) share	397,918	1,004,037	13,761	384,157	
I Class non-distributing share	128,705,297	27,967,812	36,297,760	120,375,349	
I Class non-distributing share CHF hedged	223,781	3,000	73,610	153,171	
I Class non-distributing share USD hedged	1,235,478	357,033	385,760	1,206,751	
SI Class non-distributing share	226,352,404	55,913,114	70,184,985	212,080,533	
SI Class non-distributing share USD hedged	839,609	84,238	750,289	173,558	
X Class non-distributing share	21,503,253	1,886,554	51,423	23,338,384	
	21,300,200	.,000,007	01,720	20,000,004	

	Shares outstanding at the beginning			Shares outstanding at the end	
	of the period	issued	redeemed	of the period	
Euro-Markets Fund					
A Class distributing (A) share	2,884,990	398,238	149,962	3,133,266	
A Class distributing (A) UK reporting fund share	27,814	=	3,800	24,014	
A Class non-distributing share	18,538,352	5,071,287	3,104,410	20,505,229	
A Class non-distributing share CHF hedged	304,951	11,225	22,561	293,615	
A Class non-distributing share GBP hedged	181,362	13,789	36,728	158,423	
A Class non-distributing share HKD hedged	400	31,414	-	31,814	
A Class non-distributing share SGD hedged	24,817	67,246	9,019	83,044	
A Class non-distributing share USD hedged	2,449,978	1,296,399	926,824	2,819,553	
Al Class non-distributing share	25,375	64,111	27,044	62,442	
C Class non-distributing share	357,203	60,006	53,628	363,581	
D Class distributing (A) share	59,835	17,173	8,070	68,938	
D Class distributing (A) UK reporting fund share	117,544	87,999	10,883	194,660	
D Class non-distributing share	19,826	65,951	316	85,461	
D Class non-distributing share USD hedged	497,498	390,842	93,656	794,684	
D Class non-distributing UK reporting fund share	5,948,750	1,268,231	503,854	6,713,127	
D Class non-distributing UK reporting fund share CHF hedged	499,231	124,968	17,621	606,578	
E Class non-distributing share	2,998,279	460,044	274,502	3,183,821	
I Class distributing (A) share	146,532	2,126	13,025	135,633	
I Class non-distributing share	11,993,289	2,201,675	3,895,878	10,299,086	
S Class distributing (A) share	56,920	1	2,799	54,122	
S Class non-distributing share	114,007	32,160	15,122	131,045	
X Class non-distributing share	5			5	
European Equity Income Fund					
A Class distributing (A) (G) share	19,436,196	830,318	1,034,091	19,232,423	
A Class distributing (Q) (G) share	3,103,051	456,689	547,407	3,012,333	
A Class distributing (Q) (G) share USD hedged	923,331	167,013	178,713	911,631	
A Class distributing (R) (M) (G) share AUD hedged	5,684,916	1,160,207	974,128	5,870,995	
A Class distributing (R) (M) (G) share CAD hedged	564,384	419,486	203,592	780,278	
A Class distributing (R) (M) (G) share CNH hedged	161,417	245,009	75,306	331,120	
A Class distributing (R) (M) (G) share NZD hedged	1,122,163	458,159	262,795	1,317,527	
A Class distributing (R) (M) (G) share USD hedged	88,221 11,269,024	635,617 2,038,284	6,305 1,030,724	717,533 12,276,584	
A Class distributing (S) (M) (G) share	880,319	442,494	250,515	1,072,298	
A Class distributing (S) (M) (G) share GBP hedged	2,174,351	649,170	211,531	2,611,990	
A Class distributing (S) (M) (G) share HKD hedged A Class distributing (S) (M) (G) share SGD hedged	17,435,156	4,809,184	2,419,414	19,824,926	
A Class distributing (S) (M) (G) share USD hedged	13,511,240	3,808,656	2,173,390	15,146,506	
A Class non-distributing share	6,573,821	719,757	627,360	6,666,218	
A Class non-distributing share USD hedged	3,852,673	1,105,075	662,728	4,295,020	
A Class non-distributing UK reporting fund share	390,738	190,831	32,997	548,572	
Al Class distributing (Q) (G) share	360,821	137,744	43,220	455,345	
Al Class non-distributing share	260,628	242,594	64,277	438,945	
D Class distributing (A) (G) share	4,860,767	1,027,643	1,698,284	4,190,126	
D Class distributing (A) (G) UK reporting fund share	49,670	5	_	49,675	
D Class distributing (Q) (G) UK reporting fund share	2,420,283	472,346	335,117	2,557,512	
D Class distributing (Q) (G) UK reporting fund share GBP hedged	4,380,958	128,217	221,767	4,287,408	
D Class distributing (S) (M) (G) share SGD hedged	4,574	54,822	4,750	54,646	
D Class distributing (S) (M) (G) share USD hedged	1,307,977	214,324	57,705	1,464,596	
D Class non-distributing share	6,288,270	723,495	2,372,350	4,639,415	
D Class non-distributing UK reporting fund share	88,947	5,095	58,252	35,790	
D Class non-distributing UK reporting fund share USD hedged	1,239,120	810,623	14,298	2,035,445	
E Class distributing (Q) (G) share	9,259,060	913,267	901,343	9,270,984	
E Class non-distributing share	4,581,484	519,238	369,808	4,730,914	
I Class distributing (A) (G) share	5,564,707	16,923	1,458,444	4,123,186	
I Class non-distributing share	12,013,047	939,841	1,317,648	11,635,240	
I Class non-distributing UK reporting fund share	632,511	_	-	632,511	
SR Class distributing (A) (G) UK reporting fund share	831	117,311	-	118,142	
SR Class non-distributing UK reporting fund share	832	235,253	-	236,085	
X Class distributing (Q) (G) UK reporting fund share	4,754,247	1,278,645	319,943	5,712,949	
X Class non-distributing share	9,928	594	3,222	7,300	

	Shares outstanding		Shares outstanding			
	at the beginning	Shares	Shares	at the end		
	of the period	issued	redeemed	of the period		
European Focus Fund	0.404.075	000.050	004.470	0.005.050		
A Class non-distributing share	3,461,675	208,059	304,478	3,365,256		
A Class non-distributing share SGD hedged	392	_	_	392		
A Class non-distributing share USD hedged	439,354	4,353	74,228	369,479		
AI Class non-distributing share	59,031	119,298	11,732	166,597		
C Class non-distributing share	454,499	58,254	41,016	471,737		
D Class non-distributing share	186,341	309,888	39,645	456,584		
D Class non-distributing UK reporting fund share	2,636,936	307,632	421,753	2,522,815		
E Class non-distributing share I Class non-distributing share	4,774,501 23,616	753,758 —	360,185	5,168,074 23,616		
	20,0.0			20,0.0		
European Fund A Class distributing (A) share	37,181	9,419	10,893	35,707		
A Class distributing (A) UK reporting fund share	2,058	517	65	2,510		
A Class non-distributing share	4,091,805	493,283	1,095,159	3,489,929		
A Class non-distributing share AUD hedged	240,637	129,699	128,855	241,481		
A Class non-distributing share CAD hedged	139,071	66,606	56,829	148,848		
A Class non-distributing share CNH hedged	60,647	10,532	56,613	14,566		
A Class non-distributing share GBP hedged	194,375	57,278	47,925	203,728		
	7,443,155	1,410,664	2,549,383			
A Class non-distributing share HKD hedged	308,837	33,696	2,549,363 261,516	6,304,436 81,017		
A Class non-distributing share NZD hedged	· ·					
A Class non-distributing share SGD hedged	586,394 4,351,405	96,703 1,217,342	59,317 1,568,844	623,780 3,999,903		
A Class non-distributing share USD hedged						
C Class non-distributing share	234,814	72,369	46,262	260,921		
D Class distributing (A) UK reporting fund share	10,827	357	7,924	3,260		
D Class non-distributing share	177,892	38,260	17,661	198,491		
D Class non-distributing share USD hedged	1,428,075	214,694	1,136,432	506,337		
D Class non-distributing UK reporting fund share	792,962	166,408	169,719	789,651		
E Class non-distributing share	504,307	75,279	40,554	539,032		
I Class non-distributing share	393,493	387,648	106,861	674,280		
I Class non-distributing share USD hedged	489,377	13	-	489,390		
S Class non-distributing share X Class non-distributing share	420 1,930,751	316,850	255,930	420 1,991,671		
European High Yield Bond Fund	· ,	,	,			
A Class non-distributing share	1,437,722	803,897	720,661	1,520,958		
A Class non-distributing share CHF hedged	118,597	9,345	27,516	100,426		
A Class non-distributing share SEK hedged	750	1,100	27,510	1,850		
D Class distributing (A) share	5,572,659	3,468,026	160,722	8,879,963		
D Class distributing (A) Share D Class distributing (A) UK reporting fund share GBP hedged	773,554	47,033	791,104	29,483		
	6,855,165	9,612,109	2,654,893	13,812,381		
D Class non-distributing share	, ,	420,346				
E Class distributing (Q) share	1,751,179		189,300	1,982,225		
E Class non-distributing share	2,307,381	1,764,145	339,516 3,108,472	3,732,010		
X Class non-distributing share	3,513,626	3 345 703		405,236		
Z Class non-distributing share Z Class non-distributing share USD hedged	8,055,678 —	3,345,792 232,220	803,333	10,598,137 232,220		
European Special Situations Fund		,				
A Class distributing (A) share	409	164,823	2,318	162,914		
A Class distributing (A) share A Class non-distributing share	10,077,531	1,404,542	1,373,328	10,108,745		
	113,686		83,150	162,319		
A Class non-distributing share AUD hedged A Class non-distributing share CAD hedged	35,545	131,783 55,011	58,351	32,205		
A Class non-distributing share CNH hedged	115	55,011	30,331			
A Class non-distributing share GNH nedged A Class non-distributing share GBP hedged	147,432	- 107,119	- 58,998	115 195,553		
A Class non-distributing share HKD hedged	134,628	179,087	170,735	142,980		
A Class non-distributing share USD hedged	6,242,729	4,070,755	2,941,682	7,371,802		
C Class non-distributing share	280,891	31,600	20,832	291,659 3 203 271		
D Class non-distributing share	3,255,053 626,297	594,919 23 543	556,701 111 <i>4</i> 71	3,293,271 538,360		
D Class non-distributing share USD hedged	626,297	23,543	111,471	538,369 1 602 516		
E Class non-distributing share	1,743,085	154,424	204,993	1,692,516		
I Class distributing (A) share	462	2 440 000	4 754 200	462		
I Class non-distributing share	21,808,327	3,142,888	4,754,398	20,196,817		
X Class non-distributing share	159,253	13,123	7,570	164,806		

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
European Sustainable Equity Fund				
A Class non-distributing share	500	-	-	500
Al Class non-distributing share	425	_	_	425
D Class non-distributing UK reporting fund share	5,966	5,324	_	11,290
E Class non-distributing share	425	-	-	425
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	498,500	_	-	498,500
European Value Fund				
A Class distributing (A) share	131,671	73,319	17,478	187,512
A Class distributing (A) UK reporting fund share	7,139	954	· _	8,093
A Class non-distributing share	3,446,894	729,849	1,120,271	3,056,472
A Class non-distributing share AUD hedged	304,576	49,363	208,810	145,129
A Class non-distributing share CNH hedged	8,778	_	_	8,778
A Class non-distributing share HKD hedged	212,496	18,996	18.045	213,447
A Class non-distributing share USD hedged	4,001,811	880,372	1,173,000	3,709,183
C Class non-distributing share	384,422	67,266	44,452	407,236
D Class distributing (A) UK reporting fund share	11,383	49	7,705	3,727
D Class non-distributing share	2,197,648	1,076,681	836,073	2,438,256
D Class non-distributing share USD hedged	163,581	189,411	21,656	331,336
E Class non-distributing share	1,076,024	304,862	199,088	1,181,798
I Class non-distributing share	12,106,629	2,067,374	6,537,444	7,636,559
S Class distributing (A) share	66,094	9	1,968	64,135
X Class non-distributing share	6,273,203	-	94,911	6,178,292
FinTech Fund				
A Class distributing (A) UK reporting fund share	500	6,201	1	6,700
A Class non-distributing share	10,895,109	3,331,008	3,674,500	10,551,617
A Class non-distributing share EUR hedged	1,336,253	398,084	513,613	1,220,724
A Class non-distributing share SGD hedged	1,000,913	141,401	238,774	903,540
Al Class non-distributing share	110,378	195,974	24,906	281,446
C Class non-distributing UK reporting fund share	1,506,144	3,066,584	674,747	3,897,981
D Class non-distributing share	2,704,628	711,082	981,077	2,434,633
D Class non-distributing share EUR hedged	355,071	29,998	81,849	303,220
D Class non-distributing UK reporting fund share	7,626,993	888,398	1,243,291	7,272,100
D Class non-distributing UK reporting fund share GBP hedged	1,034,624	107,753	329,584	812,793
E Class non-distributing share	3,406,431	1,202,245	861,052	3,747,624
E Class non-distributing share EUR hedged	2,663,368	981,365	540,291	3,104,442
I Class distributing (A) UK reporting fund share	500	1	1	500
I Class non-distributing share	5,599,104	3,319,571	3,734,133	5,184,542
I Class non-distributing share EUR hedged	430,473	19,716	130,778	319,411
X Class non-distributing share	828,754	451,663	308,443	971,974
Z Class non-distributing UK reporting fund share	2,690,726	238,502	527,078	2,402,150

For the Period From 1 September 2021 to 28 February 2022 continued

	Shares outstanding at the beginning	Shares	Shares	Shares outstanding at the end		
	of the period	issued	redeemed	of the period		
Fixed Income Global Opportunities Fund						
A Class distributing (A) share	107,110	427	1,889	105,648		
A Class distributing (A) share EUR hedged	870,235	38,762	197,697	711,300		
A Class distributing (D) share	3,841,744	501,952	536,096	3,807,600		
A Class distributing (M) share	437,634 6,270,382	62,396 135,271	57,577 1,373,466	442,453 5,032,187		
A Class distributing (Q) share A Class distributing (Q) share EUR hedged	767,344	24,056	121,164	670,236		
A Class distributing (Q) share SGD hedged	609,704	124,434	70,889	663,249		
A Class distributing (R) (M) (G) share AUD hedged	501,398	87,847	27,165	562,080		
A Class distributing (R) (M) (G) share CNH hedged	118,309	-	65,684	52,625		
A Class distributing (S) (M) (G) share	1,122,495	33,241	363,055	792,681		
A Class distributing (S) (M) (G) share HKD hedged	61,152	2 002 140	24,970	36,182		
A Class non-distributing share A Class non-distributing share CHF hedged	43,761,698 3,325,739	3,802,148 111,273	6,334,177 1,003,881	41,229,669 2,433,131		
A Class non-distributing share EUR hedged	9,479,252	879,151	1,961,643	8,396,760		
A Class non-distributing share JPY hedged	1,377	_	_	1,377		
A Class non-distributing share PLN hedged	7,291,030	2,039,064	3,665,660	5,664,434		
A Class non-distributing share SEK hedged	169,318	4,713	30,172	143,859		
A Class non-distributing share SGD hedged	5,190,795	393,676	893,303	4,691,168		
A Class non-distributing UK reporting fund share GBP hedged Al Class non-distributing share	284,291 8,924	40,245 31,028	57,670 7,775	266,866 32,177		
Al Class non-distributing share EUR hedged	275,865	33,809	134,778	174,896		
C Class distributing (D) share	221,760	-	12,921	208,839		
C Class distributing (Q) share	674,682	380	60,438	614,624		
C Class non-distributing share	6,403,597	532,982	859,171	6,077,408		
D Class distributing (A) share	65,037	-	4,314	60,723		
D Class distributing (A) share CAD hedged	1,286,909	8,187	119,536	1,175,560		
D Class distributing (A) share EUR hedged D Class distributing (A) UK reporting fund share GBP hedged	407,061 4,331,221	491 179,927	5,271 787,803	402,281 3,723,345		
D Class distributing (Q) share	16,879,135	1,034,738	5,153,736	12,760,137		
D Class distributing (Q) share CHF hedged	1,591,904	76,900	3,400	1,665,404		
D Class distributing (Q) share EUR hedged	737,440	6,185	42,359	701,266		
D Class non-distributing share	44,696,070	6,583,558	7,801,559	43,478,069		
D Class non-distributing share CHF hedged	3,691,505	592,448	516,797	3,767,156		
D Class non-distributing share EUR hedged	28,292,345 3,290,173	1,697,376 319,414	2,224,464 367,628	27,765,257 3,241,959		
D Class non-distributing share GBP hedged D Class non-distributing share PLN hedged	280,038	313,414	10,000	270,038		
D Class non-distributing share SGD hedged	59,130	303	35,654	23,779		
E Class non-distributing share	11,975,320	780,115	1,287,684	11,467,751		
E Class non-distributing share EUR hedged	26,201,951	1,063,506	4,414,970	22,850,487		
I Class distributing (M) share CAD hedged	44,930	_	44,320	610		
I Class distributing (Q) share	10,375,795	267,401	268,260	10,374,936		
I Class distributing (Q) share EUR hedged I Class distributing (Q) share GBP hedged	1,923,005 4,707,374	23,201 412,814	82,422 64,989	1,863,784 5,055,199		
I Class distributing (Q) share JPY hedged	468,412	59,793	8,708	519,497		
I Class non-distributing share	57,076,060	41,691,756	6,025,237	92,742,579		
I Class non-distributing share AUD hedged	24,307	8,871	7,934	25,244		
I Class non-distributing share CAD hedged	17,288,914	-	871,659	16,417,255		
I Class non-distributing share CHF hedged	10,359,027	140,430	373,081	10,126,376		
I Class non-distributing share EUR hedged	44,431,965 37,203,755	6,865,685 1,879,492	8,717,402	42,580,248 36,521,099		
I Class non-distributing share GBP hedged I Class non-distributing share JPY hedged	47,431,561	2,618,180	2,562,148 3,453,412	46,596,329		
J Class distributing (M) share	1,261,543	82,204	38,631	1,305,116		
S Class distributing (A) share EUR hedged	73,753	10	1,960	71,803		
S Class distributing (Q) share	884,022	160,804	170,614	874,212		
S Class non-distributing share	1,615,477	204,068	112,782	1,706,763		
S Class non-distributing share CHF hedged	2,703,285	117,495	290,366	2,530,414		
S Class non-distributing share EUR hedged X Class distributing (M) share	640,552 79,345,741	882,100 18,408	92,191 247,499	1,430,461 79,116,650		
X Class distributing (M) share AUD hedged	1,201,574	14,739	166,251	1,050,062		
X Class distributing (M) share EUR hedged	198,900	2,319	4,405	196,814		
X Class distributing (Q) share EUR hedged	13,074,246	1,469,051	-	14,543,297		
X Class distributing (Q) share GBP hedged	15,519,286	31,731	9,151,144	6,399,873		
X Class non-distributing share	97,809,346	1,565	199,772	97,611,139		
X Class non-distributing share AUD hedged X Class non-distributing share CAD hedged	6,831,090 139,750,383	609,893 2 373 159	69,546 5 274 220	7,371,437 136,849,322		
X Class non-distributing share CAD hedged X Class non-distributing share CHF hedged	139,750,383	2,373,159	5,274,220	136,849,322 13		
X Class non-distributing share EUR hedged	4,493,839	3,017,906	44,703	7,467,042		
X Class non-distributing share GBP hedged	46,748,691	12,664	58,165	46,703,190		
X Class non-distributing share SEK hedged	115			115		

The notes on pages 1022 to 1034 form an integral part of these financial statements.

For the Period From 1 September 2021 to 28 February 2022 continued

	Shares outstanding			Shares outstanding	
	at the beginning of the period	Shares issued	Shares redeemed	at the end of the period	
Factors Occasions Found	or the period	Issueu	redeemed	of the period	
Future Consumer Fund A Class non-distributing share	9,233	3,126	88	12,271	
Al Class non-distributing share	425	-	-	425	
D Class non-distributing share	503	6,627	1,417	5,713	
D Class non-distributing UK reporting fund share	500	6,047	-	6,547	
E Class non-distributing share	411	16,179	-	16,590	
I Class non-distributing share I Class non-distributing UK reporting fund share	- 500	491	_	491 500	
X Class non-distributing UK reporting fund share	1,997,000	_	_	1,997,000	
Z Class non-distributing share	500	-	-	500	
Future Of Transport Fund					
A Class distributing (A) share	-	406,885	3,132	403,753	
A Class distributing (A) UK reporting fund share	500	388,483	_	388,983	
A Class non-distributing share	11,069,374	19,759,595	3,550,340	27,278,629	
A Class non-distributing share CNH hedged A Class non-distributing share EUR hedged	324 2,319,335	1,319,690 1,932,835	173,404 669,265	1,146,610 3,582,905	
A Class non-distributing share SGD hedged	300,625	432,743	85,956	647,412	
Al Class non-distributing share	3,004,779	1,962,428	1,552,276	3,414,931	
D Class non-distributing share EUR hedged	1,423,581	855,541	424,170	1,854,952	
D Class non-distributing UK reporting fund share	8,473,023	5,878,535	1,650,108	12,701,450	
D Class non-distributing UK reporting fund share GBP hedged	850,166	291,778	239,402	902,542	
E Class non-distributing share	23,963,408	9,896,295	5,508,444	28,351,259	
E Class non-distributing share EUR hedged	21,311,512 500	3,429,114	3,863,763	20,876,863 500	
I Class distributing (A) UK reporting fund share I Class non-distributing share	14,956,451	3,970,315	3,430,670	15,496,096	
I Class non-distributing share EUR hedged	1,658,370	813,824	584,692	1,887,502	
X Class non-distributing share	577,651	332,152	129,759	780,044	
Z Class non-distributing UK reporting fund share	500	_	-	500	
Global Allocation Fund					
A Class distributing (A) share	16,442,812	1,678,064	937,488	17,183,388	
A Class distributing (A) share EUR hedged	1,814,449	56,991	258,222	1,613,218	
A Class distributing (Y) (Q) (G) share A Class distributing (Y) (Q) (G) share AUD hedged	500 659	_	_	500 659	
A Class distributing (Y) (Q) (G) share SGD hedged	671	_	_	671	
A Class non-distributing share	105,987,712	11,787,026	12,944,047	104,830,691	
A Class non-distributing share AUD hedged	9,860,513	834,502	897,640	9,797,375	
A Class non-distributing share CHF hedged	1,998,648	156,032	155,281	1,999,399	
A Class non-distributing share CNH hedged	868,456	421,543	207,665	1,082,334	
A Class non-distributing share EUR hedged A Class non-distributing share GBP hedged	22,309,938 2,167,806	1,912,343 384,415	1,982,971 233,339	22,239,310 2,318,882	
A Class non-distributing share HKD hedged	16,670,402	5,150,437	5,890,631	15,930,208	
A Class non-distributing share PLN hedged	2,487,903	867,152	727,952	2,627,103	
A Class non-distributing share SGD hedged	5,325,757	890,143	301,253	5,914,647	
Al Class non-distributing share	336,668	400,042	83,201	653,509	
Al Class non-distributing share EUR hedged	319,962	72,655	33,727	358,890	
C Class non-distributing share	7,637,599 1,622,193	578,039 316,067	529,652 120,150	7,685,986	
C Class non-distributing share EUR hedged D Class distributing (A) share	536,078	316,967 253,353	129,150 399,882	1,810,010 389,549	
D Class distributing (A) share EUR hedged	243,366	25,189	18,543	250,012	
D Class non-distributing share	3,421,817	841,412	495,746	3,767,483	
D Class non-distributing share AUD hedged	289,023	100,503	832	388,694	
D Class non-distributing share CHF hedged	148,335	73,853	1,240	220,948	
D Class non-distributing share EUR hedged	6,905,999	994,100	837,665	7,062,434	
D Class non-distributing share GBP hedged	1,007,875 27,362	138,134	114,427	1,031,582	
D Class non-distributing share PLN hedged D Class non-distributing share SGD hedged	130,452	_ 12,715	_	27,362 143,167	
D Class non-distributing UK reporting fund share	10,672,914	1,751,216	1,905,454	10,518,676	
E Class non-distributing share	19,055,668	3,595,308	1,222,271	21,428,705	
E Class non-distributing share EUR hedged	10,854,700	1,022,491	737,616	11,139,575	
E Class non-distributing share PLN hedged	269,095	49,333	31,129	287,299	
I Class non-distributing share	10,886,790	2,036,918	880,865 353,505	12,042,843	
I Class non-distributing share EUR hedged I Class non-distributing share SGD hedged	4,559,404 15	639,021	352,505	4,845,920 15	
J Class non-distributing share	228,356	2,370	13,296	217,430	
X Class distributing (A) share	42,225,919	2,272,405	3,938,870	40,559,454	
X Class non-distributing share	11,209,421	381,197	1,119,652	10,470,966	
X Class non-distributing share AUD hedged	4,300,272	329,140	319,197	4,310,215	
X Class non-distributing share EUR hedged	450	-	-	450	
X Class non-distributing share JPY hedged	3,579,424	244,804	509,539	3,314,689	

The notes on pages 1022 to 1034 form an integral part of these financial statements.

	Shares outstanding		Shares outstanding		
	at the beginning	Shares	Shares	at the end	
	of the period	issued	redeemed	of the period	
Global Corporate Bond Fund					
A Class distributing (A) share EUR hedged	169,044	23	150	168,917	
A Class distributing (M) share AUD hedged	144,878	1,842	17,632	129,088	
A Class distributing (M) share CAD hedged	215,280	_	43,796	171,484	
A Class distributing (M) share GBP hedged	85,684	4,563	17,509	72,738	
A Class distributing (M) share NZD hedged	308,913	46,955	23,654	332,214	
A Class distributing (Q) share	82,502	178	3,503	79,177	
A Class distributing (R) (M) (G) share AUD hedged	2,573,897	175,534	419,058	2,330,373	
A Class distributing (R) (M) (G) share CNH hedged	2,358,462	92,979	679,580	1,771,861	
A Class distributing (R) (M) (G) share NZD hedged	130,354	4,699	13,950	121,103	
A Class distributing (S) (M) (G) share	20,706,396	834,080	5,346,613	16,193,863	
A Class distributing (S) (M) (G) share HKD hedged	792,302	91,279	231,499	652,082	
A Class distributing (S) (M) (G) share SGD hedged	161,746	20,779	41,603	140,922	
A Class non-distributing share	7,171,786	4,080,690	5,138,699	6,113,777	
A Class non-distributing share EUR hedged	970,706	11,804	143,663	838,847	
A Class non-distributing share SEK hedged	3,493	602	27	4,068	
D Class distributing (Q) share GBP hedged	384	_	-	384	
D Class non-distributing share	1,654,855	176,995	391,399	1,440,451	
D Class non-distributing share EUR hedged	6,876,476	829,164	559,477	7,146,163	
D Class non-distributing UK reporting fund share GBP hedged	1,833,757	477,888	738,963	1,572,682	
E Class non-distributing share	580,702	37,304	121,120	496,886	
E Class non-distributing share EUR hedged	909,488	31,872	163,499	777,861	
I Class distributing (A) UK reporting fund share GBP hedged	514,284	_	301,795	212,489	
I Class non-distributing share	8,505,921	796,877	928,754	8,374,044	
I Class non-distributing share CAD hedged	590	_	-	590	
I Class non-distributing share EUR hedged	11,095,714	36,104	6,226,710	4,905,108	
X Class distributing (A) UK reporting fund share GBP hedged	9,131,744	201,391	9,333,128	7	
X Class non-distributing share	4,811,463	127,289	2,804,936	2,133,816	
X Class non-distributing share EUR hedged	15,114,350	180,656	-	15,295,006	
X Class non-distributing share NOK hedged	501,251	21,818	-	523,069	
Global Dynamic Equity Fund					
A Class distributing (A) share	61,154	4,677	2,323	63,508	
A Class non-distributing share	9,340,313	1,889,564	2,056,163	9,173,714	
A Class non-distributing share CNH hedged	8,210	-	7,900	310	
A Class non-distributing share EUR hedged	461,244	39,513	103,509	397,248	
C Class non-distributing share	1,461,691	128,417	138,748	1,451,360	
C Class non-distributing share EUR hedged	87,710	53,343	12,571	128,482	
D Class distributing (A) share	443,112	23,092	33,664	432,540	
D Class non-distributing share	1,722,555	666,966	124,168	2,265,353	
D Class non-distributing share EUR hedged	70,619	8,345	16,691	62,273	
E Class non-distributing share	1,932,922	190,523	139,114	1,984,331	
E Class non-distributing share EUR hedged	210,317	16,681	21,192	205,806	
I Class non-distributing share	1,815,223	7,580,683	2,999,194	6,396,712	
X Class non-distributing share	7	-	-	7	

	Shares outstanding	21	01	Shares outstanding
	at the beginning of the period	Shares issued	Shares redeemed	at the end of the period
Clobal Equity Income Fund	or the period	100000	rodosmod	or the period
Global Equity Income Fund A Class distributing (A) (G) share	1,187,069	43,716	107,039	1,123,746
A Class distributing (A) (G) share EUR hedged	81,779	11	971	80,819
A Class distributing (Q) (G) share	5,185,600	157,501	355,543	4,987,558
A Class distributing (Q) (G) share EUR hedged	813,778	117,285	136,510	794,553
A Class distributing (Q) (G) share SGD hedged	1,062,411	62,078	93,889	1,030,600
A Class distributing (Q) (G) UK reporting fund share	862,506	82,053	59,281	885,278
A Class distributing (R) (M) (G) share AUD hedged	2,368,835	233,004	733,215	1,868,624
A Class distributing (R) (M) (G) share CNH hedged	98,803 177,212	10,529 141,719	20,698 103,478	88,634 215,453
A Class distributing (R) (M) (G) share ZAR hedged A Class distributing (S) (M) (G) share	6,068,135	788,744	1,083,077	5,773,802
A Class distributing (S) (M) (G) share CNH hedged	152,490	30,909	38,415	144,984
A Class distributing (S) (M) (G) share HKD hedged	51,283	22,748	3,708	70,323
A Class distributing (S) (M) (G) share SGD hedged	4,811,035	420,283	210,866	5,020,452
A Class non-distributing share	12,841,936	2,727,064	1,842,475	13,726,525
A Class non-distributing share CHF hedged	433,359	16,300	23,928	425,731
A Class non-distributing share EUR hedged	1,085,933	158,979	93,083	1,151,829
A Class non-distributing share PLN hedged	3,302,105	3,721,127	4,064,283	2,958,949
A Class non-distributing share SGD hedged	625,609	115,831	75,243	666,197
Al Class distributing (Q) (G) share EUR hedged	429,535	198,676	109,812	518,399
Al Class non-distributing share Al Class non-distributing share EUR hedged	206,827 27,535	109,731 13,501	113,712 10,051	202,846 30,985
C Class distributing (Q) (G) share	1,283,802	7,242	45,994	1,245,050
C Class non-distributing share	2,263,171	129,083	193,909	2,198,345
D Class distributing (A) (G) share	752,832	40,943	140,709	653,066
D Class distributing (Q) (G) share	901,505	101,055	226,906	775,654
D Class distributing (Q) (G) share EUR hedged	122,081	49,541	3,746	167,876
D Class distributing (Q) (G) UK reporting fund share	178,612	42,705	4,293	217,024
D Class distributing (Q) (G) UK reporting fund share GBP hedged	133,166	1,936	3,614	131,488
D Class non-distributing share	6,966,610	649,460	1,971,742	5,644,328
D Class non-distributing share CHF hedged D Class non-distributing share EUR hedged	331,197 332,577	22,049 236,903	66,755 22,030	286,491 547,450
D Class non-distributing share PLN hedged	1,397	230,903	22,030	1,397
D Class non-distributing share SGD hedged	8,827	_	_	8,827
E Class distributing (Q) (G) share	1,237,859	238,604	116,192	1,360,271
E Class distributing (Q) (G) share EUR hedged	1,459,330	101,854	257,354	1,303,830
E Class non-distributing share	1,113,784	142,571	137,208	1,119,147
E Class non-distributing share EUR hedged	37,124	22,836	4,166	55,794
I Class non-distributing share	2,347,672	201,042	19,098	2,529,616
X Class non-distributing share	9	_	_	9
Global Government Bond Fund				
A Class distributing (D) share	45,436	463	5,037	40,862
A Class distributing (D) share EUR hedged	32,885	511	3,655	29,741
A Class distributing (M) share	662,251 81,259	141,988 6,298	244,854 13,169	559,385 74,388
A Class distributing (M) share EUR hedged A Class distributing (M) share GBP hedged	64,735	8,848	1,881	71,702
A Class distributing (M) share HKD hedged	390	-	- 1,001	390
A Class non-distributing share	4,930,535	933,240	1,446,507	4,417,268
A Class non-distributing share EUR hedged	3,896,583	4,129,710	2,503,325	5,522,968
C Class distributing (D) share	6,190	-	-	6,190
C Class distributing (D) share EUR hedged	6,275	-	1,245	5,030
C Class distributing (M) share	6	_	_	6
C Class non-distributing share	140,538	6,791	37,434	109,895
C Class non-distributing share EUR hedged	151,020	17,701	17,337	151,384
D Class distributing (M) share D Class distributing (M) share EUR hedged	38,852 3,827	7,833	8,819	37,866 3,827
D Class non-distributing share	419,344	47,932	93,702	373,574
D Class non-distributing share EUR hedged	2,144,729	2,568,992	591,584	4,122,137
E Class non-distributing share	701,598	30,207	120,701	611,104
E Class non-distributing share EUR hedged	1,092,236	72,510	282,612	882,134
I Class distributing (A) share EUR hedged	427	4	-	431
I Class non-distributing share	3,917,251	450,678	1,973,391	2,394,538
I Class non-distributing share EUR hedged	422	-	-	422
X Class non-distributing share EUR hedged	501.402	- 00.705	-	504 127
X Class non-distributing share NOK hedged	501,402 21,584,361	22,735	150 510	524,137 24,764,975
X Class non-distributing share SEK hedged X Class non-distributing UK reporting fund share	21,584,361 29,964	3,333,227 4,418	152,613 5,309	24,764,975 29,073
A Glass Horr-distributing On reporting furia strate	23,304	4,410	5,509	29,013

For the Period From 1 September 2021 to 28 February 2022 continued

	Shares outstanding	a .		Shares outstanding
	at the beginning of the period	Shares issued	Shares redeemed	at the end of the period
Global High Yield Bond Fund	o poou		100.001.1100.1	
A Class distributing (D) UK reporting fund share	1,634,100	132,538	117,423	1,649,215
A Class distributing (D) UK reporting fund share EUR hedged	598,494	172,343	43,634	727,203
A Class distributing (M) share	11,258,857	1,459,658	2,409,207	10,309,308
A Class distributing (M) share EUR hedged	2,448,294	211,659	515,063	2,144,890
A Class distributing (Q) share	170,528	22,693	32,339	160,882
A Class distributing (R) (M) (G) share AUD hedged	10,855,792	353,844	1,968,832	9,240,804
A Class distributing (R) (M) (G) share ZAR hedged	3,482,765	498,917	597,631	3,384,051
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	29,084	17,603	8,676	38,011
A Class distributing (S) (M) (G) share	45,555,865	9,143,718	11,188,372	43,511,211
A Class distributing (S) (M) (G) share HKD hedged	2,721,419 1,190,591	742,084 140,356	562,123 177,222	2,901,380 1,153,725
A Class distributing (S) (M) (G) share SGD hedged A Class non-distributing share	8,917,188	3,211,458	3,901,358	8,227,288
A Class non-distributing share EUR hedged	3,785,699	1,425,444	2,275,940	2,935,203
A Class non-distributing share GBP hedged	866,708	21,670	62,914	825,464
A Class non-distributing share PLN hedged	4,076,951	3,129,458	3,720,967	3,485,442
A Class non-distributing share SEK hedged	4,101,273	644,032	970,836	3,774,469
Al Class distributing (Q) share EUR hedged	79,259	9,756	-	89,015
Al Class non-distributing share EUR hedged	20,056	2,264	-	22,320
C Class distributing (D) share	234,980	19,504	1	254,483
C Class distributing (D) share EUR hedged	28,570	_	28,570	_
C Class non-distributing share	576,724	96,908	62,929	610,703
C Class non-distributing share EUR hedged	774,734	52,331	93,936	733,129
D Class distributing (M) share	4,617,045 310,730	1,938,557 205,294	742,536 28,944	5,813,066 487,080
D Class distributing (M) share EUR hedged D Class distributing (Q) share GBP hedged	1,495,420	292,824	126,674	1,661,570
D Class non-distributing share	3,811,926	4,328,614	1,148,571	6,991,969
D Class non-distributing UK reporting fund share EUR hedged	7,980,463	1,547,823	3,205,696	6,322,590
D Class non-distributing UK reporting fund share GBP hedged	362,908	39,100	70,361	331,647
E Class distributing (Q) share EUR hedged	7,466,407	299,421	1,164,642	6,601,186
E Class non-distributing share	2,417,087	451,428	337,974	2,530,541
E Class non-distributing share EUR hedged	2,919,376	168,026	366,422	2,720,980
I Class distributing (M) share	27,687,957	5,613,081	-	33,301,038
I Class non-distributing share	8,922,380	3,535,553	5,797,636	6,660,297
I Class non-distributing share CAD hedged	590	44.000.400	42.450.050	590
I Class non-distributing share EUR hedged I Class non-distributing UK reporting fund share CHF hedged	20,779,840 35,457	14,633,468	13,452,650	21,960,658 35,457
X Class distributing (A) share EUR hedged	2,961,505	_	_	2,961,505
X Class non-distributing share	1,317,263	286	1,308,571	8,978
X Class non-distributing share EUR hedged	2,393,182	-	-	2,393,182
Global Inflation Linked Bond Fund				
A Class distributing (M) share	214,448	112,964	141,988	185,424
A Class non-distributing share	3,485,616	2,543,357	1,870,482	4,158,491
A Class non-distributing share EUR hedged	614,828	382,677	172,077	825,428
C Class distributing (M) share	28,828	699	-	29,527
C Class non-distributing share	202,996	116,366	5,966	313,396
D Class distributing (M) share	1,129	30,211	30,211	1,129
D Class non-distributing share	1,600,820	826,882	1,041,233	1,386,469
D Class non-distributing share EUR hedged	5,810,482	1,419,913	2,062,950	5,167,445
E Class non-distributing share EUR hedged	9,671,066	6,824,297	1,427,557	15,067,806
I Class non-distributing share	500	2,962,431	190,839	2,772,092
X Class non-distributing share EUR hedged	276,881	60,306	90,405	246,782
Global Long-Horizon Equity Fund				
A Class distributing (A) share	7,284	16,278	5,026	18,536
A Class distributing (A) UK reporting fund share	965,428	19,713	28,809	956,332
A Class non-distributing share	7,556,701	2,034,140	1,211,788	8,379,053
A Class non-distributing share SGD hedged	2,086 36,424	956 130,020	24,383	3,042 142,061
Al Class non-distributing share C Class non-distributing share	178,233	330,556	24,303 29,694	479,095
D Class distributing (A) UK reporting fund share	59,395	2,724	6,207	55,912
D Class non-distributing share	1,641,334	2,102,141	591,135	3,152,340
E Class non-distributing share	1,183,442	529,584	158,161	1,554,865
I Class non-distributing share	425	1,827,565	1,115,000	712,990
X Class non-distributing share	2,205,992	604,605	445,791	2,364,806

The notes on pages 1022 to 1034 form an integral part of these financial statements.

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Clobal Multi-Asset Income Fund						
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A Class distributing (A) (C) share CHR hedged A Class distributing (A) (C) share EUR hedged A Class distributing (C) (C) share AUD hedged A Class distributing (C) (C) share AUD hedged A Class distributing (C) (C) share SCD hedged A Class distributing (C) (C) share SCD hedged A Class distributing (D) (C) share SCD hedged A Class distributing (D) (C) share SCD hedged A Class distributing (B) (A) (C) share CBH hedged A Class distributing (B) (A) (C) share CBH hedged A Class distributing (B) (A) (C) share CBH hedged A Class distributing (B) (A) (C) share CBH hedged A Class distributing (B) (A) (C) share CBH hedged A Class distributing (B) (A) (C) share CBH hedged A Class distributing (B) (A) (C) share CBH hedged A Class distributing (B) (A) (C) share CBH hedged A Class distributing (B) (A) (C) share CBH hedged A Class distributing (B) (A) (C) share CBH hedged A Class distributing (B) (A) (C) share CBH hedged A Class distributing (B) (A) (C) share CBH hedged A Class distributing (B) (A) (C) share CBH hedged A Class distributing (B) (A) (C) share CBH hedged A Class distributing (B) (A) (C) share CBH hedged A Class distributing (B) (A) (C) share CBH hedged A Class distributing (B) (A) (C) share CBH hedged A Class distributing (B) (A) (C) share CBH hedged A Class distributing (B) (A) (C) share CBH hedged A Class ont-distributing share A Class distributing (C) (C) share CBH hedged A Class ont-distributing share A Class ont-distributing share A Class distributing (C) (C) share CBH hedged A Class ont-distributing share A Class distributing (C) (C) share CBH hedged A Class ont-distributing share B C Class distributing (C) (C) share CBH hedged A Class ont-distributing share B C Class cond-distributing share B C Class cond	Olahal Multi Assat Insansa Fund	or the period	Issueu	redeemed	or the period	
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A Class distributing (A) (G) share EUR hedged A Class distributing (A) (G) share A Class distributing (A) (G) share A Class distributing (C) (G) share AUR hedged A Class distributing (C) (G) share SDD hedged A Class distributing (R) (M) (G) share CAD heaged A Class distributing (R) (M) (G) share CAD heaged A Class distributing (R) (M) (G) share CDD hedged A Class distributing (R) (M) (G) share CDD hedged A Class distributing (R) (M) (G) share CDD hedged A Class distributing (R) (M) (G) share EUR hedged A Class distributing (R) (M) (G) share EUR hedged A Class distributing (R) (M) (G) share EUR hedged A Class distributing (R) (M) (G) share EUR hedged A Class distributing (R) (M) (G) share EUR hedged A Class distributing (R) (M) (G) share EUR hedged A Class distributing (R) (M) (G) share EUR hedged A Class distributing (R) (M) (G) share EUR hedged A Class distributing (R) (M) (G) share EUR hedged A Class non-distributing share CHF hedged A Class controlling (R) (M) (G) share EUR hedged A Class controlling (R) (M) (G) share EUR hedged A Class distributing (R) (M) (G) share EUR hedged A Class distributing (R) (M) (G) share EUR hedged A Class distributing (R) (M) (G) share EUR hedged A Class distributing (R) (M) (G) share EUR hedged A Class distributing (R) (M) (G) share EUR hedged A Class distributing (R) (M) (G) share EUR hedged A Class distributing (R) (M) (G) share EUR hedged A Class distributing (R) (M) (G) share EUR hedged A Class distributing (R) (M) (G) share EUR hedged A Class dist				99,001		
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A Class distributing (Q) (G) share A DD hedged (1,160.37)		109,663,752				
A Class distributing (1) (1) share SDD hedged A Class distributing (1) (10) share CAD hedged A Class distributing (1) (10) share CAD hedged A Class distributing (1) (10) share CAD hedged A Class distributing (1) (10) (1) share CAD hedged A Class distributing (1) (10) (1) share CAD hedged A Class distributing (1) (10) (1) share CAD hedged A Class distributing (1) (10) (1) share CBP hedged A Class distributing (1) (10) (1) share CBP hedged A Class distributing (1) (10) (1) share CBP hedged A Class distributing (1) (10) (1) share CBP hedged A Class distributing (1) (10) (1) share CBP hedged A Class distributing (2) (10) (1) share CBP hedged A Class distributing (2) (10) (1) share CBP hedged A Class distributing (2) (10) (1) share CBP hedged A Class distributing (2) (10) (1) share CBP hedged A Class distributing (2) (10) (1) share CBP hedged A Class distributing (2) (10) share CBP hedged A Class distributing (2) (10) share CBP hedged A Class distributing (2) (10) share CBP hedged A Class distributing (2) (3) share CBP hedged A Class distributing (3) (4) (5) share CBP hedged A Class distributing (3) (4) (5) share CBP hedged A Class distributing (3) (4) (5) share CBP hedged A Class distributing (3) (4) (5) share CBP hedged A Class distributing (3) (4) (5) share CBP hedged A Class distributing (3) (4) (5) share CBP hedged A Class distributing (3) (4) (5) share CBP hedged A Class distributing (4) (5) share CBP hedged A Class distributing share B Class non-dist	A Class distributing (Q) (G) share	5,361,040	1,390,265	297,843	6,453,462	
A Class distributing (R) (M) (c) share AUD hedged A Class distributing (R) (M) (c) share CAD hedged A Class distributing (R) (M) (c) share CAD hedged A Class distributing (R) (M) (c) share CAD hedged A Class distributing (R) (M) (c) share CAD hedged A Class distributing (R) (M) (c) share CAD hedged A Class distributing (R) (M) (c) share PUR hedged A Class distributing (S) (M) (c) share EUR hedged A Class distributing (S) (M) (c) share EUR hedged A Class distributing (S) (M) (c) share EUR hedged A Class distributing (S) (M) (c) share EUR hedged A Class distributing (S) (M) (c) share EUR hedged A Class distributing (S) (M) (c) share EUR hedged A Class distributing share (EUR hedged A Class non-distributing share EUR hedged A Class distributing share EUR hedged A Class distributing share CHF hedged A Class distributing share EUR hedged A Class non-distributing share B Class non-distributing share B Class non-distr						
A Class distributing (R) (M) (G) share CAI hedged 92019 52299 53344 914,84 A Class distributing (R) (M) (G) share GBP hedged 4766,056 1027,343 523,856 5,269,5146 A Class distributing (R) (M) (G) share CBP hedged 4.969,554 676,454 32,965) 4,555,766 A Class distributing (S) (M) (G) share EUR hedged 7.959,314 2,456,72 2,376,739 28,822,700 A Class distributing (S) (M) (G) share EUR hedged 7.959,314 2,456,72 2,376,739 28,822,700 A Class distributing (S) (M) (G) share EUR hedged 7.959,314 2,456,72 2,376,39 3,900,333 4,500,330 2,376,377 4,403,40 4,40 4,40 4,40 4,40 4,40 4,40						
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A Class distributing (S) (M) (G) share EUR hedged 2053.441						
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A Class distributing (s) M(n) (S) share FMCD hedged 78,94,92						
A Class non-distributing share A Class non-distributing share EUR hedged A Class distributing (2) (3) share EUR hedged A Class distributing (3) (6) share EUR hedged A Class distributing (3) (6) share EUR hedged A Class distributing (3) (6) share EUR hedged A Class share distributing share C Class os distributing (3) (6) share EUR hedged A Class share distributing (3) (6) share EUR hedged A Class share distributing (4) (6) share EUR hedged A Class share distributing (4) (6) share EUR hedged A Class share distributing (5) share EUR hedged A Class distributing (5) share EUR hedged A Class share distributing (6) share EUR hedged A Class share distributing (7) (6) share EUR hedged A Class share distributing (7) (6) share EUR hedged A Class share distributing (7) (6) share EUR hedged A Class share distributing (7) (6) share EUR hedged A Class share distributing (7) (6) share EUR hedged A Class share distributing (7) (6) share EUR hedged A Class share distributing share EUR hedged A Class			5,104,614	3,123,805	9,900,933	
A Class non-distributing share CHF hedged A Class non-distributing share EUR hedged A Class distributing (A) (G) share EUR hedged A Class distributing (A) (G) share EUR hedged A Class non-distributing share EUR hedged C Class distributing (S) (M) (G) share EUR hedged A Class non-distributing share EUR hedged C Class distributing (S) (M) (G) share C Class distributing (A) (G) share CHF hedged B 1926,213 B 13257 C Class con-distributing (A) (G) share CHF hedged B 1958,00 C Class distributing (A) (G) share CHF hedged B 1958,00 C Class distributing (A) (G) share CHF hedged B 1958,00 C Class distributing (B) (M) (G) share CHF hedged B 1287,00 C Class distributing (G) (M) (G) share CHF hedged B 1287,00 C Class distributing (G) (M) (G) share CHF hedged C Class distributing (G) (M) (G) share CHF hedged C Class distributing (G) (M) (G) share CHF hedged C Class distributing (G) (M) (G) share CHF hedged C Class distributing (G) (M) (G) share CHF hedged C Class distributing (G) share CHF hedged C Class distributing (G) (G) share CHF hedged C Class distributing (G) Share CHF hedged C Class distributing (G) (G) share EUR hedged C Class on-distributing share C Class non-distributing share C Class non-distrib	A Class distributing (S) (M) (G) share SGD hedged	77,804,362	14,322,006	6,152,896	85,973,472	
A Class non-distributing (Q1) (Q1) share EUR hedged (9.16, 10.0) (1.10	A Class non-distributing share	46,144,742	19,976,795	30,616,667	35,504,870	
Al Class distributing (QI) (QI) share EUR hedged Al Class non-distributing share EUR hedged C Class distributing (SI) (MI) (GI) share C Class distributing (SI) (MI) (GI) share C Class distributing (AI) (GI) share C Class distributing (AI) (GI) share CHF hedged D Class distributing (AI) (GI) share CHF hedged 115650 D Class distributing (AI) (GI) share CHF hedged 11266218 D Class distributing (AI) (GI) share CHF hedged 11266218 D Class distributing (SI) (MI) (GI) share CHF hedged 11266218 D Class distributing (SI) (MI) (GI) share CHF hedged 11266218 D Class distributing (SI) (MI) (GI) share CHF hedged 11266218 D Class distributing (SI) (MI) (GI) share CHF hedged 112760 D Class non-distributing (SI) (MI) (GI) share CHF hedged 112760 D Class non-distributing share CHF hedged 112760 D Class non-distributing share CHF hedged 112760 D Class non-distributing (SI) (GI) (GI) share EUR hedged 112760 C Class distributing (YI) (GI) (GI) share EUR hedged 112760 C Class non-distributing (YI) (GI) (GI) share EUR hedged 112760 C Class non-distributing (YI) (GI) (GI) share EUR hedged 112760 C Class non-distributing (YI) (GI) (GI) share EUR hedged 112760 C Class non-distributing (YI) (GI) (GI) share EUR hedged 112750 C Class non-distributing (YI) (GI) (GI) share EUR hedged 112750 C Class non-distributing (YI) (GI) (GI) share EUR hedged 112750 C Class non-distributing (YI) (GI) (GI) share EUR hedged 112750 C Class non-distributing (YI) (GI) (GI) share EUR hedged 112750 C Class non-distributing (YI) (GI) (GI) share EUR hedged 112750 C Class non-distributing (YI) (GI) (GI) share EUR hedged 112750 C Class non-distributing (YI) (GI) (GI) share EUR hedged 112750 C Class non-distributing (YI) (GI) (GI) share EUR hedged 112750 C Class non-distributing (YI) (GI) (GI) share EUR hedged 112750 C Class non-distributing (YI) (GI) (GI) share EUR hedged 112750 C Class non-distributing (YI) (GI) (GI) share EUR hedged 112750 C Class non-distributing (YI) (GI) (GI) share EUR hedged 112750 C Class non-distributing (YI) (GI) (GI) share CHP hedged 112	A Class non-distributing share CHF hedged	78,717	14,681	23,001	70,397	
A Class non-distributing share EUR hedged 48,222 45,033 9,715 85,080 C Class distributing (S) (M) (C) share 1,906,213 132,577 66,141 1,877,379 C Class non-distributing (S) (M) (C) share CHF hedged 195,650 - 2,060 193,580 D Class distributing (A) (G) share EUR hedged 11,266,218 159,900 1,903,333 9,500,265 D Class distributing (S) (M) (G) share CHF hedged 23,078 21,93,464 4,577,012 87,906,834 D Class distributing (S) (M) (G) share CHF hedged 23,078 19,150 16,157 366,512 D Class non-distributing (S) (M) (G) share CHF hedged 12,780 1,2780 D Class non-distributing share CHF hedged 12,780 1,2780 D Class non-distributing share EUR hedged 4,28,449 1,912,512 2,288,768 3,912,885 E Class sinchibuting (A) (G) share EUR hedged 4,28,449 1,912,512 2,288,768 3,912,885 E Class sinchibuting (C) (G) share EUR hedged 8,577,466 232,813 1,508,802 7,263,457 E Class non-distributing (C) (G) share EUR hedged 8,577,466 232,813 1,508,802 7,263,457 E Class non-distributing (C) (G) share EUR hedged 8,797,401 608,009 1,045,575 5,759,785 E Class non-distributing share EUR hedged 1,121,526 131,244 834,323 131,647 E Class non-distributing (G) (G) share EUR hedged 1,121,526 131,244 834,323 131,647 E Class non-distributing (G) (G) share EUR hedged 1,508,531 1,717,75 5,419,698 8,868 15,609,779 E Class non-distributing (G) (G) share EUR hedged 1,508,531 1,509,576 1,509,576 E Class non-distributing (G) (G) share GBP hedged 1,508,581 1,717,57 5,749,477 1,509,576 E Class non-distributing (G) (G) share GBP hedged 1,508,581 1,717,75 5,719,477 5,725,599 E Class non-distributing (G) (G) share GBP hedged 1,508,581 1,509,581 1,509,581 1,509,581 E Class non-distributing (G) (G) share GBP hedged 1,509,581 1,509,581 1,509,581 1,509,581 E Class non-distributing (G) (G) share GBP hedged 1,509,581 1,509,581 1,509,581 1,509,581 1,509,581						
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D Class distributing (A) (G) share CHF hedged 195,650 − 2,060 193,590 D Class distributing (A) (G) share EUR hedged 11,266,218 15,780 1,903,333 9,552,65 D Class distributing (S) (M) (G) share 99,220,182 23,133,464 4,507,012 87,986,634 D Class distributing (S) (M) (G) share GBP hedged 19278,461 12,469,175 20,355,64 1151,202 D Class non-distributing share CHF hedged 12,780 − − 12,780 D Class non-distributing share EUR hedged 62,181,574 4,286,041 9,315,520 67,152,096 E Class distributing (Y) (G) (G) share EUR hedged 6,181,574 4,286,041 9,315,520 7,235,457 E Class non-distributing share EUR hedged 6,197,401 600,699 1,145,575 5,759,785 E Class non-distributing (Y) (G) (G) share EUR hedged 1,207,566 131,284 84,323 316,467 I Class on-distributing (G) (G) share EUR hedged 1,207,566 131,285 6,866 15,095,779 I Class on-distributing (G) (G) share EUR hedged 1,207,566 131,285 8,866 15,095,77 3,2						
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D Class distributing (S) (M) (G) share 69 (20) 182 23,193,464 4,507,012 87,306,634 D Class distributing (S) (M) (G) share GBP hedged 233,763 31,506 16,757 388,512 D Class non-distributing share 19,278,451 12,760 — — 12,780 D Class non-distributing share EUR hedged 4,028,449 1,191,2512 2,028,076 3,312,885 E Class distributing (Y) (G) (G) share EUR hedged 62,181,574 4,286,041 9,315,520 57,152,095 E Class distributing (Y) (G) (G) share EUR hedged 8,571,446 232,2813 1,506,802 7,283,457 E Class non-distributing share 8,786,531 1,441,171 2,889,057 8,120,465 E Class non-distributing share EUR hedged 1,917,566 131,244 834,323 318,467 I Class non-distributing share EUR hedged 1,215,566 131,244 834,323 318,467 I Class non-distributing share EUR hedged 1,318,999 1,446,244 1,337,667 13,328,577 I Class distributing (A) (G) (G) share AUP hedged 2,550,456 15,745 12,565,531 380 <t< td=""><td></td><td></td><td>157 980</td><td></td><td></td></t<>			157 980			
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E Class non-distributing share 8,768,531 1,441,171 2,089,057 8,120,645 E Class non-distributing (N) (G) share EUR hedged 6,197,401 608,059 1,045,675 5,759,785 I Class distributing (Q) (G) share EUR hedged 1,021,526 131,224 834,323 318,467 I Class non-distributing share E UR Nedged 13,819,890 1,446,284 1,937,667 13,228,577 I Class distributing (Q) (G) share GBP hedged 12,550,166 15,745 12,565,531 380 X Class distributing (R) (M) (G) share AUD hedged 5,833,541 721,275 579,547 5,725,269 X Class on-distributing share 232,276 6,053 25,716 212,650 India Fund A Class distributing (A) UK reporting fund share 41,061 4,936 2,433 43,564 A Class distributing (A) UK reporting fund share 5,400,644 5,335,516 5,312,025 5,424,675 C Class non-distributing share 25,439 9,424 6,572 284,059 D Class distributing (A) UK reporting fund share 1,083,021 29,737 426,353 916,400	E Class distributing (Q) (G) share EUR hedged	62,181,574	4,286,041	9,315,520	57,152,095	
E Class non-distributing share EUR hedged 1,02 (1,03 share EUR hedged 1,02 (1,05 share EUR hedged 1,03 (1,04 (1,05 (E Class distributing (Y) (Q) (G) share EUR hedged	8,537,446	232,813	1,506,802	7,263,457	
Class distributing (Q) (G) share EUR hedged	<u> </u>					
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Japan Flexible Equity Fund A Class distributing (A) UK reporting fund share 60,751 15,422 2,259 73,914 A Class non-distributing share 3,198,856 8,158,679 4,878,755 6,478,780 A Class non-distributing share EUR hedged 135,979 39,944 24,938 150,985 A Class non-distributing share USD hedged 280,417 862,194 598,265 544,346 C Class non-distributing share 350,000 3,780,216 1,069,016 3,061,200 D Class distributing (A) UK reporting fund share 159,545 8,618 20,734 147,429 D Class non-distributing share 1,712,151 2,560,674 825,757 3,447,068 D Class non-distributing share EUR hedged 1,655,258 186,027 449,120 1,392,165 E Class non-distributing share 827,227 1,436,402 1,247,501 1,016,128 E Class non-distributing share 215,786 60,751 47,206 229,331 X Class non-distributing share 554,867 35,209 139,864 450,212	I Class non-distributing share	-	14,142,487	105,596	14,036,891	
A Class distributing (A) UK reporting fund share 60,751 15,422 2,259 73,914 A Class non-distributing share 3,198,856 8,158,679 4,878,755 6,478,780 A Class non-distributing share EUR hedged 135,979 39,944 24,938 150,985 A Class non-distributing share USD hedged 280,417 862,194 598,265 544,346 C Class non-distributing share USD hedged 350,000 3,780,216 1,069,016 3,061,200 D Class distributing (A) UK reporting fund share 159,545 8,618 20,734 147,429 D Class non-distributing share EUR hedged 1,712,151 2,560,674 825,757 3,447,068 D Class non-distributing share EUR hedged 1,655,258 186,027 449,120 1,392,165 E Class non-distributing share EUR hedged 1,513,026 445,150 161,685 1,796,491 I Class non-distributing share EUR hedged 215,786 60,751 47,206 229,331 X Class non-distributing share 554,867 35,209 139,864 450,212	X Class non-distributing share	1,945,652	114,144	1,077,097	982,699	
A Class non-distributing share A Class non-distributing share EUR hedged A Class non-distributing share EUR hedged A Class non-distributing share USD hedged A Class non-distributing share USD hedged C Class non-distributing share B Class distributing (A) UK reporting fund share C Class non-distributing (A) UK reporting fund share C Class non-distributing share C Class non-distributing (A) UK reporting fund share C Class non-distributing (A) UK reporting fund share C Class non-distributing (A) UK reporting fund share C Class non-distributing share C Cla	Japan Flexible Equity Fund					
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A Class non-distributing share USD hedged 280,417 862,194 598,265 544,346 C Class non-distributing share 350,000 3,780,216 1,069,016 3,061,200 D Class distributing (A) UK reporting fund share 159,545 8,618 20,734 147,429 D Class non-distributing share 1,712,151 2,560,674 825,757 3,447,068 D Class non-distributing share EUR hedged 1,655,258 186,027 449,120 1,392,165 E Class non-distributing share 827,227 1,436,402 1,247,501 1,016,128 E Class non-distributing share EUR hedged 1,513,026 445,150 161,685 1,796,491 I Class non-distributing share 215,786 60,751 47,206 229,331 X Class non-distributing share 554,867 35,209 139,864 450,212	A Class non-distributing share		8,158,679	4,878,755	6,478,780	
C Class non-distributing share 350,000 3,780,216 1,069,016 3,061,200 D Class distributing (A) UK reporting fund share 159,545 8,618 20,734 147,429 D Class non-distributing share 1,712,151 2,560,674 825,757 3,447,068 D Class non-distributing share EUR hedged 1,655,258 186,027 449,120 1,392,165 E Class non-distributing share 827,227 1,436,402 1,247,501 1,016,128 E Class non-distributing share EUR hedged 1,513,026 445,150 161,685 1,796,491 I Class non-distributing share 215,786 60,751 47,206 229,331 X Class non-distributing share 554,867 35,209 139,864 450,212		· ·				
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X Class non-distributing share 554,867 35,209 139,864 450,212						
	X Class non-distributing share EUR hedged	448	-	-		

	Shares outstanding		Shares outstanding			
	at the beginning	Shares	Shares	at the end		
	of the period	issued	redeemed	of the period		
Japan Small & MidCap Opportunities Fund						
A Class distributing (A) UK reporting fund share	188	19	_	207		
A Class non-distributing share	1,842,197	501,858	670,628	1,673,427		
A Class non-distributing share EUR hedged	48,881	8,979	9,470	48,390		
A Class non-distributing share USD hedged	498,771	1,027,816	884,542	642,045		
C Class non-distributing share	41,787	2,192	18,946	25,033		
D Class distributing (A) UK reporting fund share	5,022	5,513	948	9,587		
D Class non-distributing share	496,876	23,971	136,160	384,687		
D Class non-distributing share EUR hedged	20,130	2,508	19,086	3,552		
E Class non-distributing share	142,039	28,870	17,497	153,412		
I Class non-distributing share	478	-	-	478		
I Class non-distributing share EUR hedged	430	-	-	430		
X Class non-distributing share	2,126		_	2,126		
Latin American Fund						
A Class distributing (A) share	30,917	2,100	3,011	30,006		
A Class distributing (A) UK reporting fund share	11,072	269	86	11,255		
A Class non-distributing share	11,480,425	2,646,973	2,073,792	12,053,606		
A Class non-distributing share AUD hedged	824,868	579,274	492,584	911,558		
A Class non-distributing share CHF hedged	9,711	_	6,700	3,011		
A Class non-distributing share HKD hedged	177,255	75,285	97,182	155,358		
A Class non-distributing share PLN hedged	3,138,900	2,593,269	1,333,894	4,398,275		
A Class non-distributing share SGD hedged	664,190	181,148	117,207	728,131		
C Class non-distributing share	90,391	6,934	14,487	82,838		
D Class distributing (A) LIK reporting fund share	3,903	- F 604	1 270	3,903		
D Class distributing (A) UK reporting fund share	15,807 479,911	5,604 64,523	1,270 82,105	20,141 462,329		
D Class non-distributing share D Class non-distributing share CHF hedged	39,917	04,323	62,103	402,329 39,917		
D Class non-distributing share EUR hedged	4,477	_	_	4,477		
D Class non-distributing share PLN hedged	1,592	_	_	1,592		
D Class non-distributing share SGD hedged	790	_	_	790		
D Class non-distributing UK reporting fund share GBP hedged	4,125	2,252	2,251	4,126		
E Class non-distributing share	498,987	70,404	63,573	505,818		
I Class non-distributing share	2,076,992	152,410	396,575	1,832,827		
J Class non-distributing share	177,756	· <u>-</u>	9,741	168,015		
X Class distributing (A) UK reporting fund share	343,360	3,409	346,705	64		
X Class non-distributing share	116,183	1,901	115,830	2,254		
Multi-Theme Equity Fund						
A Class non-distributing share	1,410,403	1,139,240	37,616	2,512,027		
A Class non-distributing share EUR hedged	422	-	-	422		
Al Class non-distributing share	33,912	28,226	10,635	51,503		
C Class non-distributing share	415	30,245	2,651	28,009		
D Class non-distributing share EUR hedged	10,402	8,910	-	19,312		
D Class non-distributing UK reporting fund share	693,857	438,801	241,717	890,941		
E Class non-distributing share	398,080	810,923	34,130	1,174,873		
X Class non-distributing share	259,333	_	259,001	332		
X Class non-distributing share GBP hedged	1,054,097	1,486,309	85,057	2,455,349		
Z Class non-distributing share	7,547,944	137,570	651,031	7,034,483		
Natural Resources Growth & Income Fund						
A Class distributing (A) (G) share	148,226	43,815	24,056	167,985		
A Class distributing (M) (G) share	2,774	33,931		36,705		
A Class distributing (Q) (G) share	396,135	410,420	56,080	750,475		
A Class non-distributing share	4,771,739	12,624,996	3,337,450	14,059,285		
A Class non-distributing share EUR hedged	42,178	630,499	57,398	615,279		
D Class non-distributing share EUR hedged	124,577	518,735	82,050	561,262		
E Class distributing (Q) (G) share EUR hedged	642,387	968,370	142,113	1,468,644		
E Class non-distributing share	2,876,179	2,106,383	835,626	4,146,936		
I Class distributing (A) (G) share	10,566,136	1,746,453	1,033,764	11,278,825		

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
Next Generation Health Care Fund				
A Class non-distributing share	17,538	16,365	1,554	32,349
A Class non-distributing share HKD hedged	388	_	_	388
A Class non-distributing share SGD hedged	660	1,318	_	1,978
Al Class non-distributing share	425	_	_	425
D Class non-distributing share	501	8,914	1,254	8,161
D Class non-distributing UK reporting fund share	3,500	21,512	_	25,012
E Class non-distributing share	410	7,370	_	7,780
Class non-distributing share	_	485	_	485
Class non-distributing UK reporting fund share	500	_	_	500
X Class non-distributing UK reporting fund share	1,996,000	_	_	1,996,000
Z Class non-distributing share	500	_	_	500
Next Generation Technology Fund				
A Class distributing (A) share	_	616,470	8,660	607,810
A Class distributing (A) UK reporting fund share	500	-	-	500
A Class non-distributing share	70,229,795	9,938,159	22,835,175	57,332,77
A Class non-distributing share CNH hedged	323	4,176	-	4,49
A Class non-distributing share EUR hedged	10,941,072	1,916,456	4,190,834	8,666,69
A Class non-distributing share HKD hedged	10,607	14,134	_	24,74
A Class non-distributing share SGD hedged	3,470,884	676,400	987,134	3,160,15
A Class non-distributing UK reporting fund share CHF hedged	108,446	70,557	26,160	152,84
A Class non-distributing UK reporting fund share GBP hedged	5,467	47,823	1,968	51,32
Al Class non-distributing share	4,280,055	710,223	1,404,769	3,585,50
O Class non-distributing share	6,863,671	2,668,578	3,933,950	5,598,29
O Class non-distributing share CNH hedged	323	_	_	323
Class non-distributing share EUR hedged	1,779,945	235,380	863,192	1,152,13
Class non-distributing share SGD hedged	109,394	393,849	51,680	451,56
Class non-distributing UK reporting fund share	9,782,385	2,184,844	3,031,859	8,935,37
O Class non-distributing UK reporting fund share GBP hedged	4,345,708	763,356	1,282,749	3,826,31
E Class non-distributing share	30,724,442	4,636,508	6,160,146	29,200,80
E Class non-distributing share EUR hedged	18,251,355	2,038,188	3,228,386	17,061,15
Class distributing (A) UK reporting fund share	679	91,984	4,300	88,36
Class non-distributing share	22,836,002	9,274,017	9,353,632	22,756,38
Class non-distributing share EUR hedged	1,201,699	1,069,190	585,769	1,685,12
Class non-distributing UK reporting fund share	3,030,727	369,012	151,439	3,248,30
S Class non-distributing UK reporting fund share	34,232,414	2,964,903	8,100,367	29,096,95
S Class non-distributing UK reporting fund share CHF hedged	365,142	263,134	27,325	600,95
S Class non-distributing UK reporting fund share EUR hedged	5,145,353	638,795	1,686,051	4,098,09
S Class non-distributing UK reporting fund share GBP hedged	134,406	168,690	_	303,09
SR Class distributing (A) UK reporting fund share	58,005	73,035	_	131,040
SR Class non-distributing UK reporting fund share	37,768	59,161	_	96,929
SR Class non-distributing UK reporting fund share EUR hedged	409	-	_	40
X Class non-distributing share	177,170	75,327	26,870	225,627
Z Class non-distributing UK reporting fund share	919,733	152,622	135,629	936,720
Z Class non-distributing UK reporting fund share CHF hedged	463	8,900	_	9,36

For the Period From 1 September 2021 to 28 February 2022 continued

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
Nutrition Fund				
A Class distributing (A) share EUR hedged	33,774	1,479	1,331	33,922
A Class distributing (A) UK reporting fund share	500	1	1	500
A Class distributing (A) UK reporting fund share GBP hedged	53,785	4,721	12,750	45,756
A Class non-distributing share	2,498,588	603,995	678,325	2,424,258
A Class non-distributing share EUR hedged	380,144	198,783	73,583	505,344
A Class non-distributing share HKD	312,971	244,945	21,996	535,920
A Class non-distributing share PLN hedged	436,929	178,374	190,213	425,090
A Class non-distributing share SGD hedged	760,560	97,771	94,194	764,137
Al Class non-distributing share	394,492	165,037	65,508	494,021
C Class non-distributing share	571,580	156,356	89,832	638,104
D Class distributing (A) share EUR hedged	12,330	16,132	14 567	28,462
D Class distributing (A) UK reporting fund share GBP hedged	54,144	8,508	14,567	48,085
D Class non-distributing share	1,882,958 434,515	861,663 360,243	1,267,103 232,801	1,477,518 561,957
D Class non-distributing share EUR hedged D Class non-distributing share SGD hedged	434,515 2,934	45,703	2,584	46,053
D Class non-distributing UK reporting fund share GBP hedged	63,585	20,779	29,391	54,973
E Class non-distributing share	6,572,204	1,940,173	1,079,347	7,433,030
I Class distributing (A) UK reporting fund share	500	1,340,173	1,073,347	500
I Class non-distributing share	5,025,439	712,784	422,933	5,315,290
I Class non-distributing share JPY hedged	553	-	-	553
X Class non-distributing share	366,318	120,891	172,383	314,826
Sustainable Energy Fund	<u> </u>			
A Class distributing (A) share	2,629,945	3,413,133	280,016	5,763,062
A Class distributing (A) UK reporting fund share	1,878,982	360,150	343,117	1,896,015
A Class non-distributing share	159,921,945	65,156,970	35,582,595	189,496,320
A Class non-distributing share AUD hedged	243,245	851,078	482,975	611,348
A Class non-distributing share CAD hedged	18,925	398,691	183,009	234,607
A Class non-distributing share CNH hedged	445,318	967,321	113,760	1,298,879
A Class non-distributing share EUR hedged	5,962,397	3,152,212	984,455	8,130,154
A Class non-distributing share GBP hedged	71,368	323,022	98,333	296,057
A Class non-distributing share HKD hedged	441,186	1,591,067	593,664	1,438,589
A Class non-distributing share NZD hedged	695	244,618	191,485	53,828
A Class non-distributing share SGD hedged	4,800,114	2,272,890	1,352,135	5,720,869
Al Class non-distributing share	7,432,192	4,964,744	2,515,997	9,880,939
C Class non-distributing share	10,710,829	3,626,750	1,644,722	12,692,857
D Class distributing (A) share	7,384,959	1,250,239	1,481,614	7,153,584
D Class distributing (A) UK reporting fund share	9,471,311	3,004,034	1,574,739	10,900,606
D Class non-distributing share	31,926,142	12,352,292	7,308,521	36,969,913
D Class non-distributing share SGD hedged	70.070.000	2,441	-	2,441
E Class non-distributing share	76,073,088	25,473,769	11,998,686	89,548,171
E Class non-distributing share EUR hedged	524,077	2,588,008	110,434	3,001,651
I Class distributing (A) UK reporting fund share I Class non-distributing share	2,859 45,486,608	1,189,242 7,356,897	3,152 19,575,168	1,188,949 33,268,337
I Class non-distributing UK reporting fund share	16,731,065	2,565,138	4,862,551	14,433,652
S Class non-distributing share	497,634	27,656	4,662,551 21,391	503,899
X Class non-distributing share	7,071,016	561,228	352,184	7,280,060
X Class non-distributing share EUR hedged	1,511,487	1,452,964	619,065	2,345,386
Sustainable Global Infrastructure Fund				
A Class non-distributing share	500	6,896	_	7,396
Al Class non-distributing share	425	, · · · <u>-</u>	_	425
D Class non-distributing share	981	-	_	981
E Class non-distributing share	675	10,859	_	11,534
I Class non-distributing share	425	_	_	425
X Class non-distributing share	998,500	-	-	998,500
Z Class non-distributing share	500	-	-	500
Swiss Small & MidCap Opportunities Fund ⁽³⁾				
A Class non-distributing share	615,421	2,789	212,222	405,988
D Class distributing (M) UK reporting fund share	246,392	29,404	845	274,951
D Class non-distributing UK reporting fund share	269,798	115,816	17,850	367,764
I Class non-distributing share	8,144,552	1,121,892	209,096	9,057,348

⁽³⁾ Fund closed to subscriptions, see Note 1, for further details.

	Shares outstanding at the beginning	Shares	Shares	Shares outstanding at the end
	of the period	issued	redeemed	of the period
Systematic China A-Share Opportunities Fund				
A Class non-distributing share	10,175,862	2,885,026	6,190,459	6,870,429
A Class non-distributing share SGD hedged	500,617	299,340	403,386	396,571
Al Class non-distributing share EUR hedged	450	_	_	450
D Class non-distributing share	12,942,941	696,197	1,625,008	12,014,130
D Class non-distributing share EUR hedged	720,065	122,137	194,003	648,199
D Class non-distributing UK reporting fund share	1,353,291	326,006	82,653	1,596,644
E Class non-distributing share EUR hedged	150,417	49,358	52,493	147,282
I Class non-distributing share	6,890,644	1,475,717	1,149,531	7,216,830
I Class non-distributing share EUR hedged	450	61,912	214	62,148
S Class non-distributing share	1,525,153	67,285	155,669	1,436,769
X Class non-distributing share	190,739	4,636,588	106,353	4,720,974
-	5,596,289	4,030,300	739,695	
Z Class non-distributing share	5,590,269	-	739,093	4,856,594
Systematic Global Equity High Income Fund	45.007.000	0.000.040	0.047.745	40.000.004
A Class distributing (Q) (G) share	15,667,333	6,380,316	2,947,715	19,099,934
A Class distributing (Q) (G) share EUR hedged	1,278,710	1,225,382	170,961	2,333,131
A Class distributing (Q) (G) UK reporting fund share CHF hedged	323,479	238,310	121,005	440,784
A Class distributing (R) (M) (G) share AUD hedged	28,608,231	18,393,444	8,483,977	38,517,698
A Class distributing (R) (M) (G) share CAD hedged	4,469,026	4,615,334	1,988,502	7,095,858
A Class distributing (R) (M) (G) share CNH hedged	13,452,874	5,540,507	2,717,038	16,276,343
A Class distributing (R) (M) (G) share NZD hedged	3,421,343	1,928,160	759,981	4,589,522
A Class distributing (R) (M) (G) share ZAR hedged	474,916	1,108,510	443,532	1,139,894
A Class distributing (S) (M) (G) share	140,235,823	159,266,712	86,030,356	213,472,179
A Class distributing (S) (M) (G) share HKD hedged	41,951,980	41,552,286	17,728,389	65,775,877
A Class distributing (S) (M) (G) share SGD hedged	-	250,308	_	250,308
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	6,162,116	4,998,627	2,012,544	9,148,199
A Class non-distributing share	5,181,314	5,709,480	2,965,493	7,925,301
A Class non-distributing share EUR hedged	887,376	780,920	185,280	1,483,016
A Class non-distributing share HKD hedged	388	1	_	389
A Class non-distributing share SGD hedged	203,577	164,344	73,890	294,031
A Class non-distributing UK reporting fund share CHF hedged	117,525	46,414	1,782	162,157
C Class distributing (Q) (G) share	549,743	2,166	21,027	530,882
C Class non-distributing share	109,639	2,565	11,452	100,752
D Class distributing (Q) (G) share	6,949,125	3,730,273	646,203	10,033,195
D Class distributing (Q) (G) UK reporting fund share CHF hedged	3,133,649	2,328,883	204,281	5,258,251
D Class distributing (Q) (G) UK reporting fund share EUR hedged	1,658,600	1,434,949	85,238	3,008,311
D Class distributing (Q) (G) UK reporting fund share GBP hedged	416,828	902,141	205,180	1,113,789
D Class distributing (S) (M) (G) share SGD hedged	=	199,625	_	199,625
D Class non-distributing share EUR hedged	404,812	243,589	130,661	517,740
D Class non-distributing UK reporting fund share	1,749,404	598,130	170,476	2,177,058
D Class non-distributing UK reporting fund share CHF hedged	1,187,547	251,606	101,668	1,337,485
E Class distributing (Q) (G) share EUR hedged	694,696	391,226	102,795	983,127
E Class non-distributing share	27,659	52,923	13,173	67,409
E Class non-distributing share EUR hedged	109,233	23,519	38,529	94,223
I Class distributing (M) (G) share	1,856,168	60,177	2,439	1,913,906
I Class distributing (Q) (G) share	22,910,296	10,971,732	2,380,597	31,501,431
I Class distributing (Q) UK reporting fund share CHF hedged	896,623	200,938	100,062	997,499
I Class distributing (Q) UK reporting fund share EUR hedged	874,926	262,015	173,121	963,820
I Class non-distributing share	6,246,187	511,710	675,945	6,081,952
X Class non-distributing share	950,172	1,397	127,258	824,311
Systematic Global SmallCap Fund	·	<u> </u>	·	·
A Class non-distributing share	1,508,053	137,436	220,377	1,425,112
A Class non-distributing share AUD hedged	135,293	59,331	94,967	99,657
C Class non-distributing share	82,022 143,558	5,135 17,452	4,457 18 304	82,700 142,706
D Class non-distributing share	143,558	17,452	18,304	142,706
E Class non-distributing share	87,778	17,023	8,962 59,612	95,839
X Class non-distributing share GBP hedged	780,894	150,781	58,612	873,063

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
Systematic Multi Allocation Credit Fund				
A Class non-distributing share	500	-	-	500
Al Class non-distributing share EUR hedged	_	425	-	425
D Class non-distributing share EUR hedged	_	425	-	425
E Class non-distributing share EUR hedged	_	1,042	-	1,042
I Class non-distributing share	500	-	-	500
I Class non-distributing share AUD hedged	665	-	-	665
I Class non-distributing share EUR hedged	420	_	-	420
X Class non-distributing share	500	_	-	500
X Class non-distributing share AUD hedged	17,390,579	333,616	5,502,746	12,221,449
X Class non-distributing share EUR hedged	420	-		420
United Kingdom Fund				
A Class distributing (A) UK reporting fund share	224,399	4,804	6,536	222,667
A Class non-distributing share	1,116,984	233,809	209,819	1,140,974
C Class non-distributing share	38,445	9,102	5,982	41,565
D Class distributing (A) UK reporting fund share	95,229	8,827	5,823	98,233
D Class non-distributing share	81,602	58,114	64,156	75,560
D Class non-distributing UK reporting fund share	266,997	81,211	51,816	296,392
E Class non-distributing share	430,114	42,597	135,575	337,136
I Class distributing (A) UK reporting fund share	926,448	149,600	85,078	990,970
I Class non-distributing share	6,087,608	600,643	2,620,073	4,068,178
X Class non-distributing share	147,634	1,225	20,342	128,517
US Basic Value Fund				
A Class distributing (A) share	18,869	1,487	5,147	15,209
A Class distributing (A) UK reporting fund share	7,304	157	196	7,265
A Class non-distributing share	5,362,458	905,171	1,958,999	4,308,630
A Class non-distributing share CNH hedged	328	150	-	478
A Class non-distributing share EUR hedged	270,108	84,340	62,763	291,685
A Class non-distributing share SGD hedged	40,002	701	23,165	17,538
C Class non-distributing share	276,084	52,712	40,783	288,013
C Class non-distributing share EUR hedged	9,116	1,258	334	10,040
D Class distributing (A) share	69,078	70	54	69,094
D Class distributing (A) UK reporting fund share	10,945	1,636	3,025	9,556
D Class non-distributing share	819,826	668,005	335,359	1,152,472
D Class non-distributing share EUR hedged	59,409	2,843	50,790	11,462
E Class non-distributing share	535,739	50,887	45,353	541,273
E Class non-distributing share EUR hedged	84,401	13,385	14,246	83,540
I Class non-distributing share	1,043,009	460,061	166,581	1,336,489
X Class non-distributing share	21,554	753	464	21,843
US Dollar Bond Fund				
A Class distributing (D) share	889,888	3,573	294,645	598,816
A Class distributing (M) share	704,719	952,630	927,515	729,834
A Class non-distributing share	2,573,124	1,061,520	1,386,321	2,248,323
C Class distributing (D) share	617,297	1,811	28,976	590,132
C Class non-distributing share	323,352	20,769	66,347	277,774
D Class distributing (M) share	3,403,207	69,733	249,646	3,223,294
D Class non-distributing share	4,937,660	529,942	887,999	4,579,603
D Class non-distributing UK reporting fund share GBP hedged	3,510	-	_	3,510
E Class non-distributing share	356,498	27,052	69,600	313,950
I Class distributing (Q) share	377,143	3,802	203,545	177,400
I Class non-distributing share	18,024,409	2,695,987	1,953,276	18,767,120
I Class non-distributing share EUR hedged	5,900,368	1,388,470	1,307,673	5,981,165
X Class distributing (Q) share	500 5 142 110	077 006	1 201 205	500 4 120 810
X Class non-distributing share	5,143,119	277,896	1,291,205	4,129,810

	Shares outstanding at the beginning of the period	Shares issued	Shares redeemed	Shares outstanding at the end of the period
US Dollar High Yield Bond Fund				
A Class distributing (A) UK reporting fund share GBP hedged	93,693	9,792	950	102,535
A Class distributing (D) share	12,857,102	1,111,621	2,456,192	11,512,531
A Class distributing (M) share	24,737,631	4,506,391	7,085,395	22,158,627
A Class distributing (M) share AUD hedged	1,322,112	340,764	155,898	1,506,978
A Class distributing (M) share CAD hedged	847,673	3,445	70,824	780,294
A Class distributing (M) share EUR hedged	482,679	39,581	137,512	384,748
A Class distributing (M) share GBP hedged	820,748	51,806	163,449	709,105
A Class distributing (M) share NZD hedged	323,306	1,598	10,004	314,900
A Class distributing (M) share SGD hedged	1,519,955	54,522	254,201	1,320,276
A Class distributing (R) (M) (G) share AUD hedged	10,027,461	287,441	1,212,275	9,102,627
A Class distributing (R) (M) (G) share ZAR hedged	1,904,833	280,388	468,874	1,716,347
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	31,874	4,012	929	34,957
A Class distributing (S) (M) (G) share	185,599,653	24,921,276	35,524,069	174,996,860
A Class distributing (S) (M) (G) share HKD hedged	15,559,141	2,035,402	1,854,448	15,740,095
A Class distributing (S) (M) (G) share SGD hedged	1,030,229	516,262	79,881	1,466,610
A Class non-distributing share	13,589,691	10,090,809	12,208,859	11,471,641
A Class non-distributing share AUD hedged	215,097	333,619	351,384	197,332
A Class non-distributing share CHF hedged	115,410	13,180	13,394	115,196
A Class non-distributing share EUR hedged	88,879	8,482	13,856	83,505
A Class non-distributing share SGD hedged	144,380	42,438	40,356	146,462
C Class distributing (D) share	694,907	1,714	38,345	658,276
C Class non-distributing share	508,925	53,277	183,523	378,679
D Class distributing (A) UK reporting fund share GBP hedged	1,440,695	317,852	223,265	1,535,282
D Class distributing (M) share	14,760,235	2,277,220	3,830,432	13,207,023
D Class distributing (M) share SGD hedged	348,426	32,013	98,328	282,111
D Class non-distributing share AUD hedged	104,313	3,660	621	107,352
D Class non-distributing share CHF hedged	303,316	64,211	26,436	341,091
D Class non-distributing share EUR hedged	278,671	61,147	97,931	241,887
D Class non-distributing share SGD hedged	16,662	, =	_	16,662
D Class non-distributing UK reporting fund share	8,731,300	2,506,999	2,880,728	8,357,571
E Class non-distributing share	501,284	57,584	53,978	504,890
E Class non-distributing share EUR hedged	413	, =	_	413
I Class distributing (A) UK reporting fund share GBP hedged	2,621,471	239,031	2,827,962	32,540
I Class distributing (M) share	22,145,496	3,925,770	1,821,577	24,249,689
I Class non-distributing share	27,217,160	6,842,856	10,456,679	23,603,337
I Class non-distributing share EUR hedged	10,900,609	5,949,554	9,741,928	7,108,235
I Class non-distributing UK reporting fund share CHF hedged	449	=	_	449
I Class non-distributing UK reporting fund share GBP hedged	382	_	_	382
SR Class distributing (A) UK reporting fund share GBP hedged	364	_	_	364
SR Class distributing (M) UK reporting fund share	500	121,676	_	122,176
SR Class non-distributing UK reporting fund share	500	552,472	229,330	323,642
SR Class non-distributing UK reporting fund share EUR hedged	420	93,190	, <u>-</u>	93,610
X Class distributing (S) (M) (G) share	7,715,659	221,463	3,287,751	4,649,371
X Class non-distributing share	468,549	82,976	74,668	476,857
US Dollar Reserve Fund				
A Class non-distributing share	2,735,239	4,122,959	3,935,213	2,922,985
A Class non-distributing share GBP hedged	74,544	8,544	18,583	64,505
C Class non-distributing share	140,583	12,632	25,818	127,397
D Class non-distributing share GBP hedged	17	_	_	17
E Class non-distributing share	206,240	19,085	26,535	198,790
E Class non-distributing share GBP hedged	10,822	520	2,368	8,974
X Class non-distributing share	471,922	352,241	221,905	602,258

For the Period From 1 September 2021 to 28 February 2022 continued

Street positions Street positions Street Street positions Street Street positions Street Street positions Street Street positions Street positi					
VS Dollar Short Duration Bond Fund A Chase distillating (D) shum		Shares outstanding	Shares	Shares	Shares outstanding
AClass distributing (Ω) share 4,346,366 517,922 39,966 4,072,211 AClass distributing (M) shares 2,485,353 3781,366 4,783,323 1,141,122 A Class and distributing (M) shares 37,417,776 5,566,469 9,603,333 27,333,737 A Class non-distributing share 8,021 7,505 2,935 39,303 C Class class non-distributing shares 8,021 7,205 2,395 1,393,307 C Class class through (M) shares 8,021,326 2,200,860 7,203,96 303,003 2,203,460 D Class class through (M) shares 8,013,526 8,013,526 3,803,965 2,203,460 D Class c					
AClass distributing (Ω) share 4,346,366 517,922 39,966 4,072,211 AClass distributing (M) shares 2,485,353 3781,366 4,783,323 1,141,122 A Class and distributing (M) shares 37,417,776 5,566,469 9,603,333 27,333,737 A Class non-distributing share 8,021 7,505 2,935 39,303 C Class class non-distributing shares 8,021 7,205 2,395 1,393,307 C Class class through (M) shares 8,021,326 2,200,860 7,203,96 303,003 2,203,460 D Class class through (M) shares 8,013,526 8,013,526 3,803,965 2,203,460 D Class c	US Dollar Short Duration Bond Fund				
A Class and simburding (M) shares RSD heeged A Class anon-distributing share A Class anon-distributing share B Class anon-distributing share B Class anon-distributing share B Class anon-distributing share B Class and share B Cla		4,348,396	517,923	793,645	4,072,674
A Class non-distributing shared 3,747,776 1,984,98 3,983,18 2,273,787 A Class non-distributing share 9,001 78,082 2,816 3,845,35 4,600 2,871,386 4,600 2,871,386 4,600 2,871,386 2,816,600 2,871,386 2,816,600 2,871,386 2,816,600 2,871,386 2,816,600 2,871,386 2,816,600 2,871,386 2,816,600 2	A Class distributing (M) share	2,468,538	3,781,356	4,788,392	1,461,502
A Class non-distributing share 9.94 (25) 1.988,(25) 2.491,(30) 2.471,(30) C Class distributing (0) share 8.92.26 2.706 2.956 7.957 C Class distributing (0) share 8.92.26 2.726 2.956 7.957 D Class distributing (0) share 4.94.76 (2) 6.326,46 3.833,62 1.913,705 D Class non-distributing share 3.839,38 1.913,80 6.94,40 6.95,697 C Class non-distributing share EUR hedged 3.737,902 2.28,87 7.724,10 3.737,00 C Class non-distributing share EUR hedged 3.737,932 2.3,141 - 3.737,00 C Class non-distributing share EUR hedged 3.73,732 1.94,302 1.94,302 1.94,70	A Class distributing (M) share SGD hedged	43,002	-	14,779	28,223
A Class anon-distributing share 9,001 78,062 3,035 3,055 179,375 1					
Class including (Q) shame 89.25 2.755 8.355 2.905/15 Class and distributing (M) shame 34.97.812 6.235.945 3.83.562 1.137.785 D Class and distributing (M) shame 3.38.73.65 (1.01.008) 1.90.40 4.57.7785 D Class non-distributing shame 7.82.82.00 2.88.872 1.774.00 5.85.66.00 C Class and distributing (Q) share 7.700.106 7.59.106 7.59.106 6.86.60.00 C Class and distributing (Q) share 7.700.106 7.59.106 7.59.106 6.86.85.00 C Class and distributing (Q) share 7.700.106 7.59.106 6.87.85.00 6.86.85.00 C Class and Class and distributing share C R Dedged 3.87.67 1.00.50 4.57.731 1.00.106 C Class and Simple (Q) share 8.97.72 2.00.50 8.99.72 2.00.50 4.57.731 1.00.106 C Class and C					
Colass form-distributing share 9.78,757 5.05,556 5.05,562 1.01,510 5.01 5.05,562 1.01,510 5.01 5.05,562 5.05,5					
Class non-distributing with read 9.497 812 8.395,865 3.855,862 11,973,785 10.00					
Deliase non-distributing share 18,000 18,0					
Class non-distributing share 7855200 7855720 7174.7676 785700 785000 785570 785570 785700 7					
Class inchishtung (Q) share 7,78,052 72,141 1,37,068 6,388,591 Class non-distributing share EUR hedged 3,86,575 1,340,001 4,377,371 5,130,106 1,000,106,100 1,000,106,	D Class non-distributing share EUR hedged	1,182,894	336,506	864,403	654,997
Class non-distributing share EUR nedged 3,86,75 1,140,901 4,97,371 5,130,105 1,053,006 1,053,006 1,054,007 1	E Class non-distributing share	7,852,500	2,886,782	1,774,476	8,964,806
Class non-distributing share EUR nedged \$3.66.75 \$1.40.001 \$7.001 \$0.001, (as) \$0.001, (as) \$1.001, (as) \$1.00	- ' '			_	
X Class Inchibite Equity Fund 8 172,801 7,490 10,804,182 A Class distributing (A) share 69,772 943 7,042 33,675 A Class distributing (A) Share EUR hedged 37,875 68 62,51 31,692 A Class distributing (A) Directoring fund share 12,803,322 228,996 2485,44 127,13,47 A Class and classificating share EUR hedged 1,414,756 44,673 112,728 1286,868 A Class anon-distributing share EUR hedged 1,414,756 44,673 112,728 1286,868 A Class anon-distributing share EUR hedged 55,932 32,522 289,31 38,713 C Class anon-distributing share EUR hedged 34,893 1,066 35,930 32,525 C Class anon-distributing share EUR hedged 34,893 1,066 38,503 36,06 C Class anon-distributing share EUR hedged 55,061 1,053 34,84 90,700 C Class anon-distributing share EUR hedged 2,228,617 78,78 1,100,703 32,84 D Class anon-distributing share EUR hedged 2,228,61 78,78 <td< td=""><td></td><td></td><td></td><td></td><td></td></td<>					
A Class distributing (A) share EUR hedged 9772 943 7,042 63,673 A Class distributing (A) share EUR hedged 37 875 68 6,251 31,992 A Class distributing (A) share EUR hedged 222,476 305 4,899 227,972 A Class distributing (A) Wire proting fund share 120,808,392 2290,996 2,465,041 12,734,347 A Class non-distributing share EUR hedged 338 - - - 328 4,285,000 32,282 32,292					
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A Clases distributing (A) Nixer porting fund share 37.875 68 6.251 31.082 A Clasas sinn-distributing share 12.988.382 2.280.986 2.485.041 12.734.347 A Clasas non-distributing share 12.988.382 2.280.986 2.485.041 12.734.347 A Class non-distributing share EUR hedged 1.414.738 44.873 172.78 2.286.881 A Class non-distributing share EUR hedged 55.932 3.325 2.8931 39.712 C Class non-distributing share EUR hedged 56.953 41.06 3.390 32.549 C Class non-distributing share EUR hedged 43.983 1.06 3.390 32.549 D Class distributing (A) Share 45.961 1.053 4.804 0.790 D Class Inching share 1.589.482 1.188.982 1.589.585 4.802.079 D Class non-distributing share 55.061 1.053.383 4.804 0.790 D Class non-distributing share 1.594.694 2.051.02 1.792.44 1.0753.62 E Class non-distributing share 1.594.094 2.205.61 1.992.22 4.		**	2.2		<u> </u>
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C Class non-distributing Share EUR hedged 34,893 1,046 3,300 32,549 D Class distributing (A) Share 65,061 10,553 4,824 90,709 D Class on-distributing Share 11,39,842 12,18,995 556,764 1,802,073 D Class non-distributing share EUR hedged 22,296,17 78,788 1,194,298 1,825,773 E Class non-distributing share EUR hedged 22,904 20,2066 183,633 788,842 E Class non-distributing share EUR hedged 421,752 11,388 34,310 398,830 I Class non-distributing share EUR hedged 2,625,275 4,447 2,629,22 400 X Class non-distributing share EUR hedged 2,625,275 4,447 2,629,22 400 X Class son-distributing share EUR hedged 4,88 0,0 12,00 96,837 20,00 120,908 96,181 X Class distributing (D) share 406,255 6,522 129,232 22,826 12,826 12,826 12,923 22,826 12,826 12,922 12,826 12,826 12,922 12,826 12,826	Al Class non-distributing share	35,392	33,252	28,931	39,713
D Class distributing (A) share 459 — 170 289 D Class distributing (A) UK reporting fund share 1,39,442 1218,995 556,764 1,802,073 D Class non-distributing share EUR hedged 1,39,442 1218,995 556,764 1,802,073 D Class non-distributing share EUR hedged 750,499 202,066 183,633 768,842 E Class non-distributing share EUR hedged 421,752 11,388 34,310 398,830 I Class non-distributing share EUR hedged 2625,275 4,447 2,629,329 40,733,822 I Class non-distributing share EUR hedged 2625,755 4,447 2,629,329 4,03 X Class non-distributing share EUR hedged 448 - - - 448 X Class son-distributing share EUR hedged 448 - - - 448 X Class non-distributing share EUR hedged 448 - - - 448 X Class distributing (M) share 714,857 8,014 2,660 721,211 X Class distributing (M) share 1,905,00 9,4 3,50 <	C Class non-distributing share	560,533	41,061	38,503	563,091
D Class distributing (A) UK reporting fund share 85.061 10.553 4.824 90.798 D Class non-distributing share 1.133,842 1.218.995 556,764 1.802,073 D Class non-distributing share 2229.617 789,788 1.194,288 1.285,107 E Class non-distributing share 2750,409 202,066 183,633 768,842 E Class non-distributing share EUR hedged 247,172 1.138 34,310 388,802 I Class non-distributing share EUR hedged 2,625,275 4,447 2,629,22 400 X Class non-distributing share EUR hedged 481,746 2,051,120 779,244 10,753,622 X Class non-distributing share 1,666,609 4,481 -0 -0 -0 448 X Class distributing (D) share 406,265 6,522 129,923 282,864 A Class distributing (D) share 1,966,099 41,633 810,108 15,075,94 A Class distributing (M) share 1,966,099 41,633 15,049 15,075,94 A Class distributing (M) share 1,902,000 904 <td< td=""><td></td><td></td><td>1,046</td><td></td><td></td></td<>			1,046		
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X Class non-distributing share EUR hedged 448 — — 448 US Government Mortgage Impact Fund(*) — — 4 A Class distributing (D) share 741,857 8,014 28,660 721,211 A Class distributing (M) share 406,265 6,522 129,923 282,864 A Class non-distributing share 1,866,069 451,633 810,108 1,507,594 C Class distributing (D) share 197,600 904 33,690 164,814 C Class non-distributing share 1,033,408 85,584 416,343 708,649 D Class sidstributing (M) share 1,032,408 85,584 416,343 708,649 E Class non-distributing share 1,932,305 1,044,322 712,877 2,293,810 E Class non-distributing share 580,589 50,438 125,061 505,966 I Class distributing (M) share 1,920,500 — — — 500 X Class distributing (M) share 27,600 35,095 36,691 26,004 A Class non-distributing share 27,600	I Class non-distributing share EUR hedged		4,447		430
Name			20,639	120,908	
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A Class distributing (M) share 406,265 6,522 129,923 282,864 A Class non-distributing share 1,866,069 451,633 810,008 1,507,594 C Class distributing (D) share 197,600 904 33,890 164,814 C Class non-distributing share 1313,457 62,510 73,724 302,243 D Class distributing (M) share 1,039,408 85,584 416,343 708,649 D Class non-distributing share 1,922,365 1,044,322 712,877 2,293,810 E Class non-distributing share 500 - - 500,966 I Class distributing (M) share 500 - - 500 I Class distributing share 1,920,500 - - 500 V Cass distributing (M) share 27,600 35,095 36,691 26,004 A Class distributing (A) share 27,600 35,095 36,691 26,004 A Class non-distributing share EUR hedged 305,526 37,300 87,825 255,001 A Class non-distributing share 4,813,829					
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US Growth Fund A Class distributing (A) share 27,600 35,095 36,691 26,004 A Class non-distributing share 623,052 249,598 239,581 633,069 A Class non-distributing share EUR hedged 305,526 37,300 87,825 255,001 A Class non-distributing UK reporting fund share 4,813,829 1,556,825 2,120,683 4,249,971 AI Class non-distributing share 73,854 97,175 44,442 126,587 C Class non-distributing share 760,118 85,217 58,738 786,597 D Class distributing (A) share 727,813 40,604 94,294 674,123 D Class non-distributing share 993,003 185,152 432,629 745,526 D Class non-distributing UK reporting fund share 2,712,347 813,662 1,264,907 2,261,102 E Class non-distributing share 1,970,749 220,002 311,510 1,879,241 I Class non-distributing share 1,645,876 887,358 1,555,955 977,279	I Class non-distributing share	1,920,500	-	-	1,920,500
A Class distributing (A) share 27,600 35,095 36,691 26,004 A Class non-distributing share 623,052 249,598 239,581 633,069 A Class non-distributing share EUR hedged 305,526 37,300 87,825 255,001 A Class non-distributing UK reporting fund share 4,813,829 1,556,825 2,120,683 4,249,971 AI Class non-distributing share 73,854 97,175 44,442 126,587 C Class non-distributing share 760,118 85,217 58,738 786,597 D Class distributing (A) share 727,813 40,604 94,294 674,123 D Class non-distributing share 993,003 185,152 432,629 745,526 D Class non-distributing UK reporting fund share 2,712,347 813,662 1,264,907 2,261,102 E Class non-distributing share 1,970,749 220,002 311,510 1,879,241 I Class non-distributing share 1,645,876 887,358 1,555,955 977,279	X Class distributing (M) share	500	=	-	500
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A Class non-distributing UK reporting fund share 4,813,829 1,556,825 2,120,683 4,249,971 AI Class non-distributing share 73,854 97,175 44,442 126,587 C Class non-distributing share 760,118 85,217 58,738 786,597 D Class distributing (A) share 727,813 40,604 94,294 674,123 D Class non-distributing share 993,003 185,152 432,629 745,526 D Class non-distributing UK reporting fund share 2,712,347 813,662 1,264,907 2,261,102 E Class non-distributing share 1,970,749 220,002 311,510 1,879,241 I Class non-distributing share 1,645,876 887,358 1,555,955 977,279	A Class non-distributing share				
Al Class non-distributing share 73,854 97,175 44,442 126,587 C Class non-distributing share 760,118 85,217 58,738 786,597 D Class distributing (A) share 727,813 40,604 94,294 674,123 D Class non-distributing share 993,003 185,152 432,629 745,526 D Class non-distributing UK reporting fund share 2,712,347 813,662 1,264,907 2,261,102 E Class non-distributing share 1,970,749 220,002 311,510 1,879,241 I Class non-distributing share 1,645,876 887,358 1,555,955 977,279					
C Class non-distributing share 760,118 85,217 58,738 786,597 D Class distributing (A) share 727,813 40,604 94,294 674,123 D Class non-distributing share 993,003 185,152 432,629 745,526 D Class non-distributing UK reporting fund share 2,712,347 813,662 1,264,907 2,261,102 E Class non-distributing share 1,970,749 220,002 311,510 1,879,241 I Class non-distributing share 1,645,876 887,358 1,555,955 977,279	- · · · · · · · · · · · · · · · · · · ·				
D Class distributing (A) share 727,813 40,604 94,294 674,123 D Class non-distributing share 993,003 185,152 432,629 745,526 D Class non-distributing UK reporting fund share 2,712,347 813,662 1,264,907 2,261,102 E Class non-distributing share 1,970,749 220,002 311,510 1,879,241 I Class non-distributing share 1,645,876 887,358 1,555,955 977,279					
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E Class non-distributing share 1,970,749 220,002 311,510 1,879,241 I Class non-distributing share 1,645,876 887,358 1,555,955 977,279	-				
I Class non-distributing share 1,645,876 887,358 1,555,955 977,279					
X Class non-distributing share 195,749 26,368 3,718 218,399					
	X Class non-distributing share	195,749	26,368	3,718	218,399

 $^{^{\}mbox{\scriptsize (1)}}$ Fund name changed during the period, see Note 1, for further details.

	Shares outstanding at the beginning	Shares	Shares	Shares outstanding at the end
110.0 H.O.M. 10 O. A. W. E. J.	of the period	issued	redeemed	of the period
US Small & MidCap Opportunities Fund	700 005	00.004	040.070	200 700
A Class non-distributing share	723,365	96,231	218,870	600,726
A Class non-distributing share AUD hedged	195,111	47,611	126,510	116,212
C Class non-distributing share	36,296 146,806	8,806 37,047	8,490 94,183	36,612 90,570
D Class non-distributing share E Class non-distributing share	81,010	37,947 33,804	35,061	79,753
I Class non-distributing share	567,729	114,000	566,989	114,740
•	501,125	114,000	300,303	114,740
US Sustainable Equity Fund A Class non-distributing share	500			500
D Class non-distributing share	471	<u>-</u>	_	471
D Class non-distributing UK reporting fund share	500	_	_	500
E Class non-distributing share	425	_	_	425
I Class non-distributing share	471	_	_	471
I Class non-distributing UK reporting fund share	500	_	_	500
X Class non-distributing UK reporting fund share	498,500	_	_	498,500
	,			
World Bond Fund A Class distributing (D) share	100 010	22 862	24.040	120 020
A Class distributing (D) share	120,012	22,867	21,949	120,930
A Class distributing (M) share	357,873 5.585	32,618 114	161,756	228,735 5,699
A Class distributing (R) (M) (G) share CNH hedged	5,585		_	
A Class distributing (S) (M) (G) share SGD hedged	19,715	1,042	202.454	20,757
A Class non-distributing share	1,433,219	143,158	303,451	1,272,926
A Class non-distributing share EUR hedged	105,591	2,810	10,250	98,151
A Class non-distributing UK reporting fund share GBP hedged	472,646	25,352	104,911	393,087
C Class distributing (D) share	14,814	5	524	14,295
D Class distributing (M) share	127,436	611	59,358	68,689
D Class non-distributing share	1,341,941	440,720	174,523	1,608,138
D Class non-distributing share CHF hedged	520,942	9,880	3,913	526,909
D Class non-distributing share EUR hedged	85,613	113,565	21,608	177,570
D Class non-distributing UK reporting fund share GBP hedged	2,779,397	264,989	541,251	2,503,135
E Class non-distributing share	418,274	80,563 8	62,388	436,449
I Class distributing (A) share EUR hedged	2,171,307 11,000		31,490	2,171,315 421,277
I Class non-distributing share X Class non-distributing share	4,698,240	441,767 85,000	202,051	4,581,189
X Class non-distributing share CHF hedged	4,030,240	03,000	202,031	4,501,109
X Class non-distributing share DKK hedged	5	_	_	5
X Class non-distributing share EUR hedged	242,391	_	_	242,391
X Class non-distributing share GBP hedged	16.862.335	1,078,757	36,456	17,904,636
X Class non-distributing share NOK hedged	31,741,827	1,400,673	-	33,142,500
X Class non-distributing share NZD hedged	795	-	_	795
World Energy Fund				
A Class distributing (A) share	674,337	941,507	446,657	1,169,187
A Class distributing (A) UK reporting fund share	335,450	140,786	118,880	357,356
A Class non-distributing share	103,416,966	86,712,931	88,350,430	101,779,467
A Class non-distributing share AUD hedged	10,300,192	2,699,209	10,068,855	2,930,546
A Class non-distributing share CHF hedged	552,847	180,040	393,373	339,514
A Class non-distributing share EUR hedged	14,523,089	6,914,202	7,223,233	14,214,058
A Class non-distributing share HKD hedged	5,978,747	4,932,491	6,507,350	4,403,888
A Class non-distributing share SGD hedged	34,643,346	11,166,062	29,348,945	16,460,463
Al Class non-distributing share	135,339	113,094	73,610	174,823
C Class non-distributing share	1,741,115	975,144	628,377	2,087,882
C Class non-distributing share EUR hedged	1,745,999	313,363	604,098	1,455,264
D Class distributing (A) share	139,738	123,017	32,836	229,919
D Class distributing (A) UK reporting fund share	3,768,429	3,431,839	2,535,746	4,664,522
D Class non-distributing share	4,996,411	7,652,342	4,597,780	8,050,973
D Class non-distributing share CHF hedged	332,146	186,525	11,452	507,219
D Class non-distributing share EUR hedged	2,299,704	425,469	745,834	1,979,339
E Class non-distributing share	6,913,345	3,111,807	2,725,077	7,300,075
E Class non-distributing share EUR hedged	5,032,755	2,279,806	2,337,170	4,975,391
I Class non-distributing share	7,848,654	2,208,055	7,793,455	2,263,254
I Class non-distributing share EUR hedged	1,623,871	7,780,545	862,487	8,541,929
S Class non-distributing share	86,497	5,500	8,750	83,247
S Class non-distributing share EUR hedged	63,429	5,487	19,532	49,384
X Class non-distributing share	778,385	179,575	213,672	744,288

	Shares outstanding		-:	Shares outstanding
	at the beginning of the period	Shares issued	Shares redeemed	at the end of the period
W 115: 115	or the period	Issueu	redeemed	of the period
World Financials Fund	07.044	450.050	0.050	404.050
A Class distributing (A) share	37,241	458,259	3,850	491,650
A Class non-distributing share HKD hedged	211,392	366,607	157,696	420,303
A Class non-distributing share SGD hedged A Class non-distributing UK reporting fund share	5,015,703 21,766,680	2,784,628 19,898,106	1,793,603 11,087,346	6,006,728 30,577,440
Al Class non-distributing share	2,459,670	2,303,523	422,573	4,340,620
C Class non-distributing share	1,023,603	760,744	159,673	1,624,674
D Class non-distributing UK reporting fund share	8,124,093	5,202,187	4,208,695	9,117,585
E Class non-distributing share	4,258,333	4,166,734	687,168	7,737,899
I Class non-distributing share	1,012,859	2,231,217	1,557,896	1,686,180
X Class non-distributing share	1,993,141	101,018	1,167,403	926,756
World Gold Fund				
A Class distributing (A) share	307,636	37,669	40,247	305,058
A Class distributing (A) UK reporting fund share	1,933,991	97,928	111,024	1,920,895
A Class non-distributing share	20,349,085	2,328,260	3,275,143	19,402,202
A Class non-distributing share AUD hedged	3,741,359	1,255,785	1,887,086	3,110,058
A Class non-distributing share CHF hedged	2,174,536	45,810	176,430	2,043,916
A Class non-distributing share EUR hedged	24,692,743	4,841,108	5,322,604	24,211,247
A Class non-distributing share HKD hedged	13,955,840	3,573,788	4,665,370	12,864,258
A Class non-distributing share PLN hedged	304,861	96,122	42,746	358,237
A Class non-distributing share SGD hedged	15,149,381	2,756,298	3,130,369	14,775,310
A Class non-distributing UK reporting fund share	73,201,689	14,790,413	16,225,090	71,767,012
Al Class non-distributing share	138,642	76,208	36,840	178,010
Al Class non-distributing share EUR hedged	67,045	18,166	12,529	72,682
C Class non-distributing share	1,794,897	221,500	197,674	1,818,723
C Class non-distributing share EUR hedged	2,911,052	594,613	244,182	3,261,483
D Class distributing (A) share	124,992	19,169	4,479	139,682
D Class non-distributing share	9,990,252	1,918,447	2,891,438	9,017,261
D Class non-distributing share CHF hedged	1,550,178	312,462	255,651	1,606,989
D Class non-distributing share EUR hedged	7,091,006 483,684	1,329,110	1,792,016 26,690	6,628,100 456,994
D Class non-distributing share SGD hedged D Class non-distributing UK reporting fund share GBP hedged	318,872	101,550	129,023	291,399
E Class non-distributing share	7,525,900	2,172,213	1,488,233	8,209,880
E Class non-distributing share EUR hedged	12,970,236	1,955,911	1,189,512	13,736,635
I Class non-distributing share	8,543,602	1,498,944	1,990,943	8,051,603
I Class non-distributing share EUR hedged	1,730,919	1,055,356	1,345,124	1,441,151
S Class non-distributing share	13,437	_	-,0:0,:2:	13,437
X Class non-distributing share	148,837	56,728	27,729	177,836
World Healthscience Fund				
A Class distributing (A) share	51,180,452	10,689,707	2,950,612	58,919,547
A Class non-distributing share	108,357,684	20,471,648	15,608,913	113,220,419
A Class non-distributing share AUD hedged	4,698,883	1,230,037	1,320,917	4,608,003
A Class non-distributing share CNH hedged	2,897,400	1,358,679	830,917	3,425,162
A Class non-distributing share HKD hedged	1,298,971	473,159	373,688	1,398,442
A Class non-distributing share JPY hedged	83,586	42,184	_	125,770
A Class non-distributing share SGD hedged	9,245,666	2,137,276	1,961,427	9,421,515
A Class non-distributing UK reporting fund share EUR hedged	8,257,038	1,932,432	1,519,879	8,669,591
Al Class non-distributing share	3,839,154	1,222,673	1,385,868	3,675,959
C Class non-distributing share	7,244,481	936,299	695,475	7,485,305
D Class distributing (A) share	3,502,633	819,914	500,241	3,822,306
D Class distributing (Q) UK reporting fund share	8,284,167	578,925	3,615,271	5,247,821
D Class non-distributing share	21,969,079	5,307,468	4,513,430	22,763,117
D Class non-distributing share EUR hedged	1,456,261	1,742,314	956,460	2,242,115
E Class non-distributing share	41,256,591	5,094,422	5,269,428	41,081,585
E Class non-distributing share EUR hedged	45,649	435,661	11,831	469,479
I Class distributing (A) UK reporting fund share	500 58,767,729	- 75,935,766	- 17,085,225	500 117,618,270
I Class non-distributing share I Class non-distributing share EUR hedged	3,966,459	1,766,898	1,702,064	4,031,293
X Class non-distributing share	429,056	75,232	218,290	285,998
A Glass Horr-distributing share	423,000	1 3,232	210,230	200,000

	Shares outstanding at the beginning	Shares	Shares	Shares outstanding at the end
	of the period	issued	redeemed	of the period
World Mining Fund				
A Class distributing (A) share	1,024,011	126,740	122,255	1,028,496
A Class distributing (A) UK reporting fund share	294,934	173,689	109,552	359,071
A Class non-distributing share	80,910,441	16,923,102	20,521,720	77,311,823
A Class non-distributing share AUD hedged	4,775,871	1,909,508	3,543,713	3,141,666
A Class non-distributing share CHF hedged	876,078	188,389	106,144	958,323
A Class non-distributing share EUR hedged	21,878,944	3,556,443	6,484,659	18,950,728
A Class non-distributing share HKD hedged	3,654,903	881,535	1,478,314	3,058,124
A Class non-distributing share PLN hedged	8,260,099	2,198,441 3,047,703	2,528,828 4,718,938	7,929,712
A Class non-distributing share SGD hedged Al Class non-distributing share	14,436,442 60,285	12,946	4,716,936 27,679	12,765,207 45,552
Al Class non-distributing share EUR hedged	62,782	19,194	11,169	70,807
C Class non-distributing share	815,462	163,007	154,324	824,145
C Class non-distributing share EUR hedged	3,682,404	1,171,090	870,815	3,982,679
D Class distributing (A) UK reporting fund share	1,638,490	661,057	744,263	1,555,284
D Class non-distributing share	4,503,827	1,518,938	1,314,575	4,708,190
D Class non-distributing share CHF hedged	935,226	269,089	56,864	1,147,451
D Class non-distributing share EUR hedged	7,896,563	1,074,121	3,232,915	5,737,769
D Class non-distributing share PLN hedged	1,796	_	-	1,796
D Class non-distributing share SGD hedged	62,530	58,006	87,185	33,351
D Class non-distributing UK reporting fund share GBP hedged	328,577	348,493	289,526	387,544
E Class non-distributing share	5,377,883	1,047,679	1,196,286	5,229,276
E Class non-distributing share EUR hedged	11,364,187	2,213,043	2,373,432	11,203,798
I Class non-distributing share	8,759,871	2,420,642	5,109,141	6,071,372
I Class non-distributing share EUR hedged	26,060,293	612,568	4,461,628	22,211,233
S Class non-distributing share	50,546	-	11,145	39,401
S Class non-distributing share EUR hedged	1,353,319	6,278	921,376	438,221
X Class non-distributing share	177,443	66,232	38,649	205,026
X Class non-distributing share EUR hedged	537	-		537
World Real Estate Securities Fund				
A Class distributing (R) (M) (G) share CNH hedged	20,550	12,000	4,880	27,670
A Class distributing (S) (M) (G) share	474,833 30,690	134,692 24,382	229,722 231	379,803 54,841
A Class distributing (S) (M) (G) share HKD hedged A Class distributing (S) (M) (G) share SGD hedged	13,692	21,358	6,745	28,305
A Class non-distributing share	13,032	21,330	0,745	20,303
	5 155 747	648 723	734 157	5 070 313
_	5,155,747 1,931,280	648,723 1 302 400	734,157 1 400 859	5,070,313 1,832,821
D Class non-distributing share	1,931,280	1,302,400	734,157 1,400,859	1,832,821
D Class non-distributing share D Class non-distributing share CHF hedged	1,931,280 52,980	1,302,400 2,935	1,400,859 —	1,832,821 55,915
D Class non-distributing share D Class non-distributing share CHF hedged E Class non-distributing share	1,931,280 52,980 927,887	1,302,400 2,935 382,640	1,400,859 - 304,709	1,832,821
D Class non-distributing share D Class non-distributing share CHF hedged	1,931,280 52,980	1,302,400 2,935	1,400,859 —	1,832,821 55,915 1,005,818
D Class non-distributing share D Class non-distributing share CHF hedged E Class non-distributing share X Class non-distributing share X Class non-distributing share AUD hedged	1,931,280 52,980 927,887 2,406,714	1,302,400 2,935 382,640 749,283	1,400,859 - 304,709 336,495	1,832,821 55,915 1,005,818 2,819,502
D Class non-distributing share D Class non-distributing share CHF hedged E Class non-distributing share X Class non-distributing share X Class non-distributing share AUD hedged World Technology Fund	1,931,280 52,980 927,887 2,406,714 203,957	1,302,400 2,935 382,640 749,283 7,106	1,400,859 - 304,709 336,495 21,000	1,832,821 55,915 1,005,818 2,819,502 190,063
D Class non-distributing share D Class non-distributing share CHF hedged E Class non-distributing share X Class non-distributing share X Class non-distributing share A Class non-distributing share AUD hedged World Technology Fund A Class distributing (A) share	1,931,280 52,980 927,887 2,406,714	1,302,400 2,935 382,640 749,283	1,400,859 - 304,709 336,495	1,832,821 55,915 1,005,818 2,819,502
D Class non-distributing share D Class non-distributing share CHF hedged E Class non-distributing share X Class non-distributing share X Class non-distributing share AUD hedged World Technology Fund	1,931,280 52,980 927,887 2,406,714 203,957	1,302,400 2,935 382,640 749,283 7,106	1,400,859 - 304,709 336,495 21,000	1,832,821 55,915 1,005,818 2,819,502 190,063
D Class non-distributing share D Class non-distributing share CHF hedged E Class non-distributing share X Class non-distributing share X Class non-distributing share AUD hedged World Technology Fund A Class distributing (A) share A Class distributing (A) UK reporting fund share A Class non-distributing share	1,931,280 52,980 927,887 2,406,714 203,957 55,573 417	1,302,400 2,935 382,640 749,283 7,106	1,400,859 - 304,709 336,495 21,000 123,092 -	1,832,821 55,915 1,005,818 2,819,502 190,063 443,527 417
D Class non-distributing share D Class non-distributing share CHF hedged E Class non-distributing share X Class non-distributing share X Class non-distributing share X Class non-distributing share AUD hedged World Technology Fund A Class distributing (A) share A Class distributing (A) UK reporting fund share	1,931,280 52,980 927,887 2,406,714 203,957 55,573 417 80,626,359	1,302,400 2,935 382,640 749,283 7,106 511,046 22,585,556	1,400,859 - 304,709 336,495 21,000 123,092 - 23,179,191	1,832,821 55,915 1,005,818 2,819,502 190,063 443,527 417 80,032,724
D Class non-distributing share D Class non-distributing share CHF hedged E Class non-distributing share X Class non-distributing share X Class non-distributing share AUD hedged World Technology Fund A Class distributing (A) share A Class distributing (A) UK reporting fund share A Class non-distributing share A Class non-distributing share AUD hedged	1,931,280 52,980 927,887 2,406,714 203,957 55,573 417 80,626,359 1,662,388	1,302,400 2,935 382,640 749,283 7,106 511,046 - 22,585,556 4,447,685	1,400,859 - 304,709 336,495 21,000 123,092 - 23,179,191 1,879,701	1,832,821 55,915 1,005,818 2,819,502 190,063 443,527 417 80,032,724 4,230,372
D Class non-distributing share D Class non-distributing share CHF hedged E Class non-distributing share X Class non-distributing share X Class non-distributing share AUD hedged World Technology Fund A Class distributing (A) share A Class distributing (A) UK reporting fund share A Class non-distributing share A Class non-distributing share A Class non-distributing share AUD hedged A Class non-distributing share CNH hedged	1,931,280 52,980 927,887 2,406,714 203,957 55,573 417 80,626,359 1,662,388 3,274,388	1,302,400 2,935 382,640 749,283 7,106 511,046 - 22,585,556 4,447,685	1,400,859 - 304,709 336,495 21,000 123,092 - 23,179,191 1,879,701	1,832,821 55,915 1,005,818 2,819,502 190,063 443,527 417 80,032,724 4,230,372 2,962,660
D Class non-distributing share D Class non-distributing share CHF hedged E Class non-distributing share X Class non-distributing share X Class non-distributing share AUD hedged World Technology Fund A Class distributing (A) share A Class distributing (A) UK reporting fund share A Class non-distributing share A Class non-distributing share AUD hedged A Class non-distributing share CNH hedged A Class non-distributing share JPY hedged	1,931,280 52,980 927,887 2,406,714 203,957 55,573 417 80,626,359 1,662,388 3,274,388 27,437	1,302,400 2,935 382,640 749,283 7,106 511,046 - 22,585,556 4,447,685 1,423,484	1,400,859 - 304,709 336,495 21,000 123,092 - 23,179,191 1,879,701 1,735,212 -	1,832,821 55,915 1,005,818 2,819,502 190,063 443,527 417 80,032,724 4,230,372 2,962,660 27,437
D Class non-distributing share D Class non-distributing share CHF hedged E Class non-distributing share X Class non-distributing share X Class non-distributing share AUD hedged World Technology Fund A Class distributing (A) share A Class distributing (A) UK reporting fund share A Class non-distributing share AUD hedged A Class non-distributing share CNH hedged A Class non-distributing share JPY hedged A Class non-distributing share SGD hedged	1,931,280 52,980 927,887 2,406,714 203,957 55,573 417 80,626,359 1,662,388 3,274,388 27,437 13,397,865	1,302,400 2,935 382,640 749,283 7,106 511,046 - 22,585,556 4,447,685 1,423,484 - 4,020,915	1,400,859 - 304,709 336,495 21,000 123,092 - 23,179,191 1,879,701 1,735,212 - 2,965,944	1,832,821 55,915 1,005,818 2,819,502 190,063 443,527 417 80,032,724 4,230,372 2,962,660 27,437 14,452,836
D Class non-distributing share D Class non-distributing share CHF hedged E Class non-distributing share X Class non-distributing share X Class non-distributing share AUD hedged World Technology Fund A Class distributing (A) share A Class distributing (A) UK reporting fund share A Class non-distributing share A Class non-distributing share AUD hedged A Class non-distributing share CNH hedged A Class non-distributing share JPY hedged A Class non-distributing share SGD hedged A Class non-distributing share SGD hedged A Class non-distributing UK reporting fund share EUR hedged	1,931,280 52,980 927,887 2,406,714 203,957 55,573 417 80,626,359 1,662,388 3,274,388 27,437 13,397,865 3,757,891	1,302,400 2,935 382,640 749,283 7,106 511,046 - 22,585,556 4,447,685 1,423,484 - 4,020,915 518,223	1,400,859 - 304,709 336,495 21,000 123,092 - 23,179,191 1,879,701 1,735,212 - 2,965,944 1,243,498	1,832,821 55,915 1,005,818 2,819,502 190,063 443,527 417 80,032,724 4,230,372 2,962,660 27,437 14,452,836 3,032,616
D Class non-distributing share D Class non-distributing share CHF hedged E Class non-distributing share X Class non-distributing share X Class non-distributing share AUD hedged World Technology Fund A Class distributing (A) share A Class distributing (A) UK reporting fund share A Class non-distributing share A Class non-distributing share AUD hedged A Class non-distributing share CNH hedged A Class non-distributing share JPY hedged A Class non-distributing share SGD hedged A Class non-distributing UK reporting fund share EUR hedged AI Class non-distributing share C Class non-distributing share C Class non-distributing share D Class non-distributing share	1,931,280 52,980 927,887 2,406,714 203,957 55,573 417 80,626,359 1,662,388 3,274,388 27,437 13,397,865 3,757,891 3,214,916 3,833,600 21,241,034	1,302,400 2,935 382,640 749,283 7,106 511,046 - 22,585,556 4,447,685 1,423,484 - 4,020,915 518,223 744,299 570,565 5,028,239	1,400,859 - 304,709 336,495 21,000 123,092 - 23,179,191 1,879,701 1,735,212 - 2,965,944 1,243,498 1,323,543 489,906 5,805,545	1,832,821 55,915 1,005,818 2,819,502 190,063 443,527 417 80,032,724 4,230,372 2,962,660 27,437 14,452,836 3,032,616 2,635,672 3,914,259 20,463,728
D Class non-distributing share D Class non-distributing share CHF hedged E Class non-distributing share X Class non-distributing share X Class non-distributing share AUD hedged World Technology Fund A Class distributing (A) share A Class distributing (A) UK reporting fund share A Class non-distributing share A Class non-distributing share AUD hedged A Class non-distributing share CNH hedged A Class non-distributing share SGD hedged A Class non-distributing share SGD hedged A Class non-distributing uK reporting fund share EUR hedged AI Class non-distributing share C Class non-distributing share C Class non-distributing share D Class non-distributing share D Class non-distributing share D Class non-distributing share D Class non-distributing share	1,931,280 52,980 927,887 2,406,714 203,957 55,573 417 80,626,359 1,662,388 3,274,388 27,437 13,397,865 3,757,891 3,214,916 3,833,600 21,241,034 697,451	1,302,400 2,935 382,640 749,283 7,106 511,046 - 22,585,556 4,447,685 1,423,484 - 4,020,915 518,223 744,299 570,565 5,028,239 283,593	1,400,859 - 304,709 336,495 21,000 123,092 - 23,179,191 1,879,701 1,735,212 - 2,965,944 1,243,498 1,323,543 489,906 5,805,545 230,141	1,832,821 55,915 1,005,818 2,819,502 190,063 443,527 417 80,032,724 4,230,372 2,962,660 27,437 14,452,836 3,032,616 2,635,672 3,914,259 20,463,728 750,903
D Class non-distributing share D Class non-distributing share CHF hedged E Class non-distributing share X Class non-distributing share X Class non-distributing share AUD hedged World Technology Fund A Class distributing (A) share A Class distributing (A) UK reporting fund share A Class non-distributing share A Class non-distributing share AUD hedged A Class non-distributing share CNH hedged A Class non-distributing share SGD hedged A Class non-distributing share SGD hedged A Class non-distributing UK reporting fund share EUR hedged AI Class non-distributing share C Class non-distributing share D Class non-distributing share EUR hedged E Class non-distributing share	1,931,280 52,980 927,887 2,406,714 203,957 55,573 417 80,626,359 1,662,388 3,274,388 27,437 13,397,865 3,757,891 3,214,916 3,833,600 21,241,034 697,451 26,381,108	1,302,400 2,935 382,640 749,283 7,106 511,046 - 22,585,556 4,447,685 1,423,484 - 4,020,915 518,223 744,299 570,565 5,028,239 283,593 3,395,035	1,400,859 - 304,709 336,495 21,000 123,092 - 23,179,191 1,879,701 1,735,212 - 2,965,944 1,243,498 1,323,543 489,906 5,805,545 230,141 4,250,331	1,832,821 55,915 1,005,818 2,819,502 190,063 443,527 417 80,032,724 4,230,372 2,962,660 27,437 14,452,836 3,032,616 2,635,672 3,914,259 20,463,728 750,903 25,525,812
D Class non-distributing share D Class non-distributing share CHF hedged E Class non-distributing share X Class non-distributing share X Class non-distributing share AUD hedged World Technology Fund A Class distributing (A) share A Class distributing (A) UK reporting fund share A Class non-distributing share AUD hedged A Class non-distributing share AUD hedged A Class non-distributing share CNH hedged A Class non-distributing share SGD hedged A Class non-distributing share SGD hedged A Class non-distributing share SGD hedged Class non-distributing share C Class non-distributing share C Class non-distributing share D Class non-distributing share D Class non-distributing share D Class non-distributing share C Class non-distributing share C Class non-distributing share D Class non-distributing share E Class non-distributing share E Class non-distributing share E Class non-distributing share	1,931,280 52,980 927,887 2,406,714 203,957 55,573 417 80,626,359 1,662,388 3,274,388 27,437 13,397,865 3,757,891 3,214,916 3,833,600 21,241,034 697,451 26,381,108 51,689	1,302,400 2,935 382,640 749,283 7,106 511,046 - 22,585,556 4,447,685 1,423,484 - 4,020,915 518,223 744,299 570,565 5,028,239 283,593 3,395,035 413,981	1,400,859 - 304,709 336,495 21,000 123,092 - 23,179,191 1,879,701 1,735,212 - 2,965,944 1,243,498 1,323,543 489,906 5,805,545 230,141 4,250,331 29,760	1,832,821 55,915 1,005,818 2,819,502 190,063 443,527 417 80,032,724 4,230,372 2,962,660 27,437 14,452,836 3,032,616 2,635,672 3,914,259 20,463,728 750,903 25,525,812 435,910
D Class non-distributing share D Class non-distributing share CHF hedged E Class non-distributing share X Class non-distributing share X Class non-distributing share AUD hedged World Technology Fund A Class distributing (A) share A Class distributing (A) UK reporting fund share A Class non-distributing share AUD hedged A Class non-distributing share AUD hedged A Class non-distributing share CNH hedged A Class non-distributing share SGD hedged A Class non-distributing share SGD hedged A Class non-distributing share SGD hedged Class non-distributing share C Class non-distributing share C Class non-distributing share D Class non-distributing share D Class non-distributing share D Class non-distributing share C Class non-distributing share C Class non-distributing share C Class non-distributing share E Class non-distributing share E Class non-distributing share E Class non-distributing share EUR hedged I Class distributing (A) UK reporting fund share	1,931,280 52,980 927,887 2,406,714 203,957 55,573 417 80,626,359 1,662,388 3,274,388 27,437 13,397,865 3,757,891 3,214,916 3,833,600 21,241,034 697,451 26,381,108 51,689 500	1,302,400 2,935 382,640 749,283 7,106 511,046 22,585,556 4,447,685 1,423,484 4,020,915 518,223 744,299 570,565 5,028,239 283,593 3,395,035 413,981 126,546	1,400,859 - 304,709 336,495 21,000 123,092 - 23,179,191 1,879,701 1,735,212 - 2,965,944 1,243,498 1,323,543 489,906 5,805,545 230,141 4,250,331 29,760 1	1,832,821 55,915 1,005,818 2,819,502 190,063 443,527 417 80,032,724 4,230,372 2,962,660 27,437 14,452,836 3,032,616 2,635,672 3,914,259 20,463,728 750,903 25,525,812 435,910 127,045
D Class non-distributing share D Class non-distributing share CHF hedged E Class non-distributing share X Class non-distributing share X Class non-distributing share AUD hedged World Technology Fund A Class distributing (A) share A Class distributing (A) UK reporting fund share A Class non-distributing share AUD hedged A Class non-distributing share AUD hedged A Class non-distributing share CNH hedged A Class non-distributing share SGD hedged A Class non-distributing share SGD hedged A Class non-distributing share SGD hedged Class non-distributing share C Class non-distributing share C Class non-distributing share D Class non-distributing share D Class non-distributing share D Class non-distributing share C Class non-distributing share C Class non-distributing share C Class non-distributing share E Class non-distributing share E Class non-distributing share EUR hedged I Class distributing (A) UK reporting fund share I Class distributing (Q) UK reporting fund share GBP hedged	1,931,280 52,980 927,887 2,406,714 203,957 55,573 417 80,626,359 1,662,388 3,274,388 27,437 13,397,865 3,757,891 3,214,916 3,833,600 21,241,034 697,451 26,381,108 51,689 500 250,102	1,302,400 2,935 382,640 749,283 7,106 511,046 22,585,556 4,447,685 1,423,484 4,020,915 518,223 744,299 570,565 5,028,239 283,593 3,395,035 413,981 126,546 22,930	1,400,859 - 304,709 336,495 21,000 123,092 - 23,179,191 1,879,701 1,735,212 - 2,965,944 1,243,498 1,323,543 489,906 5,805,545 230,141 4,250,331 29,760 1 73,975	1,832,821 55,915 1,005,818 2,819,502 190,063 443,527 417 80,032,724 4,230,372 2,962,660 27,437 14,452,836 3,032,616 2,635,672 3,914,259 20,463,728 750,903 25,525,812 435,910 127,045 199,057
D Class non-distributing share D Class non-distributing share CHF hedged E Class non-distributing share X Class non-distributing share X Class non-distributing share AUD hedged World Technology Fund A Class distributing (A) share A Class distributing (A) UK reporting fund share A Class non-distributing share AUD hedged A Class non-distributing share AUD hedged A Class non-distributing share CNH hedged A Class non-distributing share SGD hedged A Class non-distributing share SGD hedged A Class non-distributing share C Class non-distributing share C Class non-distributing share D Class non-distributing share D Class non-distributing share D Class non-distributing share E Class non-distributing share E Class non-distributing share E Class non-distributing share EUR hedged I Class distributing (A) UK reporting fund share I Class distributing (Q) UK reporting fund share GBP hedged I Class non-distributing share	1,931,280 52,980 927,887 2,406,714 203,957 55,573 417 80,626,359 1,662,388 3,274,388 27,437 13,397,865 3,757,891 3,214,916 3,833,600 21,241,034 697,451 26,381,108 51,689 500 250,102 26,816,882	1,302,400 2,935 382,640 749,283 7,106 511,046 22,585,556 4,447,685 1,423,484 4,020,915 518,223 744,299 570,565 5,028,239 283,593 3,395,035 413,981 126,546 22,930 4,252,432	1,400,859 - 304,709 336,495 21,000 123,092 - 23,179,191 1,879,701 1,735,212 - 2,965,944 1,243,498 1,323,543 489,906 5,805,545 230,141 4,250,331 29,760 1 73,975 4,996,300	1,832,821 55,915 1,005,818 2,819,502 190,063 443,527 417 80,032,724 4,230,372 2,962,660 27,437 14,452,836 3,032,616 2,635,672 3,914,259 20,463,728 750,903 25,525,812 435,910 127,045 199,057 26,073,014
D Class non-distributing share D Class non-distributing share CHF hedged E Class non-distributing share X Class non-distributing share X Class non-distributing share AUD hedged World Technology Fund A Class distributing (A) share A Class distributing (A) UK reporting fund share A Class non-distributing share AUD hedged A Class non-distributing share AUD hedged A Class non-distributing share CNH hedged A Class non-distributing share SGD hedged A Class non-distributing share SGD hedged A Class non-distributing share SGD hedged A Class non-distributing share C Class non-distributing share D Class non-distributing share D Class non-distributing share E Class non-distributing share C Class non-distributing share	1,931,280 52,980 927,887 2,406,714 203,957 55,573 417 80,626,359 1,662,388 3,274,388 27,437 13,397,865 3,757,891 3,214,916 3,833,600 21,241,034 697,451 26,381,108 51,689 500 250,102 26,816,882 17,723	1,302,400 2,935 382,640 749,283 7,106 511,046 22,585,556 4,447,685 1,423,484 4,020,915 518,223 744,299 570,565 5,028,239 283,593 3,395,035 413,981 126,546 22,930 4,252,432 6,436	1,400,859 - 304,709 336,495 21,000 123,092 - 23,179,191 1,879,701 1,735,212 - 2,965,944 1,243,498 1,323,543 489,906 5,805,545 230,141 4,250,331 29,760 1 73,975 4,996,300 1,553	1,832,821 55,915 1,005,818 2,819,502 190,063 443,527 417 80,032,724 4,230,372 2,962,660 27,437 14,452,836 3,032,616 2,635,672 3,914,259 20,463,728 750,903 25,525,812 435,910 127,045 199,057 26,073,014 22,606
D Class non-distributing share D Class non-distributing share CHF hedged E Class non-distributing share X Class non-distributing share X Class non-distributing share AUD hedged World Technology Fund A Class distributing (A) share A Class distributing (A) UK reporting fund share A Class non-distributing share AUD hedged A Class non-distributing share AUD hedged A Class non-distributing share CNH hedged A Class non-distributing share JPY hedged A Class non-distributing share SGD hedged A Class non-distributing share SGD hedged A Class non-distributing share C Class non-distributing share C Class non-distributing share D Class non-distributing share D Class non-distributing share E Class non-distributing share E Class non-distributing share E Class non-distributing share EUR hedged I Class distributing (A) UK reporting fund share I Class distributing (Q) UK reporting fund share GBP hedged I Class non-distributing share I Class non-distributing share BRL hedged I Class non-distributing share BRL hedged I Class non-distributing share EUR hedged	1,931,280 52,980 927,887 2,406,714 203,957 55,573 417 80,626,359 1,662,388 3,274,388 27,437 13,397,865 3,757,891 3,214,916 3,833,600 21,241,034 697,451 26,381,108 51,689 500 250,102 26,816,882 17,723 4,968,952	1,302,400 2,935 382,640 749,283 7,106 511,046 22,585,556 4,447,685 1,423,484 4,020,915 518,223 744,299 570,565 5,028,239 283,593 3,395,035 413,981 126,546 22,930 4,252,432 6,436 344,786	1,400,859 - 304,709 336,495 21,000 123,092 - 23,179,191 1,879,701 1,735,212 - 2,965,944 1,243,498 1,323,543 489,906 5,805,545 230,141 4,250,331 29,760 1 73,975 4,996,300 1,553 1,136,027	1,832,821 55,915 1,005,818 2,819,502 190,063 443,527 417 80,032,724 4,230,372 2,962,660 27,437 14,452,836 3,032,616 2,635,672 3,914,259 20,463,728 750,903 25,525,812 435,910 127,045 199,057 26,073,014 22,606 4,177,711
D Class non-distributing share D Class non-distributing share CHF hedged E Class non-distributing share X Class non-distributing share X Class non-distributing share AUD hedged World Technology Fund A Class distributing (A) share A Class distributing (A) UK reporting fund share A Class non-distributing share AUD hedged A Class non-distributing share AUD hedged A Class non-distributing share CNH hedged A Class non-distributing share SGD hedged A Class non-distributing share SGD hedged A Class non-distributing share SGD hedged A Class non-distributing share C Class non-distributing share D Class non-distributing share D Class non-distributing share E Class non-distributing share D Class non-distributing share E Class non-distributing share E Class non-distributing share EUR hedged I Class distributing (A) UK reporting fund share I Class distributing (Q) UK reporting fund share GBP hedged I Class non-distributing share I Class non-distributing share	1,931,280 52,980 927,887 2,406,714 203,957 55,573 417 80,626,359 1,662,388 3,274,388 27,437 13,397,865 3,757,891 3,214,916 3,833,600 21,241,034 697,451 26,381,108 51,689 500 250,102 26,816,882 17,723	1,302,400 2,935 382,640 749,283 7,106 511,046 22,585,556 4,447,685 1,423,484 4,020,915 518,223 744,299 570,565 5,028,239 283,593 3,395,035 413,981 126,546 22,930 4,252,432 6,436	1,400,859 - 304,709 336,495 21,000 123,092 - 23,179,191 1,879,701 1,735,212 - 2,965,944 1,243,498 1,323,543 489,906 5,805,545 230,141 4,250,331 29,760 1 73,975 4,996,300 1,553	1,832,821 55,915 1,005,818 2,819,502 190,063 443,527 417 80,032,724 4,230,372 2,962,660 27,437 14,452,836 3,032,616 2,635,672 3,914,259 20,463,728 750,903 25,525,812 435,910 127,045 199,057 26,073,014 22,606

Asia Pacific Equity Income Fund

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% c Ne Asset
	-			9	•	(332)	
	rities and Money Market Inst k Exchange Listing or Dealt			61 024	India ACC Ltd	1,692,004	1.1
Regulated Market	k Exchange Listing of Dealt	iii oii Anothe	1		Axis Bank Ltd	2,225,658	1.5
regulated Market					Bharti Airtel Ltd	2,067,422	1.4
UNDS				· · · · · · · · · · · · · · · · · · ·	HDFC Bank Ltd	2,214,291	1.5
	Hong Kong			· · · · · · · · · · · · · · · · · · ·	HEG Ltd	876,778	0.5
10.786	BlackRock Premier Funds -				ICICI Prudential Life Insurance	070,770	0.0
.0,.00	China A-Shares Fund [~]	3,491,116	2.37	201,002	Co Ltd	1,282,218	0.8
		0,101,110	2.07	115 943	Infosys Ltd	2,639,925	1.7
	Ireland				Larsen & Toubro Ltd	1,892,207	1.2
5,026	BlackRock ICS US Dollar Liquid			1	Petronet LNG Ltd	1,469,100	1.0
	Environmentally Aware Fund [~]	502,698	0.34		Tech Mahindra Ltd	1,515,758	1.0
Total Funds		3,993,814	2.71	,		17,875,361	12.1
OMMON / DDEEP	EDDED STOCKS (SHADES)				Indonesia	,,	
OWINON / PREFE	ERRED STOCKS (SHARES)			5 633 000	Bank Mandiri Persero Tbk PT	3,019,491	2.0
4 000 004	Australia	4 407 040	0.07	1 ' '	Indocement Tunggal Prakarsa	3,013,431	2.0
, ,	Australia & Navy Zagland	1,427,949	0.97	2,333,000	Tbk PT	1,931,017	1.3
176,674	Australia & New Zealand	0.000.007	0.05		IDKII		
246 042	Banking Group Ltd	3,326,807	2.25			4,950,508	3.3
	Brambles Ltd Goodman Group (Reit)	2,486,605 3,150,812	1.69 2.14		New Zealand		
	Kogan.com Ltd*	1,527,428	1.03	644,345	Spark New Zealand Ltd	1,960,374	1.3
	Nine Entertainment Co	1,527,420	1.03		Xero Ltd	1,376,339	0.9
1,004,710	Holdings Ltd	2,130,371	1.44			3,336,713	2.2
284 357	Northern Star Resources Ltd	2,122,449	1.44			0,000,710	
	Sonic Healthcare Ltd	2,365,947	1.60		Philippines		
	Star Entertainment Grp Ltd/The	1,739,748	1.18	2,212,840	Metropolitan Bank & Trust Co	2,464,466	1.6
,		20,278,116	13.74		Singapore		
		20,270,110	10.74	217,600	BOC Aviation Ltd*	1,886,549	1.2
	Cayman Islands			1,887,100	ComfortDelGro Corp Ltd*	1,959,644	1.3
	China Resources Land Ltd	3,073,269	2.08	3,646,943	Lendlease Global Commercial		
	CK Hutchison Holdings Ltd	2,410,141	1.63		REIT (Reit)	2,215,879	1.5
	ENN Energy Holdings Ltd*	1,700,750	1.15	1,309,400	Singapore		
	JD.com Inc	242,096	0.17		Telecommunications Ltd	2,430,166	1.6
	Tencent Holdings Ltd	7,669,961	5.20	178,900	United Overseas Bank Ltd	3,940,850	2.6
1,828,000	Topsports International	4 000 454	1.28			12,433,088	8.4
	Holdings Ltd	1,892,451			South Korea		
		16,988,668	11.51	19.015	Kakao Corp	1,488,178	1.0
	China				Samsung Electronics Co Ltd		
30,500	Asymchem Laboratories			,	(Pref)	2,398,479	1.6
	Tianjin Co Ltd	1,643,704	1.11	87,611	Samsung Electronics Co Ltd	5,253,672	3.5
464,798	Beijing New Building			·		9,140,329	6.2
	Materials Plc	2,197,230	1.49			0,140,020	0.2
3,798,000	China Construction Bank				Taiwan		
4 400 400	Corp 'H'	2,848,082	1.93		Accton Technology Corp	1,417,528	0.9
1,493,100	China Petroleum & Chemical	4 000 504	0.00	573,220	Taiwan Semiconductor		
4 004 000	Corp	1,023,524	0.69		Manufacturing Co Ltd	12,349,733	8.3
1,924,000	China Petroleum & Chemical	050 000	0.04			13,767,261	9.3
E00 E00	Corp 'H' Haier Smart Home Co Ltd 'H'	950,369	0.64		Thailand		
,		1,822,363	1.24	6 400 000	Land & Houses PCL	1 000 700	4 4
309,012	Han's Laser Technology Industry Group Co Ltd	2,381,482	1.62		Siam Commercial Bank	1,888,798	1.2
3 204 000	Jiangsu Expressway Co Ltd 'H'	3,427,667	2.32	040,300	PCL/The	2,490,027	1.
	LONGi Green Energy	J,721,001	2.02		. JE/THC		
100,040	Technology Co Ltd	2,072,419	1.41			4,378,825	2.9
510.000	PetroChina Co Ltd	465,873	0.32		United Kingdom		
	PetroChina Co Ltd 'H'	1,259,354	0.85	123,305	Prudential Plc	1,871,511	1.2
, ,	Shandong Linglong Tyre Co Ltd	946,824	0.64	457,180	Standard Chartered Plc	3,239,748	2.
, ::	3 3 3 7	21,038,891	14.26			5,111,259	3.4
	Hann Kan	_ 1,000,001	17.20	Total Common / Prefe	erred Stocks (Shares)	144,943,000	98.
100 000	Hong Kong	4 000 400	0.00			144,040,000	30.
	AIA Group Ltd	4,223,409	2.86	Total Transferable Se			
	BOC Hong Kong Holdings Ltd	2,804,793	1.90	Market Instruments A			
	Hang Lung Properties Ltd	1,855,056	1.26	Official Stock Exchand Dealt in on Another R	•	148,936,814	100.9
	Hua Hong Semiconductor Ltd	2,036,796	1.38		eguiateu iviai ket		
2/9.818	Link REIT (Unit) (Reit)	2,259,461	1.53	Total Portfolio		148,936,814	100.9
-,		40 470 545	8.93	I			
		13,179,515	0.93	Other Net Liebilities		(1 400 404)	(0
		13,179,515	0.93	Other Net Liabilities Total Net Assets (USI	2)	(1,400,101) 147,536,713	100.

 $^{\,\}tilde{}\,$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

Asia Pacific Equity Income Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

as at	20 1 60	i uai y	2022			
Currency	Purchases	Currency	y Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
	ed Share Cla		Sales	Counterparty	uate	עפט
AUD neut	9.785.497	USD	7,044,404	BNY Mellon	15/3/2022	41,316
USD	541.046	AUD	754,980	BNY Mellon	15/3/2022	(5,638)
	ised appreciat		734,300	DIVI WEIGH	13/3/2022	35,678
	ised appreciat					33,076
			0.004	DAD/ Mallan	451010000	
CNY USD	43,359 477	USD	6,804	BNY Mellon BNY Mellon	15/3/2022	53
			3,028	DINT WEILOIT	15/3/2022	(2)
	ised appreciat					51
	jed Share Cla					
EUR	6,977,272	USD	7,980,199	BNY Mellon	15/3/2022	(144,780)
USD	647,935	EUR	574,417	BNY Mellon	15/3/2022	2,874
	ised depreciat					(141,906)
HKD Hedo	jed Share Cla	iss				
HKD	29,678,630	USD	3,808,311	BNY Mellon	15/3/2022	(10,373)
USD	278,345	HKD	2,172,562	BNY Mellon	15/3/2022	325
Net unreal	ised depreciat	ion				(10,048)
SGD Hedg	ged Share Cla	iss				
SGD	66,378,306	USD	49,466,809	BNY Mellon	15/3/2022	(583,297)
USD	4,263,530	SGD	5,761,972	BNY Mellon	15/3/2022	20,192
Net unreal	ised depreciat	ion				(563,105)
ZAR Hedg	ed Share Cla	ISS				
USD	148,856	ZAR	2,271,303	BNY Mellon	15/3/2022	2,066
ZAR	27,958,401	USD	1,843,143	BNY Mellon	15/3/2022	(36,260)
Net unreal	ised depreciat	ion				(34,194)
Total net u	nrealised depi	reciation				(713,524)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Financials	24.36
Information Technology	21.06
Industrials	14.20
Communication Services	12.03
Real Estate	9.79
Consumer Discretionary	5.54
Materials	3.90
Energy	3.50
Healthcare	2.71
Investment Funds	2.71
Utilities	1.15
Other Net Liabilities	(0.95)
	100.00

Asian Dragon Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% 0 No Asset
Transferable Secu	rities and Money Market Inst	ruments Adr	nitted	1,587,505	Link REIT (Unit) (Reit)	12,818,711	1.2
	k Exchange Listing or Dealt i	in on Anothe	r	3,969,000	SJM Holdings Ltd	2,234,774	0.2
Regulated Market						68,612,022	6.8
FUNDS					India		
	Ireland			1.863.867	Axis Bank Ltd	18,364,705	1.8
248 543	BlackRock ICS US Dollar Liquid			1 ' '	Bandhan Bank Ltd	12,932,807	1.3
2.0,0.0	Environmentally Aware Fund	24,858,016	2.49		Godrej Properties Ltd	7,244,330	0.7
Tatal Francis				669,255	HDFC Bank Ltd	12,668,301	1.3
Total Funds		24,858,016	2.49	5,659,716	Mahindra & Mahindra Financial		
OMMON / DDEED	RRED STOCKS (SHARES)				Services Ltd	10,910,430	1.
CONTINION / PREFE				365,743	Reliance Industries Ltd	11,453,449	1.
0.040.000	Bermuda	40 774 770	4.00	2,021,933	Zee Entertainment		
2,348,000	China Resources Gas Group Ltd	10,771,772	1.08		Enterprises Ltd	6,151,870	0.
	Cayman Islands					79,725,892	8.
1,754,992	Alibaba Group Holding Ltd	23,401,448	2.35		Indonesia		
66,652	Alibaba Group Holding Ltd ADR	7,007,791	0.70	40.700.000	Indonesia	22 020 000	_
4,021,000	China Mengniu Dairy Co Ltd	26,113,796	2.62		Bank Central Asia Tbk PT	23,936,969	2.
3,862,666	China Resources Land Ltd*	18,783,245	1.89	29,220,000	Bank Mandiri Persero Tbk PT	15,660,471	1.
2,957,500	CK Hutchison Holdings Ltd	20,720,907	2.08			39,597,440	3.
1,222,900	ENN Energy Holdings Ltd*	17,746,139	1.78		Singapore		
619,803	JD.com Inc	22,144,658	2.22	2 277 600	Oversea-Chinese Banking		
1,413,416	Li Ning Co Ltd	14,044,664	1.41	2,211,000	Corp Ltd	19,575,436	1.
644,700	Meituan 'B'	14,206,618	1.43		COIP Liu	19,373,430	
864,500	NetEase Inc	16,870,763	1.70		South Korea		
172,917	Pinduoduo Inc ADR	8,822,225	0.89	142,819	Kakao Corp	11,177,500	1
567,080	Tencent Holdings Ltd	30,565,575	3.07	898,404	Samsung Electronics Co Ltd	53,873,602	5
7,323,000	Topsports International			260,356	Samsung Electronics Co Ltd		
	Holdings Ltd*	7,581,191	0.76		(Pref)	14,313,246	1
		228,009,020	22.90	56,122	Samsung Fire & Marine		
		220,000,020			Insurance Co Ltd	8,891,954	0
	China			29,667	Samsung SDI Co Ltd	13,521,450	1.
	Anhui Conch Cement Co Ltd 'H'	11,806,773	1.19	349,009	Shinhan Financial Group Co Ltd	11,335,136	1
	China Construction Bank Corp 'H'	21,668,068	2.18	62,552	SK Innovation Co Ltd	10,430,969	1.
	China Molybdenum Co Ltd	9,677,989	0.97			123,543,857	12
	China Molybdenum Co Ltd 'H'	6,008,046	0.60			.20,0 .0,00.	
10,769,800	China Petroleum &				Taiwan		
	Chemical Corp	7,382,728	0.74		Accton Technology Corp	11,460,671	1.
10,696,000	China Petroleum & Chemical				Hiwin Technologies Corp	10,048,072	1
	Corp 'H'	5,283,340	0.53	4,345,952	Taiwan Semiconductor		
312,710	China Tourism Group Duty				Manufacturing Co Ltd	93,631,325	9
	Free Corp Ltd	10,025,087	1.01	642,000	Yageo Corp	10,339,323	1
	China Yangtze Power Co Ltd	13,229,999	1.33			125,479,391	12
	Eve Energy Co Ltd	6,428,552	0.65		Theiland	· · · · · ·	
	GoerTek Inc	9,476,090	0.95	0.440.400	Thailand	10 705 111	
1,172,600	Hangzhou Silan				CP ALL PCL	12,795,444	1
	Microelectronics	40 570 040	4.00	12,310,100	FIIPUL	14,881,373	1
	Co Ltd	10,579,616	1.06			27,676,817	2
1,417,168	Han's Laser Technology	40.004.770	4.40		United Kingdom		
4.055.000	Industry Group Co Ltd	10,921,776	1.10	857 016	Prudential Plc	13,021,363	1
1,255,996	LONGi Green Energy	15 444 444	1.55		Standard Chartered Plc	18,174,759	1.
0.000.000	Technology Co Ltd	15,444,111	1.55	2,004,140	Standard Ghartered Fie		
2,239,900	Ming Yang Smart Energy	0 112 456	0.04			31,196,122	3
E00 000	Group Ltd	9,113,456	0.91		United States		
	WuXi AppTec Co Ltd Zijin Mining Group Co Ltd	9,852,446	0.99	253.946	Air Lease Corp 'A'	10,754,613	1.
, ,	, , ,	9,783,710	0.98		Yum China Holdings Inc	17,377,598	1
0,596,000	Zijin Mining Group Co Ltd 'H'	9,774,377	0.98				
		176,456,164	17.72	T. 10	101 1 (0)	28,132,211	2
	Hong Kong			Total Common / Prefe	rred Stocks (Shares)	958,776,144	96
		12 002 042	1.31	Total Transferable Se	curities and Money		
1.250 600	AIA Group Ltd	13,002.943					
1,250,600 4.464.000		13,002,943 16.052.046		Market Instruments A			
	BOC Hong Kong Holdings Ltd*	16,052,046 12,039,188	1.61 1.21		ge Listing or	983,634,160	98.

 $^{^{\}circ}$ Investment in connected party fund, see further information in Note 11. * All or a portion of this security represents a security on loan.

Asian Dragon Fund continued

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets
Other Transferable S	Securities		
COMMON STOCKS 9.828.600	S (SHARES) Hong Kong Euro-Asia Agricultural Holdings		
	Co Ltd**	_	0.00
	Indonesia		
643,857,973	PT Aplikasi Karya Anak Bangsa**	16,933,465	1.70
Total Common Stocks	s (Shares)	16,933,465	1.70
Total Other Transferal	ble Securities	16,933,465	1.70
Total Portfolio		1,000,567,625	100.47
Other Net Liabilities		(4,718,776)	(0.47)
Total Net Assets (USE	0)	995,848,849	100.00

^{**} Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised appreciation/			
Currency	Purchases	Currency	/ Sales	Counterparty	Maturity date	(depreciation) USD			
	jed Share Cla			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					
AUD	4,948,100	USD	3,562,118	BNY Mellon	15/3/2022	20,823			
USD	301,050	AUD	419,677	BNY Mellon	15/3/2022	(2,840)			
Net unreal	ised appreciat	ion				17,983			
CHF Hedg	ed Share Cla	ISS							
CHF	4,060,558	USD	4,394,191	BNY Mellon	15/3/2022	29,630			
USD	338,243	CHF	312,221	BNY Mellon	15/3/2022	(1,910)			
Net unreal	ised appreciat	ion				27,720			
EUR Hedg	jed Share Cla	ISS							
EUR	28,331,949	USD	32,402,687	BNY Mellon	15/3/2022	(586,146)			
USD	2,671,808	EUR	2,369,230	BNY Mellon	15/3/2022	11,204			
Net unreal	ised depreciat	ion				(574,942)			
PLN Hedg	ed Share Cla	ss							
PLN	56,428,226	USD	13,572,237	BNY Mellon	15/3/2022	(83,817)			
USD	472,152	PLN	1,950,337	BNY Mellon	15/3/2022	5,953			
Net unreal	ised depreciat	ion				(77,864)			
SGD Hedg	ged Share Cla	iss							
SGD	147,752,115	USD	110,107,636	BNY Mellon	15/3/2022	(1,297,351)			
USD	8,507,523	SGD	11,491,054	BNY Mellon	15/3/2022	45,070			
Net unreal	ised depreciat	ion				(1,252,281)			
Total net unrealised depreciation (

Contracts For Difference as at 28 February 2022

Holding	Description	Counterparty	Unrealised depreciation USD
	Singapore		
70,800	Oversea-Chinese Banking		
	Corp Ltd	JP Morgan	(82,439)
			(82,439)
	United Kingdom		
74,621	Prudential Plc	JP Morgan	(131,675)
			(131,675)
Total			(214,114)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Information Technology	24.61
Financials	21.71
Consumer Discretionary	14.43
Industrials	6.83
Communication Services	6.51
Utilities	5.40
Energy	4.96
Materials	4.72
Real Estate	3.91
Consumer Staples	3.91
Investment Funds	2.49
Healthcare	0.99
Other Net Liabilities	(0.47)
	100.00

Asian Growth Leaders Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Assets
	rities and Money Market Ins k Exchange Listing or Dealt				Housing Development Finance Corp Ltd Mahindra & Mahindra Financial	30,236,096	2.6
•					Services Ltd	8,488,767	0.73
FUNDS					Tech Mahindra Ltd	11,302,753	0.9
050 707	Ireland			516,331	Titan Co Ltd	17,450,645	1.5
658,707	BlackRock ICS US Dollar Liquid	CE 000 C00	F 00			122,979,587	10.6
	Environmentally Aware Fund [~]	65,880,688	5.69		Indonesia		
Total Funds		65,880,688	5.69	35,162,900	Astra International Tbk PT	14,195,365	1.2
COMMON STOCK	S (SHARES)			l ' '	Bank Central Asia Tbk PT	29,029,307	2.5
	Cayman Islands			8,957,900	Semen Indonesia Persero	4 400 000	
663 000	Alchip Technologies Ltd	25,422,678	2.20		Tbk PT	4,489,238	0.3
	China Mengniu Dairy Co Ltd	24,210,950	2.09			47,713,910	4.1
	CK Hutchison Holdings Ltd	16,618,763	1.43		Singapore		
3,824,000	Haidilao International			3,912,400	Oversea-Chinese Banking		
	Holding Ltd*	8,769,115	0.76	, ,	Corp Ltd	33,626,158	2.9
	JD.com Inc	1,639,761	0.14	1,018,500	United Overseas Bank Ltd*	22,435,750	1.9
	Li Ning Co Ltd	26,739,608	2.31			56,061,908	4.8
	Pinduoduo Inc ADR	19,295,050	1.67		O a sattle 14 a see a	30,001,000	
963,800	Tencent Holdings Ltd	51,948,758	4.49	1 504 757	South Korea	00 224 104	7 7
		174,644,683	15.09		Samsung Electronics Co Ltd SK Innovation Co Ltd	90,234,104 18,290,215	7.7 1.5
	China			109,002	Six iiiiovation Go Eta		
332,397	BYD Co Ltd	13,134,787	1.14			108,524,319	9.3
32,463,000	China Construction Bank				Taiwan		
	Corp 'H'	24,343,675	2.10		Formosa Plastics Corp	26,883,887	2.3
	East Money Information Co Ltd	21,659,018	1.87	4,917,000	Taiwan Semiconductor		
, ,	GoerTek Inc	17,318,822	1.50		Manufacturing Co Ltd	105,934,264	9.1
	Haier Smart Home Co Ltd	21,221,106	1.83	922,000	Yageo Corp	14,848,685	1.2
	Industrial Bank Co Ltd Inner Mongolia Yili Industrial	29,532,197	2.55			147,666,836	12.7
7,250,410	Group Co Ltd	45,362,905	3.92		Thailand		
8 635 919	Ming Yang Smart Energy	45,502,905	3.32	9 903 600	CP ALL PCL	20,610,396	1.7
0,000,010	Group Ltd	35,136,867	3.04	11,553,000		13,966,134	1.2
4.433.391	Shandong Sinocera Functional	00,100,001	0.01	,,,,,,,,	-	34,576,530	2.9
,,	Material Co Ltd	26,088,551	2.25			34,370,330	2.5
47,354,000	Sinopec Shanghai				United Kingdom		
	Petrochemical Co Ltd 'H'	10,665,205	0.92	1,232,031	Prudential Plc	18,699,642	1.6
	Sungrow Power Supply Co Ltd	21,930,754	1.89		United States		
6,694,600	Xinjiang Goldwind Science &	15.011.015	4.07	551,556	Air Lease Corp 'A'	23,358,396	2.0
	Technology Co Ltd	15,844,815	1.37	116,334	Wolfspeed Inc	11,796,268	1.0
		282,238,702	24.38			35,154,664	3.0
	Hong Kong			Total Common Stocks	(Shares)	1,078,837,667	93.1
	AIA Group Ltd	12,543,380	1.08	Total Transferable Se	` ,	, -, ,	
	BOC Hong Kong Holdings Ltd	20,464,200	1.77	Market Instruments A			
3,390,000	Hua Hong Semiconductor Ltd	17,569,306	1.52	Official Stock Exchan			
		50,576,886	4.37	Dealt in on Another R		1,144,718,355	98.8
	India			Total Portfolio		1,144,718,355	98.8
1,560,389	Bharti Airtel Ltd	14,216,887	1.23				
	HDFC Bank Ltd	41,284,439	3.56	Other Net Assets		12,991,235	1.1
		•		Total Net Assets (USI	D)	1,157,709,590	100.0

[~] Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

Asian Growth Leaders Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency		Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
	ed Share Cla			ooumor party	www	
AUD	17,766,203	USD	12,790,522	BNY Mellon	15/3/2022	74,062
USD	871,730	AUD	1,216,325	BNY Mellon	15/3/2022	(9,015)
Net unreali	sed appreciat	ion				65,047
CHF Hedg	ed Share Cla	SS				
CHF	25,866,074	USD	27,991,409	BNY Mellon	15/3/2022	188,682
USD	2,008,347	CHF	1,853,886	BNY Mellon	15/3/2022	(11,392)
Net unreali	sed appreciat	ion				177,290
EUR Hedg	ed Share Cla	ISS				
EUR	56,453,436	USD	64,514,944	BNY Mellon	15/3/2022	(1,118,235)
USD	9,851,908	EUR	8,707,442	BNY Mellon	15/3/2022	73,584
Net unreali	sed depreciat	ion				(1,044,651)
GBP Hedg	ed Share Cla	iss				
GBP	2,472,336	USD	3,353,827	BNY Mellon	15/3/2022	(37,765)
USD	227,303	GBP	168,524	BNY Mellon	15/3/2022	1,267
Net unreali	sed depreciat	ion				(36,498)
SGD Hedg	ed Share Cla	iss				
SGD	41,002,013	USD	30,555,667	BNY Mellon	15/3/2022	(360,223)
USD	2,110,023	SGD	2,850,005	BNY Mellon	15/3/2022	11,170
Net unreali	sed depreciat	ion				(349,053)
Total net ur	nrealised depi	reciation				(1,187,865)

Contracts For Difference as at 28 February 2022

Holding	Description	Counterparty	Unrealised depreciation USD
	United Kingdom		
231,350	Prudential Plc	JP Morgan	(408,235)
Total			(408,235)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Information Technology	25.44
Financials	25.24
Consumer Discretionary	10.58
Industrials	9.75
Consumer Staples	7.79
Materials	5.88
Communication Services	5.72
Investment Funds	5.69
Energy	2.79
Other Net Assets	1.12
	100.00

Asian High Yield Bond Fund

Holding	g Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	
Transferable Sec	urities and Money Market Ins				Greenland Global Investment	· · · · ·	
to an Official Sto Regulated Marke	ck Exchange Listing or Dealt t	in on Anothe	r	USD 9,833,000	Ltd 6.125% 22/4/2023* Greenland Global Investment	10,815,900	0.34
FUNDS				USD 5,000,000	Ltd 6.75% 26/9/2023* Greenland Global Investment	7,468,164	0.24
2,676,710	Ireland BlackRock ICS US Dollar Liquid			USD 4,500,000	Ltd 6.75% 3/3/2024 Greenland Global Investment	3,750,000	0.12
Total Funds	Environmentally Aware Fund [~]		8.48 8.48	USD 6,750,000	Ltd 7.25% 22/1/2025* Haimen Zhongnan Investment	3,327,750	0.1
		267,711,373	0.40		Development International Co Ltd 11.5% 7/4/2024	2,261,250	0.0
BONDS	Australia			USD 4,000,000	Hejun Shunze Investment Co Ltd (Defaulted) 8.85%	_,,	0.0
AUD 3,000,000	Afterpay Ltd 12/3/2026 (Zero Coupon)	2,200,084	0.07	LISD 1 262 000	10/1/2022 Hong Seng Ltd 9.875%	700,000	0.0
	Bermuda				27/8/2022	385,215	0.0
USD 5,324,000	Hopson Development Holdings Ltd 7% 18/5/2024*	4,232,580	0.13		Huarong Finance 2017 Co Ltd FRN 7/11/2022 (Perpetual)*	4,386,697	0.1
USD 5,535,000	Hopson Development Holdings Ltd 8% 6/1/2023	5,431,219	0.17	USD 3,851,000	Huarong Finance 2019 Co Ltd 2.125% 30/9/2023	3,711,401	0.1
USD 19,000,000	Luye Pharma Group Ltd 1.5% 9/7/2024	19,085,880	0.61	USD 3,851,000	Huarong Finance 2019 Co Ltd 3.75% 29/5/2024	3,764,353	0.
	3/1/2024	28,749,679	0.91	USD 7,500,000	Huarong Finance II Co Ltd 4.625% 3/6/2026*	7,256,250	
LICD 24 000 000	British Virgin Islands			USD 13,212,000	Huarong Finance II Co Ltd 5% 19/11/2025	13,046,850	
	1MDB Global Investments Ltd 4.4% 9/3/2023	23,788,320	0.75	USD 13,233,000	Huarong Finance II Co Ltd		
	Central Plaza Development Ltd FRN 14/11/2024 (Perpetual)	7,787,500	0.25	USD 1,600,000	5.5% 16/1/2025* Knight Castle Investments Ltd	13,307,436	
USD 7,837,000	Champion Path Holdings Ltd 4.5% 27/1/2026*	6,857,375	0.22	USD 11,179,000	(Defaulted) 7.99% 23/1/2021 Lai Fung Bonds 2018 Ltd	1,146,640	0.
USD 23,000,000	Champion Path Holdings Ltd 4.85% 27/1/2028*	18,758,972	0.59	USD 4,300,000	5.65% 18/1/2023 LS Finance 2017 Ltd 4.8%	10,742,013	0.
HKD 33,000,000	O China Conch Venture Holdings International Ltd 5/9/2023	-,,-		USD 17.030.000	18/6/2026 LS Finance 2025 Ltd 4.5%	3,929,125	0.
1160 6 200 000	(Zero Coupon)	4,843,700	0.15		26/6/2025 New Lion Bridge Co Ltd 5.8%	15,646,313	0.
	O Coastal Emerald Ltd FRN 1/8/2024 (Perpetual)	8,250,631	0.26		31/8/2022	10,896,594	0
	O CP Foods Capital Ltd 0.5% 18/6/2025	18,598,860	0.59		New Lion Bridge Co Ltd 6.5% 31/3/2022	1,688,750	0
HKD 73,000,000	Orystal Idea Group Ltd 2.25% 31/10/2022	8,309,568	0.26		New Metro Global Ltd 4.5% 2/5/2026	1,118,015	0.
USD 17,880,000	Easy Tactic Ltd 8.125% 27/2/2023	4,470,000	0.14	USD 3,743,000	New Metro Global Ltd 4.625% 15/10/2025*	2,133,510	0.
USD 7,000,000	Easy Tactic Ltd 8.625% 27/2/2024	1,680,000	0.05	USD 8,677,000	New Metro Global Ltd 5% 8/8/2022	6,854,830	0.
USD 5,800,000	Easy Tactic Ltd 9.125% 28/7/2022	1,682,000	0.05	USD 8,789,000	New Metro Global Ltd 6.5% 20/5/2022*	7,294,870	
USD 5,400,000	Easy Tactic Ltd 11.625%			USD 4,550,000	New Metro Global Ltd 6.8%		
USD 23,141,000	3/9/2024* D Easy Tactic Ltd 11.75%	1,296,000	0.04	USD 9,549,000	5/8/2023* NWD Finance BVI Ltd FRN	2,900,625	
USD 2,000,000	2/8/2023* Easy Tactic Ltd 12.375%	5,785,250	0.18	USD 13,872,000	10/3/2028 (Perpetual) NWD Finance BVI Ltd 4.8%	9,083,486	
USD 18,005,000	18/11/2022 Estate Sky Ltd 5.45% 21/7/2025	620,000 17,586,384	0.02 0.56	USD 7,000,000	9/9/2023 (Perpetual)* Peak RE Bvi Holding Ltd FRN	12,523,503	0.
HKD 48,000,000	Farsail Goldman International Ltd 7% 24/11/2026	4,268,998	0.14	USD 200,000	28/10/2025 (Perpetual) Prime Bloom Holdings Ltd	7,113,750	0
USD 3,200,000	Fortune Star BVI Ltd 5% 18/5/2026*	2,957,920	0.09	USD 4 150 000	6.95% 5/7/2022 Radiance Capital Investments	35,062	0
USD 27,550,000	Fortune Star BVI Ltd 5.05% 27/1/2027*	25,070,500	0.79		Ltd 8.8% 17/9/2023* RKP Overseas Finance 2016	3,841,541	0.
USD 700,000	Fortune Star BVI Ltd 5.95%			000 7,000,000	A Ltd 7.95%	E 460 000	^
USD 24,210,000	29/1/2023 Fortune Star BVI Ltd 5.95%	692,650	0.02	USD 5,000,000	17/8/2022 (Perpetual)* RKPF Overseas 2019 A Ltd	5,460,000	
USD 200,000	19/10/2025 Fortune Star BVI Ltd 6.75%	23,471,595	0.74	USD 5,969,000	5.9% 5/3/2025 RKPF Overseas 2019 A Ltd	4,087,500	
USD 21,921,000	2/7/2023 Fortune Star BVI Ltd 6.85%	198,900	0.01	USD 24,900,000	6% 4/9/2025 RKPF Overseas 2019 A Ltd	4,879,657	0.
	2/7/2024* O Greenland Global Investment	21,800,434	0.69		6.7% 30/9/2024 RKPF Overseas 2019 A Ltd	20,978,250	0.
10,301,000	Ltd 5.875% 3/7/2024	12,285,750	0.39	1,700,000	7.875% 1/2/2023*	13,299,240	0.4

[~] Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Assets
USD 10 300 000	Sino-Ocean Land Treasure			USD 7 079 000	China Aoyuan Group Ltd		
10,000,000	Finance II Ltd 5.95% 4/2/2027*	9,192,750	0.29	000 7,070,000	6.2% 24/3/2026	1,309,615	0.04
USD 2,500,000	Sino-Ocean Land Treasure IV			USD 12,787,000	China Aoyuan Group Ltd		
	Ltd 2.7% 13/1/2025	2,123,750	0.07		7.95% 19/2/2023	2,429,530	0.08
USD 2,000,000	Sino-Ocean Land Treasure IV	4 570 000	0.05	USD 4,552,000	China Aoyuan Group Ltd	040 400	0.00
LISD 11 520 383	Ltd 4.75% 14/1/2030* Star Energy Geothermal	1,570,000	0.05	LISD 2 073 000	(Defaulted) 7.95% 21/6/2024 China Aoyuan Group Ltd	842,120	0.03
000 11,020,000	Wayang Windu Ltd 6.75%			000 2,070,000	(Defaulted) 8.5% 23/1/2022	414,600	0.0
	24/4/2033*	12,276,351	0.39	USD 4,250,000	China Evergrande Group	,000	0.0
USD 7,955,000	Studio City Co Ltd 7%				8.75% 28/6/2025	658,750	0.0
	15/2/2027*	7,905,281	0.25	USD 25,500,000	China Evergrande Group		
USD 1,200,000	Studio City Finance Ltd 5% 15/1/2029*	931,050	0.03	LICD 9 274 000	10% 11/4/2023 China Evergrande Group	3,697,500	0.1
USD 4 894 000	Studio City Finance Ltd '144A'	931,030	0.03	030 0,374,000	11.5% 22/1/2023	1,297,970	0.0
.,001,000	5% 15/1/2029	3,797,132	0.12	USD 5,000,000	China Evergrande Group	.,20.,0.0	0.0
USD 7,500,000	Studio City Finance Ltd 6%				12% 22/1/2024	775,000	0.0
	15/7/2025*	6,956,925	0.22	USD 15,803,000	China Hongqiao Group Ltd		
USD 6,310,000	Sun Hung Kai & Co BVI Ltd 5%	0.000.440	0.00	1100 0 500 000	6.25% 8/6/2024	15,743,739	0.5
118D 3 000 000	7/9/2026 Tsinghua Unic Ltd (Defaulted)	6,302,113	0.20	USD 3,500,000	China Hongqiao Group Ltd 7.125% 22/7/2022*	3,526,250	0.1
000 2,000,000	5.375% 31/1/2023	1,351,250	0.04	USD 3.200.000	China Hongqiao Group Ltd	5,520,250	0.1
USD 17,100,000	Viva Biotech Investment	.,00.,200	0.0 .	002 0,200,000	7.375% 2/5/2023*	3,241,656	0.1
	Management Ltd 1%			USD 11,093,000	China SCE Group Holdings Ltd		
	30/12/2025	13,693,098	0.43		5.95% 29/9/2024	7,154,985	0.2
USD 6,000,000	Wanda Properties International	E E90 200	0.10	USD 8,224,000	China SCE Group Holdings Ltd	E 079 220	0.1
LISD 11 953 000	Co Ltd 7.25% 29/1/2024* Wanda Properties Overseas	5,580,300	0.18	LISD 8 357 000	7% 2/5/2025 China SCE Group Holdings Ltd	5,078,320	0.1
000 11,900,000	Ltd 6.875% 23/7/2023*	11,271,679	0.36	000 0,007,000	7.25% 19/4/2023*	5,891,685	0.1
USD 3,000,000	Wealth Driven Ltd 5.5%	,,		USD 10,433,000	China SCE Group Holdings Ltd	-,,	
	17/8/2023*	2,946,000	0.09		7.375% 9/4/2024	6,937,945	0.2
USD 8,300,000	Weimob Investment Ltd		2.40	HKD 37,000,000	China Yuhua Education Corp	4 000 445	
	7/6/2026 (Zero Coupon)	5,955,250	0.19	1150 £ 000 000	Ltd 0.9% 27/12/2024 CIFI Holdings Group Co Ltd	4,003,415	0.1
		532,748,776	16.87	000 3,000,000	FRN 24/8/2022 (Perpetual)*	4,462,500	0.1
	Cayman Islands			USD 8,874,000	CIFI Holdings Group Co Ltd	., ,	
USD 1,320,000	AC Energy Finance				4.45% 17/8/2026*	6,722,055	0.2
	International Ltd 5.1%	1 207 006	0.04	USD 4,000,000	CIFI Holdings Group Co Ltd		
LISD 27 779 000	25/11/2025 (Perpetual) ACEN Finance Ltd 4% 8/3/2025	1,297,906	0.04	LICD 4 272 000	5.25% 13/5/2026 CIFI Holdings Group Co Ltd	3,060,000	0.1
00D 21,110,000	(Perpetual)*	24,584,415	0.78	030 4,373,000	5.5% 23/1/2023*	4,093,270	0.1
USD 5,000,000	Agile Group Holdings Ltd FRN			USD 8,000,000	CIFI Holdings Group Co Ltd	.,000,2.0	٠.
	4/12/2023 (Perpetual)	1,400,000	0.04		5.95% 20/10/2025*	6,260,000	0.2
USD 11,498,000	Agile Group Holdings Ltd	0.700.005	0.04	USD 1,500,000	CIFI Holdings Group Co Ltd		
118D 4 000 000	4.85% 31/8/2022* Agile Group Holdings Ltd 5.5%	6,786,695	0.21	LICD 40 402 000	6% 16/7/2025	1,181,250	0.0
03D 4,000,000	21/4/2025	1,521,000	0.05	USD 19,483,000	CIFI Holdings Group Co Ltd 6.45% 7/11/2024*	16,122,183	0.5
USD 8,000,000	Agile Group Holdings Ltd 5.5%	.,02.,000	0.00	USD 17.030.000	CIFI Holdings Group Co Ltd	10,122,103	0.0
	17/5/2026*	3,080,000	0.10	, ,	6.55% 28/3/2024*	14,390,350	0.4
USD 2,696,000	Ahli United Sukuk Ltd FRN			USD 18,030,000	Country Garden Holdings Co		
LICD 20 700 000	17/6/2026 (Perpetual)	2,642,668	0.08		Ltd 5.125% 17/1/2025*	13,973,250	0.4
USD 20,700,000	Anton Oilfield Services Group/ Hong Kong 7.5% 2/12/2022	19,777,970	0.63	USD 10,329,000	Dexin China Holdings Co Ltd	6 770 204	0 1
USD 18.530.000	AYC Finance Ltd 3.9%	19,777,970	0.03	LISD 6 000 000	9.95% 3/12/2022 eHi Car Services Ltd	6,779,284	0.2
	23/9/2026 (Perpetual)*	15,750,500	0.50	000 0,000,000	7% 21/9/2026	5,022,000	0.1
USD 6,000,000	Central China Real Estate Ltd			USD 25,180,000	eHi Car Services Ltd	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
	6.875% 8/8/2022*	3,960,000	0.13		7.75% 14/11/2024	23,782,510	0.7
USD 4,669,000	Central China Real Estate Ltd 7.25% 24/4/2023	2,614,640	0.08	SGD 11,250,000	ESR Cayman Ltd FRN	0.044.050	0.0
USD 8 263 000	Central China Real Estate Ltd	2,014,040	0.06	1190 5 400 000	2/3/2026 (Perpetual) ESR Cayman Ltd 1.5%	8,314,959	0.2
000 0,200,000	7.25% 13/8/2024	3,800,980	0.12	03D 3,400,000	30/9/2025	5,408,640	0.1
USD 2,253,000	Central China Real Estate Ltd			USD 4,000,000	Fantasia Holdings Group Co	0, 100,0 10	٠.
	7.65% 27/8/2023	1,103,970	0.03		Ltd (Defaulted) 6.95%		
USD 3,429,000	Central China Real Estate Ltd	1 000 057	0.05		17/12/2021	910,000	0.0
IISD 6 071 000	7.75% 24/5/2024* Central China Real Estate I td	1,603,057	0.05	USD 5,000,000	Fantasia Holdings Group Co	1 407 500	^ ^
0,971,000 טאָר, אַ פֿי	Central China Real Estate Ltd 7.9% 7/11/2023	3,346,080	0.11	118D & 600 000	Ltd 7.95% 5/7/2022 Fantasia Holdings Group Co	1,137,500	0.0
USD 6,000.000	China Aoyuan Group Ltd	3,3 10,000	5.11	030,000,000	Ltd 9.25% 28/7/2023	1,236,130	0.0
-,-,-,-,-	(Defaulted) 4.2% 20/1/2022*	1,200,000	0.04	USD 9,860,000	Fantasia Holdings Group Co	.,_00,100	0.0
LISD 14 173 000	China Aoyuan Group Ltd			, ,	Ltd 9.875% 19/10/2023	2,165,626	0.0
000 14,170,000		0.700.705	0.00	LICD 2 400 000	Fantasia Holdings Group Co		
000 14,170,000	5.375% 13/9/2022	2,763,735	0.09	05D 3,400,000	Ltd 10.875% 2/3/2024	773,500	0.0

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Portfolio of Inv	vestments 28 Februa	ry 2022					
		Market Value	% of Net			Market Value	% of Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
USD 4,500,000	Fantasia Holdings Group Co Ltd 11.75% 17/4/2022	1,023,750	0.03	USD 11,400,000	Modern Land China Co Ltd (Defaulted) 26/2/2022		
	Fantasia Holdings Group Co Ltd 11.875% 1/6/2023	1,465,100	0.05	USD 5,300,000	(Zero Coupon) Modern Land China Co Ltd	2,200,200	0.07
	Fantasia Holdings Group Co Ltd 12.25% 18/10/2022	1,319,500	0.04	USD 18,755,000	9.8% 11/4/2023 Modern Land China Co Ltd	1,060,000	0.03
	FWD Group Ltd FRN 15/6/2022 (Perpetual)	3,470,010	0.11	USD 4,362,000	11.5% 13/11/2022 Modern Land China Co Ltd	3,751,000	0.12
	FWD Ltd FRN 1/2/2023 (Perpetual)	2,262,976	0.07	USD 8,421,000	(Defaulted) 12.85% 25/10/2021 PCGI Intermediate Holdings III	829,325	0.03
	Greentown China Holdings Ltd 4.7% 29/4/2025*	9,650,000	0.31	USD 9,000,000	Ltd 4.5% 23/8/2026 PCPD Capital Ltd 5.125%	8,336,790	0.26
	Haidilao International Holding Ltd 2.15% 14/1/2026*	13,234,500	0.42	USD 1,839,862	18/6/2026* Pearl Holding II Ltd 6%	9,000,000	0.28
USD 20,400,000	Hansoh Pharmaceutical Group Co Ltd 22/1/2026			USD 1,465,280	30/3/2022 (Perpetual) Pearl Holding III Ltd 9%	91,736	0.00
USD 6,735,000	(Zero Coupon) Hilong Holding Ltd '144A'	18,552,576	0.59	USD 7,000,000	22/10/2025 Powerlong Real Estate	1,027,278	0.03
USD 20,024,000	9.75% 18/11/2024 Hilong Holding Ltd 9.75%	5,657,400	0.18	USD 10,955,000	Holdings Ltd 4.9% 13/5/2026* Powerlong Real Estate	3,220,000	0.10
USD 9,500,000	18/11/2024 Kaisa Group Holdings Ltd	16,132,436	0.51	USD 10,250,000	Holdings Ltd 5.95% 30/4/2025* Powerlong Real Estate	5,367,950	0.17
USD 12,250,000	9.75% 28/9/2023 Kaisa Group Holdings Ltd	2,176,355	0.07	USD 12,050,000	Holdings Ltd 6.25% 10/8/2024 Powerlong Real Estate	5,535,000	0.18
USD 10,900,000	10.875% 23/7/2023 Kaisa Group Holdings Ltd	2,826,014	0.09	USD 6,935,000	Holdings Ltd 6.95% 23/7/2023* Redco Properties Group Ltd	7,109,500	0.23
USD 2,152,000	11.5% 30/1/2023 Kaisa Group Holdings Ltd	2,507,000	0.08	USD 4,679,000	11% 6/8/2022 Redsun Properties Group Ltd	1,768,754	0.06
USD 5,950,000	11.95% 22/10/2022 King Talent Management Ltd	505,720	0.02	USD 1,300,000	9.7% 16/4/2023 Redsun Properties Group Ltd	1,403,700	0.04
USD 20,705,000	FRN 4/12/2022 (Perpetual) KWG Group Holdings Ltd	5,559,531	0.18	USD 17,405,000	9.95% 11/4/2022* Ronshine China Holdings Ltd	845,000	0.03
USD 5,000,000	5.875% 10/11/2024* KWG Group Holdings Ltd 6%	8,592,575	0.27	USD 25,539,000	7.35% 15/12/2023 Ronshine China Holdings Ltd	4,264,225	0.14
USD 8,454,000	15/9/2022* KWG Group Holdings Ltd	3,200,000	0.10		8.95% 22/1/2023* Seazen Group Ltd 6% 12/8/2024*	7,776,625 4,466,085	0.25 0.14
USD 7,058,000	6.3% 13/2/2026 KWG Group Holdings Ltd 7.875% 1/9/2023*	3,552,793 3,350,927	0.11		Shimao Group Holdings Ltd 3.45% 11/1/2031* Shimao Group Holdings Ltd	1,987,500	0.06
USD 4,000,000	Logan Group Co Ltd 4.25% 17/9/2024*	1,200,790	0.04		3.975% 16/9/2023* Shimao Group Holdings Ltd	2,656,500	0.08
USD 7,936,000	Logan Group Co Ltd 4.25% 12/7/2025*	2,698,240	0.09		4.6% 13/7/2030 Shimao Group Holdings Ltd	909,900	0.03
USD 3,037,000	Logan Group Co Ltd 4.5% 13/1/2028*	895,915	0.03		4.75% 3/7/2022* Shimao Group Holdings Ltd	1,522,500	0.05
USD 3,934,000	Logan Group Co Ltd 4.7% 6/7/2026*	1,180,200	0.04		5.2% 30/1/2025* Shimao Group Holdings Ltd	3,100,000	0.10
USD 5,000,000	Logan Group Co Ltd 5.25% 19/10/2025*	1,525,000	0.05		5.2% 16/1/2027* Shimao Group Holdings Ltd	1,015,000	0.03
USD 12,500,000	Logan Group Co Ltd 6.5% 16/7/2023*	4,437,500	0.14		5.6% 15/7/2026* Shimao Group Holdings Ltd	3,750,000	0.12
USD 2,953,000	Logan Group Co Ltd 6.9% 9/6/2024*	959,725	0.03		6.125% 21/2/2024* Shui On Development Holding	4,992,000	0.16
USD 9,327,000	Maldives Sukuk Issuance Ltd 9.875% 8/4/2026	9,117,142	0.29		Ltd FRN 20/6/2022 (Perpetual)* Shui On Development Holding	5,712,192	0.18
USD 15,000,000	Melco Resorts Finance Ltd 4.875% 6/6/2025*	14,282,100	0.45	, ,	Ltd 5.5% 3/3/2025 Shui On Development Holding	6,419,000	0.20
USD 20,000,000	Melco Resorts Finance Ltd 5.25% 26/4/2026*	18,674,200	0.59		Ltd 5.5% 29/6/2026 Shui On Development Holding	6,174,000	0.20
USD 24,702,000	Melco Resorts Finance Ltd 5.625% 17/7/2027*	22,919,689	0.73		Ltd 5.75% 12/11/2023* Shui On Development Holding	16,375,728	0.52
USD 23,203,000	Melco Resorts Finance Ltd 5.75% 21/7/2028	21,025,166	0.67		Ltd 6.15% 24/8/2024 Sinic Holdings Group Co Ltd	11,806,200	0.37
USD 11,436,000	MGM China Holdings Ltd 4.75% 1/2/2027*	10,435,350	0.33	, , , , , , , , , , , , , , , , , , , ,	(Defaulted) 24/1/2022 (Zero Coupon)	298,939	0.01
USD 12,000,000	MGM China Holdings Ltd 5.25% 18/6/2025*	11,395,620	0.36	USD 2,000,000	Sinic Holdings Group Co Ltd (Defaulted) 9.5% 18/10/2021	127,520	0.00
USD 14,000,000	MGM China Holdings Ltd 5.375% 15/5/2024*	13,595,505	0.43	USD 3,197,000	Sinic Holdings Group Co Ltd 10.5% 18/6/2022	127,880	0.00
USD 24,600,000	MGM China Holdings Ltd 5.875% 15/5/2026*	23,520,552	0.74	USD 14,178,000	Sunac China Holdings Ltd 5.95% 26/4/2024	5,671,200	0.18
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 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	•	, ,			•	, ,	
USD 18,663,000	Sunac China Holdings Ltd 6.5% 9/7/2023*	9 025 000	0.25	USD 12,632,000	China Grand Automotive Services Ltd 8.625% 8/4/2022*	10,521,193	0.33
USD 7 000 000	Sunac China Holdings Ltd	8,025,090	0.25	USD 800 000	Huachen Energy Co Ltd	10,521,193	0.33
000 7,000,000	6.5% 10/1/2025	2,730,000	0.09	000,000	(Defaulted) 6.625% 18/5/2020	328,000	0.01
USD 11,594,000	Sunac China Holdings Ltd	,,		CNH 18,000,000	Pharmaron Beijing Co Ltd	,	
	6.65% 3/8/2024*	4,579,630	0.14		18/6/2026 (Zero Coupon)	2,485,991	0.08
USD 6,653,000	Sunac China Holdings Ltd	0.007.005	0.00	USD 1,900,000	Pharmaron Beijing Co Ltd	4 0 40 0 50	0.05
1160 6 633 000	6.8% 20/10/2024* Sunac China Holdings Ltd	2,627,935	0.08	ELID 3 000 000	18/6/2026 (Zero Coupon) Zhejiang Expressway Co Ltd	1,648,250	0.05
030 0,033,000	7.25% 14/6/2022*	4,445,437	0.14	EUR 3,000,000	20/1/2026 (Zero Coupon)	3,612,283	0.12
USD 12,003,000	Sunac China Holdings Ltd	1,110,107	0.11	USD 10,600,000	ZhongAn Online P&C Insurance	0,012,200	0.12
, ,	7.5% 1/2/2024	4,861,215	0.15	, ,	Co Ltd 3.5% 8/3/2026	9,897,750	0.31
USD 5,502,000	Sunac China Holdings Ltd					48,989,120	1.55
LICD 40 000 000	7.95% 8/8/2022*	3,411,240	0.11		Hong Kong		
USD 12,632,000	Sunac China Holdings Ltd 7.95% 11/10/2023	5,368,600	0.17	USD 12 632 000	AIA Group Ltd FRN 7/4/2026		
USD 13.300.000	Sunac China Holdings Ltd	3,300,000	0.17	.2,002,000	(Perpetual)*	12,189,880	0.39
002 .0,000,000	8.35% 19/4/2023	5,852,000	0.19	USD 20,000,000	Bank of Communications		
USD 17,836,000	Tequ Mayflower Ltd 2/3/2026				Hong Kong Ltd FRN 8/7/2031	19,231,200	0.61
	(Zero Coupon)	12,654,642	0.40	USD 22,500,000	Bank of East Asia Ltd/The FRN	00 704 007	0.70
USD 7,316,000	Times China Holdings Ltd	0.000.000	0.00	1100 7 055 000	19/9/2024 (Perpetual)*	22,791,037	0.72
LISD 2 115 000	5.55% 4/6/2024* Times China Holdings Ltd	2,962,980	0.09	030 7,655,000	Bank of East Asia Ltd/The FRN 21/10/2025 (Perpetual)	7,977,734	0.25
030 2,115,000	6.2% 22/3/2026*	771,975	0.02	USD 30.075.000	Cathay Pacific MTN Financing	7,077,704	0.20
USD 7,102,000	Times China Holdings Ltd	771,070	0.02		HK Ltd 4.875% 17/8/2026*	28,571,250	0.90
, , , , , , , , , , , , , , , , , , , ,	6.6% 2/3/2023*	3,302,430	0.10	USD 14,421,000	Chiyu Banking Corp Ltd FRN		
USD 8,001,000	Times China Holdings Ltd				29/11/2022 (Perpetual)	13,904,404	0.44
	6.75% 16/7/2023	3,480,435	0.11	USD 3,609,000	Chong Hing Bank Ltd FRN	2.054.540	0.44
USD 4,470,000	Times China Holdings Ltd 6.75% 8/7/2025*	1 676 250	0.05	LISD 5 130 000	3/8/2025 (Perpetual)* Dah Sing Bank Ltd FRN	3,654,546	0.11
USD 3 287 000	Vnet Group Inc 1/2/2026	1,676,250	0.03	000 0,100,000	2/11/2031	5,084,959	0.16
002 0,20.,000	(Zero Coupon)	2,756,150	0.09	USD 11,775,000	Far East Horizon Ltd FRN	-,,	
USD 4,400,000	XD Inc 1.25% 12/4/2026	3,542,000	0.11		14/6/2022 (Perpetual)*	11,657,721	0.37
USD 1,441,000	Yuzhou Group Holdings Co Ltd			USD 10,000,000	Far East Horizon Ltd 3.		
110D 5 000 000	6.35% 13/1/2027	244,970	0.01	1160 6 000 000	375% 18/2/2025	9,474,350	0.30
USD 5,200,000	Yuzhou Group Holdings Co Ltd 7.375% 13/1/2026	901,836	0.03	030 6,000,000	Far East Horizon Ltd 4.25% 26/10/2026	5,671,665	0.18
USD 2 000 000	Yuzhou Group Holdings Co Ltd	901,030	0.03	USD 10,600,000	ICBCIL Finance Co Ltd	0,07 1,000	0.10
202 2,000,000	7.7% 20/2/2025	340,000	0.01	, ,	1.625% 2/11/2024*	10,372,259	0.33
USD 12,900,000	Yuzhou Group Holdings Co Ltd			USD 10,600,000	ICBCIL Finance Co Ltd		
	7.85% 12/8/2026	2,289,750	0.07	1100 40 400 000	2.25% 2/11/2026	10,313,058	0.33
USD 7,500,000	Yuzhou Group Holdings Co Ltd	1,389,750	0.04	· ' '	Lai Sun MTN Ltd 5% 28/7/2026 Wanda Group Overseas Ltd	12,873,812	0.41
118D 9 420 000	8.3% 27/5/2025* Yuzhou Group Holdings Co Ltd	1,369,750	0.04	000 22,079,000	7.5% 24/7/2022	21,148,168	0.67
000 0,420,000	8.375% 30/10/2024	1,601,400	0.05	USD 300,000	Xiaomi Best Time International	, ,	
USD 6,380,000	Yuzhou Group Holdings Co Ltd	,,			Ltd 17/12/2027 (Zero Coupon)	266,634	0.01
	8.5% 4/2/2023	1,084,600	0.03	USD 4,000,000	Yango Justice International Ltd		
USD 41,146,000	Yuzhou Group Holdings Co Ltd	7.040.407	0.04	1100 6 016 000	7.5% 17/2/2025	600,000	0.02
116D 3 000 000	8.5% 26/2/2024 Zhenro Properties Group Ltd	7,610,467	0.24	050 6,916,000	Yango Justice International Ltd 7.875% 4/9/2024	1,037,400	0.03
05D 2,000,000	5.98% 13/4/2022	287,955	0.01	USD 11.900.000	Yango Justice International Ltd	1,037,400	0.03
USD 3,940,000	Zhenro Properties Group Ltd	201,000	0.01		8.25% 25/11/2023	1,785,000	0.06
, ,	6.5% 1/9/2022*	541,750	0.02	USD 2,025,000	Yango Justice International Ltd		
USD 1,589,000	Zhenro Properties Group Ltd				(Defaulted) 9.25% 15/4/2023	302,737	0.01
1100 40 045 000	6.63% 7/1/2026	190,680	0.01	USD 7,150,000	Yanlord Land HK Co Ltd	6 620 417	0.21
USD 13,315,000	Zhenro Properties Group Ltd	1 664 275	0.05	LISD 5 000 000	5.125% 20/5/2026* Yanlord Land HK Co Ltd	6,638,417	0.21
USD 3 695 000	7.1% 10/9/2024 Zhenro Properties Group Ltd	1,664,375	0.05	000 0,000,000	6.75% 23/4/2023*	4,850,000	0.15
000 0,000,000	7.35% 5/2/2025*	406,450	0.01	USD 14,900,000	Yanlord Land HK Co Ltd	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
USD 5,500,000	Zhenro Properties Group Ltd				6.8% 27/2/2024*	14,266,750	0.45
	7.875% 14/4/2024*	687,500	0.02			224,662,981	7.11
USD 9,300,000	Zhenro Properties Group Ltd	4 000 057	0.04		India		
HKD 83 000 000	8.7% 3/8/2022*	1,286,957	0.04	USD 24.165.000	Adani Green Energy Ltd		
HKD 03,000,000	Zhou Hei Ya International Holdings Co Ltd 1% 5/11/2025	7,495,281	0.24		4.375% 8/9/2024	23,906,435	0.76
	1101dings 00 Eta 170 0/11/2020			USD 18,444,338	Adani Renewable Energy RJ		
		790,704,517	25.03		Ltd/Kodangal Solar Parks Pvt		
	China				Ltd/Wardha Solar Maharash	47 007 077	0.55
USD 926,000	Bank of Jinzhou Co Ltd FRN	754 450	0.00	1150 37 660 000	4.625% 15/10/2039* Axis Bank Ltd/Gift City FRN	17,337,677	0.55
USD 20 000 000	27/10/2022 (Perpetual) China Construction Bank Corp	751,153	0.02	27,009,000	8/9/2026 (Perpetual)*	25,939,688	0.82
222 20,000,000	FRN 21/1/2032	19,744,500	0.63			.,,000	
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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1 000 000	GMR Hyderabad International			USD 8 163 000	Clean Renewable Power		
	Airport Ltd 4.75% 2/2/2026 HDFC Bank Ltd FRN	970,410	0.03	000 0,100,000	Mauritius Pte Ltd 4.25% 25/3/2027*	7,977,414	0.25
	25/8/2026 (Perpetual) Indiabulls Housing Finance Ltd	21,562,741	0.68	USD 41,670,000	Greenko Power II Ltd 4.3% 13/12/2028*	39,867,773	1.26
USD 10,325,000	6.375% 28/5/2022 JSW Infrastructure Ltd 4.95%	25,043,624	0.79	USD 20,561,000	India Airport Infra 6.25% 25/10/2025*	19,841,365	0.63
1100 00 040 000	21/1/2029*	10,057,634 21,239,200	0.32	USD 28,900,000	India Clean Energy Holdings	07 404 405	0.07
USD 15,158,000	JSW Steel Ltd 3.95% 5/4/2027* JSW Steel Ltd 5.05% 5/4/2032* ReNew Power Pvt Ltd 5.875%	14,059,045	0.67 0.44	USD 5,500,275	4.5% 18/4/2027* India Cleantech Energy 4.7% 10/8/2026	27,491,125 5,349,017	0.87
	5/3/2027* ReNew Power Pvt Ltd 6.45%	15,696,660	0.50	USD 20,185,000	India Green Power Holdings 4% 22/2/2027	19,327,138	0.61
	27/9/2022 ReNew Wind Energy AP2 /	603,198	0.02	USD 2,300,000	Network i2i Ltd '144A' FRN 15/1/2025 (Perpetual)	2,327,853	0.08
, ,	ReNew Power Pvt Ltd other 9 Subsidiaries 4.5% 14/7/2028*	17,744,051	0.56	USD 22,286,000	Network i2i Ltd FRN 15/1/2025 (Perpetual)	22,555,884	0.72
USD 14,200,000	Shriram Transport Finance Co Ltd 4.15% 18/7/2025	13,608,499	0.43	USD 11,003,000	UPL Corp Ltd FRN 27/2/2025 (Perpetual)*	10,499,915	0.33
USD 10,000,000	Shriram Transport Finance Co Ltd 4.4% 13/3/2024*	9,837,500	0.31		(- p)	173,386,015	5.49
USD 5,500,000	Shriram Transport Finance Co Ltd 5.1% 16/7/2023	5,545,375	0.18	USD 1,093,000	Mongolia Mongolia Government		
USD 1,410,000	Tata Motors Ltd 5.875% 20/5/2025	1,473,944	0.05		International Bond 3.5% 7/7/2027	991,898	0.03
, ,	UltraTech Cement Ltd 2.8% 16/2/2031*	7,828,639	0.25	USD 6,478,000	Mongolia Government International Bond 4.45%		
USD 36,093,000	Yes Bank Ifsc Banking Unit Branch 3.75% 6/2/2023*	35,859,839	1.13	USD 8,640,000	7/7/2031* Mongolia Government	5,992,150	0.19
		268,314,159	8.49		International Bond 5.125% 7/4/2026*	8,596,800	0.27
USD 8,069,000	Indonesia Alam Sutera Realty Tbk PT			USD 19,761,000	Mongolian Mining Corp/Energy Resources LLC 9.25%	0,000,000	0.27
1105 40 000 000	8% 2/5/2024	6,776,225	0.21		15/4/2024	14,324,798	0.46
USD 18,389,000	Bank Negara Indonesia Persero Tbk PT FRN 24/3/2027		-		N. d. J. J.	29,905,646	0.95
USD 17,446,000	(Perpetual) Gajah Tunggal Tbk PT 8.95%	17,239,687	0.55	USD 4,925,000	Netherlands Greenko Dutch BV 3.85% 29/3/2026	4,801,875	0.15
USD 11,400,000	23/6/2026 Pakuwon Jati Tbk PT 4.875%	14,283,913	0.45	USD 3,000,000	Minejesa Capital BV 4.625% 10/8/2030	2,932,500	0.15
	29/4/2028*	11,109,471 49,409,296	0.35 1.56	USD 38,654,000	Mong Duong Finance Holdings	2,932,300	0.09
	lawan.	49,409,290	1.50		BV 5.125% 7/5/2029*	34,034,364	1.08
JPY 960,000,000	Japan ANA Holdings Inc 10/12/2031					41,768,739	1.32
	(Zero Coupon)	8,642,373	0.27	1105 4 000 000	Oman		
JPY 390,000,000	Lixil Corp 4/3/2022 (Zero Coupon)	3,384,223	0.11	USD 4,663,000	Oman Government International Bond 4.75% 15/6/2026	4,674,657	0.15
USD 6,016,000	Rakuten Group Inc FRN			USD 5,885,000	Oman Government International		0.10
JPY 300,000,000	22/4/2026 (Perpetual) SCREEN Holdings Co Ltd	5,662,861 2,648,787	0.18	USD 3,000,000	Bond 5.375% 8/3/2027 Oman Government International Bond 5.625% 17/1/2028	5,973,275 3,056,250	0.19
JPY 190,000,000	10/6/2022 (Zero Coupon) Senko Group Holdings Co Ltd 18/3/2025 (Zero Coupon)	, ,	0.05	USD 6,250,000	Oman Government International Bond 6% 1/8/2029	6,414,063	0.20
USD 6,016,000	SoftBank Group Corp FRN 19/7/2023 (Perpetual)*	1,677,367 5,882,475	0.05		20110 070 110/2020	20,118,245	0.64
USD 6,496,000	SoftBank Group Corp 4.625% 6/7/2028*	6,000,680	0.19	USD 11,709,000	Pakistan Pakistan Government		
USD 4,045,000	6/7/2028** SoftBank Group Corp 5.25% 6/7/2031	3,751,859	0.19	,. 00,000	International Bond 6% 8/4/2026	10,743,007	0.34
	JI112001	37,650,625	1.19	USD 3,392,000	Pakistan Government	, -,	
LICD 2 500 000	Malaysia	01,000,020	1.10	USD 19 714 000	International Bond 7.375% 8/4/2031 Pakistan Water & Power	2,925,600	0.09
USD 2,500,000	Cerah Capital Ltd 8/8/2024 (Zero Coupon)	2,616,975	0.08	000 10,717,000	Development Authority 7.5%	16 FEO 700	0.50
11SD 3 000 000	Mauritius Azure Power Energy Ltd		7		4/6/2031	16,559,760 30,228,367	0.53 0.96
3,000,000	3.575% 19/8/2026	2,898,750	0.09				
HSD 15 125 000	CA Magnum Holdings 5.375%						

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Papua New Guinea				Thailand		
USD 9,439,000	Papua New Guinea Government International			USD 47,083,000	Bangkok Bank PCL/Hong Kong FRN 23/9/2025 (Perpetual)	46,827,104	1.48
	Bond 8.375% 4/10/2028	8,636,685	0.27	USD 8,782,000	Kasikornbank PCL/Hong Kong FRN 14/10/2025 (Perpetual)*	8,731,284	0.28
USD 11,305,000	Philippines Globe Telecom Inc FRN			USD 33,872,000	Kasikornbank PCL/Hong Kong FRN 10/2/2027 (Perpetual)*	32,098,347	1.01
USD 9,624,000	2/8/2026 (Perpetual)* Rizal Commercial Banking Corp	11,135,425	0.35	USD 24,498,000	Krung Thai Bank PCL/Cayman	32,096,347	1.01
USD 5,000,000	FRN 27/8/2025 (Perpetual) San Miguel Corp FRN	9,346,901	0.30	USD 7 116 000	Islands FRN 25/3/2026 (Perpetual)* Minor International PCL FRN	23,579,325	0.75
USD 5,534,000	29/7/2025 (Perpetual) SMC Global Power Holdings	4,975,000	0.16		19/4/2026 (Perpetual) Muang Thai Life Assurance	6,881,154	0.22
	Corp FRN 9/12/2026 (Perpetual)	5,167,372	0.16		PCL FRN 27/1/2037	13,560,720	0.43
	(Corporation)	30,624,698	0.97	USD 14,985,000	TMBThanachart Bank PCL FRN 2/12/2024		
	Qatar	, ,			(Perpetual)*	14,689,046	0.46
USD 1,744,000	Commercial Bank PSQC/The					146,366,980	4.63
	FRN 3/3/2026 (Perpetual)	1,740,765	0.06		United Arab Emirates		
USD 9.011.000	Singapore Global Prime Capital Pte Ltd			USD 3,609,000	Commercial Bank of Dubai PSC FRN 21/4/2026 (Perpetual)	3,717,270	0.12
, ,	5.5% 18/10/2023*	8,933,843	0.28		United Kingdom		
	Global Prime Capital Pte Ltd 5.95% 23/1/2025	200,000	0.01	USD 3,581,000	Jaguar Land Rover Automotive Plc 4.5% 1/10/2027*	3,295,236	0.11
USD 22,679,000	GLP Pte Ltd FRN 17/5/2026 (Perpetual)	21,030,350	0.67	USD 5,749,000	Vedanta Resources Finance II		
USD 17,027,000	GLP Pte Ltd FRN 29/6/2027 (Perpetual)*	15,722,647	0.50	USD 41,483,000	Plc 8% 23/4/2023* Vedanta Resources Finance II	5,387,029	0.17
USD 11,709	JGC Ventures Pte Ltd 30/6/2025 (Zero Coupon)	6,992	0.00	USD 16,485,000	Plc 8.95% 11/3/2025* Vedanta Resources Finance II	38,890,313	1.23
USD 10,809,119	JGC Ventures Pte Ltd 3% 30/6/2025	5,841,842	0.18	USD 9,000,000	Plc 13.875% 21/1/2024 Vedanta Resources Ltd	16,828,465	0.53
USD 3,000,000	Jollibee Worldwide Pte Ltd FRN		0.18	USD 12,325,000	6.125% 9/8/2024* Vedanta Resources Ltd	7,513,132	0.24
USD 8,555,000	23/1/2025 (Perpetual)* LMIRT Capital Pte Ltd 7.25%	2,938,410			7.125% 31/5/2023*	11,407,835 83,322,010	0.36 2.64
USD 20,466,000	19/6/2024* LMIRT Capital Pte Ltd 7.5%	8,501,531	0.27		United States	00,022,010	2.04
USD 32,180,000	9/2/2026* Medco Bell Pte Ltd 6.375%	20,415,142	0.65	USD 3,200,000	JPMorgan Chase Bank NA 28/12/2023 (Zero Coupon)	3,161,600	0.10
USD 19,800,000	30/1/2027* Medco Laurel Tree Pte Ltd	31,131,415	0.99	USD 12,290,000	Periama Holdings LLC/DE 5.95% 19/4/2026	12,581,887	0.40
USD 5,311,000	6.95% 12/11/2028* Medco Oak Tree Pte Ltd	19,206,000	0.61	USD 10,000,000	United States Treasury Bill 3/3/2022 (Zero Coupon)	9,999,978	0.32
USD 7,477,186	7.375% 14/5/2026 Modernland Overseas Pte Ltd	5,377,388	0.17	USD 25,000,000	United States Treasury Bill 21/7/2022 (Zero Coupon)	24,942,800	0.79
	3% 30/4/2027 Parkway Pantai Ltd FRN	3,454,647	0.11	USD 25,000,000	United States Treasury Bill 26/1/2023 (Zero Coupon)		0.78
	27/7/2022 (Perpetual) Theta Capital Pte Ltd 6.75%	5,954,250	0.19		ZOI IIZOZO (Zero Coupon)	24,773,652 75,459,917	2.39
, ,	31/10/2026*	18,387,060	0.58		Vietnam		
USD 5,000,000	Theta Capital Pte Ltd 8.125% 22/1/2025*	5,062,500	0.16		BIM Land JSC 7.375% 7/5/2026 Vingroup JSC 3% 20/4/2026	14,366,400 1,893,740	0.45 0.06
USD 16,984,000	TML Holdings Pte Ltd 4.35% 9/6/2026	16,559,400	0.52		Vinpearl JSC 3.25% 21/9/2026	8,104,316	0.26
		188,723,417	5.98	Tatal Davids		24,364,456	0.77
	South Korea	, -,		Total Bonds		2,862,635,007	90.63
USD 8,750,000	KDB Life Insurance Co Ltd FRN 21/5/2023 (Perpetual)	8,745,625	0.28	Total Transferable Se Market Instruments A Official Stock Exchan	dmitted to an		
	Sri Lanka	-,,		Dealt in on Another R		3,130,346,380	99.11
USD 15,000,000	Sri Lanka Government International Bond 6.825%			Total Portfolio	;	3,130,346,380	99.11
	18/7/2026	7,213,275	0.23	Other Net Assets		28,155,813	0.89
	Taiwan			Total Net Assets (USI	0) (3,158,502,193	100.00
1100 0 000 000	United Microelectronics Corp			1			

^{*} All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currer	ncy Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	2,140,450	AUD	3,000,000	HSBC Bank Plc	16/3/2022	(31,899)
USD	1,128,385	CNH	7,200,000	Deutsche Bank	16/3/2022	(10,194)
USD	3,600,853	EUR	3,151,000	HSBC Bank Plc	16/3/2022	62,190
USD	32,698,629	HKD	254,904,453	HSBC Bank Plc	16/3/2022	78,789
USD	16,362,426	JPY	1,887,137,500	Deutsche Bank	16/3/2022	(16,254)
USD	8,892,985	SGD	11,967,254	UBS	16/3/2022	79,878
Net unreal	ised appreciat	ion				162,510
AUD Hedg	jed Share Cla	iss				
AUD	25,532,935	USD	18,376,532	BNY Mellon	15/3/2022	111,975
USD	648,439	AUD	904,061	BNY Mellon	15/3/2022	(6,195)
Net unreal	ised appreciat	ion				105,780
CNH Hedg	jed Share Cla	iss				
CNY	196,411,175	USD	30,822,053	BNY Mellon	15/3/2022	240,389
USD	2,190,613	CNY	13,869,724	BNY Mellon	15/3/2022	(2,870)
Net unreal	ised appreciat	ion				237,519
EUR Hedg	ed Share Cla	ISS				
EUR	457,545,386	USD	523,321,860	BNY Mellon	15/3/2022	(9,502,201)
USD	29,060,437	EUR	25,706,890	BNY Mellon	15/3/2022	192,004
Net unreal	ised depreciat	ion				(9,310,197)

Open Forward Foreign Exchange Contracts as at 28 February 2022

•	5	2	0.1	• 1		Unrealised appreciation/ (depreciation)
Currency GRP Hode	Purchases ed Share Cla	Currenc	y Sales	Counterparty	date	USD
GDF Heug	eu Silaie Cia					
GBP	75,020,732	USD	101,773,525	BNY Mellon	15/3/2022	(1,150,712)
USD	3,621,850	GBP	2,686,624	BNY Mellon	15/3/2022	18,373
Net unreali	sed depreciat	ion				(1,132,339)
HKD Hedg	ed Share Cla	ISS				
HKD	282,460,322	USD	36,246,169	BNY Mellon	15/3/2022	(100,061)
USD	2,848,172	HKD	22,226,072	BNY Mellon	15/3/2022	3,929
Net unreali	sed depreciat	ion				(96,132)
SGD Hedg	ed Share Cla	ISS				
SGD	142,984,671	USD	106,560,403	BNY Mellon	15/3/2022	(1,261,046)
USD	4,024,395	SGD	5,431,323	BNY Mellon	15/3/2022	24,560
Net unreali	sed depreciat	ion				(1,236,486)
Total net u	nrealised depr	eciation				(11,269,345)

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised depreciation USD
(82)	USD	US Treasury 2 Year Note (CBT)	June 2022	(25,625)
(108)	USD	US Treasury 10 Year Note (CBT)	June 2022	(65,654)
(907)	USD	US Treasury 5 Year Note (CBT)	June 2022	(404,804)
Total				(496,083)

Swaps as at 28 February 2022

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
CDS	USD 42,435,520	Fund receives default protection on ITRAXX.ASIA.XJ.IG.36.V1; and pays Fixed 1%	Barclays	20/12/2026	518,340	280,740
CDS	USD 23,062,783	Fund receives default protection on ITRAXX.ASIA.XJ.IG.36.V1; and pays Fixed 1%	Barclays	20/12/2026	286,998	152,576
CDS	USD 46,125,565	Fund receives default protection on ITRAXX.ASIA.XJ.IG.36.V1; and pays Fixed 1%	Goldman Sachs	20/12/2026	558,281	305,152
CDS	USD 46,125,566	Fund receives default protection on ITRAXX.ASIA.XJ.IG.36.V1; and pays Fixed 1%	Goldman Sachs	20/12/2026	615,004	305,152
CDS	USD 46,125,566	Fund receives default protection on ITRAXX.ASIA.XJ.IG.36.V1; and pays Fixed 1%	Goldman Sachs	20/12/2026	518,660	305,152
CDS	USD 125,000,000	Fund receives default protection on ITRAXX.ASIA.XJ.IG.36.V1; and pays Fixed 1%	Goldman Sachs	20/12/2026	1,386,555	826,959
CDS	USD 46,125,000	Fund receives default protection on ITRAXX.ASIA.XJ.IG.36.V1; and pays Fixed 1%	JP Morgan	20/12/2026	526,902	305,148
Total					4,410,740	2,480,879

CDS: Credit Default Swaps

Asian Multi-Asset Income Fund

	Description	(USD) /	Assets	Holding	Description	(USD)	۱ Asse
ransferable Secu	rities and Money Market Instr	uments Adm	nitted	18.500	China Hongqiao Group Ltd	25,710	0.
	k Exchange Listing or Dealt i				China New Higher Education	20,710	0.
Regulated Market	3 3 3 3				Group Ltd	1,098	0.
TINDO					China Resources Land Ltd*	136,157	0.
UNDS				1,200	China Resources Mixc Lifestyle		_
220 117	Luxembourg			25.000	Services Ltd	6,173	0. 0.
320,117	BlackRock Global Funds - China Bond Fund [∞]	4,078,291	5.05		China SCE Group Holdings Ltd China State Construction	7,032	U.
37 114	BlackRock Global Funds -	4,070,291	3.03	2,000	International Holdings Ltd	2,810	0
0.,	India Fund®	642,077	0.79	21,500	China Yongda Automobiles	2,0.0	
otal Funds		4,720,368	5.84		Services Holdings Ltd	25,037	(
otal i unas		4,720,000	0.04	44,000	China Yuhua Education		
OMMON / PREFE	RRED STOCKS (SHARES) &	WARRANTS	;	405	Corp Ltd	11,374	C
	Australia			195	Chindata Group Holdings	4.054	
29,167	Atlas Arteria Ltd	137,252	0.17	2 000	Ltd ADR Chlitina Holding Ltd	1,051 15,017	0
46,880	Austal Ltd	64,994	80.0		Chow Tai Fook Jewellery	13,017	
7,713	Australia & New Zealand			11,000	Group Ltd	24,107	C
	Banking Group Ltd	145,237	0.18	8,000	CIFI Holdings Group Co Ltd	5,569	C
	Brambles Ltd	110,017	0.14	42,500	CK Asset Holdings Ltd	268,396	(
	Centuria Office REIT (Unit) (Reit) Dexus (Reit)	182,769 286,248	0.23 0.35		CK Hutchison Holdings Ltd	101,590	(
,	Goodman Group (Reit)	443,959	0.35	38,000	Country Garden Holdings		
	Kogan.com Ltd	66,713	0.08		Co Ltd*	29,468	(
	Lendlease Corp Ltd	290,862	0.36	1,000	Country Garden Services	5.070	
	Nine Entertainment Co	200,002	0.00	254	Holdings Co Ltd	5,976	(
.,	Holdings Ltd	96,965	0.12		Dada Nexus Ltd ADR	2,347	(
11,674	Northern Star Resources Ltd	87,135	0.11		Dongyue Group Ltd EC Healthcare	10,086 4,034	(
4,227	Sonic Healthcare Ltd	107,259	0.13		EEKA Fashion Holdings Ltd	2,430	(
32,674	Star Entertainment Grp Ltd/The	79,243	0.10		ENN Energy Holdings Ltd	95,776	Ċ
115,016	Transurban Group	1,056,658	1.31		ESR Cayman Ltd	464,181	Ċ
		3,155,311	3.91		Full Truck Alliance Co Ltd ADR	1,054	(
	Bermuda			65,444	GDS Holdings Ltd	359,694	(
1 400	China Gas Holdings Ltd*	2,214	0.00		GDS Holdings Ltd ADR	6,620	(
	Genpact Ltd	99,479	0.12		Geely Automobile Holdings Ltd	18,453	(
	Jardine Matheson Holdings Ltd	41,650	0.05	5,000	Greentown Management	4.000	,
	Kerry Properties Ltd	2,738	0.00	6 500	Holdings Co Ltd	4,069	(
14,000	Kunlun Energy Co Ltd	13,687	0.02	6,500	Health & Happiness H&H International Holdings Ltd	10,065	(
8,000	Luk Fook Holdings			30	Hello Group Inc ADR	375	(
	International Ltd	21,243	0.03		Himax Technologies Inc ADR*	2,572	Ċ
	Man Wah Holdings Ltd	3,279	0.01		Hope Education Group Co Ltd	7,279	C
18,000	Nine Dragons Paper	17 207	0.00		Huazhu Group Ltd ADR	6,144	C
500	Holdings Ltd Orient Overseas	17,207	0.02	12,000	Huisen Household International		
300	International Ltd	14,076	0.02		Group Ltd	2,012	C
33.000	Pacific Basin Shipping Ltd	17,483	0.02		I-Mab ADR	2,031	(
	Yue Yuen Industrial	,			Innovent Biologics Inc	6,709	(
-,	Holdings Ltd	31,250	0.04		JD.com Inc	103,434	(
	-	264,306	0.33		JNBY Design Ltd JOYY Inc ADR	6,769 6,287	(
	One was a later t				JS Global Lifestyle Co Ltd	1,724	(
440	Cayman Islands	0.044	0.00		Kaisa Prosperity Holdings Ltd	672	(
	360 DigiTech Inc ADR	2,211	0.00		KE Holdings Inc ADR	18,012	(
	Alibaba Group Holding Ltd ANTA Sports Products Ltd	358,104 42,603	0.44 0.05		Kingboard Laminates	-,,	•
	Autohome Inc ADR	42,603 5,919	0.05	•	Holdings Ltd	3,317	(
	Baidu Inc ADR	75,878	0.01	1,000	Kingdee International Software		
	BeiGene Ltd ADR	17,043	0.02		Group Co Ltd	2,454	(
	Bilibili Inc ADR	8,122	0.01		Kingsoft Cloud Holdings Ltd ADR	1,036	(
	Bosideng International	,			Kuaishou Technology	1,146	(
	Holdings Ltd	7,954	0.01		KWG Group Holdings Ltd	10,276	
5,600	Budweiser Brewing Co				KWG Living Group Holdings Ltd	2,067	(
	APAC Ltd	17,378	0.02	15,000	Lee & Man Paper Manufacturing Ltd	9,636	C
1,000	C&D International Investment			57	Legend Biotech Corp ADR	9,636 2,234	(
	Group Ltd	1,856	0.00		Li Auto Inc ADR	2,234	(
	Chailease Holding Co Ltd	26,859	0.03		Li Ning Co Ltd	49,683	(
7,000	China East Education	4.007	0.04		Logan Group Co Ltd	6,987	Ċ
0.000	Holdings Ltd	4,067	0.01		Lufax Holding Ltd ADR	2,723	Ċ
9 000	China Education Group				Meituan 'B'	145,438	C
0,000	Holdings Ltd	7,670	0.01	0,000	Wichaan B	1 10, 100	

[∞] Cross umbrella holding and investment in connected party fund, see further information in Note 11.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value	% of Net Assets
	-				•	, ,	
	NagaCorp Ltd	33,169	0.04		Bank of Beijing Co Ltd	4,213	0.01
	NetEase Inc New Oriental Education &	61,570	0.08	,	Bank of China Ltd 'H' Bank of Communications Co Ltd	80,916 24,746	0.10 0.03
4,070	Technology Group Inc*	6,343	0.01		Bank of Communications Co	24,740	0.03
2,620	NIO Inc ADR	57,116	0.07	10,000	Ltd 'H'	10,974	0.01
	Pinduoduo Inc ADR	46,785	0.06	18,700	Baoshan Iron & Steel Co Ltd	21,375	0.03
3,000	Powerlong Commercial			20,200	Beijing New Building		
	Management Holdings Ltd	5,236	0.01		Materials Plc	95,491	0.12
40,000	Powerlong Real Estate	40.000	0.00	400	Beijing Wantai Biological	45.045	0.00
2 000	Holdings Ltd	19,093	0.02 0.00	10.200	Pharmacy Enterprise Co Ltd	15,945	0.02 0.02
	Q Technology Group Co Ltd RLX Technology Inc ADR	1,881 4,929	0.00		BOE Technology Group Co Ltd BYD Co Ltd	14,286 7,903	0.02
	Sea Ltd ADR	19,484	0.03		BYD Co Ltd 'H'	45,569	0.06
	Seazen Group Ltd	2,109	0.00		CanSino Biologics Inc 'H'	3,601	0.00
195,000	Shimao Group Holdings Ltd	116,534	0.15	41,000	China Cinda Asset		
151	Silicon Motion Technology				Management Co Ltd 'H'	7,398	0.01
	Corp ADR	11,135	0.01		China CITIC Bank Corp Ltd 'H'	19,725	0.02
9,000	SITC International Holdings	20.070	0.05	4,000	China Communications	2.400	0.00
12 000	Co Ltd Sunac China Holdings Ltd	36,970 9,828	0.05 0.01	377 000	Services Corp Ltd 'H' China Construction Bank	2,196	0.00
	SUNeVision Holdings Ltd	284,119	0.35	377,000	Corp 'H'	282,708	0.35
	Sunny Optical Technology	201,110	0.00	600	China Everbright Bank Co Ltd	317	0.00
	Group Co Ltd	19,113	0.02		China Everbright Bank Co		
600	TAL Education Group ADR	1,683	0.00		Ltd 'H'	1,856	0.00
	Tencent Holdings Ltd	862,399	1.07	61,500	China Galaxy Securities Co		
617	Tencent Music Entertainment				Ltd 'H'	35,179	0.04
12.000	Group ADR	3,289	0.01	,	China Life Insurance Co Ltd 'H'	21,560	0.03
	Times China Holdings Ltd Times Neighborhood	4,209	0.01	4,000	China Longyuan Power Group Corp Ltd 'H'	8,190	0.01
1,000	Holdings Ltd	342	0.00	7 000	China Merchants Bank Co	0,190	0.01
12,000	Tingyi Cayman Islands	0.2	0.00	.,000	Ltd 'H'	58,942	0.07
	Holding Corp	26,535	0.03	10,500	China Minsheng Banking Corp		
78,000	Topsports International				Ltd 'H'	4,085	0.01
	Holdings Ltd*	80,750	0.10	14,000	China National Building		
	Trip.com Group Ltd ADR	24,905	0.03	4.000	Material Co Ltd 'H'	17,951	0.02
	Truly International Holdings Ltd Uni-President China	1,382	0.00	4,800	China Pacific Insurance Group Co Ltd 'H'	13,360	0.02
3,000	Holdings Ltd	3,110	0.00	112 500	China Petroleum &	13,300	0.02
12,000	United Laboratories	0,110	0.00	112,000	Chemical Corp	77,119	0.10
,	International Holdings Ltd/The	6,634	0.01	182,000	China Petroleum &	,	
865	Vipshop Holdings Ltd ADR	7,543	0.01		Chemical Corp 'H'	89,900	0.11
	Vnet Group Inc ADR	2,846	0.00		China Railway Group Ltd 'H'	5,874	0.01
	WH Group Ltd	34,174	0.04	5,000	China Suntien Green Energy	0.044	
	Wuxi Biologics Cayman Inc	57,553	0.07	2 104 000	Corp Ltd 'H'	3,314	0.00
	Xiaomi Corp 'B' XPeng Inc ADR 'A'	30,391 24,597	0.04 0.03		China Tower Corp Ltd 'H'* China United Network	371,943	0.46
	Xtep International Holdings Ltd*	7,428	0.03	3,300	Communications Ltd	1,996	0.00
	Yadea Group Holdings Ltd	2,953	0.00	634	Chongqing Changan	.,000	0.00
,	Zai Lab Ltd ADR	8,089	0.01		Automobile Co Ltd	1,299	0.00
2,500	Zhongliang Holdings Group			,	CITIC Securities Co Ltd	50,656	0.06
	Co Ltd	979	0.00	,	CITIC Securities Co Ltd 'H'	9,695	0.01
	Zhongsheng Group Holdings Ltd	13,923	0.02	500	Contemporary Amperex	10.010	
588	ZTO Express Cayman Inc ADR	17,170	0.02	6.050	Technology Co Ltd	42,219	0.05
		4,612,593	5.71	6,050	COSCO SHIPPING Holdings Co Ltd 'H'*	12,155	0.02
	China			3 500	CSC Financial Co Ltd 'H'	3,717	0.02
200	AECC Aviation Power Co Ltd	1,600	0.00		Datang International Power	0,717	0.00
55,000	Agricultural Bank of China			-,	Generation Co Ltd 'H'	13,795	0.02
	Ltd 'H'	20,833	0.03	16,000	Dongfeng Motor Group Co		
4,250	A-Living Smart City Services				Ltd 'H'	13,739	0.02
40.000	Co Ltd 'H'	7,625	0.01		East Money Information Co Ltd	6,193	0.01
	Angang Steel Co Ltd 'H'	4,965	0.01		ENN Natural Gas Co Ltd	7,634	0.01
	Anhui Conch Cement Co Ltd 'H'	3,190	0.00	3,200	Focus Media Information	2.070	0.04
	Anhui Conch Cement Co Ltd 'H' Anhui Gujing Distillery Co Ltd	13,405 3,499	0.02 0.00	400	Technology Co Ltd	3,876	0.01
	Asymchem Laboratories Tianjin	5,439	0.00	400	Foshan Haitian Flavouring & Food Co Ltd	6,269	0.01
1,500	Co Ltd	86,227	0.11	200	Ganfeng Lithium Co Ltd	4,794	0.01
		,				10,097	0.01
400	AVIC Electromechanical			ווווו	Gaillella Littiatii Co Lia n	10.097	
400	AVIC Electromechanical Systems Co Ltd	788	0.00	600	Ganfeng Lithium Co Ltd 'H'	10,097	0.01

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	•	` '		320	Oppein Home Group Inc	6,414	0.01
100	G-bits Network Technology Xiamen Co Ltd	5,537	0.01		Orient Securities Co	0,414	0.01
2 000	GF Securities Co Ltd 'H'	3,000	0.00	40,000	Ltd/China 'H'	29,074	0.04
	GoerTek Inc	18,021	0.02	11 000	People's Insurance Co	20,014	0.04
,	Great Wall Motor Co Ltd 'H'	16,646	0.02	,555	Group of China Ltd/The 'H'	3,533	0.00
	Guangzhou Automobile	,,,		300	Perfect World Co Ltd/China	627	0.00
	Group Co Ltd 'H'	1,971	0.00	24,900	PetroChina Co Ltd	22,746	0.03
1,700	Guangzhou Baiyunshan			232,000	PetroChina Co Ltd 'H'	123,801	0.15
	Pharmaceutical Holdings				Pharmaron Beijing Co Ltd	8,617	0.01
	Co Ltd	8,018	0.01		Pharmaron Beijing Co Ltd 'H'	14,496	0.02
400	Guangzhou R&F Properties	470	0.00	28,000	PICC Property & Casualty	00 500	0.04
400	Co Ltd 'H'	170	0.00	000	Co Ltd 'H'	29,560	0.04
100	Guangzhou Tinci Materials Technology Co Ltd	1,681	0.00	800	Ping An Insurance Group Co of China Ltd	6,429	0.01
800	Guotai Junan Securities Co Ltd	2,114	0.00	11 500	Ping An Insurance Group	0,429	0.01
	Guotai Junan Securities	2,117	0.00	11,500	Co of China Ltd 'H'	88,886	0.11
22,200	Co Ltd 'H'	32,727	0.04	16 000	Postal Savings Bank of China	00,000	0.11
3.600	Haier Smart Home Co Ltd	14,528	0.02	10,000	Co Ltd 'H'*	13,124	0.02
	Haier Smart Home Co Ltd 'H'	92,060	0.11	12,600	SAIC Motor Corp Ltd	36,125	0.05
26,000	Haitong Securities Co Ltd	46,266	0.06		Shandong Linglong Tyre Co Ltd	41,609	0.05
3,600	Haitong Securities Co Ltd 'H'	3,096	0.00	11,075	Shandong Nanshan Aluminum		
200	Hangzhou Tigermed				Co Ltd	8,521	0.01
	Consulting Co Ltd	3,223	0.00	500	Shanghai Fosun		
500	Hangzhou Tigermed				Pharmaceutical Group		
	Consulting Co Ltd 'H'	5,599	0.01		Co Ltd 'H'	2,003	0.00
13,300	Han's Laser Technology	400 500	0.40	300	Shanghai Pharmaceuticals	207	0.00
200	Industry Group Co Ltd	102,500	0.13	200	Holding Co Ltd	887	0.00
200	Hithink RoyalFlush Information	2 440	0.00	300	Shanghai Putailai New Energy	6.000	0.01
3 400	Network Co Ltd Huadian Power International	3,418	0.00	2 800	Technology Co Ltd Shanxi Taigang Stainless	6,909	0.01
3,400	Corp Ltd	2,315	0.00	2,000	Steel Co Ltd	3,240	0.00
4 000	Huadian Power International	2,010	0.00	400	Shenzhen Capchem	0,240	0.00
1,000	Corp Ltd 'H'	1,510	0.00	100	Technology Co Ltd	6,079	0.01
3,900	Huafon Chemical Co Ltd	5,933	0.01	322	Shenzhen Mindray Bio-Medical	.,.	
10,000	Huaneng Power International				Electronics Co Ltd	16,675	0.02
	Inc 'H'	5,848	0.01	800	Shenzhen Overseas Chinese		
600	Huayu Automotive Systems				Town Co Ltd	874	0.00
	Co Ltd	2,409	0.00	200	Sichuan Kelun Pharmaceutical		
1,300	Hubei Xingfa Chemicals				Co Ltd	550	0.00
000	Group Co Ltd	8,438	0.01	35,500	Sinopec Engineering Group Co	40.045	0.00
200	Humanwell Healthcare	504	0.00	1 100	Ltd 'H'	16,945	0.02
8 700	Group Co Ltd Hunan Valin Steel Co Ltd	591 8,030	0.00 0.01	1,400	Sinopec Shanghai Petrochemical Co Ltd	900	0.00
	Imeik Technology Development	6,030	0.01	8 500	Sinotrans Ltd	5,773	0.00
00	Co Ltd	6,142	0.01		Sinotrans Ltd 'H'	30,600	0.01
127 000	Industrial & Commercial Bank	0,142	0.01		TCL Technology Group Corp	14,172	0.02
.2.,000	of China Ltd 'H'	75,896	0.09		TONGWEI Co Ltd	829	0.00
4,921	Inner Mongolia Yili Industrial	-,			Weichai Power Co Ltd 'H'	5,068	0.01
,	Group Co Ltd	30,789	0.04	500	Wuhu Sanqi Interactive	•	
142,000	Jiangsu Expressway Co Ltd 'H'	151,913	0.19		Entertainment Network		
600	Jiangsu King'sLuck Brewery				Technology Group Co Ltd	1,649	0.00
	JSC Ltd	4,954	0.01		Wuliangye Yibin Co Ltd	15,040	0.02
100	Jiangsu Yanghe Brewery				WuXi AppTec Co Ltd	9,872	0.01
	Joint-Stock Co Ltd	2,607	0.00		WuXi AppTec Co Ltd 'H'	18,432	0.02
10,400	Joincare Pharmaceutical	00.000	0.00	273	Wuxi Lead Intelligent	0.000	0.00
400	Group Industry Co Ltd	20,202	0.03	0.000	Equipment Co Ltd	2,906	0.00
100	Joinn Laboratories China Co Ltd 'H'	022	0.00	3,000	Xinjiang Goldwind Science &	4 004	0.01
900	Jointown Pharmaceutical	833	0.00	200	Technology Co Ltd 'H' Yunnan Energy New	4,891	0.01
600	Group Co Ltd	1,687	0.00	300	Material Co Ltd	12,349	0.02
200	Kweichow Moutai Co Ltd	56,689	0.00	2 200	Zijin Mining Group Co Ltd	3,908	0.02
	LB Group Co Ltd	2,094	0.07		Zijin Mining Group Co Ltd 'H'	17,782	0.01
	LONGi Green Energy	_,00 +	5.50		Zoomlion Heavy Industry	,. 02	J.UL
.,.51	Technology Co Ltd	91,743	0.11	. 00	Science and Technology Co Ltd	780	0.00
200	Luxi Chemical Group Co Ltd	529	0.00	24,000	Zoomlion Heavy Industry		
	Luzhou Laojiao Co Ltd	17,145	0.02	,,,,,	Science and Technology		
18,000	Maanshan Iron & Steel Co				Co Ltd 'H'	15,909	0.02
	Ltd 'H'	7,394	0.01		ZTE Corp	17,942	0.02
26,000	Metallurgical Corp of China			1,400	ZTE Corp 'H'	3,440	0.00
	Ltd 'H' Nongfu Spring Co Ltd 'H'	7,885	0.01			3,250,044	4.02
		17,539	0.02				

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% 0 No Asset
	Hong Kong			491	Ichigo Office REIT Investment		
43 400	AIA Group Ltd	451,246	0.56		Corp (Reit)	354,016	0.4
	Bank of East Asia Ltd/The	7,073	0.00	5 300	Japan Airport Terminal Co Ltd*	246,020	0.3
	BOC Hong Kong Holdings Ltd	125,856	0.16		Keihanshin Building Co Ltd	267,247	0.3
	China Power International	120,000	0.10		Kenedix Office Investment	201,211	0.0
9,000	Development Ltd	5,079	0.01	72	Corp (Reit)	424,172	0.5
4 000	China Resources Power	3,079	0.01	69	Mitsui Fudosan Logistics Park	727,172	0.0
4,000	Holdings Co Ltd	8,886	0.01	03	Inc (Reit)*	314,303	0.3
10 400	_	0,000	0.01	7 000	Seibu Holdings Inc	72,821	0.0
10,400	China Taiping Insurance Holdings Co Ltd	21,733	0.03		West Japan Railway Co*	279,276	0.3
20 000	CITIC Ltd	32,642	0.03	0,500	West Japan Railway Co		
-,	CLP Holdings Ltd	305,395	0.04			2,896,887	3.5
	CSPC Pharmaceutical	305,395	0.36		Jersey		
17,120		20.265	0.03	1 251	WNS Holdings Ltd ADR	104,884	0.1
12 000	Group Ltd	20,265	0.03	1,201	WITO Holdings Eta / ETC	104,004	<u> </u>
	Far East Horizon Ltd	11,079	0.01		Malaysia		
	Hang Lung Properties Ltd	94,325	0.12	1,700	CIMB Group Holdings Bhd	2,312	0.0
	Hang Seng Bank Ltd	9,226	0.01	7,000	Inari Amertron Bhd	5,369	0.0
,	HKT Trust & HKT Ltd	16,185	0.02	4,200	Kuala Lumpur Kepong Bhd	26,009	0.0
1,500	Hong Kong Exchanges &			29,100	Malayan Banking Bhd	60,716	0.
	Clearing Ltd	72,481	0.09	2,600	MISC Bhd	4,552	0.
	Hua Hong Semiconductor Ltd	88,106	0.11	300	Pentamaster Corp Bhd	231	0.
	Lenovo Group Ltd	31,137	0.04		Petronas Chemicals Group Bhd	47,995	0.
	Link REIT (Unit) (Reit)	503,865	0.62		Public Bank Bhd	27,769	0.
	MTR Corp Ltd	310,577	0.38	,	RHB Bank Bhd	6,043	0.
	New World Development Co Ltd	7,998	0.01		Sime Darby Bhd	649	0.
	Power Assets Holdings Ltd	12,605	0.02		Sime Darby Plantation Bhd	13,098	0.
320,000	SF Real Estate Investment			,			
	Trust (Reit)	142,505	0.18			194,743	0.
16,000	Shenzhen Investment Ltd	3,603	0.00		Mauritius		
500	Sinotruk Hong Kong Ltd	745	0.00	800	Azure Power Global Ltd	13,904	0.
4,500	Sun Hung Kai Properties Ltd	52,345	0.06		MakeMyTrip Ltd	5,522	0.
3,500	Swire Pacific Ltd	19,349	0.02		т. т. т.		
10,000	Tam Jai International Co Ltd	3,250	0.00			19,426	0.
5,000	Techtronic Industries Co Ltd	83,499	0.10		New Zealand		
		2,441,055	3.02	28.228	Spark New Zealand Ltd	85,882	0.
		2,441,000	0.02		Vector Ltd	141,278	0.
	India			924	Xero Ltd	62,699	0.
	HDFC Bank Ltd ADR*	110,309	0.14			289,859	0.
4,844	Infosys Ltd ADR	110,201	0.13			200,000	0.
		220,510	0.27		Philippines		
	In decide			700	Converge Information and		
	Indonesia				Communications Technology		
,	Astra International Tbk PT	42,510	0.05		Solutions Inc	355	0.
81,600		45,721	0.06	100	Globe Telecom Inc	5,009	0.
	Bank Mandiri Persero Tbk PT	163,786	0.20	6,350	International Container Terminal		
147,200	Bank Rakyat Indonesia				Services Inc	26,083	0.
	Persero Tbk PT	46,618	0.06	4,450	Manila Electric Co	31,941	0.
	Gudang Garam Tbk PT	6,994	0.01		Metropolitan Bank & Trust Co	100,902	0.
341,900	Hanjaya Mandala Sampoerna			,	MREIT Inc (Reit)	222,667	0.
	Tbk PT	22,965	0.03		PLDT Inc	25,615	0.
104,200	Indocement Tunggal Prakarsa		-	, 00	,		
	Tbk PT	79,417	0.10			412,572	0.
22,000	Indofood Sukses Makmur				Russian Federation		
	Tbk PT	9,494	0.01	4 000	United Co RUSAL		
79.300	Kalbe Farma Tbk PT	9,080	0.01	1,000	International PJSC	2,800	0.
	Perusahaan Gas Negara	-,	-		international 1 000	2,000	<u> </u>
,	Tbk PT	7,106	0.01		Singapore		
38 300	Surya Citra Media Tbk PT	688	0.00	274,300	AIMS APAC REIT (Reit)	272,724	0.
	Telkom Indonesia Persero	000	0.00	6,200	Ascendas Real Estate		
	Tbk PT	41,385	0.05		Investment Trust (Unit) (Reit)	12,648	0.
	INKII	· · · · · · · · · · · · · · · · · · ·		9,900	BOC Aviation Ltd*	85,831	0.
		475,764	0.59	,	CapitaLand China Trust (Reit)	281,853	0.
					CapitaLand Integrated	,000	٥.
		•		107,004	Commercial Trust (Unit) (Reit)	306,607	0.
137,000	Italy	7.400	0.04		Johnnerman Hust (Unit) (INEIL)	100,007	U.
137,000		7,486	0.01	162 700	Canitaland Investment		
137,000	Italy PRADA SpA	7,486	0.01	162,700	Capitaland Investment		0
1,200	Italy PRADA SpA Japan	7,486	0.01		Ltd/Singapore	442,158	
1,200	Italy PRADA SpA Japan Canadian Solar Infrastructure			83,400	Ltd/Singapore ComfortDelGro Corp Ltd		0. 0.
137,000 1,200 356	Italy PRADA SpA Japan Canadian Solar Infrastructure Fund Inc (Unit)	363,861	0.45	83,400	Ltd/Singapore ComfortDelGro Corp Ltd Cromwell European Real Estate	442,158 86,606	0
1,200 356 3,600	Italy PRADA SpA Japan Canadian Solar Infrastructure			83,400 153,720	Ltd/Singapore ComfortDelGro Corp Ltd	442,158	

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

		Market Value	% of Net			Market Value	% of Net
Holding	Description		Assets	Holding	Description		Assets
255,300	Digital Core REIT Management			14	LX INTERNATIONAL CORP	344	0.00
	Pte Ltd (Reit)	285,936	0.35		Nasmedia Co Ltd	68	0.00
	ESR-REIT (Unit) (Reit)	128,157	0.16		NAVER Corp	63,740	0.08
215,854	Frasers Centrepoint Trust				NCSoft Corp	11,066	0.01
	(Unit) (Reit)*	359,279	0.44	206	NH Investment & Securities		
398,700	Frasers Logistics & Commercial				Co Ltd	1,979	0.00
	Trust (Unit) (Reit)	411,090	0.51		NHN KCP Corp	490	0.00
	Hutchison Port Holdings Trust	11,925	0.01		POSCO	74,903	0.09
,	Jardine Cycle & Carriage Ltd	36,995	0.05		Posco International Corp	1,202	0.00
	Keppel Corp Ltd	1,765	0.00		Samsung C&T Corp	29,002	0.04
,	Keppel DC REIT (Unit) (Reit)	211,612	0.26		Samsung Card Co Ltd	30,643	0.04
391,100	Lendlease Global Commercial			205	Samsung Electro-Mechanics		
	REIT (Reit)	237,632	0.29		Co Ltd	28,303	0.04
161,600	Mapletree Commercial			2,872	Samsung Electronics Co		
	Trust (Reit)	215,418	0.27		Ltd (Pref)	157,890	0.20
23,500	Mapletree Logistics Trust				Samsung Electronics Co Ltd	789,511	0.98
	(Unit) (Reit)	30,288	0.04		Samsung Engineering Co Ltd	2,335	0.00
287,100	Mapletree North Asia			273	Samsung Fire & Marine		
	Commercial Trust				Insurance Co Ltd	43,254	0.05
	(Unit) (Reit)*	228,360	0.28		Samsung SDI Co Ltd	33,727	0.04
	NetLink NBN Trust	341,965	0.42		Seah Besteel Corp	778	0.00
6,100	Oversea-Chinese Banking			1,371	Shinhan Financial Group Co Ltd	44,527	0.06
	Corp Ltd	52,428	0.06		SK Bioscience Co Ltd	971	0.00
57,700	Singapore				SK Hynix Inc	97,374	0.12
	Telecommunications Ltd	107,088	0.13		SK Inc	11,920	0.02
10,100	United Overseas Bank Ltd	222,485	0.28	20	SK Innovation Co Ltd	3,335	0.01
9,700	Wilmar International Ltd (Unit)	31,290	0.04		SK Telecom Co Ltd	25,612	0.03
		4,889,777	6.05	269	S-Oil Corp	18,905	0.02
		.,,		1,394	Woori Financial Group Inc	16,579	0.02
	South Korea					2,527,824	3.13
	AfreecaTV Co Ltd	7,178	0.01		Talinnan		
	BNK Financial Group Inc	498	0.00	7.000	Taiwan	00.004	0.00
	Celltrion Inc	22,950	0.03		Accton Technology Corp	62,921	0.08
	Cheil Worldwide Inc	13,417	0.02		ACE To be also well adding Co. Ltd.	11,300	0.01
	DB Insurance Co Ltd	21,845	0.03		ASE Technology Holding Co Ltd	28,336	0.03
	Ecopro BM Co Ltd	7,801	0.01		Asustek Computer Inc	39,754	0.05
00,310	ESR Kendall Square REIT Co	400 400	0.57		Cathay Financial Holding Co Ltd	68,889	0.08
1 101	Ltd (Reit)	463,498	0.57 0.07		Chicony Electronics Co Ltd China Airlines Ltd	51,136	0.06
	Hana Financial Group Inc	56,746	0.07	,		8,957	0.01
314	HDC Hyundai Development	4 101	0.01		Compeq Manufacturing Co Ltd	25,602	0.03
500	Co-Engineering & Construction	4,191	0.01		CTBC Financial Holding Co Ltd	3,874	0.00
	HMM Co Ltd	13,509	0.02		E Ink Holdings Inc	21,045	0.03
	Hyundai Glovis Co Ltd	16,102	0.02		Eva Airways Corp	2,301	0.00
193	Hyundai Heavy Industries	0.054	0.04	8,000	Evergreen Marine Corp	40.040	0.05
4.007	Holdings Co Ltd	8,251	0.01	7 000	Taiwan Ltd	40,949	0.05
1,067	Hyundai Marine & Fire	05.550	0.00	7,000	Far EasTone	47.000	0.00
40	Insurance Co Ltd	25,558	0.03	4 000	Telecommunications Co Ltd	17,303	0.02
	Hyundai Mobis Co Ltd	2,422	0.00		Feng TAY Enterprise Co Ltd	7,384	0.01
	Hyundai Motor Co	17,175	0.02		Formosa Plastics Corp	33,708	0.04
,	Industrial Bank of Korea	19,849	0.03		Fubon Financial Holding Co Ltd	40,182	0.05
	Innocean Worldwide Inc	3,202	0.00		Gigabyte Technology Co Ltd	4,994	0.01
	Kakao Corp	96,264	0.12	17,000	Hon Hai Precision Industry		
675	KB Financial Group Inc	33,516	0.04		Co Ltd	62,457	0.08
	Kia Corp	23,202	0.03		Inventec Corp	4,575	0.01
53	Kolon Industries Inc	2,583	0.00	24,000	King Yuan Electronics Co Ltd	37,239	0.05
442	Korea Gas Corp	15,090	0.02	1,000	Kinsus Interconnect		
11	Korea Investment Holdings				Technology Corp	8,097	0.01
	Co Ltd	725	0.00	3,000	Lite-On Technology Corp	7,319	0.01
17	Korea Petrochemical Ind Co Ltd	2,404	0.00	1,000	Lotes Co Ltd	25,575	0.03
327	Korean Reinsurance Co	2,627	0.00	3,000	Macronix International Co Ltd	4,655	0.01
4	Krafton Inc	981	0.00	2,000	Makalot Industrial Co Ltd	15,695	0.02
1,729	KT Corp	46,017	0.06	4,000	MediaTek Inc	154,806	0.19
48	LG Chem Ltd (Pref)	10,799	0.01	6,000	Micro-Star International Co Ltd	33,280	0.04
	LG Chem Ltd	50,751	0.06		Nan Ya Plastics Corp	15,641	0.02
	LG Corp	2,377	0.00		Nan Ya Printed Circuit	,-	
	LG Display Co Ltd	15,693	0.02	,,,,,,	Board Corp	18,691	0.02
	LG Electronics Inc	13,764	0.02	2.000	Novatek Microelectronics Corp	32,566	0.04
	LG Household & Health	. 5,7 5 4	5.02		Poya International Co Ltd	14,446	0.02
134				1,000	· ·	,	J.U_
134		8 601	0.01	24 000	Quanta Computer Inc	79 520	0 10
134 11	Care Ltd	8,691 2,176	0.01 0.00		Quanta Computer Inc Realtek Semiconductor Corp	79,529 32,531	0.10 0.04
134 11 8		8,691 2,176 7,514	0.01 0.00 0.01	2,000	Quanta Computer Inc Realtek Semiconductor Corp Simplo Technology Co Ltd	79,529 32,531 22,293	0.10 0.04 0.03

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Assets
	Taiwan Semiconductor	(,			Easy Tactic Ltd 11.75%	(/	
7 1,000	Manufacturing Co Ltd	1,529,659	1.89	000 200,000	2/8/2023	50,000	0.06
	Taiwan Union Technology Corp	9,171	0.01	USD 200,000	Fortune Star BVI Ltd 5.95%		
1,000	Tong Hsing Electronic Industries Ltd	10,273	0.01	118D 200 000	29/1/2023 Fortune Star BVI Ltd 6.75%	197,900	0.24
5,000	Unimicron Technology Corp	45,300	0.06	000 200,000	2/7/2023	198,900	0.2
	United Microelectronics Corp	65,044	0.08	USD 200,000	Fortune Star BVI Ltd 6.85%	,	
5,000	Vanguard International	22.202	0.00	HCD 200 000	2/7/2024	198,900	0.2
53 000	Semiconductor Corp Wistron Corp	22,383 55,580	0.03 0.07	USD 200,000	RKPF Overseas 2020 A Ltd 5.2% 12/1/2026	161,500	0.2
,	WT Microelectronics Co Ltd	5,921	0.01	USD 200,000	Scenery Journey Ltd 11.5%	,	
2,000	Yang Ming Marine				24/10/2022	20,500	0.0
	Transport Corp	8,240	0.01	USD 200,000	Scenery Journey Ltd 12% 24/10/2023	20,500	0.0
		2,789,601	3.45	USD 200,000	Sino-Ocean Land Treasure	20,300	0.0
	Thailand				Finance II Ltd 5.95% 4/2/2027	178,500	0.2
	Advanced Info Service PCL Airports of Thailand PCL	26,632 25,759	0.03 0.03	USD 200,000	Sino-Ocean Land Treasure III	450.000	0.4
,	Bangkok Chain Hospital PCL	7,132	0.03	LISD 200 000	Ltd FRN 21/9/2022 (Perpetual) Studio City Finance Ltd '144A'	153,062	0.1
	Bangkok Dusit Medical	7,102	0.01	03D 200,000	5% 15/1/2029	155,175	0.1
	Services PCL	13,201	0.02	USD 200,000	Wanda Properties International	,	
	Central Pattana PCL	11,160	0.02		Co Ltd 7.25% 29/1/2024	186,010	0.2
	Chularat Hospital PCL CP ALL PCL	2,678 27,054	0.00 0.03			1,578,947	1.9
,	Delta Electronics Thailand PCL	11,128	0.03		Canada		
	Digital Telecommunications	,		USD 225,000	MEGlobal Canada ULC 5%		
	Infrastructure Fund	452,531	0.56		18/5/2025	236,093	0.
	Energy Absolute PCL	18,026	0.02		Cayman Islands		
	Gulf Energy Development PCL	1,391	0.00	USD 200,000	Agile Group Holdings Ltd		
	Gulf Energy Development PCL Intouch Holdings PCL	23,028 7,882	0.03 0.01		6.05% 13/10/2025	77,000	0.
	Jasmine Broadband Internet	7,002	0.01	USD 200,000	China Aoyuan Group Ltd		
,	Infrastructure Fund	150,750	0.19	LICD 245 000	7.95% 19/2/2023	38,000	0.
,	Minor International PCL	2,165	0.00	USD 245,000	China Evergrande Group 11.5% 22/1/2023	37,975	0.
203	Minor International PCL	27	0.00	USD 200,000	China Evergrande Group	01,010	0.
1 232	(Wts° 5/5/2023) Minor International PCL	27	0.00		12% 22/1/2024	31,000	0.
.,	(Wts 31/7/2023)	356	0.00	USD 200,000	China Resources Land Ltd FRN	000 750	_
184	Minor International PCL			1120 200 000	9/12/2024 (Perpetual) China SCE Group Holdings	202,750	0.:
500	(Wts 15/2/2024)	19	0.00	000 200,000	Ltd 7% 2/5/2025	123,500	0.
	Precious Shipping PCL PTT Exploration &	268	0.00	USD 200,000	China SCE Group Holdings Ltd	,	-
2,300	Production PCL	9,608	0.01		7.25% 19/4/2023	141,000	0.
1,200	Regional Container Lines PCL	1,735	0.00	USD 200,000	CIFI Holdings Group Co Ltd		_
	SCG Packaging PCL	1,125	0.00	118D 300 000	6.55% 28/3/2024 Country Garden Holdings Co	169,000	0.
	Siam Commercial Bank PCL/The	113,305	0.14	03D 200,000	Ltd 3.125% 22/10/2025	144,500	0.
	Siam Makro PCL Thai Beverage PCL	3,794 3,575	0.01 0.01	USD 200,000	Fantasia Holdings Group Co	,	٥.
1,300	mai Develage FOL	914,329	1.13		Ltd 12.25% 18/10/2022	45,500	0.
		914,329	1.13	USD 200,000	FWD Ltd FRN 1/2/2023	199,645	0
5 000	United Kingdom	00.440	0.40	USD 200 000	(Perpetual) Health & Happiness H&H	199,645	0.
	Prudential Plc ReNew Energy Global Plc*	80,412 9,184	0.10 0.01	000 200,000	International Holdings Ltd		
	Standard Chartered Plc*	139,191	0.01		5.625% 24/10/2024	198,234	0.
10,012	Ctandard Chartered File	228,787	0.28	USD 200,000	Kaisa Group Holdings Ltd		
		220,707	0.20	1100 200 000	11.25% 9/4/2022	47,215	0.
400	United States	25.200	0.00	05D 200,000	Kaisa Group Holdings Ltd 11.5% 30/1/2023	46,000	0.0
	Yum China Holdings Inc	25,306	0.03	USD 200,000	Kaisa Group Holdings Ltd	40,000	0.0
otal Common / Prefer	red Stocks (Shares) & Warrants	29,723,864	36.79		11.95% 22/10/2022	47,000	0.0
ONDS				USD 200,000	KWG Group Holdings Ltd		
	Bermuda			1160 340 000	7.4% 5/3/2024	89,000	0.
USD 225,000	Star Energy Geothermal Darajat			USD 248,000	Logan Group Co Ltd 7.5% 25/8/2022	115,320	0.
-,-,-	II / Star Energy Geothermal			USD 200,000	Maldives Sukuk Issuance Ltd	110,020	U.
	Salak 4.85% 14/10/2038	228,127	0.28]	9.875% 8/4/2026	195,500	0.:
	British Virgin Islands			USD 200,000	Melco Resorts Finance Ltd		_
	British Virgin Islands						
USD 200,000	Easy Tactic Ltd 9.125% 28/7/2022	58,000	0.07	1100 000 000	5.25% 26/4/2026 Modern Land China Co Ltd	186,742	0.2

 $^{^{\}star}$ All or a portion of this security represents a security on loan. $^{\circ}$ Wts is an abbreviation for warrants.

Holdina	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% N Asse
	-	(002)			-	(332)	•
USD 95,428	Pearl Holding II Ltd 6%	4.750	0.04	CNH 1,000,000	China Government Bond	407.007	0.4
LISD 76 000	30/3/2022 (Perpetual) Pearl Holding III Ltd 9%	4,758	0.01	CNV 3 300 000	3.6% 27/6/2028 China Covernment Bond	167,207	0.2
030 70,000	22/10/2025	53,282	0.07	CN1 3,300,000	China Government Bond 3.72% 12/4/2051	552,567	0.6
USD 200.000	Powerlong Real Estate	00,202	0.07	CNY 1.700.000	China Government Bond	002,007	0.0
,	Holdings Ltd 6.25%				3.86% 22/7/2049	291,124	0.3
	10/8/2024	108,000	0.13	CNY 500,000	China Government Bond		
USD 200,000	Ronshine China Holdings Ltd				4% 22/5/2024	82,073	0.1
1100 000 000	6.75% 5/8/2024	46,900	0.06	CNY 1,300,000	Export-Import Bank of China/	000 450	
USD 200,000	Ronshine China Holdings Ltd	60.000	0.08	CNV 400 000	The 3.38% 16/7/2031	209,450	0.2
USD 200 000	8.95% 22/1/2023 Seazen Group Ltd 6.45%	60,900	0.08	CN1 400,000	Export-Import Bank of China/ The 3.86% 20/5/2029	66,430	0.
000 200,000	11/6/2022	158,000	0.20	USD 200.000	Lanzhou City Development	00, 100	0.
USD 200,000	Shimao Group Holdings Ltd	,			Investment Co Ltd 4.15%		
	3.45% 11/1/2031	53,000	0.07		15/11/2022	171,666	0.
USD 200,000	Shimao Group Holdings Ltd					5,349,280	6.0
1100 000 000	5.6% 15/7/2026	60,000	0.07		Hong Kong		
USD 200,000	Shui On Development Holding	100 400	0.23	USD 250 000	Bank of East Asia Ltd/The FRN		
USD 200 000	Ltd 5.75% 12/11/2023 Sunac China Holdings Ltd	188,400	0.23	OOD 230,000	19/9/2024 (Perpetual)	253,234	0.
OOD 200,000	7% 9/7/2025	78,000	0.10	USD 250,000	Bank of East Asia Ltd/The FRN		•
USD 200,000	Sunac China Holdings Ltd	70,000	0.10		21/10/2025 (Perpetual)	253,906	0.
,	7.95% 11/10/2023	85,000	0.10	USD 250,000	Chong Hing Bank Ltd FRN		
USD 200,000	Times China Holdings Ltd				15/7/2024 (Perpetual)	254,549	0.
	6.2% 22/3/2026	73,000	0.09	USD 200,000	Nanyang Commercial Bank Ltd	004 000	^
USD 200,000	Times China Holdings Ltd	75.000	0.00	1160 300 000	FRN 2/6/2022 (Perpetual) Yango Justice International Ltd	201,838	0.
1160 300 000	6.75% 8/7/2025 Tingyi Cayman Islands Holding	75,000	0.09	03D 200,000	(Defaulted) 7.5% 15/4/2024	26,894	0.
03D 200,000	Corp 1.625% 24/9/2025	193,298	0.24	USD 200.000	Yango Justice International Ltd	20,001	0.
USD 200,000	Wynn Macau Ltd 5.5%	100,200	0.2.		8.25% 25/11/2023	30,000	0.
,	15/1/2026	181,810	0.22	USD 259,000	Yango Justice International Ltd		
USD 200,000	Wynn Macau Ltd 5.5%				(Defaulted) 9.25% 15/4/2023	38,721	0
	1/10/2027	176,000	0.22	USD 200,000	Yanlord Land HK Co Ltd	404 500	•
USD 300,000	Yuzhou Group Holdings Co Ltd	50,000	0.00		6.8% 27/2/2024	191,500	0
118D 300 000	7.375% 13/1/2026 Yuzhou Group Holdings Co Ltd	52,029	0.06			1,250,642	1
03D 200,000	7.85% 12/8/2026	35,500	0.04		India		
USD 200.000	Zhenro Properties Group Ltd	00,000	0.01	USD 200,000	Adani Green Energy UP Ltd /		
,	8.3% 15/9/2023	25,000	0.03		Prayatna Developers Pvt		
		3,882,758	4.81		Ltd / Parampujya Solar Energ	200 000	0
	China			LISD 181 000	'144A' 6.25% 10/12/2024 Adani Transmission Ltd 4.25%	209,689	0
CNV 1 000 000	China Agricultural Development Bank			03D 101,000	21/5/2036	173,386	0.
CIVI 1,000,000	of China 3.63% 19/7/2026	163,355	0.20	USD 200.000	JSW Steel Ltd 5.95% 18/4/2024	206,250	0
USD 200,000	Bank of Communications Co	100,000	0.20		Manappuram Finance Ltd 5.9%	,	
,				030 200,000			0
	Ltd FRN 18/11/2025			08D 200,000	13/1/2023	201,900	
	Ltd FRN 18/11/2025 (Perpetual)	205,899	0.26		ReNew Power Pvt Ltd 5.875%		
CNY 6,740,000	(Perpetual) China Development Bank			USD 200,000	ReNew Power Pvt Ltd 5.875% 5/3/2027	201,900 199,500	0
, ,	(Perpetual) China Development Bank 2.89% 22/6/2025	205,899 1,075,914	0.26 1.33	USD 200,000	ReNew Power Pvt Ltd 5.875% 5/3/2027 ReNew Power Synthetic '144A'	199,500	
, ,	(Perpetual) China Development Bank 2.89% 22/6/2025 China Development Bank	1,075,914	1.33	USD 200,000 USD 200,000	ReNew Power Pvt Ltd 5.875% 5/3/2027 ReNew Power Synthetic '144A' 6.67% 12/3/2024		
CNY 1,300,000	(Perpetual) China Development Bank 2.89% 22/6/2025 China Development Bank 3.07% 10/3/2030			USD 200,000 USD 200,000	ReNew Power Pvt Ltd 5.875% 5/3/2027 ReNew Power Synthetic '144A' 6.67% 12/3/2024 Shriram Transport Finance Co	199,500 205,306	0
CNY 1,300,000	(Perpetual) China Development Bank 2.89% 22/6/2025 China Development Bank 3.07% 10/3/2030 China Development Bank	1,075,914	1.33 0.25	USD 200,000 USD 200,000	ReNew Power Pvt Ltd 5.875% 5/3/2027 ReNew Power Synthetic '144A' 6.67% 12/3/2024	199,500 205,306 201,900	0
CNY 1,300,000 CNY 1,100,000	(Perpetual) China Development Bank 2.89% 22/6/2025 China Development Bank 3.07% 10/3/2030	1,075,914	1.33	USD 200,000 USD 200,000	ReNew Power Pvt Ltd 5.875% 5/3/2027 ReNew Power Synthetic '144A' 6.67% 12/3/2024 Shriram Transport Finance Co Ltd 5.95% 24/10/2022	199,500 205,306	0
CNY 1,300,000 CNY 1,100,000	(Perpetual) China Development Bank 2.89% 22/6/2025 China Development Bank 3.07% 10/3/2030 China Development Bank 3.42% 2/7/2024	1,075,914	1.33 0.25	USD 200,000 USD 200,000 USD 200,000	ReNew Power Pvt Ltd 5.875% 5/3/2027 ReNew Power Synthetic '144A' 6.67% 12/3/2024 Shriram Transport Finance Co Ltd 5.95% 24/10/2022	199,500 205,306 201,900	0
CNY 1,300,000 CNY 1,100,000 CNY 1,600,000	(Perpetual) China Development Bank 2.89% 22/6/2025 China Development Bank 3.07% 10/3/2030 China Development Bank 3.42% 2/7/2024 China Development Bank 3.45% 20/9/2029 China Development Bank	1,075,914 205,031 177,788 259,174	1.33 0.25 0.22 0.32	USD 200,000 USD 200,000 USD 200,000	ReNew Power Pvt Ltd 5.875% 5/3/2027 ReNew Power Synthetic '144A' 6.67% 12/3/2024 Shriram Transport Finance Co Ltd 5.95% 24/10/2022 Indonesia Indonesia Government	199,500 205,306 201,900	0
CNY 1,300,000 CNY 1,100,000 CNY 1,600,000 CNY 1,500,000	(Perpetual) China Development Bank 2.89% 22/6/2025 China Development Bank 3.07% 10/3/2030 China Development Bank 3.42% 2/7/2024 China Development Bank 3.45% 20/9/2029 China Development Bank 3.5% 13/8/2026	1,075,914 205,031 177,788	1.33 0.25 0.22	USD 200,000 USD 200,000 USD 200,000	ReNew Power Pvt Ltd 5.875% 5/3/2027 ReNew Power Synthetic '144A' 6.67% 12/3/2024 Shriram Transport Finance Co Ltd 5.95% 24/10/2022 Indonesia Indonesia Government International Bond 4.35%	199,500 205,306 201,900 1,397,931	0 0 1
CNY 1,300,000 CNY 1,100,000 CNY 1,600,000 CNY 1,500,000	(Perpetual) China Development Bank 2.89% 22/6/2025 China Development Bank 3.07% 10/3/2030 China Development Bank 3.42% 2/7/2024 China Development Bank 3.45% 20/9/2029 China Development Bank 3.5% 13/8/2026 China Development Bank	1,075,914 205,031 177,788 259,174 243,863	1.33 0.25 0.22 0.32 0.30	USD 200,000 USD 200,000 USD 200,000	ReNew Power Pvt Ltd 5.875% 5/3/2027 ReNew Power Synthetic '144A' 6.67% 12/3/2024 Shriram Transport Finance Co Ltd 5.95% 24/10/2022 Indonesia Indonesia Government International Bond 4.35% 11/1/2048	199,500 205,306 201,900	0 0 1
CNY 1,300,000 CNY 1,100,000 CNY 1,600,000 CNY 1,500,000 CNY 380,000	(Perpetual) China Development Bank 2.89% 22/6/2025 China Development Bank 3.07% 10/3/2030 China Development Bank 3.42% 2/7/2024 China Development Bank 3.45% 20/9/2029 China Development Bank 3.5% 13/8/2026 China Development Bank 3.66% 1/3/2031	1,075,914 205,031 177,788 259,174	1.33 0.25 0.22 0.32	USD 200,000 USD 200,000 USD 200,000	ReNew Power Pvt Ltd 5.875% 5/3/2027 ReNew Power Synthetic '144A' 6.67% 12/3/2024 Shriram Transport Finance Co Ltd 5.95% 24/10/2022 Indonesia Indonesia Government International Bond 4.35%	199,500 205,306 201,900 1,397,931	0 0 1
CNY 1,300,000 CNY 1,100,000 CNY 1,600,000 CNY 1,500,000 CNY 380,000	(Perpetual) China Development Bank 2.89% 22/6/2025 China Development Bank 3.07% 10/3/2030 China Development Bank 3.42% 2/7/2024 China Development Bank 3.45% 20/9/2029 China Development Bank 3.5% 13/8/2026 China Development Bank 3.66% 1/3/2031 China Government Bond	1,075,914 205,031 177,788 259,174 243,863 62,544	1.33 0.25 0.22 0.32 0.30 0.08	USD 200,000 USD 200,000 USD 200,000 USD 200,000	ReNew Power Pvt Ltd 5.875% 5/3/2027 ReNew Power Synthetic '144A' 6.67% 12/3/2024 Shriram Transport Finance Co Ltd 5.95% 24/10/2022 Indonesia Indonesia Government International Bond 4.35% 11/1/2048 Pertamina Persero PT 6.45%	199,500 205,306 201,900 1,397,931	0 0 1
CNY 1,300,000 CNY 1,100,000 CNY 1,600,000 CNY 1,500,000 CNY 380,000 CNY 1,200,000	(Perpetual) China Development Bank 2.89% 22/6/2025 China Development Bank 3.07% 10/3/2030 China Development Bank 3.42% 2/7/2024 China Development Bank 3.45% 20/9/2029 China Development Bank 3.5% 13/8/2026 China Development Bank 3.66% 1/3/2031	1,075,914 205,031 177,788 259,174 243,863	1.33 0.25 0.22 0.32 0.30	USD 200,000 USD 200,000 USD 200,000 USD 200,000	ReNew Power Pvt Ltd 5.875% 5/3/2027 ReNew Power Synthetic '144A' 6.67% 12/3/2024 Shriram Transport Finance Co Ltd 5.95% 24/10/2022 Indonesia Indonesia Government International Bond 4.35% 11/1/2048 Pertamina Persero PT 6.45% 30/5/2044 Perusahaan Perseroan Persero PT Perusahaan Listrik	199,500 205,306 201,900 1,397,931	0. 0. 0.
CNY 1,300,000 CNY 1,100,000 CNY 1,600,000 CNY 1,500,000 CNY 380,000 CNY 1,200,000	(Perpetual) China Development Bank 2.89% 22/6/2025 China Development Bank 3.07% 10/3/2030 China Development Bank 3.42% 2/7/2024 China Development Bank 3.45% 20/9/2029 China Development Bank 3.5% 13/8/2026 China Development Bank 3.66% 1/3/2031 China Government Bond 1.99% 9/4/2025	1,075,914 205,031 177,788 259,174 243,863 62,544	1.33 0.25 0.22 0.32 0.30 0.08	USD 200,000 USD 200,000 USD 200,000 USD 200,000	ReNew Power Pvt Ltd 5.875% 5/3/2027 ReNew Power Synthetic '144A' 6.67% 12/3/2024 Shriram Transport Finance Co Ltd 5.95% 24/10/2022 Indonesia Indonesia Government International Bond 4.35% 11/1/2048 Pertamina Persero PT 6.45% 30/5/2044 Perusahaan Perseroan Persero	199,500 205,306 201,900 1,397,931	0. 0. 0.
CNY 1,300,000 CNY 1,100,000 CNY 1,600,000 CNY 1,500,000 CNY 380,000 CNY 1,200,000 CNY 1,900,000	(Perpetual) China Development Bank 2.89% 22/6/2025 China Development Bank 3.07% 10/3/2030 China Development Bank 3.42% 2/7/2024 China Development Bank 3.45% 20/9/2029 China Development Bank 3.5% 13/8/2026 China Development Bank 3.66% 1/3/2031 China Government Bond 1.99% 9/4/2025 China Government Bond 2.85% 4/6/2027 China Government Bond	1,075,914 205,031 177,788 259,174 243,863 62,544 187,594 303,843	1.33 0.25 0.22 0.32 0.30 0.08 0.23 0.38	USD 200,000 USD 200,000 USD 200,000 USD 200,000	ReNew Power Pvt Ltd 5.875% 5/3/2027 ReNew Power Synthetic '144A' 6.67% 12/3/2024 Shriram Transport Finance Co Ltd 5.95% 24/10/2022 Indonesia Indonesia Government International Bond 4.35% 11/1/2048 Pertamina Persero PT 6.45% 30/5/2044 Perusahaan Perseroan Persero PT Perusahaan Listrik	199,500 205,306 201,900 1,397,931 204,500 235,411	0.0000000000000000000000000000000000000
CNY 1,300,000 CNY 1,100,000 CNY 1,600,000 CNY 1,500,000 CNY 380,000 CNY 1,200,000 CNY 1,900,000 CNY 170,000	(Perpetual) China Development Bank 2.89% 22/6/2025 China Development Bank 3.07% 10/3/2030 China Development Bank 3.42% 2/7/2024 China Development Bank 3.45% 20/9/2029 China Development Bank 3.5% 13/8/2026 China Development Bank 3.66% 1/3/2031 China Government Bond 1.99% 9/4/2025 China Government Bond 2.85% 4/6/2027 China Government Bond 3.12% 5/12/2026	1,075,914 205,031 177,788 259,174 243,863 62,544 187,594	1.33 0.25 0.22 0.32 0.30 0.08 0.23	USD 200,000 USD 200,000 USD 200,000 USD 200,000	ReNew Power Pvt Ltd 5.875% 5/3/2027 ReNew Power Synthetic '144A' 6.67% 12/3/2024 Shriram Transport Finance Co Ltd 5.95% 24/10/2022 Indonesia Indonesia Government International Bond 4.35% 11/1/2048 Pertamina Persero PT 6.45% 30/5/2044 Perusahaan Perseroan Persero PT Perusahaan Listrik Negara 6.25% 25/1/2049	199,500 205,306 201,900 1,397,931 204,500 235,411 224,851	0.0000000000000000000000000000000000000
CNY 1,300,000 CNY 1,100,000 CNY 1,600,000 CNY 1,500,000 CNY 380,000 CNY 1,200,000 CNY 1,900,000 CNY 170,000	(Perpetual) China Development Bank 2.89% 22/6/2025 China Development Bank 3.07% 10/3/2030 China Development Bank 3.42% 2/7/2024 China Development Bank 3.45% 20/9/2029 China Development Bank 3.5% 13/8/2026 China Development Bank 3.66% 1/3/2031 China Government Bond 1.99% 9/4/2025 China Government Bond 2.85% 4/6/2027 China Government Bond 3.12% 5/12/2026 China Government Bond	1,075,914 205,031 177,788 259,174 243,863 62,544 187,594 303,843 27,551	1.33 0.25 0.22 0.32 0.30 0.08 0.23 0.38 0.04	USD 200,000 USD 200,000 USD 200,000 USD 200,000 USD 200,000 USD 200,000	ReNew Power Pvt Ltd 5.875% 5/3/2027 ReNew Power Synthetic '144A' 6.67% 12/3/2024 Shriram Transport Finance Co Ltd 5.95% 24/10/2022 Indonesia Indonesia Government International Bond 4.35% 11/1/2048 Pertamina Persero PT 6.45% 30/5/2044 Perusahaan Perseroan Persero PT Perusahaan Listrik Negara 6.25% 25/1/2049 International	199,500 205,306 201,900 1,397,931 204,500 235,411 224,851	0.0000000000000000000000000000000000000
CNY 1,300,000 CNY 1,100,000 CNY 1,600,000 CNY 1,500,000 CNY 380,000 CNY 1,200,000 CNY 1,900,000 CNY 170,000 CNY 1,820,000	(Perpetual) China Development Bank 2.89% 22/6/2025 China Development Bank 3.07% 10/3/2030 China Development Bank 3.42% 2/7/2024 China Development Bank 3.45% 20/9/2029 China Development Bank 3.5% 13/8/2026 China Development Bank 3.6% 1/3/2031 China Government Bond 1.99% 9/4/2025 China Government Bond 2.85% 4/6/2027 China Government Bond 3.12% 5/12/2026 China Government Bond 3.13% 21/11/2029	1,075,914 205,031 177,788 259,174 243,863 62,544 187,594 303,843	1.33 0.25 0.22 0.32 0.30 0.08 0.23 0.38	USD 200,000 USD 200,000 USD 200,000 USD 200,000 USD 200,000 USD 200,000	ReNew Power Pvt Ltd 5.875% 5/3/2027 ReNew Power Synthetic '144A' 6.67% 12/3/2024 Shriram Transport Finance Co Ltd 5.95% 24/10/2022 Indonesia Indonesia Government International Bond 4.35% 11/1/2048 Pertamina Persero PT 6.45% 30/5/2044 Perusahaan Perseroan Persero PT Perusahaan Listrik Negara 6.25% 25/1/2049	199,500 205,306 201,900 1,397,931 204,500 235,411 224,851	000000000000000000000000000000000000000
CNY 1,300,000 CNY 1,100,000 CNY 1,600,000 CNY 1,500,000 CNY 380,000 CNY 1,200,000 CNY 1,900,000 CNY 170,000 CNY 1,820,000	(Perpetual) China Development Bank 2.89% 22/6/2025 China Development Bank 3.07% 10/3/2030 China Development Bank 3.42% 2/7/2024 China Development Bank 3.45% 20/9/2029 China Development Bank 3.5% 13/8/2026 China Development Bank 3.66% 1/3/2031 China Government Bond 1.99% 9/4/2025 China Government Bond 2.85% 4/6/2027 China Government Bond 3.12% 5/12/2026 China Government Bond 3.13% 21/11/2029 China Government Bond 3.13% 21/11/2029	1,075,914 205,031 177,788 259,174 243,863 62,544 187,594 303,843 27,551 294,499	1.33 0.25 0.22 0.32 0.30 0.08 0.23 0.38 0.04 0.37	USD 200,000 USD 200,000 USD 200,000 USD 200,000 USD 200,000 USD 200,000	ReNew Power Pvt Ltd 5.875% 5/3/2027 ReNew Power Synthetic '144A' 6.67% 12/3/2024 Shriram Transport Finance Co Ltd 5.95% 24/10/2022 Indonesia Indonesia Government International Bond 4.35% 11/1/2048 Pertamina Persero PT 6.45% 30/5/2044 Perusahaan Perseroan Persero PT Perusahaan Listrik Negara 6.25% 25/1/2049 International International Finance Corp	199,500 205,306 201,900 1,397,931 204,500 235,411 224,851 664,762	000000000000000000000000000000000000000
CNY 1,300,000 CNY 1,100,000 CNY 1,600,000 CNY 1,500,000 CNY 380,000 CNY 1,200,000 CNY 1,200,000 CNY 170,000 CNY 1,820,000 CNY 2,140,000	(Perpetual) China Development Bank 2.89% 22/6/2025 China Development Bank 3.07% 10/3/2030 China Development Bank 3.42% 2/7/2024 China Development Bank 3.45% 20/9/2029 China Development Bank 3.5% 13/8/2026 China Development Bank 3.6% 13/8/2026 China Development Bank 3.66% 1/3/2031 China Government Bond 1.99% 9/4/2025 China Government Bond 2.85% 4/6/2027 China Government Bond 3.12% 5/12/2026 China Government Bond 3.13% 21/11/2029 China Government Bond 3.13% 21/11/2029 China Government Bond 3.19% 11/4/2024	1,075,914 205,031 177,788 259,174 243,863 62,544 187,594 303,843 27,551	1.33 0.25 0.22 0.32 0.30 0.08 0.23 0.38 0.04	USD 200,000 USD 200,000 USD 200,000 USD 200,000 USD 200,000 USD 200,000	ReNew Power Pvt Ltd 5.875% 5/3/2027 ReNew Power Synthetic '144A' 6.67% 12/3/2024 Shriram Transport Finance Co Ltd 5.95% 24/10/2022 Indonesia Indonesia Government International Bond 4.35% 11/1/2048 Pertamina Persero PT 6.45% 30/5/2044 Perusahaan Perseroan Persero PT Perusahaan Listrik Negara 6.25% 25/1/2049 International International International Finance Corp 6.3% 25/11/2024	199,500 205,306 201,900 1,397,931 204,500 235,411 224,851 664,762	0 0 0 0 0 0 0 0
CNY 1,300,000 CNY 1,100,000 CNY 1,600,000 CNY 1,500,000 CNY 380,000 CNY 1,200,000 CNY 1,200,000 CNY 170,000 CNY 1,820,000 CNY 2,140,000	(Perpetual) China Development Bank 2.89% 22/6/2025 China Development Bank 3.07% 10/3/2030 China Development Bank 3.42% 2/7/2024 China Development Bank 3.45% 20/9/2029 China Development Bank 3.5% 13/8/2026 China Development Bank 3.66% 1/3/2031 China Government Bond 1.99% 9/4/2025 China Government Bond 2.85% 4/6/2027 China Government Bond 3.12% 5/12/2026 China Government Bond 3.13% 21/11/2029 China Government Bond 3.13% 21/11/2029	1,075,914 205,031 177,788 259,174 243,863 62,544 187,594 303,843 27,551 294,499	1.33 0.25 0.22 0.32 0.30 0.08 0.23 0.38 0.04 0.37	USD 200,000 USD 200,000 USD 200,000 USD 200,000 USD 200,000 USD 200,000	ReNew Power Pvt Ltd 5.875% 5/3/2027 ReNew Power Synthetic '144A' 6.67% 12/3/2024 Shriram Transport Finance Co Ltd 5.95% 24/10/2022 Indonesia Indonesia Government International Bond 4.35% 11/1/2048 Pertamina Persero PT 6.45% 30/5/2044 Perusahaan Perseroan Persero PT Perusahaan Listrik Negara 6.25% 25/1/2049 International International Finance Corp 6.3% 25/11/2024 International Finance Corp	199,500 205,306 201,900 1,397,931 204,500 235,411 224,851 664,762	0.000000000000000000000000000000000000
CNY 1,300,000 CNY 1,100,000 CNY 1,600,000 CNY 1,500,000 CNY 380,000 CNY 1,200,000 CNY 1,900,000 CNY 170,000 CNY 1,820,000 CNY 2,140,000 CNY 1,200,000	(Perpetual) China Development Bank 2.89% 22/6/2025 China Development Bank 3.07% 10/3/2030 China Development Bank 3.42% 2/7i/2024 China Development Bank 3.45% 20/9/2029 China Development Bank 3.5% 13/8/2026 China Development Bank 3.6% 1/3/2031 China Government Bond 1.99% 9/4/2025 China Government Bond 2.85% 4/6/2027 China Government Bond 3.12% 5/12/2026 China Government Bond 3.13% 21/11/2029 China Government Bond 3.13% 21/11/2029 China Government Bond 3.19% 11/4/2024 China Government Bond	1,075,914 205,031 177,788 259,174 243,863 62,544 187,594 303,843 27,551 294,499 345,756	1.33 0.25 0.22 0.32 0.30 0.08 0.23 0.38 0.04 0.37 0.43	USD 200,000 USD 200,000 USD 200,000 USD 200,000 USD 200,000 USD 200,000	ReNew Power Pvt Ltd 5.875% 5/3/2027 ReNew Power Synthetic '144A' 6.67% 12/3/2024 Shriram Transport Finance Co Ltd 5.95% 24/10/2022 Indonesia Indonesia Government International Bond 4.35% 11/1/2048 Pertamina Persero PT 6.45% 30/5/2044 Perusahaan Perseroan Persero PT Perusahaan Listrik Negara 6.25% 25/1/2049 International International Finance Corp 6.3% 25/11/2024 International Finance Corp	199,500 205,306 201,900 1,397,931 204,500 235,411 224,851 664,762 413,834 339,985	0.0000000000000000000000000000000000000

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Japan			PHP 3,000,000	Philippine Government Bond		
USD 200,000	Asahi Mutual Life Insurance Co FRN 5/9/2023 (Perpetual)	208,364	0.26	PHP 20,000,000	4.625% 9/9/2040 Philippine Government Bond	53,114	0.07
	Jersey	· · · ·		PHP 1,800,000	5.5% 8/3/2023 Philippine Government Bond	407,841	0.50
USD 200,000	Galaxy Pipeline Assets Bidco Ltd 2.625% 31/3/2036	181,429	0.23		6.25% 22/3/2028 Philippine Government	37,438	0.05
USD 200,000	Kuwait Burgan Bank SAK FRN	404.704	0.04		International Bond 6.25% 14/1/2036 Rizal Commercial Banking Corp	322,225	0.40
	9/7/2024 (Perpetual)	194,761	0.24	000 200,000	FRN 27/8/2025 (Perpetual)	194,241	0.24
MYR 1,650,000	Malaysia Malaysia Government Bond					1,316,399	1.63
MYR 2,370,000	2.632% 15/4/2031 Malaysia Government Bond	360,379	0.45	USD 200,000	Singapore ABJA Investment Co Pte Ltd		
MYR 603.000	3.48% 15/3/2023 Malaysia Government Bond	573,492	0.71		5.45% 24/1/2028 ABJA Investment Co Pte Ltd	209,000	0.2
	3.502% 31/5/2027 Malaysia Government Bond	144,197	0.18		5.95% 31/7/2024 Housing & Development Board	212,500	0.2
	3.733% 15/6/2028 Malaysia Government Bond	168,144	0.21		2.088% 30/8/2022	371,142	0.4
	3.757% 22/5/2040	139,255	0.17		LLPL Capital Pte Ltd 6.875% 4/2/2039	183,842	0.2
	Malaysia Government Bond 4.254% 31/5/2035	366,539	0.45	·	Medco Platinum Road Pte Ltd 6.75% 30/1/2025	400,357	0.5
MYR 430,000	Malaysia Government Bond 4.736% 15/3/2046	106,668	0.13	SGD 640,000	Singapore Government Bond 1.75% 1/2/2023	474,861	0.5
MYR 50,000	Malaysia Government Bond 4.935% 30/9/2043	12,814	0.02	SGD 773,000	Singapore Government Bond 2% 1/2/2024	577,955	0.7
MYR 530,000	Malaysia Government Investment Issue 4.638%			SGD 92,000	Singapore Government Bond 2.25% 1/8/2036	69,112	0.0
	15/11/2049	129,960	0.16	SGD 70,000	Singapore Government Bond 2.75% 1/3/2046	57,173	0.0
	Mauritius	2,001,448	2.48	SGD 357,000	Singapore Government Bond		
USD 200,000	Greenko Solar Mauritius Ltd	004.050	0.05	SGD 340,000	3.375% 1/9/2033 Singapore Government Bond	299,340	0.3
	5.55% 29/1/2025 Mongolia	201,250	0.25	USD 200,000	3.5% 1/3/2027 Theta Capital Pte Ltd 6.75%	271,814	0.3
USD 200,000	Mongolia Government International Bond 5.125%			USD 200,000	31/10/2026 TML Holdings Pte Ltd 4.35%	190,500	0.2
USD 200 000	7/4/2026 Mongolian Mining Corp/Energy	199,000	0.25		9/6/2026	195,000 3,512,596	0.2 4.3
202 200,000	Resources LLC 9.25% 15/4/2024	144,981	0.18		South Korea	-,-:-,	
	15/4/2024	343,981	0.18	USD 200,000	Heungkuk Life Insurance Co Ltd FRN 9/11/2022 (Perpetual)	200,625	0.2
	Netherlands			USD 200,000	Kookmin Bank FRN 2/7/2024 (Perpetual)	203,475	0.2
USD 200,000	Bharti Airtel International Netherlands BV 5.35%			KRW 440,000,000	Korea Monetary Stabilization	,	
USD 197.000	20/5/2024 Greenko Dutch BV 3.85%	210,639	0.26	KRW 1,100,000,000	Bond 0.87% 2/2/2023 Korea Monetary Stabilization	363,445	0.4
	29/3/2026 Mong Duong Finance Holdings	192,075	0.24	KRW 181,000,000	Bond 0.905% 2/4/2023 Korea Treasury Bond 1.5%	906,870	1.1
000 200,000	BV 5.125% 7/5/2029	220,122	0.27	KRW 96.000.000	10/9/2036 Korea Treasury Bond 1.5%	128,989	0.1
	0	622,836	0.77		10/3/2050 Korea Treasury Bond 1.5%	62,131	0.0
USD 200,000	Oman Government International				10/9/2066	4,145	0.0
	Bond 4.75% 15/6/2026	200,500	0.25		Korea Treasury Bond 1.625% 10/9/2070	30,532	0.0
USD 200,000	Pakistan Pakistan Government International Bond 7.375%				Korea Treasury Bond 2% 10/3/2046 Korea Treasury Bond 2.125%	71,018	0.0
	8/4/2031	172,500	0.21		10/3/2047	119,985	0.1
PHP 10,500,000	Philippines Philippine Government Bond				Korea Treasury Bond 2.25% 10/9/2037 Korea Treasury Bond 2.625%	94,180	0.1
PHP 4,400,000	2.375% 9/3/2024 Philippine Government Bond	203,162	0.25		10/6/2028 Korea Treasury Bond 2.625%	571,232	0.7
PHP 900.000	2.625% 12/8/2025 Philippine Government Bond	83,237	0.10		10/9/2035	4,124	0.0
	3.625% 21/3/2033	15,141	0.02	KRW 186,140,000	Korea Treasury Bond 2.625%		

Holdina	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Korea Treasury Bond 3%	(/			BNP Paribas (Fund receives	(/	
	10/12/2042 Korea Treasury Bond 3.375%	157,093	0.19	000 00,000	14.94% Fixed; and receives/ pays return on Hon Hai		
KRW 111,170,000	10/9/2023 Korea Treasury Bond 3.5%	47,138	0.06		Precision Industry) (29/3/2022)	295,279	0.37
KRW 126.500.000	10/3/2024 Korea Treasury Bond 3.75%	94,991	0.12	USD 7,600	BNP Paribas (Fund receives 16.12% Fixed; and receives/		
	10/12/2033	116,275	0.14		pays return on Mediatek Inc)	005.407	0.0
		3,330,716	4.12	HKD 10 300	(29/3/2022) BNP Paribas (Fund receives	295,127	0.3
USD 200,000	Sri Lanka Sri Lanka Government International Bond 6.85% 3/11/2025	97,910	0.12	·	17.2% Fixed; and receives/ pays return on Meituan 'B') (29/3/2022) BNP Paribas (Fund receives	229,654	0.2
USD 200,000	Sri Lanka Government International Bond 7.85%	00.042	0.11	·	22.95% Fixed; and receives/ pays return on Ping An		
	14/3/2029	90,043	0.11		Insurance Group Co 'H') (29/3/2022)	293,462	0.3
USD 200,000	Thailand Bangkok Bank PCL/Hong Kong	187,953		USD 14,500	BNP Paribas (Fund receives 10.69% Fixed; and receives/ pays return on Samsung	200,102	0.0
THB 8,300,000	FRN 23/9/2025 (Perpetual) Thailand Government Bond 2% 17/6/2042	198,913 218,782	0.25 0.27		Electronics Co Ltd) (29/3/2022)	878,447	1.0
THB 17,000,000	Thailand Government Bond 2.125% 17/12/2026	539,555	0.27	USD 5,000	BNP Paribas (Fund receives 17.04% Fixed; and receives/		
THB 7,500,000	Thailand Government Bond 2.875% 17/12/2028	246,010	0.31	LIKE 5 000	pays return on SK Hynix Inc) (29/3/2022)	506,968	0.6
THB 2,050,000	Thailand Government Bond 3.4% 17/6/2036	68,232	0.08	HKD 5,000	BNP Paribas (Fund receives 20.04% Fixed; and receives/		
THB 1,657,000	Thailand Government Bond 3.6% 17/6/2067	54,032	0.07		pays return on Tencent Holdings Ltd) (29/3/2022)	272,130	0.3
THB 5,000,000	Thailand Government Bond 3.65% 20/6/2031	172,835	0.21	HKD 27,300	BNP Paribas (Fund receives 20.32% Fixed; and receives/	272,130	0.5
THB 5,000,000	Thailand Government Bond 3.775% 25/6/2032	174,100	0.22		pays return on Wuxi Biologics Cayman Inc)		
THB 2,919,000	Thailand Government Bond 4.85% 17/6/2061	121,177	0.15	USD 4 000	(29/3/2022) JP Morgan (Fund receives	227,217	0.2
	Thaioil Treasury Center Co Ltd 3.75% 18/6/2050	163,476	0.20	,,,,,,,	18.27% Fixed; and receives/		
USD 200,000	TMBThanachart Bank PCL FRN 2/12/2024 (Perpetual)	196,050	0.24		Semiconductor Manufacturing Co Ltd) (29/3/2022)	438,223	0.5
		2,153,162	2.67	USD 13,400	JP Morgan (Fund receives 19.78% Fixed; and receives/	100,220	0.0
USD 200,000	United Arab Emirates Commercial Bank of Dubai PSC FRN 21/4/2026 (Perpetual)	206,000	0.26	HKD 45 600	pays return on Infosys Ltd 'ADR') (29/3/2022) JP Morgan (Fund receives 21%	303,324	0.3
USD 298,000	United Kingdom Vedanta Resources Finance II				Fixed; and receives/pays return on AIA Group Ltd)		
USD 200,000	Plc 8% 23/4/2023 Vedanta Resources Finance II	279,237	0.35	USD 14,300	(29/3/2022) JP Morgan (Fund receives 21.03% Fixed; and receives/	480,319	0.5
	Plc 13.875% 21/1/2024	204,167 483,404	0.25		pays return on Icici Bank Ltd		
	United States	700,707	0.00	Takal Family Limbord N	'ADR') (29/3/2022)	281,273	0.3
USD 215,000	SK Battery America Inc 2.125% 26/1/2026	205,037	0.25	Total Equity Linked No.	curities and Money	5,071,489	6.2
Total Bonds		30,864,695	38.21	Market Instruments A Official Stock Exchange			
EQUITY LINKED N	IOTES			Dealt in on Another R	egulated Market	70,380,416	87.1
	BNP Paribas (Fund receives			Total Portfolio		70,380,416	87.1
	18.01% Fixed; and receives/ pays return on Alibaba Group	075 040	0.04	Other Net Assets Total Net Assets (USI	0)	10,401,440 80,781,856	100.0
HKD 395,300	Holding Ltd 'ADR') (29/3/2022) BNP Paribas (Fund receives 17.09% Fixed; and receives/ pays return on China	275,016	0.34				
	Construction Bank Corp) (29/3/2022)	295,050	0.37				

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised appreciation/
Curren	ncy Purchases	Curren	cy Sales	Counterparty	Maturity date	(depreciation) USD
INR	111,309,465	USD	1,491,284	Goldman Sachs	14/3/2022	(17,142)
USD	82,411	INR	6,241,000	HSBC Bank Plc	14/3/2022	(242)
CNH	1,850,000	USD	292,407	Goldman Sachs	16/3/2022	145
HKD	6,705,318	USD	860,145	HSBC Bank Plc	16/3/2022	(2,073)
IDR	24,700,000,000	USD	1,727,877	Goldman Sachs	16/3/2022	(11,534)
IDR	2,696,869,772	USD	188,033	Bank of America	16/3/2022	(635)
IDR	1,346,415,000	USD	93,860	HSBC Bank Plc	16/3/2022	(300)
INR	24,432,156	USD	325,491	Bank of America	16/3/2022	(2,035)
INR	2,300,000	USD	30,650	Deutsche Bank	16/3/2022	(201)
KRW	459,682,051	USD	383,471	JP Morgan	16/3/2022	(1,398)
MYR	1,314,528	USD	314,142	Morgan Stanley	16/3/2022	(1,182)
MYR	1,955,472	USD	467,101	Barclays	16/3/2022	(1,544)
PHP	7,464,706	USD	144,045	Goldman Sachs	16/3/2022	1,329
THB	16,232,705	USD	492,991	Bank of America	16/3/2022	3,830
USD	81,764	CNH	522,000	Deutsche Bank	16/3/2022	(783)
USD	963,575	KRW	1,160,000,000	HSBC Bank Plc	16/3/2022	(579)
USD	905,374	KRW	1,085,000,000	Goldman Sachs	16/3/2022	3,558

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised appreciation/
Currency	Purchases	Currency	Sales	Counterparty	Maturity date	(depreciation) USD
USD	625,340	SGD	839,988	Deutsche Bank	16/3/2022	6,743
USD	156,149	SGD	210,012	Barclays	16/3/2022	1,488
USD	320,345	THB	10,400,000	Bank of America	16/3/2022	2,041
PHP	4,914,000	USD	95,905	Deutsche Bank	13/4/2022	(471)
USD	310,759	PHP	16,042,000	State Street	13/4/2022	(791)
USD	585,325	THB	19,441,000	BNP Paribas	18/4/2022	(9,749)
Net unreali	sed depreciat	ion				(31,525)
HKD Hedg	ed Share Cla	ISS				
HKD	36,295	USD	4,657	BNY Mellon	15/3/2022	(13)
USD	139	HKD	1,083	BNY Mellon	15/3/2022	_
Net unreali	sed depreciat	ion				(13)
SGD Hedg	ed Share Cla	iss				
SGD	11,247	USD	8,382	BNY Mellon	15/3/2022	(99)
USD	246	SGD	333	BNY Mellon	15/3/2022	1
Net unreali	sed depreciat	ion				(98)
Total net ur	realised depr	eciation				(31,636)

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
3	KRW	Korean 3 Year Bond	March 2022	(2,545)
43	USD	SGX Nifty 50 Index	March 2022	(37,452)
(53)	USD	MSCI Emerging Markets Index	March 2022	125,322
1	USD	US Treasury 10 Year Note (CBT)	June 2022	666
Total				85,991

Swaps as at 28 February 2022

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
IRS	CNY 3,155,100	Fund receives Floating CNY CNRR 3 Month; and pays Fixed 2.55%	BNP Paribas	16/3/2027	(2,476)	(2,476)
IRS	CNY 4,934,900	Fund receives Floating CNY CNRR 3 Month; and pays Fixed 2.459%	Citibank	16/3/2027	(527)	(527)
Total					(3,003)	(3,003)

IRS: Interest Rate Swaps

Asian Tiger Bond Fund

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	
	•	, ,			•	(005)	7.000
	rities and Money Market Ins k Exchange Listing or Dealt			030 6,166,000	China Huaneng Group Hong Kong Treasury Management		
Regulated Market	0 0				Holding Ltd FRN 9/12/2025		
FUNDS				USD 13 838 000	(Perpetual)* China Reinsurance Finance	8,166,000	0.1
	Ireland			000 10,000,000	Corp Ltd 3.375% 9/3/2022	13,841,459	0.2
3,007,445	BlackRock ICS US Dollar Liquid			USD 6,600,000	Chinalco Capital Holdings Ltd		
	Environmentally Aware Fund [~]	300,789,951	6.40	118D 3 000 000	2.95% 24/2/2027 CNCBINV 1 BVI Ltd 1.75%	6,511,587	0.1
Total Funds		300,789,951	6.40	03D 2,000,000	17/11/2024	1,926,662	0.0
BONDS				USD 7,000,000	CNPC Global Capital Ltd		
	Australia			1150 6 000 000	1.35% 23/6/2025 CNPC Global Capital Ltd	6,735,050	0.1
AUD 18,400,000	Afterpay Ltd 12/3/2026			030 6,000,000	2% 23/6/2030*	7,407,680	0.1
LISD 15 325 000	(Zero Coupon) National Australia Bank Ltd	13,493,850	0.29	USD 10,420,000	Coastal Emerald Ltd FRN	, ,	
03D 13,323,000	FRN 12/1/2037*	14,538,145	0.31	1100 0 000 000	1/8/2024 (Perpetual)*	10,114,303	0.2
USD 3,617,000	QBE Insurance Group Ltd FRN	,,		050 8,800,000	CP Foods Capital Ltd 0.5% 18/6/2025	9,092,776	0.
LICD 4 775 000	17/6/2046	3,831,850	0.08	HKD 26,000,000	Crystal Idea Group Ltd 2.25%	0,002,110	0.
050 1,775,000	Westpac Banking Corp 2.963% 16/11/2040*	1,546,850	0.03		31/10/2022	2,959,572	0.
USD 5,500,000	Westpac Banking Corp/New	.,0.0,000	0.00	USD 8,141,000	Easy Tactic Ltd 8.125% 27/2/2023	2,035,250	0.
	Zealand FRN 21/9/2027	5 4 5 4 00 4	0.40	USD 6,354,000	Easy Tactic Ltd 11.75%	2,000,200	0.
	(Perpetual)	5,454,081	0.12		2/8/2023	1,588,500	0.
		38,864,776	0.83	USD 10,100,000	Elect Global Investments Ltd FRN 3/6/2025 (Perpetual)*	0.707.010	0.
LIOD 44 045 000	Bermuda			HKD 44.000.000	Farsail Goldman International	9,787,910	0.
USD 11,015,000	China Oil & Gas Group Ltd 4.7% 30/6/2026*	11,030,421	0.23	,,	Ltd 7% 24/11/2026	3,913,248	0.
USD 7,058,000	Hopson Development Holdings	11,000,421	0.20	USD 3,100,000	Fortune Star BVI Ltd 5.95%	0.007.450	•
	Ltd 8% 6/1/2023	6,925,662	0.15	USD 1 400 000	29/1/2023 Fortune Star BVI Ltd 6.75%	3,067,450	0
USD 8,000,000	Kunlun Energy Co Ltd 3.75%	8,212,300	0.17	7,100,000	2/7/2023	1,392,300	0
USD 26.850.000	13/5/2025 Li & Fung Ltd 4.5% 18/8/2025*	26,759,046	0.17	USD 1,000,000	Fortune Star BVI Ltd 6.85%		_
	Luye Pharma Group Ltd 1.5%			USD 5 100 000	2/7/2024 Greenland Global Investment	994,500	0
1105 10 175 000	9/7/2024	11,793,065	0.25	030 3,190,000	Ltd 6.125% 22/4/2023*	4,022,250	0.
USD 16,475,000	Star Energy Geothermal Darajat II / Star Energy Geothermal			USD 2,722,000	Greenland Global Investment	, ,	
	Salak 4.85% 14/10/2038*	16,703,961	0.36	LICD 2 267 000	Ltd 6.75% 26/9/2023	2,067,359	0.
		81,424,455	1.73	03D 2,207,000	Hanrui Overseas Investment Co Ltd 7.95% 29/4/2022	2,256,373	0.
	British Virgin Islands			USD 21,195,000	HKT Capital No 6 Ltd 3%	,,-	
USD 25,800,000	1MDB Global Investments Ltd			1100 4 440 000	18/1/2032*	20,121,791	0
1100 40 405 000	4.4% 9/3/2023	25,572,444	0.54	USD 1,140,000	Hong Seng Ltd 9.875% 27/8/2022	347,700	0
USD 10,405,000	Bluestar Finance Holdings Ltd FRN 12/7/2024 (Perpetual)	10,401,984	0.22	USD 8,214,000	Huarong Finance 2017 Co Ltd	047,700	0.
USD 4,166,000	Champion Path Holdings Ltd	10,401,904	0.22		4.25% 7/11/2027	7,659,555	0
	4.5% 27/1/2026*	3,645,250	0.08	USD 6,200,000	Huarong Finance 2017 Co Ltd 4.75% 27/4/2027*	E 000 E00	0
USD 5,000,000	Chang Development			USD 3.953.000	Huarong Finance 2019 Co Ltd	5,998,500	U
	International Ltd 3.9% 12/9/2022	5,011,813	0.11	,,	FRN 24/2/2023*	3,859,116	0
USD 4,641,000	China Cinda 2020 I	3,011,010	• • • •	USD 20,500,000	Huarong Finance 2019 Co Ltd	40.050.750	•
	Management Ltd 3%	4 000 005	0.00	USD 3 612 000	FRN 24/2/2025* Huarong Finance 2019 Co Ltd	19,259,750	0.
LISD 19 610 000	20/1/2031* China Cinda 2020 I	4,239,205	0.09	000 0,012,000	2.5% 24/2/2023*	3,539,760	0
000 19,010,000	Management Ltd 3.25%			USD 12,462,000	Huarong Finance 2019 Co Ltd		
	28/1/2027*	19,421,450	0.41	USD 6 476 000	3.25% 13/11/2024 Huarong Finance 2019 Co Ltd	11,870,055	0.
HKD 61,000,000	China Conch Venture Holdings International Ltd 5/9/2023			030 0,470,000	3.625% 30/9/2030*	5,549,932	0.
	(Zero Coupon)	8,953,506	0.19	USD 3,879,000	Huarong Finance 2019 Co Ltd		
USD 8,041,000	China Great Wall International	-,,		HED 6 003 000	3.75% 29/5/2024	3,791,722	0.
	Holdings V Ltd 2.375%	7.070.550	0.45	000,899,000	Huarong Finance 2019 Co Ltd 3.875% 13/11/2029*	6,241,253	0.
USD 6 610 000	18/8/2030* China Huadian Overseas	7,078,553	0.15	USD 12,848,000	Huarong Finance 2019 Co Ltd	-,,=50	
332 3,010,000	Development 2018 Ltd FRN				4.5% 29/5/2029	12,045,000	0
1100 01 000	23/6/2025 (Perpetual)	6,725,675	0.14	USD 21,527,000	Huarong Finance II Co Ltd 4.625% 3/6/2026	20,827,373	0.
USD 21,690,000	China Huadian Overseas Development Management			USD 6,961,000	Huarong Finance II Co Ltd 5%	20,021,313	U.
	Co Ltd FRN 29/5/2024				19/11/2025	6,873,988	0.
	(Perpetual)*	22,232,250	0.47	USD 7,732,000	Hysan MTN Ltd 2.82%	7 655 000	^
					4/9/2029*	7,655,028	0.

[~] Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

Asian Tiger Bond Fund continued

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 21 030 000	Inventive Global Investments			LISD 10 000 000	Sinopec Group Overseas		
	Ltd 1.65% 3/9/2025 JIC Zhixin Ltd 2.125%	21,218,920	0.45	03D 10,000,000	Development 2018 Ltd 3.68% 8/8/2049	9,665,225	0.21
USD 7,034,000	27/8/2030 Knight Castle Investments Ltd	16,711,881	0.36	USD 4,193,500	Star Energy Geothermal Wayang Windu Ltd 6.75%		
USD 32,100,000	(Defaulted) 7.99% 23/1/2021 Midea Investment Development	5,040,916	0.11	USD 7,000,000	24/4/2033* State Grid Overseas Investment	4,468,677	0.10
USD 11,400,000	Co Ltd 2.88% 24/2/2027 New Lion Bridge Co Ltd 5.8%	32,023,085	0.68	USD 8,000,000	BVI Ltd 1% 5/8/2025 State Grid Overseas Investment	6,690,740	0.14
USD 7,850,000	31/8/2022 New Lion Bridge Co Ltd 6.5%	11,396,437	0.24	USD 9,375,000	BVI Ltd 1.625% 5/8/2030 Studio City Co Ltd 7%	7,254,240	0.15
USD 2,500,000	31/3/2022 New Metro Global Ltd 4.625%	7,575,250	0.16	USD 18,840,000	15/2/2027* TCL Technology Investments	9,316,406	0.20
USD 823,000	15/10/2025 New Metro Global Ltd 5%	1,425,000	0.03	USD 11,700,000	Ltd 1.875% 14/7/2025 Viva Biotech Investment	18,172,216	0.39
USD 677,000	8/8/2022 New Metro Global Ltd 6.5% 2 0/5/2022*	650,170	0.01	1100 4 535 000	Management Ltd 1% 30/12/2025	9,368,962	0.20
USD 5,000,000	0/5/2022 New Metro Global Ltd 6.8% 5/8/2023	561,910	0.01	, ,	Wanda Properties Overseas Ltd 6.875% 23/7/2023* Wanda Properties Overseas Ltd	4,267,075	0.09
USD 19,000,000	NWD Finance BVI Ltd FRN 10/3/2028 (Perpetual)	3,187,500 18,073,750	0.07	, ,	7.25% 28/4/2022 Weimob Investment Ltd	9,876,135	0.21
USD 10,113,000	NWD Finance BVI Ltd 4.8% 9/9/2023 (Perpetual)	9,129,915	0.19	, ,	7/6/2026 (Zero Coupon) Wharf REIC Finance BVI Ltd	1,650,250	0.04
USD 9,650,000	NWD MTN Ltd 3.75% 14/1/2031*	8,819,473	0.19		2.875% 7/5/2030 Yunda Holding Investment Ltd	20,445,613	0.44
	NWD MTN Ltd 4.5% 19/5/2030 Ocean Laurel Co Ltd 2.375%	5,475,358	0.12	000 0,010,000	2.25% 19/8/2025	7,647,596	0.16
	20/10/2025 Peak RE Bvi Holding Ltd FRN	9,485,757	0.20		Canada	778,649,366	16.55
	28/10/2025 (Perpetual) Prime Bloom Holdings Ltd	16,412,438	0.35		MEGlobal Canada ULC 5% 18/5/2025	2,098,605	0.05
USD 1,000,000	6.95% 5/7/2022 Radiance Capital Investments	1,423,362	0.03	USD 10,100,000	MEGlobal Canada ULC 5.875% 18/5/2030*	11,485,316	0.24
USD 2,900,000	Ltd 8.8% 17/9/2023 RKPF Overseas 2019 A Ltd	925,672	0.02		Cayman Islands	13,583,921	0.29
USD 11,100,000	6% 4/9/2025 RKPF Overseas 2019 A Ltd	2,370,750	0.05	USD 5,750,000	AAC Technologies Holdings Inc 2.625% 2/6/2026	5,421,129	0.12
USD 12,065,000	6.7% 30/9/2024* SF Holding Investment 2021	9,351,750	0.20	USD 15,000,000	AAC Technologies Holdings Inc 3% 27/11/2024*	14,680,687	0.31
USD 5,700,000	Ltd 2.375% 17/11/2026 SF Holding Investment 2021 Ltd 3% 17/11/2028*	11,785,997 5,601,533	0.25	USD 10,670,000	AAC Technologies Holdings Inc 3.75% 2/6/2031	9,680,411	0.21
USD 24,500,000	Sinochem Offshore Capital Co Ltd 2.25% 24/11/2026	23,560,303	0.12	USD 11,990,000	AC Energy Finance International Ltd 5.1%	,,,,,,	
USD 20,500,000	Sinochem Offshore Capital Co Ltd 2.375% 23/9/2031	18,345,450	0.39	USD 14,070,000	25/11/2025 (Perpetual)* ACEN Finance Ltd 4% 8/3/2025	11,789,317	0.25
USD 16,500,000	Sino-Ocean Land Treasure Finance II Ltd 5.95%	. 0,0 . 0, . 00	0.00		(Perpetual)* Ahli United Sukuk Ltd FRN	12,451,950	0.26
USD 9.301.000	4/2/2027* Sino-Ocean Land Treasure IV	14,726,250	0.31	USD 6,954,000	17/6/2026 (Perpetual) Anton Oilfield Services Group/	6,315,545	0.13
	Ltd 3.25% 5/5/2026 Sino-Ocean Land Treasure IV	7,668,675	0.16		Hong Kong 7.5% 2/12/2022* Baidu Inc 2.375% 9/10/2030*	6,644,251 13,953,225	0.14 0.30
	Ltd 4.75% 14/1/2030* Sinopec Group Overseas	3,163,550	0.07	l ' '	Baidu Inc 3.425% 7/4/2030 Baidu Inc 4.375% 29/3/2028*	2,862,514 5,321,588	0.06 0.11
000 10,200,000	Development 2017 Ltd 3.625% 12/4/2027*	10,715,658	0.23	USD 773,000	Baozun Inc 1.625% 1/5/2024 CCBL Cayman 1 Corp Ltd 1.6%	750,293	0.02
USD 15,000,000	Sinopec Group Overseas Development 2018 Ltd 2.3%	10,7 10,000	0.23		15/9/2026 CDBL Funding 2 2.75%	4,714,133	0.10
USD 15,000,000	8/1/2031 Sinopec Group Overseas	14,061,750	0.30		2/3/2025 Central China Real Estate Ltd	18,163,122	0.39
. ,	Development 2018 Ltd 2.7% 13/5/2030	14,557,875	0.31	USD 4,500,000	7.25% 24/4/2023 Central China Real Estate Ltd	2,053,520	0.04
USD 10,000,000	Sinopec Group Overseas Development 2018 Ltd 2.95%			USD 2,070,000	7.25% 13/8/2024 Central China Real Estate Ltd	2,070,000	0.04
USD 8,400,000	12/11/2029 Sinopec Group Overseas	9,945,950	0.21	USD 3,143,000	7.65% 27/8/2023 Central China Real Estate Ltd	1,014,300	0.02
. ,	Development 2018 Ltd 3.35% 13/5/2050*	7,631,064	0.16	USD 3,235,000	7.75% 24/5/2024* Central China Real Estate Ltd	1,469,353	0.03
		•			7.9% 7/11/2023	1,552,800	0.03

^{*} All or a portion of this security represents a security on loan.

Asian Tiger Bond Fund continued

Portiono or inv	vestinents zo rebruai	y 2022					
Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
HCD 20 200 000	Champion MTN Ltd 2.050/			LICD 4 075 000	EMD 144 EDN 4/0/0000		
	Champion MTN Ltd 2.95% 15/6/2030	20,214,054	0.43		FWD Ltd FRN 1/2/2023 (Perpetual)* Haidilao International Holding	4,067,767	0.09
	China Aoyuan Group Ltd 6.35% 8/2/2024 China Aoyuan Group Ltd	420,505	0.01	, ,	Ltd 2.15% 14/1/2026* Hansoh Pharmaceutical Group	14,579,575	0.31
	7.95% 19/2/2023 China Aoyuan Group Ltd	458,470	0.01	035 17,700,000	Co Ltd 22/1/2026 (Zero Coupon)	16,097,088	0.34
, ,	(Defaulted) 7.95% 21/6/2024 China Aoyuan Group Ltd	466,570	0.01	USD 5,747,000	Hilong Holding Ltd '144A' 9.75% 18/11/2024	4,827,480	0.10
	(Defaulted) 8.5% 23/1/2022 China Evergrande Group	157,400	0.00	USD 7,507,000	Hilong Holding Ltd 9.75% 18/11/2024	6,048,052	0.13
	7.5% 28/6/2023 China Evergrande Group	312,480	0.01	USD 1,255,000	Kaisa Group Holdings Ltd 9.375% 30/6/2024	285,512	0.01
	8.75% 28/6/2025 China Evergrande Group	482,670	0.01	USD 1,268,000	Kaisa Group Holdings Ltd 10.5% 7/9/2022	288,787	0.01
	9.5% 29/3/2024	570,400	0.01	USD 15,707,000	Kaisa Group Holdings Ltd 11.5% 30/1/2023		
	China Evergrande Group 10% 11/4/2023	2,257,795	0.05	USD 11,854,000	Kaisa Group Holdings Ltd	3,612,610	0.08
	China Evergrande Group 10.5% 11/4/2024	438,650	0.01	USD 9,500,000	11.95% 22/10/2022 Kaisa Group Holdings Ltd	2,785,690	0.06
	China Evergrande Group 11.5% 22/1/2023	1,476,220	0.03	1105 0 400 000	(Defaulted) 11.95% 12/11/2023	2,217,632	0.05
, ,	China Modern Dairy Holdings Ltd 2.125% 14/7/2026	15,239,196	0.32	, ,	King Talent Management Ltd FRN 4/12/2022 (Perpetual)	2,902,169	0.06
USD 9,740,000	China Overseas Grand Oceans Finance IV Cayman Ltd	0.000.000	0.00		KWG Group Holdings Ltd 7.875% 1/9/2023	3,161,019	0.07
USD 11,945,000	2.45% 9/2/2026* China Resources Land Ltd	9,260,938	0.20		Link Finance Cayman 2009 Ltd/ The 2.75% 19/1/2032*	19,256,787	0.41
USD 7,920,000	FRN 9/12/2024 (Perpetual)* China SCE Group Holdings Ltd	12,109,244	0.26 0.11		Logan Group Co Ltd 4.7% 6/7/2026*	408,900	0.01
USD 1,305,000	5.95% 29/9/2024 China SCE Group Holdings Ltd 7% 2/5/2025	5,108,400 805,838	0.11		Logan Group Co Ltd 4.85% 14/12/2026* Logan Group Co Ltd 5.25%	231,000	0.00
USD 6,300,000	China SCE Group Holdings Ltd 7.25% 19/4/2023*	4,441,500	0.02		19/10/2025* Logan Group Co Ltd 6.5%	369,050	0.01
USD 3,126,000	CIFI Holdings Group Co Ltd 4.45% 17/8/2026*	2,367,945	0.09		16/7/2023* Longfor Group Holdings Ltd	710,000	0.01
USD 3,000,000	4.43% 17/6/2020 CIFI Holdings Group Co Ltd 4.8% 17/5/2028*	2,242,500	0.05		3.375% 13/4/2027* Longfor Group Holdings Ltd	4,265,819	0.09
USD 3,465,000	CIFI Holdings Group Co Ltd 5.25% 13/5/2026*	2,650,725	0.06		3.85% 13/1/2032* Longfor Group Holdings Ltd	6,340,968	0.13
USD 4,484,000	CIFI Holdings Group Co Ltd 6.45% 7/11/2024	3,710,510	0.08		3.95% 16/9/2029* Maldives Sukuk Issuance Ltd	9,656,455	0.21
USD 12,235,000	Country Garden Holdings Co Ltd 2.7% 12/7/2026*	8,380,975	0.18		9.875% 8/4/2026 Melco Resorts Finance Ltd	13,587,250	0.29
USD 10,000,000	Country Garden Holdings Co Ltd 4.2% 6/2/2026	7,300,000	0.16		5.375% 4/12/2029* Melco Resorts Finance Ltd	4,421,340	0.09
USD 14,776,000	Country Garden Holdings Co Ltd 4.8% 6/8/2030*	9,973,800	0.21		5.75% 21/7/2028* MGM China Holdings Ltd 5.25%	6,773,397	0.14
USD 4,000,000	Country Garden Holdings Co Ltd 5.125% 17/1/2025	3,100,000	0.07		18/6/2025* MGM China Holdings Ltd	2,943,868	0.06
USD 8,000,000	Country Garden Holdings Co Ltd 6.5% 8/4/2024*	6,620,000	0.14		5.875% 15/5/2026* Modern Land China Co Ltd	2,963,972	0.06
USD 7,958,000	Dexin China Holdings Co Ltd 9.95% 3/12/2022	5,223,114	0.11		11.5% 13/11/2022 Modern Land China Co Ltd	1,794,000	0.04
USD 2,000,000	DP World Crescent Ltd 3.75% 30/1/2030	2,040,000	0.04	3,,,,,,,	(Defaulted) 12.85% 25/10/2021	710,877	0.01
USD 7,667,000	eHi Car Services Ltd 7.75% 14/11/2024	7,241,481	0.15	USD 8,346,660	Pearl Holding II Ltd 6% 30/3/2022 (Perpetual)	416,164	0.01
SGD 2,500,000	ESR Cayman Ltd FRN 2/3/2026 (Perpetual)	1,847,769	0.04	USD 6,647,340	Pearl Holding III Ltd 9% 22/10/2025	4,660,317	0.10
USD 8,200,000	ESR Cayman Ltd 1.5% 30/9/2025	8,213,120	0.17	USD 2,925,000	Powerlong Real Estate Holdings Ltd 4.9%	.,000,0	00
USD 16,875,000	Fantasia Holdings Group Co Ltd 9.875% 19/10/2023*	3,706,383	0.08	USD 5 530 000	13/5/2026* Powerlong Real Estate	1,345,500	0.03
USD 8,000,000	Fantasia Holdings Group Co Ltd 10.875% 2/3/2024	1,820,000	0.04	3,000,000	Holdings Ltd 5.95% 30/4/2025*	2,709,700	0.06
USD 5,000,000	Fantasia Holdings Group Co Ltd 11.75% 17/4/2022	1,137,500	0.04	USD 3,300,000	Powerlong Real Estate Holdings Ltd 6.25%	2,109,100	0.00
USD 8,660,000	Fantasia Holdings Group Co Ltd 11.875% 1/6/2023	1,970,150	0.02		10/8/2024	1,782,000	0.04
	Liu 11.075% 1/0/2023	1,870,150	0.04				

^{*} All or a portion of this security represents a security on loan.

Asian Tiger Bond Fund continued

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
LISD 5 250 000	Powerlong Real Estate			112D 3 880 000	Yuzhou Group Holdings Co Ltd		
000 3,230,000	Holdings Ltd 6.95%			000 0,000,000	8.375% 30/10/2024	659,600	0.01
	23/7/2023*	3,097,500	0.07	USD 3,120,000	Yuzhou Group Holdings Co Ltd		
USD 881,000	Redco Properties Group Ltd	470.000	0.00	1100 4 000 000	8.5% 4/2/2023*	530,400	0.01
USD 1 358 000	9.9% 17/2/2024 Ronshine China Holdings Ltd	176,200	0.00	USD 4,200,000	Zhen Ding Technology Holding Ltd 30/6/2025 (Zero Coupon)	4,131,540	0.09
000 1,000,000	7.1% 25/1/2025*	312,340	0.01	USD 2,032,000	Zhenro Properties Group Ltd	4,101,040	0.03
USD 16,115,000	Ronshine China Holdings Ltd				6.63% 7/1/2026	243,840	0.01
LICD 7 01E 000	7.35% 15/12/2023	3,948,175	0.08	USD 12,455,000	Zhenro Properties Group Ltd	1 404 600	0.02
050 7,015,000	Sands China Ltd 4.375% 18/6/2030*	6,391,191	0.14	USD 2 870 000	6.7% 4/8/2026 Zhenro Properties Group Ltd	1,494,600	0.03
USD 2,953,000	Seazen Group Ltd 6%	0,001,101	0	202 2,0: 0,000	7.1% 10/9/2024	358,750	0.01
1100 0 050 000	12/8/2024	1,638,915	0.03	USD 2,676,000	Zhenro Properties Group Ltd	004.000	0.04
USD 8,250,000	Shimao Group Holdings Ltd 6.125% 21/2/2024*	2,640,000	0.06	LISD 13 724 000	7.35% 5/2/2025 Zhongsheng Group Holdings	294,360	0.01
USD 10,610,000	Shui On Development Holding	2,040,000	0.00	03D 13,724,000	Ltd 3% 13/1/2026*	13,487,982	0.29
	Ltd 5.5% 29/6/2026*	9,358,020	0.20	HKD 45,000,000	Zhou Hei Ya International		
USD 2,816,000	Shui On Development Holding	0.050.070			Holdings Co Ltd 1% 5/11/2025	5,353,772	0.11
USD 3 000 000	Ltd 5.75% 12/11/2023* Shui On Development Holding	2,652,672	0.06			611,265,149	12.99
000 0,000,000	Ltd 6.15% 24/8/2024	2,811,000	0.06		China		
USD 10,167,000	Sinic Holdings Group Co Ltd			USD 1,704,000	Bank of Jinzhou Co Ltd FRN	1 000 051	0.00
	(Defaulted) 24/1/2022 (Zero Coupon)	637,573	0.01	LISD 24 000 000	27/10/2022 (Perpetual) China Construction Bank Corp	1,382,251	0.03
USD 6.000.000	Sinic Holdings Group Co Ltd	037,573	0.01	OOD 24,000,000	FRN 21/1/2032	23,693,400	0.50
,,	(Defaulted) 9.5% 18/10/2021	382,560	0.01	CNY 117,400,000	China Development Bank		
USD 8,810,000	Sunac China Holdings Ltd	0.504.000		CNV E11 000 000	3.45% 20/9/2029	19,016,899	0.40
USD 1 545 000	5.95% 26/4/2024* Sunac China Holdings Ltd	3,524,000	0.07	CN1 511,000,000	China Government Bond 3.72% 12/4/2051	85,564,130	1.82
000 1,040,000	6.5% 9/7/2023*	664,350	0.01	USD 10,675,000	Guoren Property & Casualty	00,00 1,100	
USD 7,030,000	Sunac China Holdings Ltd				Insurance Co Ltd 3.35%		
LICD 2 500 000	6.65% 3/8/2024*	2,776,850	0.06	LISD 6 207 000	1/6/2026 Huachen Energy Co Ltd	10,496,300	0.22
080 3,500,000	Sunac China Holdings Ltd 6.8% 20/10/2024	1,382,500	0.03	030 0,397,000	(Defaulted) 6.625%		
USD 2,000,000	Sunac China Holdings Ltd	1,002,000	0.00		18/5/2020	2,622,770	0.06
	7% 9/7/2025	780,000	0.02	USD 11,270,000	Jinan Hi-tech Holding Group	44 400 000	0.04
USD 3,090,000	Sunac China Holdings Ltd 7.95% 11/10/2023	1 212 250	0.03	LISD 12 415 000	Co Ltd 2.8% 22/11/2024 Lanzhou City Development	11,183,362	0.24
USD 13.788.000	Tencent Holdings Ltd 3.68%	1,313,250	0.03	000 12,410,000	Investment Co Ltd 4.15%		
	22/4/2041*	12,700,092	0.27		15/11/2022	10,656,136	0.23
USD 6,000,000	Tencent Holdings Ltd 3.68%	F F00 F0F	0.40	CNH 36,000,000	Pharmaron Beijing Co Ltd 18/6/2026 (Zero Coupon)	4,971,982	0.10
USD 17 000 000	22/4/2041* Tencent Holdings Ltd 3.975%	5,526,585	0.12	USD 4,800,000	Pharmaron Beijing Co Ltd	4,971,902	0.10
302,000,000	11/4/2029	17,693,430	0.38	, ,	18/6/2026 (Zero Coupon)	4,164,000	0.09
USD 10,000,000	Tencent Holdings Ltd 3.975%			USD 5,741,000	Wens Foodstuffs Group Co Ltd	4 740 000	0.40
LISD 23 402 000	11/4/2029 Tencent Music Entertainment	10,407,900	0.22	USD 15 189 000	2.349% 29/10/2025 Yinchuan Tonglian Capital	4,743,860	0.10
03D 23,402,000	Group 2% 3/9/2030	20,847,672	0.44	002 10,100,000	Investment Operation Co Ltd		
USD 7,852,000	Tequ Mayflower Ltd 2/3/2026	-,- ,-			4.45% 10/6/2023	13,738,071	0.29
LICD 4 420 000	(Zero Coupon)	5,570,994	0.12	USD 11,000,000	ZhongAn Online P&C Insurance Co Ltd 3.125% 16/7/2025	10,279,500	0.22
050 1,130,000	Times China Holdings Ltd 5.55% 4/6/2024	457,650	0.01	USD 8,350,000	ZhongAn Online P&C Insurance	10,279,300	0.22
USD 1,340,000	Times China Holdings Ltd	107,000	0.01		Co Ltd 3.5% 8/3/2026	7,796,812	0.17
	6.2% 22/3/2026	489,100	0.01			210,309,473	4.47
USD 1,000,000	Times China Holdings Ltd 6.75% 16/7/2023*	435,000	0.01		Hong Kong		
USD 18.130.000	Tingyi Cayman Islands Holding	433,000	0.01	USD 15,295,000	AIA Group Ltd FRN 7/4/2026		
	Corp 1.625% 24/9/2025*	17,522,444	0.37	1105 40 700 000	(Perpetual)	14,759,675	0.31
	Weibo Corp 3.375% 8/7/2030*	15,735,540	0.33	USD 13,700,000	Airport Authority 3.25% 12/1/2052	12,738,328	0.27
	Weibo Corp 3.375% 8/7/2030* XD Inc 1.25% 12/4/2026	3,702,480 6,198,500	0.08 0.13	USD 25,850,000	Bank of Communications Hong	12,730,320	0.21
	Yuzhou Group Holdings Co Ltd	0,100,000	0.10		Kong Ltd FRN 8/7/2031*	24,856,326	0.53
	6.35% 13/1/2027	95,030	0.00	USD 9,911,000	Bank of East Asia Ltd/The FRN	10,039,199	0.21
USD 3,000,000	Yuzhou Group Holdings Co Ltd 7.375% 13/1/2026	520,290	0.01	USD 18,930.000	19/9/2024 (Perpetual)* Bank of East Asia Ltd/The FRN	10,039,199	U.Z I
USD 2.600.000	Yuzhou Group Holdings Co Ltd	520,290	0.01		21/10/2025 (Perpetual)	19,225,781	0.41
	7.7% 20/2/2025	442,000	0.01	USD 14,945,000	Bank of East Asia Ltd/The FRN	45 400 000	0.00
USD 4,000,000	Yuzhou Group Holdings Co Ltd	740.555	22.	USD 5 000 000	29/5/2030 Chong Hing Bank Ltd FRN	15,183,896	0.32
LIOD 4 475 000	7.85% 12/8/2026 Yuzhou Group Holdings Co Ltd	710,000	0.01	JSD 3,000,000	15/7/2024 (Perpetual)	5,090,987	0.11
()50 1475 000	Croup i lolulityo OU Elu			LICD 12 COO 000	CITIC Ltd 2.85% 25/2/2030*	13,195,038	0.28
USD 1,475,000	8.3% 27/5/2025	273,317	0.01		CITIC Ltd 2.875% 17/2/2027	14,298,768	0.30

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

Holding Description Value Nat			Market	% of			Market	% of
USD 14,000,000 CFILD LL4 S.195, 177,025027 5,884.876 0.36 USD 14,000,000 CFILD LL4 S.195, 177,02502 1,759,070 0.15 USD 14,000,000 CFILD LL4 S.195, 177,02502 1,759,070 0.24 USD 16,000,000 CFILD LL4 S.195, 177,000 0.24 USD 16,000,000 USD 178,000,000 USD 178	Holding	Description	Value (USD)	Net Assets	Holding	Description	Value (USD)	Net Assets
USD 15,000,000 CRITICLE 4% 11/1/2026 USD 14,000 CMB International Leasing Management List 125% 126,000 CMB International Leasing Management List 125% 126,000 CMB International Leasing Management List 1875% 126,000 CMB International Leasing Management List 1875% 126,000 CMB International Leasing Management List 1875% 126,000 CMB International Leasing List Visit 1970,000 CMB International List 25% 1270,000 CMB International List Visit 1970,000 CMB International List Visit		•				•	(005)	1,00010
USD 14,000,000 CMB infernational Leasing Management Let 1 25% Management Let 1 25% Management Let 1 25% Let 2 25%	, ,				USD 8,065,360		7 726 077	0.16
Management Ltd 1.28% 16,900,000 CM-04 Mintermetional Leusing USD 1,400,000 M			0,270,000	0.11	USD 16,800,000		1,120,011	0.10
USD 17,490,000 CMB International Leasing Management Ltd 1,876% (Perpetual) Management Ltd 1,876% (Perpetual) (Perp		Management Ltd 1.25%				8/9/2026 (Perpetual)*	15,750,000	0.34
Washington	1100 47 400 000		14,100,607	0.30	USD 9,500,000			
128B 30,000,000 CARAC HK Fribridge Co Ltd	USD 17,460,000				LISD 18 850 000		9,218,895	0.20
USD 12,500,000 CNAC HK Finbridge Co Ltd 3/8-2/82/0207		o .	16,864,876	0.36	03D 10,030,000		17.591.762	0.37
USD 12.500,000 CNAC HK Finbridge Co Ltd 3.875% Hg0R2029* 12.731.375 0.27 USD 5.000,000 CNAC HK Finbridge Co Ltd 4.125% hg1R2029* 15.517.400 0.33 USD 21.700,000 IA Matural Gas Corp Ltd 3.375% hg1R2029* 12.276,470 0.45 USD 2.300,000 Dah Sing Bandar FRN 1.000	USD 30,000,000				USD 12,150,000	JSW Infrastructure Ltd 4.95%	, , -	
USD 15,000,000 CNAC HK Findinge Co Ltd 125% (197/2027 15,617.400	1100 12 500 000		28,484,550	0.61	1100 7 400 000			
USD 15,000,000 CNAC HK Finbridge Co Ltd 4,125% in Pir/R2027 15,617,400 0.33 USD 21,700,000 CNAC HK Finbridge Co Ltd 5,125% 14/29/2029 12,126,470 0.45	03D 12,500,000	· ·	12.731.375	0.27			6,780,500	0.14
USD 7,50,000 CNAC HK Finbridge Co Ltd	USD 15,000,000		,,	7	OOD 2,000,000		2,072,503	0.04
USD 6,310,000 Dah Sing Bank Lid FRN (27/12/2031 USD 8,500,000 Par East Horizon Lid 4.25% 26/10/2026* USD 6,500,000 IGEC Inhan Holdings Lid 2.95% 27/10/2031 USD 8,500,000 IGEC Inhan Holdings Lid 2.95% 27/10/2031 USD 7,500,000 IGEC Inhan Holdings Lid 2.95% 27/10/2031 USD 7,500,000 IGEC Inhan Holdings Lid 2.95% 27/10/2031 USD 7,500,000 IGEC Inhance Co Lid 2.25% 27/10/2031 USD 7,500,000 IGEC Inhance Co Lid 2.25% 27/10/2031 USD 7,500,000 IGEC Inhance Co Lid 2.25% 27/10/2031 USD 7,500,000 Inhan Lid 2.95% 27/10/2031 USD 7,500,000 Inhan Lid 2.95% 27/10/2031 USD 7,500,000 Inhan Lid 2.95% 27/10/2031 USD 2,500,000 Inhan Lid 2.95% 27/10/2031 USD 7,500,000	1100 7 500 000		15,617,400	0.33	USD 21,700,000			
USD 0.310,000 Dah Sing Bank Ltd FRN 2/11/2031 0.254,598 0.13 USD 0.3000,000 Power Finance Corp Ltd 3.35% 2/16/2027 2.757,345 0.06 Power Finance Corp Ltd 3.75% 2/16/2027 0.10 USD 0.500,000 CBCL Finance Co Ltd 1.625% 2/17/2028 0.324,000,000 CBCL Finance Co Ltd 2.25% 2/17/2030 0.254,000,000 CBCL Finance Co Ltd 2.25% 2/17/2030 0.254,000,000 CBCL Finance Co Ltd 3.425% 2/17/2032 0.354,000,000 CBCL Finance Co Ltd 3	USD 7,500,000		8 186 288	0.17	LICD 40 000 000			
USD 8,500,000 Far East Horizon Ltd 4.25% 26,745,981 0.15 0.05	USD 6,310,000		0,100,200	0.17			12,818,310	0.27
Set		2/11/2031	6,254,598	0.13	000 0,000,000	•	2,757,345	0.06
USD 17,165,00 GLP China Holdings Ltd 2,95% 29/3/2026 16,529,766 0.35 0.35 0.35 0.30 0.000 0.000 ClECIL Finance Co Ltd 1.625% 2/11/2026 0.36 0.34 0.14 0.14 0.15 0.35 0.35 0.30 0.000	USD 8,500,000		0.024.050	0.47	USD 224,000	•		
USD 6.500,000 ICBCIL Finance Co Ltd 1.625% 2.717,0224 USD 5.600,000 ICBCIL Finance Co Ltd 2.25% 2.717,0224 USD 5.600,000 ICBCIL Finance Co Ltd 2.25% 2.717,0226 USD 30,000,000 Lenow Group Ltd 3.421% 2.717,0206 USD 7.801,000 Minsheng Hong Kong International Leasing Ltd Via Landmark Funding 2019 Ltd 4.5% 26/3/2022 VSD 5.199,000 Minsheng Hong Kong International Leasing Ltd Via Landmark Funding 2019 Ltd 4.5% 26/3/2022 VSD 7.400,000 Vialond East Funding 2020 Ltd 4.984,541 0.11 USD 7.630,000 Pingan Real Estate Capital Ltd 2.75% 29/7/2024 4,984,541 0.11 USD 1.500,000 Vialond Best Time International Ltd 1.747/2023 USD 2.6115,000 Viango Justice International Ltd 2.875% 147/2023 USD 2.1455,000 Viango Justice International Ltd 2.875% 147/2023 USD 1.2155,000 Viango Justice International Ltd 2.875% 147/2023 USD 1.200,000 Viango Justice International Ltd 2.875% 15/4/2024 Viango Justice International Ltd 2.875% 16/4/2024 Viango Justice International Ltd 2.875% 16/4/2024 Viango Justice International Ltd 2.875% 16/4/2023 Viango Justice International Ltd 2.875% 20/5/2028 Viango Justice In	USD 17 165 000		8,034,859	0.17	LICD 40 000 000		225,822	0.01
USD 5,500,000 ICBCIL Finance Co Ltd 1,625% 2/11/2024 USD 6,500,000 ICBCIL Finance Co Ltd 2,25% 6,360,348 0,14 0/10 ICBCIL Finance Co Ltd 2,25% 2/11/2026 USD 30,000,000 Lenvo Group Ltd 3,421% 2/11/2030 2/11/	000 17,100,000		16,529,766	0.35	050 18,922,000	•	18 272 550	0.39
USD 6,500,000 ICBCIL Finance Co Ltd 2,25% 2/11/2026	USD 6,500,000				USD 4,866,000		.0,2.2,000	0.00
USD 30,000,000 Lenvow Group Ltd 3.421% 21/10/2030* 28,727,025 0.61 USD 16,155.000 Recipilated 2.25%, 10/2026* 15,203.398 0.32 21,496,787 0.46 USD 7,801,000 Minsheng Hong Kong International Leasing Ltd Value 1.25%, 26/3/2022 7,797,977 0.17 USD 5,99,000 Minsheng Hong Kong International Leasing Ltd Value 1.25%, 26/3/2022 4,984,541 0.11 USD 16,000,000 Recipilated 2.75%, 29/7/2024 USD 7,600,000 Recipilated 2.75%, 29/7/2024 USD 10,000,000 Pingan Real Estate Capital Ltd 2.75%, 29/7/2024 USD 10,000,000 Pingan Real Estate Capital Ltd 2.75%, 29/7/2026* USD 10,000,000 Recipilated 2.75%, 29/7/2024 USD 1,000,000 Recipilated 2.75%, 29/7/2024 USD 1,000,000 Recipilated 2.75%, 29/7/2026* USD 1,000,000 Usb 8.25%, 29/7/2026* USD 1,000,000 USD 1,000,000 Recipilated 2.75%, 29/7/2024 USD 1,000,000 Recipilated 2.75%, 29/7/2025 USD 1,000,000 Recipilated 2.75%, 29/7/2024 USD 1,000,000 Recipilated 2.75%, 29/7/2025 USD 1,000,000 Usb 2,000,000 Recipilated 2.75%, 29/7/2025 USD 1,000,000 Recipilated 2.75%, 29/7/2025 USD 1,000,000 Recipilated 2.75%, 29/7/2025 USD 1,000,000 Usb 2,000,000 Usb 2,000,000 Usb 2,000,000 Usb 2,000,000 Usb 2,000,000 Usb 2,000,000	1160 6 200 000		6,360,348	0.14			4,720,020	0.10
USD 3,0,000,000 Lenovo Group Ltd 3,421% 2/11/2039* 28,727,025 0.61 USD 16,155,000 Reliance Industries Ltd 2,875% 17/2021* 15,206,389 0.32 USD 21,399,000 Reliance Industries Ltd 2,875% 17/2022* 12,496,787 0.46 USD 5,540,000 Reliance Industries Ltd 2,875% 17/2022* 12,496,787 0.46 USD 5,540,000 Reliance Industries Ltd 2,875% 17/2022* 12,496,787 0.46 USD 5,540,000 Reliance Industries Ltd 2,875% 17/2022* 12,496,787 0.46 USD 5,540,000 Reliance Industries Ltd 3,625% 12/11/2032* 32,896,335 0.70 USD 7,400,000 Reliance Industries Ltd 3,625% 12/11/2052* 12,100,000 Reliance Industries Ltd 3,625% 12/11/2052* USD 16,700,000 Reliance Industries Ltd 3,625% 12/11/2052* 12,100,000 Reliance Industries Ltd 3,625% 12/11/2052* 12,100,000 Reliance Industries Ltd 3,625% 12/11/2052* 12,100,000 Reliance Industries Ltd 3,625% 12/11/2052* USD 16,700,000 Reliance Industries Ltd 3,625% 12/11/2052* USD 16,000,000 Reliance Industries Ltd 2,625% 12/11/2052* USD 16,000,000 Reliance Industries Ltd 2,625% 12/11/2052* USD 16,000,000 Reliance Industries Ltd 2,625% 12/11/2052* USD 16,000,000 Re	030 0,300,000		6.324.045	0.14	USD 10,321,000		10 274 052	0.22
USD 7,801,000 Minsherp Hong Kong International Leasing Ltd Via Landmark Funding 2019 Ltd 4,5% 26/3/2022 7,797,977 0.17 USD 5,199,000 Minsherp Hong Kong International Leasing Ltd Via Landmark Funding 2019 Ltd 4,5% 26/3/2022 7,797,977 0.17 USD 1,199,000 Minsherp Hong Kong International Leasing Ltd Via Landmark Funding 2020 Ltd 3,15% 10/3/2024 4,984,541 0.11 USD 1,300,000 Pingan Real Estate Capital Ltd 2,75% 29/7/2024 4,984,541 0.11 USD 1,000,000 Pingan Real Estate Capital Ltd 2,75% 29/7/2024 9,075,000 0.19 USD 1,100,000 Via India Ltd 17/12/2027 (Zero Coupon) 0.19 USD 5,945,000 Vangol ustice International Ltd 17/12/2027 (Zero Coupon) 0.19 USD 5,150,000 Vangol ustice International Ltd 2,87% 147/2021 0.24 0.24 0.25	USD 30,000,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		USD 16 155 000			
International Leasing Lid Via Landmark Funding 2019 Ltd 4.5% 26/3/2022 7.797.977 0.17 USD 5,199,000 Minsherp Hong Kong International Leasing Lid Via Landmark Funding 2020 Ltd 4.984,541 0.11 USD 7,630,000 Pingan Real Estate Capital Ltd 7.130,235 0.15 USD 10,000,000 Pingan Real Estate Capital Ltd 3.45% 29/7/2024 4.984,541 0.11 USD 10,000,000 Pingan Real Estate Capital Ltd 7.130,235 0.15 USD 10,000,000 Pingan Real Estate Capital Ltd 3.45% 29/7/2025 4.984,540 0.19 USD 5,100,000 Shirram Transport Finance Co Ltd 5.98% 24/10/2025 6.049,500 0.13 USD 5,100,000 USD 26,115,000 Xiaomi Best Time International Ltd 2.87% 14/7/2031 7.399,016 0.37 USD 5,845,000 Yangou Sulsce International Ltd 7.5% 17/2/2025 0.50 USD 5,845,000 Yangou Sulsce International Ltd 7.5% 47/2/2025 1.221,450 0.03 USD 12,155,000 Yangou Land HK Co Ltd 5.125% 29/5/2026 39,092,968 8.31 USD 11,300,000 Yanlord Land HK Co Ltd 5.125% 20/5/2026 10,491,485 0.22 USD 13,150,000 Adam Electricity Mumbai Ltd 3.85% 22/7/2031 1.122,726 0.24 USD 1,750,000 USD 2,753,531 Adam Green Energy Ltd 4.7375% 89/2024 3.265,914 0.07 USD 5,573,531 Adam Green Energy Ltd 4.7375% 89/2024 0.77 USD 5,573,531 Adam Green Energy Ltd 4.74760a 0.77 USD 5,573,531 Adam Green Energy Ltd Ltd/Kodangal Solar Parks Pvt	1100 7 004 000		28,727,025	0.61	, ,			
Landmark Funding 2019 Ltd	USD 7,801,000				USD 35,400,000			
A-5% 26/3/2022		•			LISD 7 400 000		32,896,335	0.70
USD 5,199,000 Minshern Hong Kong International Leasing Ltd Via Landmark Funding 2020 Ltd 3,15% (10/3/2024 4,984,541 0.11 USD 16,700,000 Shriram Transport Finance Co Ltd 4,15% (18/7/2025 16,004,361 0.34 16,000,000 Shriram Transport Finance Co Ltd 4,15% (18/7/2025 16,004,361 0.34 16,000,000 Shriram Transport Finance Co Ltd 5,5% (16/7/2023 16,004,361 0.34 16,000,000 16,000,		4.5% 26/3/2022	7,797,977	0.17	03D 7,400,000		6.771.259	0.14
Landmark Funding 2020 Ltd 3.15% 10/3/2024 4.984.541 0.11 USD 16,700,000 Shriram Transport Finance Co Ltd 4.15% 18/7/2025 16,004.361 0.34 USD 10,000,000 Pingan Real Estate Capital Ltd 2.75% 29/7/2024 0.7130,235 0.15 USD 10,000,000 Pingan Real Estate Capital Ltd 3.45% 29/7/2026 0.074 0.075 0.19 USD 14,100,000 Xiaomi Best Time International Ltd 17/12/2027 (Zero Coupon) 3,643,998 0.08 USD 12,155,000 Yango Justice International Ltd (Defaulted) 7.5% 15/4/2024 0.03 USD 12,155,000 Yango Justice International Ltd 7.875% 4/9/2024 0.03 USD 12,155,000 Yango Justice International Ltd 8.25% 25/11/2023 USD 13,300,000 Yandord Land HK Co Ltd 8.25% 25/11/2023 USD 13,300,000 Yandord Land HK Co Ltd 3.867% 22/7/2031 1.122,700 0.24 USD 16,137,000 Adani Electricity Mumbai Ltd 3.867% 22/7/2030 USD 16,137,000 Adani Green Energy Ltd 4.375% 8/9/2024 7.761,059 USD 13,15,000 Adani Green Energy Ltd 4.375% 8/9/2024 7.761,059 0.17 USD 5,573,531 Adani Renewable Energy RJ Ltd/Kodangal Solar Parks Pvt Ltd/Kodang	USD 5,199,000	5 5 5			USD 12,500,000		-, ,	
Section Sect		•			1100 40 700 000		12,900,469	0.27
USD 7,830,000 Pingan Real Estate Capital Ltd 2,7130,235 0.15			4,984,541	0.11	USD 16,700,000		16 004 361	0.34
USD 10,000,000 Pingan Real Estate Capital Ltd 3,45% 29/7/2026* 9,075,000 0.19 USD 5,000,000 Shriram Transport Finance Co Ltd 5,95% 24/10/2022 5,047,500 0.11 Ltd 2,975% 12/9/2031 17,399,016 0.37 USD 26,115,000 Xiaomi Best Time International Ltd (2,875% 14/7/2031* 23,710,592 0.50 USD 12,775,000 Ustate International Ltd (Defaulted) 7,5% 15/4/2024 7,85,992 0.02 USD 12,155,000 Yango Justice International Ltd 7,5% 17/2/2025 1,221,450 0.03 USD 12,155,000 Yango Justice International Ltd 7,5% 17/2/2026 1,221,450 0.03 USD 11,300,000 Yango Justice International Ltd 7,5% 17/2/2026 1,221,450 0.03 USD 11,300,000 Yango Justice International Ltd 7,5% 17/2/2026 1,221,450 0.03 USD 11,300,000 Yango Justice International Ltd 7,5% 17/2/2026 1,221,450 0.03 USD 10,535,000 Yango Justice International Ltd 8,5% 29/1/2031 1,227,002 0.24 USD 13,490,000 Yango Justice International Ltd 7,5% 4/9/2024* 1,823,250 0.04 Vango Justice International Ltd 7,5% 4/9/2024* 1,823,250 0.04 USD 13,490,000 Sank Negara Indonesia Persero Tibk PT FRN 24/3/2027 (Perpetual) 1,2646,875 0.27 USD 12,204,000 Adani Electricity Mumbai Ltd 3,949% 12/2/2030 14,941,652 0.32 USD 15,000,000 Indonesia Government International Bond 3,7% 30/10/2049* 9,450,000 0.20 USD 10,000,000 Indonesia Government International Bond 3,8% 15/10/2030 5,328,562 0.11 USD 15,000,000 Indonesia Government International Bond 4,1% 24/4/2028*	USD 7,630,000				USD 6,000,000		10,004,001	0.04
See	LISD 10 000 000		7,130,235	0.15			6,049,500	0.13
USD 4,100,000 Xiaomi Best Time International Ltd 17/12/2027 (Zero Coupon) 3,643,998 0.08 USD 12,775,000 Summit Digital Infrastructure Pvt Ltd 2.875% 12/8/2031 17,399,016 0.37 USD 12,775,000 UltraTech Cement Ltd 2.8% 16/2/2031* 11,654,920 0.25 USD 12,775,000 UltraTech Cement Ltd 2.8% 16/2/2031* 11,654,920 0.25 USD 12,775,000 UltraTech Cement Ltd 2.8% 16/2/2031* 11,654,920 0.25 USD 12,775,000 UltraTech Cement Ltd 2.8% 16/2/2031* 11,654,920 0.25 USD 13,000,000 Yeaga Justice International Ltd 7.5% 17/2/2025 1,221,450 0.03 USD 12,155,000 Yango Justice International Ltd 7.5% 4/9/2024* 1,221,450 0.03 USD 10,535,000 Yango Justice International Ltd 7.8% 4/9/2024* 1,823,250 0.04 USD 13,300,000 Yango Justice International Ltd 7.8% 4/9/2024* 1,823,250 0.04 USD 13,490,000 Bank Negara Indonesia Persero Tak PT FRN 24/3/2027 12,646,875 0.27 USD 13,490,000 Bank Negara Indonesia Persero Tak PT FRN 24/3/2027 12,646,875 0.27 USD 12,244,000 Adani Electricity Mumbai Ltd 3.949% 12/2/2030 14,941,652 0.32 USD 10,000,000 Indonesia Government International Bond 3.4% 15,491,587 0.33 USD 1,315,000 Adani Green Energy Ltd 4.375% 8/9/2024 7,761,059 0.17 USD 1,000,000 Indonesia Government International Bond 3.8% 15/10/2030 5,328,562 0.11 USD 1,000,000 Indonesia Government International Bond 4.1% 24/4/2028* 10,690,255 0.23 0.24 0.24 0.24 0.25 0.24 0.25 0.24 0.25 0.24 0.25 0.24 0.25 0.24 0.25 0.24 0.25 0.24 0.25 0.25 0.24 0.25 0.	000 10,000,000		9,075,000	0.19	USD 5,000,000		5 0 4 7 5 0 0	0.44
Care Coupon	USD 4,100,000				USD 19 250 000		5,047,500	0.11
USD 26,115,000 Xiaomi Best Time International Ltd 2,87% 14/7/2031* 23,710,592 0.50 USD 5,845,000 Yango Justice International Ltd (Defaulted) 7.5% 15/4/2024 785,992 0.02 USD 8,143,000 Yango Justice International Ltd 7.5% 15/4/2025 1,221,450 0.03 USD 12,155,000 Yango Justice International Ltd 7.5% 17/2/2025 1,221,450 0.03 USD 10,535,000 Yango Justice International Ltd 8.25% 25/11/2023 1,823,250 0.04 USD 10,535,000 Yango Justice International Ltd 8.25% 25/11/2023 1,883,250 0.04 USD 11,300,000 Yango Justice International Ltd 8.25% 25/11/2023 1,880,250 0.03 USD 11,300,000 Yango Justice International Ltd 8.25% 25/11/2023 1,880,250 0.03 USD 11,300,000 Yango Justice International Ltd 8.25% 25/11/2023 1,880,250 0.03 USD 13,490,000 Bank Negara Indonesia Persero Tbk PT FRN 24/3/2027 (Perpetual) 12,646,875 0.27 USD 12,204,000 Adani Electricity Mumbai Ltd 3.867% 22/7/2031 11,122,726 0.24 USD 15,000,000 Indonesia Government International Bond 3.4% 18/9/2029* 15,491,587 0.33 USD 1,315,000 Adani Green Energy Ltd 4.375% 8/9/2024 7,761,059 0.17 USD 5,000,000 Indonesia Government International Bond 3.85% 15/10/2030 5,328,562 0.11 USD 10,000,000 Indonesia Government International Bond 4.1% 24/4/2028* 10,690,225 0.23 USD 10,000,000 Indonesia Government International Bond 4.1% 24/4/2028* 10,690,225 0.23 USD 10,000,000 Indonesia Government International Bond 4.1% 24/4/2028* 10,690,225 0.23 USD 10,000,000 Indonesia Government International Bond 4.1% 24/4/2028* 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.1% 24/4/2028* 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.1% 24/4/2028* 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.1% 24/4/2028* 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.1% 24/4/2028* 10,690,225 0.23 USD 15,000,000 Indonesia Government Inter			2 642 000	0.00	002 .0,200,000	•	17,399,016	0.37
Ltd 2.875% 14/7/2031* 23,710,592 0.50 USD 13,0000 Yes Bank Ifsc Banking Unit Branch 3.75% 6/2/2023* 11,227,002 0.24 0.25 0.02 0.02 0.02 0.02 0.02 0.02 0.02 0.03	USD 26 115 000		3,643,998	0.08	USD 12,775,000			
USD 1,343,000 Yango Justice International Ltd 7.5% 15/4/2024 785,992 0.02	002 20,, 000		23,710,592	0.50	116D 11 300 000		11,654,920	0.25
USD 8,143,000 Yango Justice International Ltd 7.5% 17/2/2025 1,221,450 0.03 USD 12,155,000 Yango Justice International Ltd 7.5% 17/2/2025 1,823,250 0.04 USD 10,535,000 Yango Justice International Ltd 8.25% 25/11/2023 1,580,250 0.03 USD 11,300,000 Yango Justice International Ltd 8.25% 25/11/2023 1,580,250 0.03 USD 11,300,000 Yango Justice International Ltd 8.25% 25/11/2023 1,580,250 0.03 USD 11,300,000 Yango Justice International Ltd 8.25% 25/11/2023 1,580,250 0.03 USD 12,204,000 Sank Negara Indonesia Persero Tbk PT 8.75% 30/3/2026* 21,640,125 0.46 USD 12,204,000 Sank Negara Indonesia Government International Bond 3.4% 18/9/2029* 15,491,587 0.33 USD 16,137,000 Adani Electricity Mumbai Ltd 3.3867% 22/7/2031 11,122,726 0.24 USD 15,000,000 Indonesia Government International Bond 3.7% 30/10/2049* 9,450,000 0.20 USD 1,000,000 Indonesia Government International Bond 3.85% 15/10/2030 5,328,562 0.11 USD 5,573,531 Adani Renewable Energy RJ Ltd//Kodangal Solar Parks Pvt Ltd//Wardha Solar Maharash USD 15,000,000 Indonesia Government International Bond 4.1% 24/4/2028* 10,690,225 0.23 0.25 0	USD 5,845,000	o o			03D 11,300,000		11 227 002	0.24
Variable	115D 8 143 000		785,992	0.02		2.4		
USD 12,155,000 Yango Justice International Ltd	030 6,143,000		1,221,450	0.03		Indonesia	0.10, 100,000	
USD 10,535,000 Yango Justice International Ltd	USD 12,155,000				USD 8 686 000			
USD 11,300,000 Yanlord Land HK Co Ltd 5.125% 20/5/2026 10,491,485 0.22 USD 22,195,000 Bank Negara Indonesia Persero Tbk PT FRN 24/3/2027 (Perpetual) 12,646,875 0.27 USD 22,195,000 Bank Negara Indonesia Persero Tbk PT 3.75% 30/3/2026* 21,640,125 0.46 USD 12,204,000 USD 12,204,000 Adani Electricity Mumbai Ltd 3.867% 22/7/2031 11,122,726 0.24 USD 15,000,000 Indonesia Government International Bond 3.4% 18/9/2029* 15,491,587 0.33 USD 1,315,000 Adani Green Energy Ltd 4.375% 8/9/2024 7,761,059 0.17 USD 3,115,000 Adani Green Energy UP Ltd / Prayatna Developers Pvt Ltd / Parampujya Solar Energ 6.25% 10/12/2024* 3,265,914 0.07 USD 15,000,000 Indonesia Government International Bond 4.1% 24/4/2028* 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.1% 24/4/2028* 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% USD	1100 40 505 000		1,823,250	0.04	000 0,000,000		7,294,373	0.15
USD 11,300,000 Yanlord Land HK Co Ltd 5.125% 20/5/2026 10,491,485 0.22 USD 22,195,000 Bank Negara Indonesia Persero Tbk PT 3.75% 30/3/2026* 21,640,125 0.46 USD 12,204,000 Indonesia Government International Bond 3.4% 18/9/2029* 15,491,587 0.33 USD 16,137,000 Adani Green Energy Ltd 4.375% 8/9/2024 7,761,059 0.17 USD 3,115,000 USD 5,573,531 Adani Renewable Energy RJ Ltd/Kodangal Solar Parks Pvt Ltd/Wardha Solar Maharash USD 15,000,000 USD 15,000,000 Indonesia Government International Bond 4.15% USD 15,000,000 Indonesia Government International Bond 3.7% 30/10/2049* 9,450,000 0.20 USD 10,000,000 USD 10,000,00	USD 10,535,000	•	1 580 250	0.03	USD 13,490,000			
S.125% 20/5/2026 10,491,485 0.22 USD 22,195,000 Bank Negara Indonesia Persero Tbk PT 3.75% 30/3/2026* 21,640,125 0.46 USD 12,204,000 Indonesia Government International Bond 3.4% 18/9/2029* 15,491,587 0.33 USD 16,137,000 Adani Electricity Mumbai Ltd 3.949% 12/2/2030 14,941,652 0.32 USD 10,000,000 Indonesia Government International Bond 3.7% 30/10/2049* 9,450,000 0.20 USD 3,115,000 Adani Green Energy Ltd 4.375% 8/9/2024 7,761,059 0.17 USD 5,573,531 USD 10,000,000 Indonesia Government International Bond 3.85% 15/10/2030 5,328,562 0.11 USD 10,000,000 Indonesia Government International Bond 4.1% 24/4/2028* 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.1% 24/4/2028* 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% USD 15,000,000	USD 11,300,000		1,000,200	0.00			10.040.075	0.07
India USD 12,204,000 Adani Electricity Mumbai Ltd 3.867% 22/7/2031 11,122,726 0.24 USD 16,137,000 Adani Electricity Mumbai Ltd 3.949% 12/2/2030 14,941,652 0.32 USD 3,115,000 Adani Green Energy Ltd 4.375% 8/9/2024 7,761,059 0.17 USD 5,573,531 Adani Renewable Energy RJ Ltd/Kodangal Solar Parks Pvt Ltd/Wardha Solar Maharash USD 15,000,000 Indonesia Government International Bond 3.7% 21,640,125 0.46 USD 15,000,000 Indonesia Government International Bond 3.4% 18/9/2029* 15,491,587 0.33 USD 10,000,000 Indonesia Government International Bond 3.7% 30/10/2049* 9,450,000 0.20 USD 5,000,000 Indonesia Government International Bond 3.85% 15/10/2030 5,328,562 0.11 USD 10,000,000 Indonesia Government International Bond 4.1% 24/4/2028* 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 10,690,2		5.125% 20/5/2026	10,491,485	0.22	USD 22 195 000		12,040,875	0.27
USD 12,204,000 Adani Electricity Mumbai Ltd 3.867% 22/7/2031 11,122,726 0.24 USD 16,137,000 Adani Electricity Mumbai Ltd 3.949% 12/2/2030 14,941,652 0.32 USD 7,845,000 Adani Green Energy Ltd 4.375% 8/9/2024 7,761,059 0.17 USD 3,115,000 Adani Green Energy UP Ltd / Prayatna Developers Pvt Ltd / Parampujya Solar Energ 6.25% 10/12/2024* 3,265,914 0.07 USD 5,573,531 Adani Renewable Energy RJ Ltd/Kodangal Solar Parks Pvt Ltd/Wardha Solar Maharash			390,992,968	8.31	002 22, 100,000		21,640,125	0.46
USD 16,137,000 Adani Electricity Mumbai Ltd 3,867% 22/7/2031 11,122,726 0.24 USD 16,137,000 Adani Electricity Mumbai Ltd 3,949% 12/2/2030 14,941,652 0.32 USD 7,845,000 Adani Green Energy Ltd 4,375% 8/9/2024 7,761,059 0.17 USD 3,115,000 Adani Green Energy UP Ltd / Prayatna Developers Pvt Ltd / Parampujya Solar Energ 6,25% 10/12/2024* 3,265,914 0.07 USD 15,000,000 Indonesia Government International Bond 4.1% 24/4/2028* 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.36% 10,690,225 0.23 0		India			USD 15,000,000			
USD 16,137,000 Adani Electricity Mumbai Ltd 3.949% 12/2/2030 14,941,652 0.32 USD 7,845,000 Adani Green Energy Ltd 4.375% 8/9/2024 7,761,059 0.17 USD 3,115,000 Adani Green Energy UP Ltd / Prayatna Developers Pvt Ltd / Parampujya Solar Energ 6.25% 10/12/2024* 3,265,914 USD 5,573,531 Adani Renewable Energy RJ Ltd/Kodangal Solar Parks Pvt Ltd/Wardha Solar Maharash USD 10,000,000 Indonesia Government International Bond 4.37% 30/10/2049* 9,450,000 0.20 USD 5,000,000 Indonesia Government International Bond 3.85% 15/10/2030 5,328,562 0.11 USD 10,000,000 Indonesia Government International Bond 4.1% 24/4/2028* 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% Indonesia Government Intern	USD 12,204,000						15 401 597	0.33
Sample S	LICD 40 407 000		11,122,726	0.24	USD 10.000.000		13,491,367	0.55
USD 7,845,000 Adani Green Energy Ltd	050 16,137,000	•	14 941 652	0.32	.,,	International Bond 3.7%		
USD 3,115,000 Adani Green Energy UP Ltd / Prayatna Developers Pvt Ltd / Parampujya Solar Energ 6.25% 10/12/2024* 3,265,914 0.07 USD 5,573,531 Adani Renewable Energy RJ Ltd/Kodangal Solar Parks Pvt Ltd/Wardha Solar Maharash USD 15,000,000 International Bond 3.85% 15/10/2030 5,328,562 0.11 USD 10,000,000 Indonesia Government International Bond 4.1% 24/4/2028* 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.35% 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bon	USD 7,845,000		,,	0.02			9,450,000	0.20
15/10/2030 5,328,562 0.11			7,761,059	0.17	USD 5,000,000			
Ltd / Parampujya Solar Energ USD 10,000,000 Indonesia Government International Bond 4.1% 24/4/2028* 10,690,225 0.23 USD 15,000,000 USD 15,000,000 Indonesia Government International Bond 4.1% 24/4/2028* 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.3% USD 15,000,000	USD 3,115,000						5.328.562	0.11
6.25% 10/12/2024* 3,265,914 0.07 USD 5,573,531 Adani Renewable Energy RJ Ltd/Kodangal Solar Parks Pvt Ltd/Wardha Solar Maharash 10,690,225 0.23 USD 15,000,000 International Bond 4.1% 24/4/2028* 10,690,225 0.23 USD 15,000,000 Indonesia Government International Bond 4.1% 10,690,225 0.23					USD 10,000,000	Indonesia Government	-,,	
Ltd/Kodangal Solar Parks Pvt Ltd/Wardha Solar Maharash USD 15,000,000 Indonesia Government International Bond 4.35%		6.25% 10/12/2024*	3,265,914	0.07			40.000.005	0.00
Ltd/Wardha Solar Maharash International Bond 4.35%	USD 5,573,531				USD 15 000 000		10,690,225	0.23
14/4/0040 45 007 500 0 00		<u> </u>			13,000,000			
			5,239,119	0.11		11/1/2048	15,337,500	0.33

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Indonesia Government	<u> </u>			Jersey	` '	
03D 7,402,000	International Bond 4.625%			USD 22.800.000	Galaxy Pipeline Assets Bidco		
	15/4/2043	7,790,605	0.17		Ltd 2.16% 31/3/2034	21,204,000	0.45
USD 10,000,000	Indonesia Government			USD 14,850,000	Galaxy Pipeline Assets Bidco	40 474 400	0.00
	International Bond 4.75% 11/2/2029	11,139,833	0.24	USD 27 100 000	Ltd 2.625% 31/3/2036 Galaxy Pipeline Assets Bidco	13,471,103	0.29
USD 15,378,000	Indonesia Government	,,	0.2.	000 27,100,000	Ltd 2.94% 30/9/2040	24,932,000	0.53
	International Bond 4.75%	10 5 1 1 0 1 1				59,607,103	1.27
LISD 22 000 000	18/7/2047 Indonesia Government	16,544,844	0.35		Kuwait		
002 22,000,000	International Bond 5.125%			USD 19,350,000	Burgan Bank SAK FRN		
	15/1/2045	24,585,000	0.52		15/12/2031	16,923,558	0.36
USD 9,000,000	Indonesia Government International Bond 5.25%				Luxembourg		
	8/1/2047	10,327,500	0.22	USD 1,648,716	Dragon Aviation Finance		
USD 20,000,000	Indonesia Government				Luxembourg SA 4% 28/11/2022	1,676,736	0.03
	International Bond 6.625% 17/2/2037	25 271 500	0.54	USD 19,100,000	EIG Pearl Holdings Sarl	1,070,730	0.00
USD 2 900 000	Pakuwon Jati Tbk PT 4.875%	25,371,500	0.54		3.545% 31/8/2036*	18,659,459	0.40
202 2,000,000	29/4/2028*	2,826,094	0.06			20,336,195	0.43
USD 53,580,000	Pertamina Persero PT 2.3%	17 750 175	4.04		Macau		
LISD 10 200 000	9/2/2031 Pertamina Persero PT 3.1%	47,753,175	1.01	USD 14,200,000	Luso International Banking Ltd		
000 10,200,000	21/1/2030	9,860,887	0.21		FRN 28/12/2027	13,952,707	0.30
USD 1,000,000	Pertamina Persero PT 4.7%				Malaysia		
LICD 15 000 000	30/7/2049	981,905	0.02	USD 33,000,000	CIMB Bank Bhd 2.125% 20/7/2027	22 254 042	0.69
050 15,000,000	Pertamina Persero PT 5.625% 20/5/2043	15,990,075	0.34	USD 33 795 000	Dua Capital Ltd 2.78%	32,254,943	0.09
USD 22,000,000	Pertamina Persero PT 6.45%	10,000,010	0.01	000 00,100,000	11/5/2031	32,059,289	0.68
1105 45 000 000	30/5/2044*	25,895,210	0.55	USD 25,000,000	Export-Import Bank of Malaysia	04 440 050	0.50
USD 15,000,000	Pertamina Persero PT 6.5% 7/11/2048*	18,159,527	0.39	LISD 7.430.000	Bhd 1.831% 26/11/2026 Petronas Capital Ltd 3.404%	24,412,250	0.52
USD 10,280,000	Perusahaan Penerbit SBSN	10,109,027	0.55	7,430,000	28/4/2061	6,667,793	0.14
	Indonesia III 3.8% 23/6/2050*	9,740,300	0.21			95,394,275	2.03
USD 10,000,000	Perusahaan Penerbit SBSN	0.475.000	0.20		Mauritius		
USD 18.500.000	Indonesia III 3.8% 23/6/2050* Perusahaan Penerbit SBSN	9,475,000	0.20	USD 12,425,000	CA Magnum Holdings 5.375%		
	Indonesia III 4.45% 20/2/2029*	20,244,735	0.43		31/10/2026	12,527,506	0.27
USD 5,000,000	Perusahaan Perseroan Persero			USD 8,860,000	Clean Renewable Power Mauritius Pte Ltd 4.25%		
	PT Perusahaan Listrik Negara 3.875% 17/7/2029*	4,963,775	0.10		25/3/2027*	8,658,568	0.18
USD 320,000	Perusahaan Perseroan Persero	,,		USD 3,000,000	Greenko Mauritius Ltd 6.25%		
	PT Perusahaan Listrik	0.47.000	0.04	LISD 17 020 000	21/2/2023* Greenko Power II Ltd 4.3%	3,030,000	0.06
USD 24 600 000	Negara 5.375% 25/1/2029 Perusahaan Perseroan Persero	347,600	0.01	050 17,920,000	13/12/2028*	17,144,960	0.37
OOD 24,000,000	PT Perusahaan Listrik			USD 7,000,000	India Airport Infra 6.25%		
	Negara 5.45% 21/5/2028	26,792,352	0.57	1100 45 000 000	25/10/2025*	6,755,000	0.14
		386,669,164	8.22	USD 15,000,000	India Clean Energy Holdings 4.5% 18/4/2027*	14,268,750	0.30
	Japan			USD 6,301,525	India Cleantech Energy 4.7%	,200,.00	0.00
JPY 990,000,000	ANA Holdings Inc 10/12/2031	0.040.44=	0.40	1100 0 070 000	10/8/2026*	6,128,233	0.13
USD 13 187 000	(Zero Coupon) Asahi Mutual Life Insurance	8,912,447	0.19	USD 8,673,000	India Green Energy Holdings 5.375% 29/4/2024*	8,748,889	0.19
005 10, 101,000	Co FRN 5/9/2023 (Perpetual)	13,738,480	0.29	USD 11,210,000	India Green Power Holdings	5,7 70,000	0.10
USD 5,020,000	Asahi Mutual Life Insurance				4% 22/2/2027	10,733,575	0.23
	Co FRN 27/1/2031 (Perpetual)*	4,900,775	0.10	USD 9,600,000	Network i2i Ltd FRN 15/1/2025 (Perpetual)*	9,716,256	0.21
JPY 1.400.000.000	Lixil Corp 4/3/2022	4,900,775	0.10	USD 11.815.000	UPL Corp Ltd 4.5% 8/3/2028	11,874,370	0.21
	(Zero Coupon)	12,148,495	0.26	, ,	UPL Corp Ltd 4.625%		
JPY 200,000,000	SBI Holdings Inc/Japan	4 000 000	221		16/6/2030	6,042,838	0.13
JPY 900 000 000	13/9/2023 (Zero Coupon) SCREEN Holdings Co Ltd	1,832,233	0.04			115,628,945	2.46
1. 1 000,000,000	10/6/2022 (Zero Coupon)	7,946,361	0.17		Mongolia		
USD 14,350,000	SoftBank Group Corp 4.625%	40.055.515		USD 10,269,000	Mongolia Government		
116D 8 038 000	6/7/2028* SoftBank Group Corp 5.25%	13,255,813	0.28		International Bond 5.125% 7/4/2026*	10,217,655	0.21
030 6,836,000	6/7/2031	8,290,263	0.18	USD 10,249,000	Mongolian Mining Corp/Energy	10,211,000	V.Z I
USD 20,775,000	Sumitomo Mitsui Financial				Resources LLC 9.25%	.	
	Group Inc 2.472% 14/1/2029	19,949,036	0.42		15/4/2024	7,429,526	0.16
		90,973,903	1.93			17,647,181	

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% N Asse
	Netherlands				Saudi Arabia	` '	
USD 10,000,000	Equate Petrochemical BV			USD 7,450,000	Arab National Bank FRN		
LISD 11 750 000	4.25% 3/11/2026 Majapahit Holding BV 7.875%	10,366,600	0.22		28/10/2030*	7,403,438	0.
	29/6/2037	15,303,817	0.32	1160 3 000 000	Singapore Bakrie Telecom Pte Ltd		
USD 13,000,000	Minejesa Capital BV 4.625% 10/8/2030	12,707,500	0.27	05D 3,000,000	(Restricted) (Defaulted)		
USD 5,000,000	Minejesa Capital BV 5.625%	, ,		1160 0 355 000	11.5% 7/5/2015 BOC Aviation Ltd FRN	30,000	0.
USD 20.195.000	10/8/2037 Mong Duong Finance Holdings	4,735,312	0.10	03D 9,233,000	21/5/2025	9,297,295	0.
	BV 5.125% 7/5/2029	17,781,445	0.38	USD 20,000,000	BPRL International Singapore Pte Ltd 4.375% 18/1/2027	20,308,550	0.
05D 5,000,000	Royal Capital BV FRN 5/2/2026 (Perpetual)	5,052,813	0.11	USD 15,660,000	DBS Group Holdings Ltd FRN		
USD 1,000,000	SABIC Capital I BV 2.15% 14/9/2030	927,500	0.02	USD 8,800,000	27/2/2025 (Perpetual)* Global Prime Capital Pte Ltd	15,464,250	0.
	14/9/2030	66,874,987	1.42		5.95% 23/1/2025*	8,800,000	0
	Oman			USD 20,000,000	GLP Pte Ltd FRN 17/5/2026 (Perpetual)	18,546,100	0.
USD 5,180,000	Oman Government International			USD 8,000,000	GLP Pte Ltd FRN 29/6/2027	7 207 400	^
USD 5,783,000	Bond 4.75% 15/6/2026 Oman Government International	5,192,950	0.11	USD 9,316	(Perpetual) JGC Ventures Pte Ltd	7,387,160	0.
, ,	Bond 5.375% 8/3/2027	5,869,745	0.13		30/6/2025 (Zero Coupon) JGC Ventures Pte Ltd 3%	5,563	0
050 7,500,000	Oman Government International Bond 5.625% 17/1/2028	7,640,625	0.16		30/6/2025	4,647,654	0
USD 5,500,000	Oman Government International Bond 6% 1/8/2029	5,644,375	0.12	USD 27,022,700	LLPL Capital Pte Ltd 6.875% 4/2/2039	28,495,572	0
	DOING 070 170/2023	24,347,695	0.52	USD 5,000,000	LMIRT Capital Pte Ltd 7.25%		
	Pakistan			USD 1,200,000	19/6/2024* LMIRT Capital Pte Ltd 7.5%	4,968,750	0
USD 10,068,000	Pakistan Government				9/2/2026*	1,197,018	0
	International Bond 6% 8/4/2026	9,237,390	0.19	08D 9,000,000	Medco Bell Pte Ltd 6.375% 30/1/2027*	8,706,735	0
USD 6,000,000	Pakistan Government International Bond 7.875%			USD 5,000,000	Medco Oak Tree Pte Ltd 7.375% 14/5/2026	E 062 E00	0
	31/3/2036*	5,021,400	0.11	USD 24,610,728	Modernland Overseas Pte Ltd	5,062,500	U
USD 1,500,000	Pakistan Government International Bond 8.25%			LISD 2 000 000	3% 30/4/2027 Oil India International Pte Ltd	11,370,772	0
1100 44 455 000	30/9/2025	1,516,702	0.03		4% 21/4/2027*	2,035,705	0
USD 14,455,000	Pakistan Water & Power Development Authority 7.5%			EUR 8,000,000	SGX Treasury I Pte Ltd 1/3/2024 (Zero Coupon)	9,118,582	0
	4/6/2031	12,142,200	0.26	SGD 10,750,000	Singapore Airlines Ltd 1.625%		
		27,917,692	0.59	USD 20,800,000	3/12/2025 Singapore Airlines Ltd 3.375%	8,598,871	0
USD 14,058,000	Papua New Guinea Papua New Guinea			1180 7 500 000	19/1/2029* Theta Capital Pte Ltd 6.75%	20,174,128	0
, ,	Government International	10 000 070	0.07	030 7,300,000	31/10/2026*	7,143,750	0
	Bond 8.375% 4/10/2028	12,863,070	0.27	USD 8,400,000	TML Holdings Pte Ltd 4.35% 9/6/2026*	8,190,000	0
USD 10,375,000	Philippines Globe Telecom Inc FRN		-		0/0/2020	199,548,955	4
1120 8 680 000	2/8/2026 (Perpetual) Globe Telecom Inc 3%	10,219,375	0.22		South Korea		
	23/7/2035*	7,213,630	0.15	, ,	GS Caltex Corp 1.625% 27/7/202	2520,785,877	0
USD 26,110,000	Philippine Government International Bond 3.7%				Hanwha Life Insurance Co Ltd FRN 4/2/2032*	28,816,140	0
1160 3 000 000	1/3/2041	24,869,775	0.53	USD 5,970,000	Heungkuk Life Insurance Co Ltd FRN 9/11/2022 (Perpetual)	* 5,988,656	0
USD 2,000,000	Philippine Government International Bond 6.375%			USD 24,900,000	Hyundai Capital Services Inc		
LISD 17 000 000	15/1/2032 Philippine Government	2,500,000	0.05	USD 7.500.000	2.5% 24/1/2027* KB Securities Co Ltd 2.125%	24,472,094	0
17,000,000	Philippine Government International Bond 6.375%			, ,	1/11/2026*	7,278,863	0
USD 15 000 000	23/10/2034 Rizal Commercial Banking Corp	21,675,000	0.46	บรม 7,550,000	KDB Life Insurance Co Ltd FRN 21/5/2023 (Perpetual)	7,546,225	0.
	FRN 27/8/2025 (Perpetual)*	14,568,112	0.31		Kia Corp 1.75% 16/10/2026*	11,522,407	0
		81,045,892	1.72		Kia Corp 2.75% 14/2/2027* Kookmin Bank FRN 2/7/2024	17,682,698	0
LICD 4 574 000	Qatar				(Perpetual)	10,572,561	0
1,5/1,000 עפט	Commercial Bank PSQC/The FRN 3/3/2026 (Perpetual)	1,568,086	0.03	USD 14,900,000	Kookmin Bank 2.125% 15/2/2025*	14,833,349	0
	Qatar Energy 3.125% 12/7/2041	12,181,812	0.26	USD 25,100,000	Kookmin Bank 2.375% 15/2/2027*	24,980,350	0.
חפט 11,700,000	Qatar Energy 3.3% 12/7/2051	11,056,500 24,806,398	0.24	USD 29,800,000	Korea Development Bank/The	∠ 1 ,300,330	
		۵۳,000,000	0.00		2% 24/2/2025	29,770,647	0

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	LG Chem Ltd 2.375% 7/7/2031* Mirae Asset Securities Co Ltd	16,655,626	0.35	115D 9 800 000	United Arab Emirates Abu Dhabi Ports Co PJSC	· · ·	
-, -,	2.625% 30/7/2025 Shinhan Card Co Ltd 2.5%	16,029,016	0.34	, ,	2.5% 6/5/2031 Commercial Bank of Dubai PSC	9,297,750	0.2
USD 4,039,000	27/1/2027 Shinhan Financial Group Co Ltd	25,619,629	0.54		FRN 21/4/2026 (Perpetual) DP World Ltd/United Arab	15,450,000	0.3
USD 25,600,000	FRN 13/8/2023 (Perpetual) Shinhan Financial Group Co Ltd	4,151,860	0.09	USD 1,615,000	Emirates 5.625% 25/9/2048* Emirates NBD Bank PJSC	2,245,000	0.0
	FRN 12/5/2026 (Perpetual) SK Hynix Inc 2.375% 19/1/2031*	24,256,000 18,203,200	0.52 0.39		4.25% 27/11/2170	1,619,343 28,612,093	0.0
USD 18,000,000	Tongyang Life Insurance Co Ltd FRN 22/9/2025 (Perpetual)*	18,742,500	0.40		United Kingdom	· · ·	
	Titin 22/3/2023 (Felpetual)	327,907,698	6.97	USD 3,983,000	Vedanta Resources Finance II Plc 8% 23/4/2023	3,732,220	0.0
USD 11,821,000	Sri Lanka Sri Lanka Government			USD 10,300,000	Vedanta Resources Finance II Plc 8.95% 11/3/2025	9,656,250	0.2
	International Bond 6.2% 11/5/2027	5,349,003	0.11	USD 4,825,000	Vedanta Resources Finance II Plc 13.875% 21/1/2024*	4,925,529	0.1
USD 4,000,000	Sri Lanka Government International Bond 6.75%			USD 13,000,000	Vedanta Resources Ltd 6.125% 9/8/2024*	10,852,303	0.2
1100 7 770 000	18/4/2028	1,792,840	0.04			29,166,302	0.6
บรม 7,779,000	Sri Lanka Government International Bond 6.825%				United States	. ,	
USD 4,775.000	18/7/2026 Sri Lanka Government	3,740,804	0.08	USD 3,000,000	Hyundai Capital America 2.375% 15/10/2027*	2,868,985	0.0
, 0,000	International Bond 6.85% 14/3/2024	2,337,076	0.05	USD 4,800,000	JPMorgan Chase Bank NA 28/12/2023 (Zero Coupon)	4,742,400	0.1
USD 18,114,000	Sri Lanka Government International Bond 6.85%				Periama Holdings LLC/DE 5.95% 19/4/2026	12,448,800	0.2
USD 18,100,000	3/11/2025 Sri Lanka Government	8,867,709	0.19	USD 27,509,000	SK Battery America Inc 2.125% 26/1/2026	26,234,233	0.5
	International Bond 7.55% 28/3/2030	8,147,172	0.17		No. 4	46,294,418	0.9
USD 5,750,000	SriLankan Airlines Ltd 7% 25/6/2024	2,932,500	0.06		Vietnam BIM Land JSC 7.375% 7/5/2026	8,760,000	0.1
		33,167,104	0.70		Vingroup JSC 3% 20/4/2026 Vinpearl JSC 3.25% 21/9/2026	12,119,936 8,104,316	0.2 0.1
	Taiwan			002 0,000,000	7pcd.: 000 0.2070 2 17072020	28,984,252	0.6
USD 4,700,000	United Microelectronics Corp 7/7/2026 (Zero Coupon)	4,631,921	0.10	Total Bonds		1,382,964,941	93.1
	Thailand	4,031,921	0.10	Total Transferable Se Market Instruments A	curities and Money	,,,-	
, ,	Bangkok Bank PCL/Hong Kong FRN 23/9/2025 (Perpetual)	7,757,607	0.16	Official Stock Exchange Dealt in on Another R	ge Listing or	1,683,754,892	99.5
	Bangkok Bank PCL/Hong Kong FRN 25/9/2034*	13,433,300	0.29	Other Transferable S	Socuritios		
	Bangkok Bank PCL/Hong Kong FRN 23/9/2036*	32,015,930	0.68	BONDS	Jecurities .		
	GC Treasury Center Co Ltd 4.3% 18/3/2051* Kasikornbank PCL/Hong Kong	6,853,680	0.15		Hong Kong China City Construction		
	FRN 14/10/2025 (Perpetual) Kasikornbank PCL/Hong Kong	4,175,745	0.09	ON11 2,303,302	International Co Ltd (Restricted) (Defaulted)		
	FRN 10/2/2027 (Perpetual) Kasikornbank PCL/Hong Kong	9,760,657	0.21	Total Dands	5.35% 3/7/2017**	_	0.0
	FRN 2/10/2031 Krung Thai Bank PCL/Cayman	12,551,084	0.27	Total Bonds Total Other Transferal	ble Securities		0.0
, , , , , ,	Islands FRN 25/3/2026 (Perpetual)*	8,229,375	0.17	Total Portfolio	-	1,683,754,892	99.5
USD 1,480,000	Minor International PCL FRN 29/6/2023 (Perpetual)*	1,486,601	0.03	Other Net Assets Total Net Assets (USI	2)	20,886,908	100.0
USD 27,429,000	Minor International PCL FRN 19/4/2026 (Perpetual)	26,523,774	0.56	TOTAL INEL ASSETS (USL	·)	-,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	100.0
	Muang Thai Life Assurance PCL FRN 27/1/2037	19,271,784	0.41				
USD 15 000 000	TMBThanachart Bank PCL FRN						
10,000,000	2/12/2024 (Perpetual)*	14,703,750	0.31				

^{*} All or a portion of this security represents a security on loan.
** Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised appreciation/					
					Maturity						
Curre	ency Purchases	Curre	ency Sales	Counterparty	date	USD					
IDR	987,341	USD	69	Goldman Sachs	16/3/2022	(1)					
IDR	493,579,342,659	USD	34,413,760	Bank of America	16/3/2022	(116,133)					
IDR	246,419,670,000	USD	17,178,088	HSBC Bank Plc	16/3/2022	(54,985)					
USD	13,128,091	AUD	18,400,000	HSBC Bank Plc	16/3/2022	(195,649)					
USD	9,260,968	EUR	8,104,000	HSBC Bank Plc	16/3/2022	159,946					
USD	22,031,291	HKD	171,746,472	HSBC Bank Plc	16/3/2022	53,086					
USD	51,442,475	IDR	740,000,000,000	Goldman Sachs	16/3/2022	21,676					
USD	31,569,502	JPY	3,641,024,298	Deutsche Bank	16/3/2022	(31,360)					
USD	11,207,306	16/3/2022	100,666								
Net u	Net unrealised depreciation (62,754)										
AUD	Hedged Share Cla	ISS									
AUD	208,723,609	USD	150,258,540	BNY Mellon	15/3/2022	879,123					
USD	4,877,774	AUD	6,799,663	BNY Mellon	15/3/2022	(45,888)					
Net u	nrealised appreciat	ion				833,235					
CAD	Hedged Share Cla	ISS									
CAD	75,297,842	USD	59,417,631	BNY Mellon	15/3/2022	(159,322)					
USD	2,228,080	CAD	2,833,189	BNY Mellon	15/3/2022	(1,598)					
Net u	nrealised depreciat	ion				(160,920)					
CHF	Hedged Share Cla	SS									
CHF	84,225,802	USD	91,140,794	BNY Mellon	15/3/2022	619,970					
USD	1,984,857	CHF	1,836,227	BNY Mellon	15/3/2022	(15,640)					
Net u	nrealised appreciat	ion				604,330					
CNH	Hedged Share Cla	ISS									
CNY	461,539,794	USD	72,415,400	BNY Mellon	15/3/2022	577,166					
USD	1,984,764	CNY	12,578,788	BNY Mellon	15/3/2022	(4,561)					
Net u	nrealised appreciat	ion				572,605					

Open Forward Foreign Exchange Contracts as at 28 February 2022

Curre	ncy Purchases	Curre	ncy Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD			
	Hedged Share Cla		licy Sales	Counterparty	uale	עפט			
EUR	498,799,556	USD	570,566,785	BNY Mellon	15/3/2022	(10,419,004)			
USD	16,162,491	EUR	14,266,999	BNY Mellon	15/3/2022	140,856			
Net ur	realised depreciat	ion				(10,278,148)			
GBP I	Hedged Share Cla	ISS							
GBP	124,860,114	USD	169,390,628	BNY Mellon	15/3/2022	(1,919,909)			
USD	7,706,793	GBP	5,700,155	BNY Mellon	15/3/2022	61,367			
Net ur	realised depreciat	ion				(1,858,542)			
HKD I	Hedged Share Cla	iss							
HKD	2,075,128,263	USD	266,289,157	BNY Mellon	15/3/2022	(737,484)			
USD	11,053,454	HKD	86,265,892	BNY Mellon	15/3/2022	14,111			
Net ur	nrealised depreciat	ion				(723,373)			
NZD I	Hedged Share Cla	ISS							
NZD	61,466,625	USD	41,161,189	BNY Mellon	15/3/2022	342,230			
USD	1,033,844	NZD	1,551,970	BNY Mellon	15/3/2022	(14,076)			
Net ur	realised appreciat	ion				328,154			
SGD	Hedged Share Cla	iss							
SGD	542,696,099	USD	404,460,752	BNY Mellon	15/3/2022	(4,798,677)			
USD	12,644,819	SGD	17,057,227	BNY Mellon	15/3/2022	83,223			
Net ur	nrealised depreciat	ion				(4,715,454)			
ZAR I	Hedged Share Cla	SS							
USD	394,260	ZAR	5,986,550	BNY Mellon	15/3/2022	7,364			
ZAR	125,701,111	USD	8,286,067	BNY Mellon	15/3/2022	(162,311)			
Net ur	nrealised depreciat	ion				(154,947)			
Total net unrealised depreciation (15,615,81									

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
3,225	USD	US Treasury 2 Year Note (CBT)	June 2022	1,076,998
862	USD	US Ultra Bond (CBT)	June 2022	410,453
242	USD	US Treasury 5 Year Note (CBT)	June 2022	114,507
(19)	USD	US Long Bond (CBT)	June 2022	(17,718)
(1,156)	USD	US Ultra 10 Year Note	June 2022	(921,188)
(3,495)	USD	US Treasury 10 Year Note (CBT)	June 2022	(2,079,893)
Total				(1,416,841)

Swaps as at 28 February 2022

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 42,435,520	Fund receives default protection on ITRAXX.ASIA.XJ.IG.36.V1; and pays Fixed 1%	Barclays	20/12/2026	518,340	280,739
CDS	USD 23,062,783	Fund receives default protection on ITRAXX.ASIA.XJ.IG.36.V1; and pays Fixed 1%	Barclays	20/12/2026	286,998	152,576
CDS	USD 25,000,000	Fund receives default protection on ITRAXX.ASIA.XJ.IG.36.V1; and pays Fixed 1%	Goldman Sachs	20/12/2026	277,311	165,392
CDS	USD 46,125,566	Fund receives default protection on ITRAXX.ASIA.XJ.IG.36.V1; and pays Fixed 1%	Goldman Sachs	20/12/2026	558,281	305,152
CDS	USD 46,125,565	Fund receives default protection on ITRAXX.ASIA.XJ.IG.36.V1; and pays Fixed 1%	Goldman Sachs	20/12/2026	615,004	305,152

Swaps as at 28 February 2022

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 46,125,566	Fund receives default protection on ITRAXX.ASIA.XJ.IG.36.V1; and pays Fixed 1%	Goldman Sachs	20/12/2026	518,660	305,152
CDS	USD 25,000,000	Fund receives default protection on ITRAXX.ASIA.XJ.IG.36.V1; and pays Fixed 1%	Goldman Sachs	20/12/2026	277,311	165,392
CDS	USD 46,125,000	Fund receives default protection on ITRAXX.ASIA.XJ.IG.36.V1; and pays Fixed 1%	JP Morgan	20/12/2026	526,902	305,148
IRS	CNY 431,125,500	Fund receives Floating CNY CNRR 3 Month; and pays Fixed 2.55%	BNP Paribas	16/3/2027	(338,378)	(338,378)
IRS	CNY 674,324,500	Fund receives Floating CNY CNRR 3 Month; and pays Fixed 2.459%	Citibank	16/3/2027	(72,003)	(72,003)
Total					3,168,426	1,574,322

CDS: Credit Default Swaps IRS: Interest Rate Swaps

China Bond Fund

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
	rities and Money Market Ins k Exchange Listing or Dealt			USD 5,878,000	China Huadian Overseas Development 2018 Ltd FRN 23/6/2025 (Perpetual)	37,778,320	0.08
FUNDS	Ireland			USD 680,000	China Huadian Overseas Development Management	, ,	
3,986,972	BlackRock ICS US Dollar Liquid Environmentally Aware Fund	2,518,763,822	5.07	USD 7,262,000	Co Ltd FRN 29/5/2024 (Perpetual) China Huaneng Group Hong	4,402,622	0.01
Total Funds	:	2,518,763,822	5.07		Kong Treasury Management Holding Ltd FRN 9/12/2025		
COMMERCIAL PA	PER China			USD 25,000,000	(Perpetual)* Chinalco Capital Holdings Ltd	45,870,650	0.09
CNY 30,000,000	Danyang Investment Group Co Ltd 5.8% 8/4/2022	30,098,595	0.06	USD 7,800,000	FRN 11/9/2024 (Perpetual) CMHI Finance BVI Co Ltd FRN 9/10/2025 (Perpetual)	160,992,589 50,722,377	0.32
CNY 30,000,000	Huangshi Cihu High-tech Development Co Ltd 6%			USD 42,345,000	Coastal Emerald Ltd FRN 1/8/2024 (Perpetual)*	259,626,510	0.10
CNY 20,000,000	30/4/2022 Huangshi Cihu High-tech	29,928,750	0.06	USD 4,800,000	CP Foods Capital Ltd 0.5% 18/6/2025	31,328,074	0.06
010/12/22	Development Co Ltd 6% 21/5/2022	19,990,000	0.04	USD 5,750,000	Dianjian Haiyu Ltd FRN 20/6/2024 (Perpetual)	37,364,256	0.08
CNY 10,000,000	State Grid Corp of China 2.78% 28/10/2022	10,028,800	0.02	USD 10,000,000	Dianjian Haiyu Ltd FRN 29/9/2025 (Perpetual)*	63,196,895	0.13
Total Commercial Pag	per	90,046,145	0.18		Easy Tactic Ltd 8.125% 27/2/2023	34,234,020	0.07
BONDS		, ,			Easy Tactic Ltd 11.625% 3/9/2024*	16,940,937	0.03
AUD 12,200,000	Australia Afterpay Ltd 12/3/2026				Easy Tactic Ltd 11.75% 2/8/2023	3,294,071	0.0
	(Zero Coupon) Bermuda	56,514,065	0.11		Easy Tactic Ltd 12.375% 18/11/2022 Estate Sky Ltd 5.45%	9,790,623	0.0
USD 14,395,000	China Oil & Gas Group Ltd 4.7% 30/6/2026*	91,053,764	0.18		21/7/2025 Farsail Goldman International	41,706,982	0.08
USD 5,000,000	Hopson Development Holdings Ltd 7% 18/5/2024	25,108,211	0.05		Ltd 7% 24/11/2026 Fortune Star BVI Ltd 5.05%	31,459,467	0.0
USD 10,707,000	Hopson Development Holdings Ltd 8% 6/1/2023	66,363,016	0.14		27/1/2027* Fortune Star BVI Ltd 5.95%	50,421,837	0.1
USD 6,518,000	Luye Pharma Group Ltd 1.5% 9/7/2024	41,357,244	0.08	USD 8,873,000	29/1/2023 Fortune Star BVI Ltd 5.95%	6,250,208	0.0
HKD 1,160,847	REXLot Holdings Ltd (Restricted) (Defaulted) 4.5%			USD 5,470,000	19/10/2025 Fortune Star BVI Ltd 6.85%	54,337,161	0.1
	17/4/2019	117,291 223,999,526	0.00	USD 10,000,000	2/7/2024 Franshion Brilliant Ltd FRN	34,361,393	0.0
	British Virgin Islands			USD 12,400,000	3/1/2023 (Perpetual) Franshion Brilliant Ltd 3.2%	62,458,334	0.13
	1MDB Global Investments Ltd 4.4% 9/3/2023	125,216,388	0.25	USD 6,000,000	9/4/2026 Franshion Brilliant Ltd 4.25%	72,058,988	0.18
	Bi Hai Co Ltd 6.25% 5/3/2022* Bluestar Finance Holdings Ltd FPN 12/7/2024 (Perpetual)	153,532,185	0.31	USD 5,000,000	23/7/2029* Franshion Brilliant Ltd 6% 8/8/2170*	34,201,174	0.0
	FRN 12/7/2024 (Perpetual) CCTI 2017 Ltd 3.625% 8/8/2022 Celestial Miles Ltd FRN	105,644,934 8,212,045	0.21 0.02	USD 17,458,000	Future Diamond Ltd 4.25% 22/9/2022*	31,129,603 79,397,281	0.0
	31/1/2024 (Perpetual)* Central Plaza Development Ltd	116,467,803	0.23	USD 6,592,000	Greenland Global Investment Ltd 6.125% 22/4/2023	32,269,895	0.0
	3.85% 14/7/2025* Central Plaza Development Ltd	36,080,322	0.07	USD 5,889,000	Greenland Global Investment Ltd 6.75% 26/9/2023	28,251,921	0.0
	4.65% 19/1/2026 Chang Development	34,563,680	0.07	USD 2,250,000	Haimen Zhongnan Investment Development International		
USD 6 300 000	International Ltd 3.9% 12/9/2022 Chang Development	120,253,306	0.24	USD 3,215,000	Co Ltd 11.5% 7/4/2024 Hanhui International Ltd 4.37% 22/8/2022*	4,761,085 20,813,303	0.0
0.000,000	International Ltd 4.3% 27/4/2024	39,794,147	0.08	USD 4,533,000	Hanrui Overseas Investment Co Ltd 7.95% 29/4/2022	28,498,619	0.0
USD 31,680,000	China Cinda 2020 I Management Ltd 3.25%	33,. 31,117	5.00	USD 18,225,000	HKT Capital No 6 Ltd 3% 18/1/2032	109,289,742	0.2
	28/1/2027*	198,183,673	0.40	USD 5,844,000	Hong Seng Ltd 9.875% 27/8/2022	11,258,711	0.02

 $^{\,\}tilde{}$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Portiolio of inv	vestments 28 Februa	ry 2022					
Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
	-	(CIVII)	ASSELS	J	·	(CNII)	ASSELS
, ,	Huafa 2021 I Co Ltd FRN 18/7/2024 (Perpetual)	72,581,681	0.15		Sino-Ocean Land Treasure IV Ltd 3.25% 5/5/2026	119,023,174	0.24
	Huafa 2021 I Co Ltd 2.95% 28/2/2025	61,472,166	0.12		Sino-Ocean Land Treasure IV Ltd 4.75% 5/8/2029*	122,179,084	0.25
	Huarong Finance 2017 Co Ltd 4.25% 7/11/2027	87,091,985	0.18		Studio City Co Ltd 7% 15/2/2027 Studio City Finance Ltd '144A'	48,144,996	0.10
, ,	Huarong Finance 2017 Co Ltd 4.75% 27/4/2027	51,640,011	0.10	USD 6,601,000	5% 15/1/2029 Studio City Finance Ltd '144A'	74,487,847	0.15
	Huarong Finance 2017 Co Ltd 4.95% 7/11/2047*	26,199,449	0.05	USD 5,000,000	5% 15/1/2029 Summer Spring Project Ltd 5%	32,350,436	0.07
	Huarong Finance 2019 Co Ltd FRN 24/2/2025	35,606,286	0.07	USD 15,200,000	17/11/2022 Sun Hung Kai & Co BVI Ltd	30,844,017	0.06
	Huarong Finance 2019 Co Ltd 3.625% 30/9/2030	15,790,500	0.03	USD 2,090,000	5% 7/9/2026 Tuspark Forward Ltd 7.95%	95,891,260	0.19
	Huarong Finance 2019 Co Ltd 4.5% 29/5/2029	115,811,626	0.23	USD 15,000,000	13/5/2024 Vertex Capital Investment Ltd	5,914,294	0.01
USD 9,601,000	Huarong Finance II Co Ltd 4.625% 3/6/2026	58,674,053	0.12	USD 10,000,000	2.85% 28/7/2026* Vertex Capital Investment Ltd	93,023,555	0.19
USD 2,399,000	Huarong Finance II Co Ltd 5% 19/11/2025	14,963,941	0.03	USD 11,500,000	4.75% 3/4/2024 Viva Biotech Investment	65,529,590	0.13
EUR 17,000,000	Huarong Universe Investment Holding Ltd 1.625% 5/12/2022	112,228,322	0.23		Management Ltd 1% 30/12/2025	58,167,728	0.12
USD 10,000,000	Jiangning Jingkai Overseas Investment Co Ltd 2.9%			USD 6,150,000	Wanda Properties Overseas Ltd 7.25% 28/4/2022	38,174,620	0.08
USD 800,000	19/10/2022 Knight Castle Investments Ltd	63,205,580	0.13	USD 2,800,000	Weimob Investment Ltd 7/6/2026 (Zero Coupon)	12,689,911	0.03
USD 2,151,000	(Defaulted) 7.99% 23/1/2021 Lai Fung Bonds 2018 Ltd	3,621,394	0.01		Xinzhan Ltd 6.5% 26/7/2022 Yunda Holding Investment Ltd	18,947,699	0.04
USD 7,700,000	5.65% 18/1/2023 New Lion Bridge Co Ltd 5.8%	13,055,748	0.03	USD 3,000,000	2.25% 19/8/2025* Yunnan Energy Investment	69,677,714	0.14
	31/8/2022 New Lion Bridge Co Ltd 6.5%	48,622,091	0.10		Overseas Finance Co Ltd FRN 20/8/2023 (Perpetual)*	16,904,222	0.03
USD 5,800,000	31/3/2022 New Metro Global Ltd 4.625%	66,745,206	0.13	USD 10,000,000	Yunnan Energy Investment Overseas Finance Co Ltd		
USD 3,000,000	15/10/2025* New Metro Global Ltd 4.8%	20,882,452	0.04	USD 4,700,000	4.25% 14/11/2022* Zhaobing Investment BVI Ltd	62,009,861	0.12
USD 2,000,000	15/12/2024 New Metro Global Ltd 6.5%	11,180,260	0.02	USD 6,100,000	5.875% 18/9/2022 Zhongyuan Sincere Investment	28,642,393	0.06
LICD 0 050 000	20/5/2022*	10,485,442	0.02		Co Ltd 4.25% 28/6/2024	39,759,011	0.08
	NWD MTN Ltd 3.75% 14/1/2031 NWD MTN Ltd 4.125% 18/7/2029	55,708,475 28,521,415	0.11		Cayman Islands	5,048,556,022	10.16
USD 5 250 000	NWD MTN Ltd 4.5% 19/5/2030*	32,423,690	0.00	USD 15,815,000	AAC Technologies Holdings Inc		
	Peak RE Bvi Holding Ltd FRN 28/10/2025 (Perpetual)*	33,058,750	0.07		3.75% 2/6/2031 ACEN Finance Ltd 4% 8/3/2025	90,631,092	0.18
USD 3,000,000	Powerchina Roadbridge Group British Virgin Islands Ltd FRN	, ,		USD 5,125,000	(Perpetual) Ahli United Sukuk Ltd FRN	29,487,936	0.06
USD 855.000	1/4/2026 (Perpetual) Prime Bloom Holdings Ltd	18,760,098	0.04	USD 12,116,000	17/6/2026 (Perpetual) Anton Oilfield Services Group/	31,731,835	0.06
	6.95% 5/7/2022 RKPF Overseas 2019 A Ltd	946,799	0.00	USD 30,000,000	Hong Kong 7.5% 2/12/2022* CDBL Funding 2 2.75% 2/3/2025	73,122,206 189,111,970	0.15 0.38
	5.9% 5/3/2025 RKPF Overseas 2019 A Ltd	20,655,057	0.04		Central China Real Estate Ltd 6.875% 8/8/2022	4,648,335	0.01
, ,	6% 4/9/2025 RKPF Overseas 2019 A Ltd	58,866,913	0.12	USD 14,273,000	Central China Real Estate Ltd 7.25% 24/4/2023	50,487,276	0.10
	6.7% 30/9/2024* RKPF Overseas 2019 A Ltd	31,930,065	0.06	USD 5,703,000	Central China Real Estate Ltd 7.25% 13/8/2024*	16,570,662	0.03
	7.875% 1/2/2023* RKPF Overseas 2020 A Ltd	11,401,339	0.02	USD 1,811,000	Central China Real Estate Ltd 7.65% 27/8/2023	5,605,227	0.01
	5.2% 12/1/2026 SDG Finance I Ltd FRN	55,239,487	0.11	USD 3,428,000	Central China Real Estate Ltd 7.75% 24/5/2024*	10,122,810	0.02
	29/5/2022 (Perpetual) Sepco Virgin Ltd FRN	31,827,658	0.06		Central China Real Estate Ltd 7.9% 7/11/2023	12,218,698	0.02
	25/10/2024 (Perpetual) SF Holding Investment 2021	19,153,302	0.04	USD 1,740,000	China Aoyuan Group Ltd 5.375% 13/9/2022	2,143,199	0.00
	Ltd 2.375% 17/11/2026* Shuifa International Holdings	120,046,327	0.24	USD 4,521,000	China Aoyuan Group Ltd 6.2% 24/3/2026	5,283,052	0.01
	BVI Co Ltd 4.15% 17/9/2022* Shuifa International Holdings	150,922,282	0.30	USD 9,264,000	China Aoyuan Group Ltd 6.35% 8/2/2024	10,825,524	0.02
2,222,300	BVI Co Ltd 4.3% 8/5/2023	30,458,629	0.06	USD 4,727,000	China Aoyuan Group Ltd (Defaulted) 7.95% 21/6/2024	5,523,775	0.01

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

	restillerits 20 i ebildai	Market	% of			Market	% of
		Value	Net			Value	Net
Holding	Description	(CNH)	Assets	Holding	Description	(CNH)	Assets
USD 4,350,000	China Aoyuan Group Ltd			USD 5,732,000	Kaisa Group Holdings Ltd		
HED 2 004 000	(Defaulted) 8.5% 23/1/2022	5,495,382	0.01	USD 2 510 000	9.375% 30/6/2024 Kaisa Group Holdings Ltd	8,236,946	0.02
05D 2,964,000	China Evergrande Group 7.5% 28/6/2023	2,921,522	0.01	050 2,510,000	10.5% 7/9/2022	3,610,861	0.01
USD 7,636,000	China Evergrande Group	, ,		USD 9,600,000	Kaisa Group Holdings Ltd	, ,	
1160 3 000 000	8.75% 28/6/2025 China Evergrande Group	7,476,120	0.02	1160 0 030 000	11.5% 30/1/2023 Kaisa Group Holdings Ltd	13,946,901	0.03
03D 3,000,000	9.5% 29/3/2024	2,937,187	0.01	03D 9,636,000	11.95% 22/10/2022	14,603,378	0.03
USD 2,983,000	China Evergrande Group			USD 2,000,000	Kaisa Group Holdings Ltd		
USD 5 500 000	10% 11/4/2023 China Evergrande Group	2,732,121	0.01	1180 704 000	(Defaulted) 11.95% 12/11/2023 King Talent Management Ltd	2,948,999	0.01
03D 3,300,000	10.5% 11/4/2024	5,384,843	0.01	03D 794,000	FRN 4/12/2022 (Perpetual)	4,686,195	0.01
USD 11,597,000	China Evergrande Group			CNY 204,000,000	KWG Group Holdings Ltd 6.5%		
LISD 14 490 000	11.5% 22/1/2023 China Hongqiao Group Ltd	11,354,186	0.02	USD 2 500 000	14/10/2023 Logan Group Co Ltd 4.25%	187,265,625	0.38
000 14,400,000	6.25% 8/6/2024	91,183,313	0.18	000 2,000,000	17/9/2024*	4,740,517	0.01
USD 13,000,000	China Modern Dairy Holdings	70 770 000	0.45	USD 3,000,000	Logan Group Co Ltd 5.25%	0.040.000	0.04
USD 1 500 000	Ltd 2.125% 14/7/2026 China SCE Group Holdings	76,770,868	0.15	USD 12 800 000	23/2/2023* Logan Group Co Ltd 6.5%	6,916,602	0.01
1,000,000	Ltd 5.875% 10/3/2022*	9,323,674	0.02	72,000,000	16/7/2023*	28,702,318	0.06
USD 13,215,000	China SCE Group Holdings	54 544 550	0.40	USD 5,747,000	Logan Group Co Ltd 6.9%	44 707 050	0.00
USD 3 000 000	Ltd 7% 2/5/2025 China SCE Group Holdings	51,544,553	0.10	USD 2 125 000	9/6/2024* Melco Resorts Finance Ltd	11,797,859	0.02
002 0,000,000	Ltd 7.375% 9/4/2024	12,601,480	0.03		5.75% 21/7/2028	12,162,781	0.02
USD 9,515,000	Country Garden Holdings Co	42 422 E46	0.00	USD 3,158,000	Modern Land China Co Ltd		
USD 1.255.000	Ltd 3.125% 22/10/2025* Country Garden Holdings Co	43,423,546	0.09		(Defaulted) 26/2/2022 (Zero Coupon)	3,849,888	0.01
,,_,,,,,,,	Ltd 5.4% 27/5/2025*	6,143,616	0.01	USD 23,660,000	Modern Land China Co Ltd	2,212,222	
USD 6,500,000	Country Garden Holdings Co	22 222 744	0.07	USD 5 275 000	9.8% 11/4/2023	29,889,826	0.06
USD 19,150,000	Ltd 6.15% 17/9/2025* Dexin China Holdings Co Ltd	32,332,744	0.07	030 5,375,000	Modern Land China Co Ltd 11.5% 13/11/2022	6,790,271	0.01
	9.95% 3/12/2022	79,391,314	0.16	USD 6,107,000	Modern Land China Co Ltd		
USD 7,000,000	Dexin China Holdings Co Ltd 11.875% 23/4/2022*	24 267 102	0.07	1160 30 000 000	(Defaulted) 12.85% 25/10/2021 Overseas Chinese Town Asia	7,334,083	0.01
USD 11,502,000	eHi Car Services Ltd 7.75%	34,267,182	0.07	030 30,000,000	Holdings Ltd FRN 15/7/2023		
	14/11/2024	68,620,515	0.14		(Perpetual)	192,101,505	0.39
USD 5,000,000	ESR Cayman Ltd 1.5% 30/9/2025	31,633,188	0.06	USD 2,944,925	Pearl Holding II Ltd 6% 30/3/2022 (Perpetual)	927,481	0.00
USD 8,000,000	Excellence Commercial	31,033,100	0.00	USD 2,345,360	Pearl Holding III Ltd 9%	321,401	0.00
	Management Ltd 6.8%	50 440 500	0.40	1105 45 000 000	22/10/2025	10,386,177	0.02
USD 11 000 000	15/8/2022 Excellence Commercial	50,419,563	0.10	USD 15,300,000	Powerlong Real Estate Holdings Ltd 5.95%		
000 11,000,000	Management Ltd 7.2%				30/4/2025*	47,355,034	0.10
1100 44 005 000	10/4/2022	69,850,966	0.14	USD 6,285,000	Redco Properties Group Ltd	7 000 000	0.00
USD 11,835,000	Fantasia Holdings Group Co Ltd 9.875% 19/10/2023	16,419,253	0.03	USD 6 916 000	9.9% 17/2/2024 Redco Properties Group Ltd	7,939,880	0.02
USD 7,790,000	Fantasia Holdings Group Co	10,110,200	0.00	002 0,010,000	11% 6/8/2022	14,852,944	0.03
1100 200 000	Ltd 11.875% 1/6/2023	11,194,314	0.02	USD 1,300,000	Redsun Properties Group Ltd	F 227 400	0.04
USD 300,000	Fantasia Holdings Group Co Ltd (Defaulted) 15%			USD 2 515 000	9.95% 11/4/2022 Redsun Properties Group Ltd	5,337,469	0.01
	18/12/2021	435,841	0.00	, ,	10.5% 3/10/2022	6,505,348	0.01
USD 200,000	FWD Ltd FRN 1/2/2023	1 061 064	0.00	USD 6,272,000	Ronshine China Holdings Ltd	0.200.252	0.00
USD 30,000,000	(Perpetual) Geely Automobile Holdings Ltd	1,261,064	0.00	USD 1,681,000	6.75% 5/8/2024* Ronshine China Holdings Ltd	9,290,253	0.02
	FRN 9/12/2024 (Perpetual)*	190,731,450	0.38		7.1% 25/1/2025*	2,442,160	0.01
USD 7,165,000	Golden Wheel Tiandi Holdings Co Ltd 14.25% 9/1/2023	32,218,000	0.07	USD 11,559,000	Ronshine China Holdings Ltd 7.35% 15/12/2023	17,888,132	0.04
USD 10,000,000	Haidilao International Holding	32,210,000	0.07	USD 11,100,000	Ronshine China Holdings Ltd	17,000,132	0.04
	Ltd 2.15% 14/1/2026*	54,637,995	0.11		8.1% 9/6/2023	18,194,452	0.04
USD 18,600,000	Hansoh Pharmaceutical Group Co Ltd 22/1/2026			USD 3,000,000	Ronshine China Holdings Ltd 8.75% 25/10/2022	7,854,606	0.02
	(Zero Coupon)	106,847,814	0.22	USD 1,500,000	Seazen Group Ltd 4.45%	7,004,000	0.02
USD 8,518,000	Hilong Holding Ltd '144A' 9.75%	45 405 500	0.00	1105 40 555 555	13/7/2025*	5,163,764	0.01
USD 6 070 000	18/11/2024 Hilong Holding Ltd 9.75%	45,195,539	0.09	USD 18,565,000	Shui On Development Holding Ltd 5.5% 29/6/2026*	103,428,966	0.21
335 0,078,000	18/11/2024	30,935,696	0.06	USD 13,316,000	Sinic Holdings Group Co Ltd	.00,720,300	U.Z I
USD 4,300,000	Kaisa Group Holdings Ltd	0.000.055	0.01		(Defaulted) 24/1/2022	F 074 500	0.01
USD 20 000 000	8.5% 30/6/2022 Kaisa Group Holdings Ltd	6,382,855	0.01	USD 3 650 000	(Zero Coupon) Sinic Holdings Group Co Ltd	5,274,596	0.01
202 20,000,000	8.65% 22/7/2022	29,854,453	0.06	002 0,000,000	(Defaulted) 9.5% 18/10/2021	1,470,008	0.00
	,						

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Portfolio of Inv	vestments 28 Februa	ary 2022					
Haldina	Description	Market Value	% of Net	Haldin o	Description	Market Value	% of Net
Holding	Description	(CNH)	Assets	Holding	Description	(CNH)	Assets
USD 12,015,000	Sunac China Holdings Ltd 5.95% 26/4/2024*	30,357,249	0.06	CNY 70,000,000	Ansteel Group Corp Ltd 4.5% 12/6/2170	71,069,176	0.14
USD 6,639,000	Sunac China Holdings Ltd 6.5% 9/7/2023*	18,032,244	0.04	CNY 48,000,000	Aoyuan Corp Group Ltd 5.65% 6/8/2025	11,676,288	0.02
USD 11,278,000	Sunac China Holdings Ltd 7.95% 11/10/2023	30,276,082	0.06		Aoyuan Group Ltd 5.5% 3/3/2025	11,750,000	0.02
	Sunrise Cayman Ltd 5.25% 11/3/2024*	90,561,087	0.18	CNY 30,000,000	AUX Group Co Ltd 4.8% 19/3/2022	29,990,565	0.06
USD 10,012,000	Tequ Mayflower Ltd 2/3/2026 (Zero Coupon)	44,869,568	0.09	CNY 50,000,000	Bank of China Ltd 3.98% 24/9/2029	51,211,250	0.10
USD 4,699,000	Times China Holdings Ltd 5.55% 4/6/2024	12,020,959	0.02	CNY 150,000,000	Bank of China Ltd 4.01% 22/11/2029	154,050,150	0.31
USD 16,150,000	Times China Holdings Ltd 6.2% 22/3/2026*	37,234,372	0.08	CNY 340,000,000	Bank of China Ltd 4.15% 19/3/2031	350,819,854	0.71
USD 4,789,000	Times China Holdings Ltd 6.75% 16/7/2023	13,158,693	0.03	CNY 150,000,000	Bank of China Ltd 4.15% 19/3/2031	155,094,300	0.31
USD 7,532,000	Times China Holdings Ltd 6.75% 8/7/2025	17,841,042	0.04	CNY 640,000,000	Bank of China Ltd 4.2% 21/9/2030	660,672,000	1.33
	Weibo Corp 1.25% 15/11/2022 XD Inc 1.25% 12/4/2026	89,276,368 45,254,788	0.18 0.09	CNY 400,000,000	Bank of Communications Co Ltd 3.24% 21/5/2030	401,294,000	0.81
	Yuzhou Group Holdings Co Ltd 7.375% 13/1/2026	3,286,428	0.01	CNY 550,000,000	Bank of Communications Co Ltd 3.65% 27/9/2031	557,196,200	1.12
USD 5,800,000	Yuzhou Group Holdings Co Ltd 7.85% 12/8/2026	6,502,869	0.01	CNY 50,500,000	Bank of Hangzhou Co Ltd (Step-up coupon) 0.2%	, , , , , ,	
USD 10,975,000	Yuzhou Group Holdings Co Ltd 8.3% 27/5/2025	12,845,724	0.03	USD 2,870,000	29/3/2027 Bank of Jinzhou Co Ltd FRN	62,816,950	0.13
USD 13,860,000	Zhenro Properties Group Ltd 6.5% 1/9/2022*	12,037,729	0.02	CNY 10,000,000	27/10/2022 (Perpetual) Bazhong State-owned Capital	14,705,432	0.03
USD 1,604,000	Zhenro Properties Group Ltd 6.63% 7/1/2026	1,215,806	0.00		Operation Group Co Ltd 7.2% 24/9/2024	9,698,110	0.02
USD 14,095,000	Zhenro Properties Group Ltd 6.7% 4/8/2026	10,683,781	0.02	CNY 20,000,000	Beijing Easyhome Investment Holding Group Co Ltd 4.95%		
USD 11,670,000	Zhenro Properties Group Ltd 7.1% 10/9/2024	9,214,240	0.02	CNY 10,000,000	26/5/2023 Beijing Easyhome Investment	19,906,060	0.04
	Zhongsheng Group Holdings Ltd 3% 13/1/2026	106,626,936	0.21		Holding Group Co Ltd 5.5% 2/9/2023	9,933,625	0.02
HKD 20,000,000	Zhou Hei Ya International Holdings Co Ltd 1% 5/11/2025	15,029,898	0.03	CNY 20,000,000	Beijing Easyhome Investment Holding Group Co Ltd 5.5%		
		3,169,657,442	6.38	CNV 10 000 000	15/9/2023 Beijing Easyhome Investment	19,854,490	0.04
CNY 250,000,000	China Agricultural Bank of China			CN1 10,000,000	Holding Group Co Ltd 6.3% 5/9/2023	9,885,015	0.02
, ,	Ltd 3.1% 6/5/2030 Agricultural Bank of China	249,683,750	0.50	CNY 20,000,000	Brilliance Auto Group Holdings Co Ltd 5.8% 20/3/2024	7,446,000	0.02
CNY 50,000,000	Ltd 4.28% 19/3/2029 Agricultural Development Bank	20,562,378	0.04	CNY 100,000,000	Central Huijin Investment Ltd 3.71% 18/9/2027	102,963,650	0.21
CNY 200,000,000	of China 2.96% 17/4/2030 Agricultural Development Bank	49,367,780	0.10	CNY 10,000,000	Changchun Urban Development & Investment Holdings Group	,,	
	of China 3.3% 5/11/2031 Agricultural Development Bank	202,241,000	0.41	CNY 20.000.000	Co Ltd 3.8% 30/4/2025 Changchun Urban Development	9,748,993	0.02
CNY 300,000,000	of China 3.74% 12/7/2029 Agricultural Development Bank	520,345,000	1.05	1,333,350	& Investment Holdings Group Co Ltd 4.3% 26/10/2023	20,004,020	0.04
CNY 200,000,000	of China 3.75% 25/1/2029 Agricultural Development Bank	311,735,940	0.63	CNY 90,000,000	Changchun Urban Development & Investment Holdings Group	•	
CNY 40,000,000	of China 3.79% 26/10/2030 Agricultural Development Bank	209,348,350	0.42	CNY 90,000,000	Co Ltd 5.04% 12/4/2022 Changchun Urban Development	90,114,930	0.18
CNY 60,000,000	of China 3.92% 18/6/2051 Agricultural Development Bank	43,025,780	0.09		& Investment Holdings Group Co Ltd 5.2% 24/7/2022	90,415,350	0.18
CNY 180,000,000	of China 3.95% 26/2/2031 Agricultural Development Bank	63,470,142	0.13	USD 2,000,000	Changde Economic Construction Investment		
CNY 10,000,000	of China 3.95% 26/2/2036 Aluminum Corp of China	191,066,400	0.39	USD 9,500,000	Group Co Ltd 6.6% 15/8/2022 Changde Urban Construction	12,561,528	0.03
CNY 10,000,000	3.32% 13/3/2025 Aluminum Corp of China	10,055,719	0.02		and Investment Group Co Ltd 3% 4/11/2023	59,725,763	0.12
CNY 130,000,000	3.88% 15/8/2024 Aluminum Corp of China	10,222,829	0.02	USD 2,690,000	Changde Urban Construction and Investment Group Co Ltd		
CNY 40,000,000	4.42% 12/11/2170 Anshan Iron And Steel Group	131,226,745	0.26	USD 38,871,000	5.8% 18/9/2022 Chengdu Communications	17,264,947	0.04
CNY 90,000,000	Co Ltd 4.9% 15/7/2170 Anshan Iron And Steel Group	40,310,326	0.08		Investment Group Co Ltd 4.75% 13/12/2027	256,336,269	0.52
	Co Ltd 4.9% 13/11/2170	91,354,680	0.18				

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
	•	· · ·			•		
CNY 10,000,000	Chengdu Hi-tech Investment Group Co Ltd 4.29% 10/3/2026	10,357,315	0.02	050 9,650,000	China Gezhouba Group Overseas Investment Co Ltd FRN 25/8/2025 (Perpetual)	62,676,491	0.13
CNY 30,000,000	Chengdu Rail Transit Group Co Ltd 4.16% 16/6/2170	30,801,411	0.06	CNY 400,000,000	China Government Bond 3.02% 22/10/2025	407,578,000	0.82
CNY 80,000,000	Chengdu Rail Transit Group Co Ltd 4.23% 23/3/2170	82,460,240	0.17	CNY 30,000,000	China Government Bond 3.39% 16/3/2050	29,767,485	0.06
CNY 20,000,000	Chengdu Rail Transit Group Co Ltd 4.23% 23/3/2170	20,615,060	0.04	CNY 100,000,000	China Government Bond 3.53% 18/10/2051	103,297,750	0.21
USD 9,400,000	Chengdu Tianfu New Area Investment Group Co Ltd			CNY 200,000,000	China Government Bond 3.72% 12/4/2051	211,350,120	0.43
CNY 12,564,000	4.65% 7/5/2024* Chengtun Mining Group Co	61,683,018	0.12	CNY 50,000,000	China Government Bond 3.76% 22/3/2071	53,560,000	0.11
	Ltd (Step-up coupon) 0.6% 2/3/2026	28,103,783	0.06	USD 15,000,000	China Grand Automotive Services Ltd 8.625%		
CNY 100,000,000	China Aluminum International Engineering Corp Ltd			USD 9,200,000	8/4/2022* China Grand Automotive	78,915,583	0.16
USD 30,000,000	5.29% 31/10/2170 China Construction Bank	101,115,050	0.20	CNIV 47 000 400	Services Ltd 9.125% 30/1/2024	31,961,648	0.07
CNY 1,120,000,000	Corp FRN 27/2/2029 China Construction Bank Corp 3.45% 10/8/2031	196,142,506 1,126,353,200	0.40 2.27	CNY 17,269,100	China Harzone Industry Corp Ltd (Step-up coupon) 0.5% 10/4/2026	22,666,989	0.05
CNY 240,000,000	China Construction Bank Corp 4.2% 14/9/2030	247,642,224	0.50	CNY 30,000,000	China Huadian Corp Ltd 3.05% 16/4/2170	30,139,989	0.05
CNY 100,000,000	China Datang Corp 3.2% 20/5/2170	100,519,140	0.20	CNY 50,000,000	China Huadian Corp Ltd 3.19% 20/5/2170	50,314,475	0.10
CNY 230,000,000	China Datang Corp 4.23% 10/9/2170	231,188,238	0.47	CNY 100,000,000	China Huadian Corp Ltd 3.5% 16/4/2170	101,249,465	0.20
CNY 90,000,000	China Datang Corp 4.29% 26/7/2170	92,705,922	0.19	CNY 90,000,000	China Huadian Corp Ltd 3.68% 14/2/2171	91,561,356	0.18
CNY 50,000,000	China Datang Corp 4.3% 3/9/2170	51,030,445	0.10	CNY 40,000,000	China Huadian Corp Ltd 4.2% 5/9/2170	40,549,686	0.08
CNY 50,000,000	China Datang Corp 4.3% 14/12/2170	51,286,875	0.10	CNY 20,000,000	China Huaneng Group Co Ltd 4.13% 11/12/2170	20,603,337	0.04
	China Datang Corp 4.32% 21/10/2170	122,933,760	0.25	CNY 165,000,000	China Huarong Asset Management Co Ltd 3.7%		
	China Datang Corp 4.38% 16/9/2170	20,482,870	0.04	CNY 100,000,000	14/11/2022 China International Capital	162,247,326	0.33
	China Development Bank 3.07% 10/3/2030	228,931,291	0.46	CNY 50,000,000	Corp 4.68% 29/1/2171 China International Capital	104,543,700	0.21
, ,	China Development Bank 3.4% 8/1/2028	51,187,660	0.10	CNY 50,000,000	Corp 4.2% 26/4/2170 China Life Insurance Co Ltd	51,334,175	0.10
	China Development Bank 3.45% 20/9/2029	500,921,120	1.01	CNY 50,000,000	4.28% 22/3/2029 China Life Reinsurance Co	51,366,625	0.10
	China Development Bank 3.48% 8/1/2029	871,207,500	1.75	CNY 60,000,000	Ltd 4.8% 29/11/2028 China Merchants Group Ltd	51,435,047	0.10
	China Development Bank 3.65% 21/5/2029	931,657,500	1.88	CNY 50,000,000	4.28% 26/7/2170 China Merchants Group Ltd	61,848,360	0.13
	China Development Bank 3.8% 25/1/2036 China Development Bank	135,446,785	0.27	CNY 20,000,000	4.3% 19/7/2170 China Merchants Group Ltd 4.36% 10/5/2170	51,552,375 20,070,123	0.10
	4.04% 10/4/2027 China Development Bank	158,451,000	0.32	CNY 30,000,000	4.36% 10/3/2170 China Merchants Group Ltd 4.75% 10/5/2170	31,117,641	0.04
	4.04% 6/7/2028 China Development Bank	338,793,600	0.68	CNY 50,000,000	4.73% 10/3/2170 China Minmetals Corp 4.25% 4/11/2170	51,139,900	0.00
	5.25% 24/6/2028 China Energy Conservation	11,271,454	0.02	CNY 80,000,000	China Minmetals Corp 4.47% 26/11/2170	82,171,160	0.17
0111 140,000,000	& Environmental Protection Group 4.83% 26/10/2170	144,010,230	0.29	CNY 20,000,000	China National Bluestar Group Co Ltd 5.2% 14/10/2170	20,260,036	0.04
CNY 110,000,000	China Energy Conservation & Environmental Protection	111,010,200	5.20	CNY 30,000,000	China National Building Material Co Ltd 3.65% 2/3/2170	30,247,602	0.06
CNY 50.000.000	Group 4.9% 21/9/2170 China Energy Construction	113,177,625	0.23	CNY 30,000,000	China National Building Material Group Co Ltd 4.12% 7/8/2170	30,535,912	0.06
	Corp 4.55% 24/8/2170 China Forestry Group 6.86%	51,125,800	0.10	CNY 470,000,000	China National Petroleum Corp 2.99% 23/3/2025	472,162,611	0.95
	29/4/2024 China Fortune Land	19,734,590	0.04	CNY 740,000,000	China National Petroleum Corp 2.99% 23/3/2025	746,461,717	1.50
,,- 	Development Co Ltd (Defaulted) 7.4% 9/3/2021	3,681,250	0.01	CNY 30,000,000	China Nonferrous Metal Mining Group Co Ltd 4.37%	. ,	
					19/12/2170	30,282,330	0.06

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Portfolio of Inv	vestments 28 Februa	ry 2022					
Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
	China Nonferrous Metal Mining				Fusun Hi-tech Group Corp	· · · · · · · · · · · · · · · · · · ·	
CN1 100,000,000	Group Co Ltd 4.98%			CIVI 30,000,000	6.2% 18/1/2024	50,103,825	0.10
	4/12/2170	101,347,850	0.20	USD 900,000	Gansu Provincial Highway		
CNY 140,000,000	China Nonferrous Metal Mining				Aviation Tourism Investment		
	Group Co Ltd 5.1%	140 105 220	0.20		Group Co Ltd 3.875%	E 600 060	0.01
CNY 40 000 000	18/12/2170 China Nonferrous Metal Mining	142,105,320	0.29	CNY 130 000 000	5/7/2022 Gansu Provincial Highway	5,688,062	0.01
0111 10,000,000	Group Co Ltd 6.25% 7/7/2024	42,674,980	0.09	0111 100,000,000	Aviation Tourism Investment		
CNY 50,000,000	China Railway Group Ltd				Group Co Ltd 4.58%		
CNIV 50 000 000	4.41% 25/11/2170	51,420,682	0.10	CNIV 40 000 000	25/12/2170	129,340,185	0.26
	China Railway Group Ltd 4.45% China Southern Airlines Co Ltd	18/9/21/050,68	94,1100.10	CNY 40,000,000	Gansu Provincial Highway Aviation Tourism Investment		
0111 00,110,000	(Step-up coupon) 0.4%				Group Co Ltd 4.77%		
	15/10/2026	48,288,898	0.10		28/5/2170	39,519,106	0.08
CNY 300,000,000	China Southern Power Grid Co	000 005 400	0.00	CNY 10,000,000	Gansu Provincial Highway		
CNV 30 000 000	Ltd 2.7% 27/5/2025 China Suntien Green Energy	299,985,180	0.60		Aviation Tourism Investment Group Co Ltd 5.5%		
0111 00,000,000	Corp Ltd 3.86% 15/5/2025	30,610,501	0.06		15/3/2170	10,002,540	0.02
CNY 50,000,000	Chongqing Dazu Urban			CNY 20,000,000	Ganzhou Development		
	Construction Investment				Investment Holding Group	0.540.000	0.00
	Group Co Ltd 3.97% 11/8/2022	24,798,164	0.05	LISD 13 395 000	Co Ltd 8.1% 11/12/2023 Ganzhou Urban Investment	8,519,829	0.02
CNY 30.000.000	Chongqing Huayu Group Co	24,790,104	0.03	03D 13,393,000	Holding Group Co Ltd 3%		
	Ltd 7% 5/7/2024	30,037,350	0.06		12/10/2024	84,742,139	0.17
USD 15,400,000	Chongqing International			CNY 10,000,000	Gotion High-tech Co Ltd 6.5%		
	Logistics Hub Park			CNV 40 000 000	13/4/2023 Gree Real Estate Co Ltd 6%	9,900,740	0.02
	Construction Co Ltd 4.3% 26/9/2024*	90,498,190	0.18	CN1 40,000,000	8/5/2023	39,852,100	0.08
CNY 10,000,000	Chongqing International	,,		CNY 50,000,000	Guangdong Pearl River	,,	
	Logistics Hub Park				Investment Co Ltd 8%		
	Construction Co Ltd 6.5% 10/9/2023	10 470 025	0.02	CNIV 100 000 000	3/7/2022	50,050,175	0.10
USD 11.425.000	Chongging Nan'an Urban	10,470,035	0.02	CN1 100,000,000	Guangdong Xinghewan Real Estate Group Co Ltd 7.9%		
, ,,,,,,	Construction & Development				3/7/2025	99,820,950	0.20
	Group Co Ltd 4.2% 7/7/2024*	72,441,323	0.15	CNY 40,000,000	Guangxi Communications		
USD 15,885,000	Chongqing Nan'an Urban Construction & Development				Investment Group Co Ltd 3.46% 10/4/2025	40,129,384	0.08
	Group Co Ltd 4.5% 17/8/2026*	99,479,015	0.20	USD 36.370.000	Guangxi Financial Investment	40,129,364	0.06
USD 5,000,000	Chongqing Nan'an Urban	00, 0,0.0	0.20	002 00,0: 0,000	Group Co Ltd 3.6%		
	Construction & Development				18/11/2023*	214,055,886	0.43
	Group Co Ltd 4.56% 10/6/2026	31,060,516	0.06	USD 3,500,000	Guangxi Liuzhou Dongcheng Investment Development		
USD 8,400,000	Chongqing Nan'an Urban	31,000,310	0.00		Group Co Ltd 7% 30/9/2022	20,781,388	0.04
, ,	Construction & Development			CNY 10,000,000	Guangxi Liuzhou Investment		
0.0.400	Group Co Ltd 4.66% 4/6/2024*	53,858,857	0.11		Holding Group Co Ltd 6.95%		
CNY 20,000,000	Country Garden Group 4.15% 3/11/2025	19,259,990	0.04	CNIX 30 000 000	7/8/2023 Guangzhou Communications	9,955,480	0.02
CNY 13,616,400	Crystal Clear Electronic Material	10,200,000	0.04	0141 20,000,000	Investment Group Co Ltd		
	Co Ltd (Step-up coupon)				3.58% 30/4/2170	20,140,209	0.04
LICD 40 700 000	0.2% 16/8/2027	16,457,462	0.03	CNY 70,000,000	Guangzhou Communications		
080 18,700,000	Dalian Deta Holding Co Ltd 5.95% 29/7/2022	111,489,402	0.23		Investment Group Co Ltd 4.52% 12/9/2170	72,616,233	0.15
CNY 10,000,000	Dalian Wanda Commercial	111,100,102	0.20	CNY 50,000,000	Guangzhou Metro Group Co	72,010,200	0.10
	Management Group Co Ltd				Ltd 2.74% 30/4/2025	49,947,242	0.10
CNV 450 000 000	5.2% 10/7/2023	9,864,980	0.02	CNY 130,000,000	Guangzhou Metro Group Co	400 050 000	0.05
CNY 150,000,000	DBS Bank China Ltd 4.7% 24/3/2031	157,070,550	0.32	CNY 175 000 000	Ltd 3.07% 26/1/2171 Guangzhou Panyu Agile Real	123,250,660	0.25
CNY 70,000,000	Export-Import Bank of China/	107,070,000	0.02	0111 170,000,000	Estate Development Co Ltd		
	The 3.23% 23/3/2030	70,360,976	0.14		6.2% 13/7/2022	140,345,013	0.28
CNY 200,000,000	Export-Import Bank of China/	000 004 000	0.44	CNY 90,000,000	Guangzhou Panyu Agile Real		
USD 1 000 000	The 3.38% 16/7/2031 Fujian Zhanglong Group Co Ltd	203,361,000	0.41		Estate Development Co Ltd 6.2% 19/10/2022	70,967,070	0.14
000 1,000,000	3.45% 19/12/2023	6,382,657	0.01	CNY 30,000,000	Guangzhou Tianjian Real	70,007,070	0.14
CNY 60,000,000	Fujian Zhanglong Group Co Ltd			, ,	Estate Development Co Ltd		
ONIV 00 000 000	4.84% 21/10/2170	60,735,720	0.12	ONIV 00 000 000	7% 28/3/2022	25,655,475	0.05
CNY 20,000,000	Fusun Hi-tech Group Corp 5.5% 1/6/2023	20,052,280	0.04	CNY 30,000,000	Guangzhou Times Holding Group Co Ltd 5.5% 8/9/2022	17,469,630	0.04
CNY 30,000,000	Fusun Hi-tech Group Corp	20,002,200	0.04	CNY 35,000,000	Guiyang City Construction	11,400,000	0.04
	5.59% 16/9/2023	30,113,610	0.06	, , , , , , , , , , , , , , , , , , , ,	Investment Group Co Ltd		
					4.37% 25/3/2026	23,537,815	0.05

^{*} All or a portion of this security represents a security on loan.

		Market	% of			Market	
Holding	Description	Value (CNH)	Net Assets	Holding	Description	Value (CNH)	Net Assets
CNY 10,000,000	Guizhou Water Investment	0.004.004	2.22	CNY 50,000,000	Huangshi Cihu High-tech		
USD 15,810,000	Group Co Ltd 4% 20/3/2025 Guoren Property & Casualty Insurance Co Ltd 3.35%	9,924,864	0.02	CNY 310,000,000		49,901,375	0.10
CNY 41,379,000	1/6/2026 Guotai Junan Securities Co Ltd (Step-up coupon) 1.8%	98,192,629	0.20	CNY 20,000,000	Communications Investment Group Co Ltd 3.93% 9/3/2170 Hubei Provincial	316,511,147	0.64
CNY 90,000,000	7/7/2023 GZ Hejing Real Estate 5.75%	49,652,731	0.10	ONIV 400 000 000	Communications Investment Group Co Ltd 4.47% 3/12/2170	20,733,480	0.04
CNY 10,000,000	18/3/2023 Hangzhou Finance And Investment Group Co Ltd	71,283,105	0.14	CNY 130,000,000	Hubei Science & Technology Investment Group Co Ltd FRN 17/3/2031	136,053,385	0.27
CNY 30,000,000	3.2% 30/4/2025 Hangzhou Fuyang City Construction Investment	10,038,220	0.02	CNY 30,000,000	Hubei United Development Investment Group Co Ltd 5.4% 27/12/2170	30,427,002	0.06
CNY 50,000,000	Group Co Ltd 4.4% 17/10/2024 Hangzhou Municipal	30,963,135	0.06	CNY 6,805,000	Hunan Aihua Group Co Ltd (Step-up coupon) 1.5% 2/3/2024	12,783,533	0.03
	Construction Investment Group Co Ltd 3.87% 1/2/2026	51,379,463	0.10	CNY 100,000,000	Hunan Provincial Expressway Group Co Ltd 4.17% 26/12/2170	101,214,980	0.20
CNY 120,000,000	Harbin City Construction Investment Holdings Ltd 4.74% 19/10/2025	122,157,660	0.25	CNY 50,000,000	Huzhou Communications Investment Group Co Ltd 4.19% 19/4/2036	51,279,375	0.10
CNY 30,000,000	Harbin City Construction Investment Holdings Ltd 4.8% 29/6/2025	30,543,300	0.06	CNY 20,000,000	Huzhou Moganshan Hi-tech Group Co Ltd 4.75% 28/4/2026	20,471,880	0.04
	HBIS Group Co Ltd 4.44% 9/7/2025	30,764,655	0.06	CNY 590,000,000	Industrial & Commercial Bank of China Ltd 4.15%		4.00
	HBIS Group Co Ltd 5.28% 18/2/2171 HBIS Group Co Ltd 6.24%	61,133,580	0.12	CNY 540,000,000	16/11/2030 Industrial & Commercial Bank of China Ltd 4.15% 21/1/2031	608,939,000 557,720,397	1.23 1.12
CNY 170,000,000	8/9/2170 Hebei Transportation	10,163,245	0.02		Industrial & Commercial Bank of China Ltd 4.2% 24/9/2030	154,791,750	0.31
CNY 100,000,000	Investment Group Corp Ltd 3.35% 21/4/2170 Hebei Transportation Investment Group Corp Ltd	170,884,595	0.34		Industrial & Commercial Bank of China Ltd 4.26% 25/3/2029 Inner Mongolia High-Grade High Way Construction And	205,666,420	0.41
CNY 100,000,000	4.88% 28/2/2170 Hefei Industry Investment Holding Group Co Ltd 3.5%	100,000,000	0.20	CNY 20,000,000	Development Co Ltd 4.77% 8/11/2024 Inner Mongolia High-Grade	60,533,400	0.12
CNY 50,000,000	29/4/2025 Hefei Industry Investment Holding Group Co Ltd 4.43% 20/8/2024	97,824,577 51,566,477	0.20	CNY 40 000 000	High Way Construction And Development Co Ltd 5.34% 5/6/2024 Inner Mongolia High-Grade	20,952,870	0.04
USD 200,000	Huachen Energy Co Ltd (Defaulted) 6.625% 18/5/2020	517,956	0.00	CIVI 40,000,000	High Way Construction And Development Co Ltd 5.39%		
, ,	Huadian Power International Corp Ltd 3.68% 20/2/2171 Huadian Power International	91,323,778	0.18	CNY 70,000,000	28/2/2024 Jianan Investment Holding Group Co Ltd 4.05%	41,266,198	80.0
	Corp Ltd 4.17% 28/11/2170 Huadian Power International	30,960,477	0.06	CNY 30,000,000	22/10/2023 Jianan Investment Holding	71,185,415	0.14
CNY 30,000,000	Corp Ltd 4.35% 23/10/2170 Huadian Power International Corp Ltd 4.6% 26/6/2170	102,531,600 31,112,415	0.21	CNY 130,000,000	Group Co Ltd 4.3% 8/3/2023 Jiangdong Holding Group Co Ltd 4.59% 6/9/2024	12,087,586 134,731,194	0.03
CNY 10,000,000	Huafa Industrial Stock 5.5% 10/9/2170	10,059,965	0.02	CNY 80,000,000	Jiangmen City Transportation Construction Investment	134,731,194	0.21
	Huai An Traffic Holding Group Co Ltd 6% 19/9/2022	8,252,610	0.02	ONIV 50 000 000	Group Co Ltd 4.47% 19/5/2025	81,936,124	0.17
	Huaibei City Construction Investment Holding Group Co Ltd 6.8% 26/7/2170	100,493,000	0.20		Jiangsu Shagang Group Co Ltd 3.57% 20/2/2023 Jiangxi Wannianqing Cement	50,315,265	0.10
CNY 40,000,000	Huaihua Transportation Construction Investment Co Ltd 5.95% 5/7/2022	40,044,200	0.08	USD 10,000,000	Co Ltd (Step-up coupon) 0.6% 3/6/2026 Jiaozuo Investment Group Co	27,616,388	0.06
	Huaneng Power International Inc 3.99% 19/8/2170	50,918,450	0.10		Ltd 5.5% 20/1/2023 Jilin Provincial Expressway	63,088,566	0.13
	Huaneng Power International Inc 4.4% 16/9/2170 Huaneng Power International	30,747,000	0.06	CNY 10,000,000	Group Co Ltd 4.09% 8/5/2030 Jilin Provincial Expressway Group Co Ltd 4.1% 23/4/2030	50,482,477 10,109,930	0.10
OIT1 240,000,000	Inc 4.53% 5/11/2170	249,655,920	0.50		Cloup CO Eta 4.170 20/4/2000	10,100,000	0.02

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
	-	(CITI)	ASSELS		•	(CITI)	ASSELS
CNY 10,000,000	Jilin Provincial Expressway Group Co Ltd 4.7% 29/11/2029	10,289,405	0.02	USD 4,800,000	Pharmaron Beijing Co Ltd 18/6/2026 (Zero Coupon)	26,302,036	0.05
CNY 10,000,000	Jilin Provincial Expressway	10,209,403	0.02	CNH 36,000,000	Pharmaron Beijing Co Ltd	20,302,030	0.03
	Group Co Ltd 4.78%				18/6/2026 (Zero Coupon)	31,405,680	0.06
CNIV 90 000 000	10/1/2024	10,266,855	0.02	CNY 50,000,000	PICC Property & Casualty	E0 722 62E	0.10
CN1 60,000,000	Jilin Provincial Expressway Group Co Ltd 4.87%			CNY 100.000.000	Co Ltd 3.59% 23/3/2030 Ping An Life Insurance Co of	50,732,625	0.10
	12/3/2024	82,373,656	0.17		China Ltd 3.58% 1/4/2030	101,095,500	0.20
USD 19,330,000	Jinan Hi-tech Holding Group Co Ltd 2.8% 22/11/2024	121,159,916	0.24	CNY 70,000,000	Ping An Real Estate Co Ltd 2.77% 24/4/2025	69,570,131	0.14
CNY 30,000,000	Jingdezhen State Owned	121,109,910	0.24	CNY 50,000,000	Ping An Real Estate Co Ltd	09,570,131	0.14
	Assets Operation and				3.85% 22/10/2023	50,247,000	0.10
	Investment Holding Group Co Ltd 5.45% 20/1/2025	30,449,235	0.06	CNY 300,000,000	Postal Savings Bank of China Co Ltd 3.44% 23/8/2031	300,018,000	0.60
CNY 60,000,000	Jingdezhen State-owned Assets	00,440,200	0.00	CNY 100,000,000	Power Construction Corp of	000,010,000	0.00
	Operation & Investment			0111/00 000 000	China Ltd 4.07% 23/12/2170	101,046,595	0.20
	Holding Group Co Ltd 4.46% 21/8/2025	60,528,570	0.12	CNY 30,000,000	Powerchina Real Estate Group Ltd 4.18% 26/4/2026	30,675,720	0.06
CNY 30,000,000	Jingrui Real Estate Group Co	00,020,070	0.12	CNY 50,000,000	Puyang Investment Group Co	00,010,120	0.00
ONIV 44 000 000	Ltd 7% 7/8/2024	26,802,150	0.05	ONIV 00 000 000	Ltd 5.2% 25/8/2025	50,181,300	0.10
CNY 11,000,000	Jining city Shizhong District Urban Construction			CNY 20,000,000	Radiance Group Co Ltd 6.95% 19/11/2024	19,626,980	0.04
	Investment Co Ltd 3.52%			CNY 64,500,000	Radiance Group Co Ltd 7.5%		
CNIV 20 000 000	14/9/2023 Jinke Properties Group Co Ltd	4,326,174	0.01	CNIV 25 000 000	23/5/2023 Ronggiao Group Co Ltd 6.5%	64,095,650	0.13
CN1 30,000,000	5% 28/5/2024	26,414,970	0.05	CN 1 25,000,000	3/6/2024	22,781,375	0.05
CNY 110,000,000	JuneYao Group Co Ltd 5.24%	, ,		CNY 50,000,000	Seazen Holdings Co Ltd 6.3%	, ,	
CNV 55 000 000	6/3/2022 JuneYao Group Co Ltd 6.4%	109,733,140	0.22	CNV 50 000 000	21/4/2024 Seazen Holdings Co Ltd 7.2%	44,935,150	0.09
0111 33,000,000	17/5/2022	53,055,129	0.11	0111 00,000,000	16/3/2022	49,605,733	0.10
CNY 30,000,000	Kaisa Group Shenzhen Co Ltd	44 750 000	0.00	CNY 50,000,000	Shaanxi Expressway		
USD 17.000.000	7% 25/6/2023 Kunming Municipal Urban	14,758,680	0.03		Construction 4.18% 13/10/2170	48,086,225	0.10
,,,,,,,,	Construction Investment &			CNY 50,000,000	Shaanxi Provincial	.,,	
	Development Co Ltd 5.8% 17/10/2022*	102,548,616	0.21		Communication Construction Group 3.3% 14/4/2170	50,283,865	0.10
USD 410,000	Kunming Rail Transit Group Co	102,540,010	0.21	CNY 10,000,000	Shaanxi Provincial	30,263,663	0.10
1100 00 700 000	Ltd 3.9% 12/12/2024	2,579,639	0.01		Communication Construction	10 500 075	0.00
USD 36,700,000	Kunming Traffic Investment Co Ltd 6.2% 27/6/2022	224,422,322	0.45	CNY 50 000 000	Group 6.5% 23/10/2170 Shaanxi Provincial Expressway	10,586,075	0.02
USD 26,990,000	Lanzhou City Development	,,	0.10	2.1. 20,200,000	Construction Group Co		
	Investment Co Ltd 4.15%	146 220 200	0.30	CNV 20 000 000	4.18% 13/10/2170 Shaanxi Yanchang Petroleum	49,225,000	0.10
CNY 8.300.000	15/11/2022 Legend Holdings Corp 5.5%	146,330,399	0.30	CN 1 20,000,000	Group Co Ltd 3.78%		
	21/6/2024	7,234,653	0.02		26/2/2171	20,279,060	0.04
CNY 28,610,000	Leyard Optoelectronic Co Ltd (Step-up coupon) 1%			CNY 30,000,000	Shandong Public Holdings Co Ltd 5.4% 17/3/2023	30,027,675	0.06
	14/11/2025	40,959,650	0.08	CNY 80,000,000	Shandong Public Holdings Co	00,021,010	0.00
CNY 60,000,000	Liuzhou City Investment			CNV 20 202 000	Ltd 6.7% 2/4/2024	81,606,720	0.16
	Construction Development Co Ltd 6.5% 8/3/2022	59,999,010	0.12	CNY 28,302,000	Shandong Sun Paper Industry JSC Ltd 1.5% 22/12/2022	47,382,218	0.10
CNY 22,000,000	Liuzhou Dongtong Investment	,,.		CNY 49,999,500	Shanghai Bairun Investment	, ,	
	Development Co Ltd 4.45% 22/7/2023	8,501,470	0.02		Holding Group Co Ltd (Step-up coupon) 0.3%		
USD 5,680,000	Mianyang Investment Holding	0,501,470	0.02		29/9/2027	59,961,900	0.12
	Group Co Ltd 5.95%			CNY 20,000,000	Shanghai Electric Power		
CNY 50 000 000	30/10/2022 Nanjing Hexi New Town Assets	35,859,958	0.07	CNY 20 000 000	Co Ltd 3.99% 18/11/2170 Shanghai Powerlong Industrial	20,144,755	0.04
3.1. 33,333,333	Management Co Ltd 4.85%			2.1. 20,000,000	Development Group Co Ltd		
CNIV E0 000 000	5/2/2171	51,755,975	0.10	CNV 40 000 000	6% 20/3/2023	19,856,570	0.04
CN1 50,000,000	Nanjing Jiangbei New Area Industrial Investment Group			CN 1 40,000,000	Shanghai Powerlong Industrial Development Group Co Ltd		
	3.9% 20/8/2170	50,627,500	0.10		6.5% 7/8/2023	36,259,600	0.07
USD 13,100,000	Nanjing Yangzi State-owned Investment Group Co Ltd			CNY 20,000,000	Shanghai Powerlong Industrial Development Group Co Ltd		
	4.5% 5/12/2027	86,577,518	0.17		6.5% 27/8/2023	17,933,460	0.04
CNY 15,000,000	Ningxia Yuangao Industrial			CNY 36,000,000	Shanghai Powerlong Industrial		
	Group Co Ltd (Defaulted) 7.5% 22/11/2020	15,000,000	0.03		Development Group Co Ltd 6.6% 11/1/2026	30,750,570	0.06
		, -,			-	,,-	

^{*} All or a portion of this security represents a security on loan.

Portiono or mix	estments 28 Februa		٥/ و				0/ 5
Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
_		(OIIII)	AGGGTG	_		(OIIII)	Addeta
CNY 82,000,000	Shanghai Powerlong Industrial Development Group Co Ltd	70.044.000	0.45	.,,	State Power Investment Corp 4.47% 16/1/2171	10,293,995	0.02
CNY 120,000,000	7.4% 15/7/2022 Shanghai Pudong Development	73,814,063	0.15		State Power Investment Corp 4.84% 23/4/2170	10,396,320	0.02
CNY 240,654,000	Bank Co Ltd 4.27% 17/9/2030 Shanghai Shimao Co 3.6%		0.25		State Power Investment Corp Ltd 3.39% 30/3/2170	100,780,515	0.20
CNY 30,000,000	5/3/2023 Shanghai Shimao Co 3.76%	121,229,453	0.24		State Power Investment Corp Ltd 3.57% 11/5/2170	71,550,560	0.14
CNY 10,000,000	7/7/2022 Shanghai Shimao Co Ltd 3.99%	19,575,000	0.04	, ,	State Power Investment Corp Ltd 3.95% 21/7/2170	20,143,996	0.04
CNY 10,000,000	1/9/2022 Shanghai Shimao Co Ltd 5.5%	5,937,500	0.01		State Power Investment Corp Ltd 4.35% 15/10/2170	30,750,060	0.06
CNY 39,797,000	6/5/2023 Shanghai Shimao Jianshe Co	7,632,109	0.02		State Power Investment Corp Ltd 4.65% 10/12/2170	20,636,390	0.04
CNY 90,000,000	Ltd FRN 16/10/2022 Shangrao Binjiang Investment	18,704,590	0.04		Sunac Real Estate Group Co Ltd 4.78% 1/4/2024	2,768,031	0.01
CNY 110,000,000	Co Ltd 7% 2/7/2024 Shangrao Investment Holding	91,213,290	0.18		Sunac Real Estate Group Co Ltd 6.48% 11/9/2023	18,416,750	0.04
CNY 70,000,000	Group Co Ltd 4.2% 31/7/2025 Shangrao Investment Holding	110,603,735	0.22		Sunac Real Estate Group Co Ltd 6.8% 19/1/2025	4,840,000	0.01
CNY 90,000,000	Group Co Ltd 5.17% 3/11/2170 Shanxi Communications	70,587,160	0.14	CNY 70,000,000	Sunac Real Estate Group Co Ltd 7% 13/6/2022	54,324,130	0.11
	Development & Investment Group Co Ltd 5.43% 12/4/2024	94,239,644	0.19	CNY 20,000,000	Sunshine City Group Co Ltd 6.95% 24/4/2024	4,723,200	0.01
	Shenzhen Metro Group Co Ltd 4.08% 28/9/2025	51,739,075	0.10		Sunshine Life Insurance Corp Ltd 4.5% 20/4/2026	94,428,952	0.19
	Shimao Group Holdings Ltd 3.2% 11/5/2025	34,500,000	0.07	CNY 10,000,000	Suzhou New District Hi-Tech Industrial Co Ltd 3.95%		
	Shimao Group Holdings Ltd 3.23% 25/3/2025	47,400,000	0.10	CNY 10,000,000	17/11/2025 Suzhou New District Hi-Tech	10,195,915	0.02
	Shimao Group Holdings Ltd 3.9% 27/8/2025	4,050,000	0.01		Industrial Co Ltd 6.05% 23/8/2170	10,163,815	0.02
CNY 143,700,000	Shimao Group Holdings Ltd 4.3% 11/11/2024	66,820,500	0.14	CNY 50,000,000	Suzhou Rail Transit Group Co Ltd 3.82% 18/8/2025	51,354,070	0.10
CNY 35,000,000	Shimao Group Holdings Ltd 4.8% 11/11/2026	12,495,000	0.03	USD 5,000,000	Taiyuan Longcheng Development Investment		
CNY 30,000,000	Shougang Group Co Ltd 3.97% 26/2/2171	30,606,750	0.06	CNY 50,000,000	Group Co Ltd 3.7% 26/6/2023 Tianjin Binhai New Area	31,859,320	0.06
CNY 50,000,000	Shougang Group Co Ltd 4.14% 24/6/2170	50,634,530	0.10		Construction & Investment Group Co Ltd 5.5% 12/7/2022	50,052,500	0.10
CNY 40,000,000	Shougang Group Co Ltd 4.23% 19/12/2170	40,385,370	0.08	CNY 40,000,000	Tianjin Free Trade Zone Investment Holding Group		
CNY 30,000,000	Shougang Group Co Ltd 4.28% 7/8/2170	30,585,540	0.06	CNY 10.000.000	Co Ltd 4.7% 23/8/2022 Tianjin Free Trade Zone	39,643,000	0.08
CNY 10,000,000	Shougang Group Co Ltd 4.36% 1/3/2024	10,288,390	0.02	.,,	Investment Holding Group Co Ltd 5.5% 21/1/2024	9,607,865	0.02
CNY 20,000,000	Sichuan Development Holding Co Ltd 4.6% 28/4/2024	20,694,641	0.04	CNY 60,000,000	Tianjin Free Trade Zone Investment Holding Group	2,221,222	
CNY 20,000,000	Sichuan Energy Industry Investment Group Co Ltd			CNY 10 000 000	Co Ltd 5.79% 21/4/2170 Tianjin Free Trade Zone	59,777,580	0.12
CNY 50.000.000	4.45% 23/10/2024 Sichuan Energy Industry	20,696,280	0.04	2.11 10,000,000	Investment Holding Group Co Ltd 5.86% 16/5/2022	9,995,895	0.02
2.11 20,000,000	Investment Group Co Ltd 4.68% 23/3/2170	51,481,675	0.10	CNY 10,000,000	Tianjin Free Trade Zone Investment Holding Group	0,000,000	0.02
CNY 150,000,000	Sichuan Energy Industry Investment Group Co Ltd	01,101,070	0.10	CNY 28 395 000	Co Ltd 6.5% 4/5/2170 Tianrui Group Co Ltd 8.5%	9,987,765	0.02
CNV 50 000 000	4.74% 31/5/2024 Sichuan Energy Industry	155,128,305	0.31		25/6/2024 Triumph Science & Technology	27,932,389	0.06
CIVI 30,000,000	Investment Group Co Ltd 4.8% 25/2/2024	E1 902 0E0	0.11	CIVI 30,000,000	Group Co Ltd 4.95%	E0 671 4E0	0.10
CNY 130,000,000	Sichuan Energy Industry	51,802,050	0.11	CNY 50,000,000	Triumph Science & Technology	50,671,450	0.10
CNIV 20 000 000	Investment Group Co Ltd 4.89% 11/11/2170	133,934,645	0.27	CNIV 20 025 200	Group Co Ltd 5.45% 21/11/2170	50,558,513	0.10
GNY 30,000,000	Sichuan Expressway Construction & Development	00.004.555	2.55	GNY 36,035,300	Unigroup Guoxin Microelectronics Co Ltd		
CNY 20,000,000	Group Co Ltd 3.48% 12/3/2025 State Power Investment Corp	30,361,980	0.06	HOD ** ***	(Step-up coupon) 0.2% 10/6/2027	67,566,007	0.14
CNY 20,000,000	4.07% 16/8/2170 State Power Investment Corp	20,518,880	0.04	USD 11,482,000	Wens Foodstuffs Group Co Ltd 2.349% 29/10/2025	59,929,480	0.12
	4.2% 22/10/2170	20,606,500	0.04				

Portfolio of Investments 28 February 2022

	vestments 28 Februa		0/ -5			Maulcat	0/ -5
		Market Value	% of Net			Market Value	% of Net
Holding	Description	(CNH)	Assets	Holding	Description	(CNH)	Assets
CNY 10,000,000	Wuhan Financial Holdings			CNY 110,000,000	Yiyang Province Area		
	Group Co Ltd 5.83%				Innovative Plant Construction		
ONLY 450 000 000	29/3/2170	10,014,767	0.02		Collecting Bond 5.16%	10.017.000	0.00
CNY 150,000,000	Wuhan Metro Group Co Ltd 3.5% 27/9/2170	148,377,525	0.30	CNY 473 000	23/11/2023 Yunnan Energy New Material	42,017,800	0.09
CNY 280.000.000	Wuhan Metro Group Co Ltd	140,077,020	0.50	ONT 475,000	Co Ltd (Step-up coupon)		
	4.4% 24/3/2170	294,923,720	0.59		1% 11/2/2026	2,166,104	0.01
CNY 110,000,000	Wuhan Metro Group Co Ltd			CNY 172,000,000	Yuzhou Grand Future 6.5%		
CNV 10 000 000	4.5% 1/9/2170 Xiamen Zhongjun Industrial Co	114,396,183	0.23	CNV 165 000 000	15/9/2025 Yuzhou Grand Future 6.5%	66,691,108	0.13
CIVI 10,000,000	Ltd FRN 1/7/2024	9,514,375	0.02	CN1 103,000,000	24/7/2025	65,436,525	0.13
CNY 105,000,000	Xiamen Zhongjun Industrial Co	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		CNY 25,000,000	Yuzhou Grand Future 7.5%	, , .	
0.07.40.000.000	Ltd 5.5% 21/10/2025	78,226,103	0.16	0.0/.00	3/4/2024	10,975,000	0.02
CNY 10,000,000	Xi'an Hi-tech Holding Co Ltd 3.99% 20/4/2025	10,008,850	0.02	CNY 20,000,000	Zhangzhou Jiulongjiang Group Co Ltd 3.81% 28/4/2170	20,114,147	0.04
CNY 30.000.000	Xi'an Qujiang Culture Holding	10,000,000	0.02	CNY 80.000.000	Zhangzhou Jiulongjiang Group	20,114,147	0.04
	Co Ltd 4.9% 27/3/2024	30,419,709	0.06		Co Ltd 5% 9/6/2170	83,097,840	0.17
USD 1,500,000	Xi'an Qujiang Culture Holding			CNY 43,896,000	Zhejiang Communications		
CNIV 25 922 600	Co Ltd 6% 25/9/2022	9,493,746	0.02		Technology Co Ltd (Step-up	EZ 270 900	0.12
CN1 25,625,600	Xi'an Triangle Defense Co Ltd (Step-up coupon) 0.4%			CNY 15 000 000	coupon) 0.6% 22/4/2026 Zhejiang Huzhou Huantaihu	57,279,890	0.12
	25/5/2027	44,676,894	0.09	3.1. 13,000,000	Group Co Ltd FRN 15/8/2023	15,295,226	0.03
CNY 30,000,000	Xianyang Municipal			CNY 70,000,000	Zhejiang Huzhou Huantaihu		
	Construction & Investment			ONIV 50 000 000	Group Co Ltd 4.7% 2/9/2025	70,715,400	0.14
	Holding Group Co Ltd 6.4% 9/4/2024	30,350,265	0.06	CNY 50,000,000	Zhejiang Huzhou Huantaihu Group Co Ltd 5.08% 22/1/2026	50,812,000	0.10
CNY 65,000,000	Xinhu Zhongbao Co Ltd 7.6%	00,000,200	0.00	USD 24,500,000	Zhengzhou Urban Construction	00,012,000	0.10
	23/3/2022	64,748,385	0.13	, ,	Investment Group Co Ltd		
CNY 50,000,000	Xinhu Zhongbao Co Ltd 7.8%	10 5 17 000	0.40	1105 40 050 000	3.8% 16/1/2025	156,031,743	0.31
CNV 80 000 000	10/9/2022 Xinhu Zhongbao Co Ltd 7.9%	48,547,800	0.10	USD 18,250,000	ZhongAn Online P&C Insurance Co Ltd 3.125% 16/7/2025	107,726,071	0.22
CIVI 00,000,000	25/8/2024	78,399,040	0.16	USD 3,000,000	ZhongAn Online P&C Insurance	107,720,071	0.22
CNY 42,000,000	Xinhu Zhongbao Co., Ltd	.,,.			Co Ltd 3.5% 8/3/2026	17,694,183	0.04
0111/ 40 000 000	(Defaulted) 7.5% 17/12/2021	18,577,650	0.04	CNY 50,000,000	Zhongtian Financial Group Co	10.000.150	0.40
CNY 10,000,000	Xinxiang Investment Group Co Ltd 3.7% 11/3/2025	9,955,593	0.02	1180 4 502 000	Ltd 8.5% 16/8/2022 Zhongyuan Asset Management	49,296,450	0.10
CNY 40.000.000	Xinxing Cathay International	9,900,090	0.02	03D 4,302,000	Co Ltd 4.2% 29/11/2022	27,290,798	0.06
.,,	Group Co Ltd 3.8% 22/4/2170	40,743,780	0.08	CNY 20,000,000	Zhuhai Huafa Group Co Ltd	,,	
CNY 100,000,000	Yanchang Petroleum Group			0.0/.00	5.3% 11/12/2170	20,674,500	0.04
CNV 100 000 000	4.25% 13/11/2170 Yanchang Petroleum Group	102,081,150	0.21	CNY 20,000,000	Zhuhai Huafa Group Co Ltd 6.5% 8/12/2170	20,469,820	0.04
0141 100,000,000	4.63% 8/12/2170	102,793,150	0.21	CNY 50.000.000	Zhuhai Huafa Group Co Ltd	20,403,020	0.04
CNY 10,000,000	Yango Group Co Ltd 6.6%	, , , , , , ,		, ,	6.7% 20/12/2170	51,086,430	0.10
	23/6/2024	2,932,000	0.01	CNY 20,000,000	Zhuzhou City Construction		
CNY 140,000,000	Yango Group Co Ltd 7.4% 24/3/2022	39,200,000	0.08		Development Group Co Ltd 5% 18/3/2024	20,730,730	0.04
CNY 10.000.000	Yantai Port Group Co Ltd 6.5%	39,200,000	0.06	CNY 110.000.000	Zhuzhou City Construction	20,730,730	0.04
	31/10/2170	10,231,230	0.02	,,	Development Group Co Ltd		
USD 42,205,000	Yinchuan Tonglian Capital			0111/ 40 000 000	5% 31/12/2049	112,494,415	0.23
	Investment Operation Co Ltd 4.45% 10/6/2023	241,123,266	0.49	CNY 10,000,000	Zhuzhou City Construction Development Group Co Ltd		
CNY 30.000.000	Yiwu State-owned Capital	241,123,200	0.43		6.62% 6/9/2023	10,524,325	0.02
, ,	Operation Co Ltd 3.78%					,203,188,976	62.78
	3/4/2025	30,094,770	0.06			,200,100,010	
CNY 100,000,000	Yiwu State-owned Capital Operation Co Ltd 5%			LISD 18 640 000	Hong Kong AIA Group Ltd FRN 7/4/2026		
	30/6/2170	103,571,300	0.21	000 10,040,000	(Perpetual)	113,619,237	0.23
CNY 60,000,000	Yiwu State-owned Capital		0.2.	USD 1,253,000	Bank of East Asia Ltd/The		
	Operation Co Ltd 5.29%			1100 44 700 000	FRN 19/9/2024 (Perpetual)	8,016,989	0.02
CNIV E0 000 000	16/10/2170	61,989,870	0.13	USD 11,700,000	Bank of East Asia Ltd/The FRN 21/10/2025 (Perpetual)	75,058,156	0.15
CINT 50,000,000	Yiwu State-owned Capital Operation Co Ltd 5.4%			USD 23,610,000	CITIC Ltd 2.875% 17/2/2027	148,084,895	0.13
	19/3/2170	51,210,150	0.10		Far East Horizon Ltd FRN		
CNY 20,000,000	Yiyang Province Area				14/6/2022 (Perpetual)	124,697,154	0.25
	Innovative Plant Construction			USD 5,000,000	Far East Horizon Ltd 2.625% 3/3/2024*	30,297,005	0.06
	Collecting Bond 4.95% 13/10/2023	7,693,140	0.02	USD 15.000.000	Far East Horizon Ltd 4.25%	30,231,003	0.00
	10/10/2020	1,000,170	0.02	5,555,566	26/10/2026	89,563,122	0.18
				USD 10,000,000	Far East Horizon Ltd 4.375%	00.004.55	0.45
					27/2/2023*	63,324,804	0.13

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

		Market	% of			Market	% of
Holding	Description	Value (CNH)	Net Assets	Holding	Description	Value (CNH)	Net Assets
USD 8.665.000	GLP China Holdings Ltd 2.95%			USD 11.800.000	Axis Bank Ltd/Gift City FRN		
	29/3/2026 GLP China Holdings Ltd 3.9%	52,707,221	0.11		8/9/2026 (Perpetual)* HDFC Bank Ltd FRN	69,876,627	0.14
CNH 55,000,000	23/7/2023 GLP China Holdings Ltd 4%	40,047,518	0.08	USD 9,950,000	25/8/2026 (Perpetual) JSW Infrastructure Ltd 4.95%	91,960,483	0.18
CNV 107 902 000	2/7/2024 GLP China Holdings Ltd 4.4%	54,115,600	0.11	USD 4 775 000	21/1/2029* JSW Steel Ltd 3.95% 5/4/2027*	61,221,998 28,804,172	0.12 0.06
	2/5/2027	109,201,095	0.22		Shriram Transport Finance		
, ,	HBIS Group Hong Kong Co Ltd 3.75% 18/12/2022*	132,384,514	0.27		Co Ltd 4.15% 18/7/2025	82,326,459 417,728,745	0.17
USD 1,000,000	Hongkong International Qingdao Co Ltd 4.25%			1100 0 702 000	Indonesia	, -, -	
USD 2,100,000	4/12/2022 Hongkong Xiangyu Investment	6,368,911	0.01	USD 6,763,000	Bank Negara Indonesia Persero Tbk PT FRN	40.040.700	0.00
USD 24,000,000	Co Ltd 4.5% 30/1/2023 Huatong International	12,691,116	0.02		24/3/2027 (Perpetual) Japan	40,048,782	0.08
USD 4,212,000	Investment Holdings Co Ltd 2.98% 4/3/2024 Huaxin Cement International	147,037,477	0.29		ANA Holdings Inc 10/12/2031 (Zero Coupon)	97,806,756	0.20
	Finance Co Ltd 2.25% 19/11/2025*	25,332,336	0.05		Lixil Corp 4/3/2022 (Zero Coupon)	32,887,007	0.06
USD 22,700,000	ICBCIL Finance Co Ltd 1.625% 2/11/2024	140,304,626	0.28	, ,	SoftBank Group Corp 4.625% 6/7/2028	37,926,822	0.08
USD 29,000,000	Jinchuan Golden Ocean Capital Ltd 4% 10/2/2024*	183,234,359	0.37	USD 7,163,000	SoftBank Group Corp 5.25% 6/7/2031	41,966,385	0.08
	Lai Sun MTN Ltd 5% 28/7/2026	129,026,066	0.26			210,586,970	0.42
USD 15,000,000	MCC Holding Hong Kong Corp Ltd FRN 20/4/2024 (Perpetual)	94,704,621	0.19	USD 8,875,000	Kuwait Burgan Bank SAK FRN	40 000 500	0.40
USD 29,699,000	Minsheng Hong Kong International Leasing Ltd	0 1,1 0 1,02 1	00		15/12/2031 Malaysia	49,029,529	0.10
	Via Landmark Funding 2019 Ltd 4.5% 26/3/2022	187,521,967	0.38	USD 400,000	Cindai Capital Ltd 8/2/2023 (Zero Coupon)	2,534,015	0.01
USD 6,801,000	Minsheng Hong Kong				Mauritius		
	International Leasing Ltd Via Landmark Funding 2020 Ltd 3.15% 10/3/2024	41,186,681	0.08		CA Magnum Holdings 5.375% 31/10/2026*	67,985,260	0.14
USD 3,000,000	Phoenix Charm International Investment Ltd 7%				Greenko Power II Ltd 4.3% 13/12/2028*	102,343,984	0.21
USD 12 620 000	22/11/2022 Pingan Real Estate Capital	18,949,594	0.04		India Clean Energy Holdings 4.5% 18/4/2027*	82,317,824	0.16
	Ltd 2.75% 29/7/2024*	74,493,316	0.15	USD 12,193,088	India Cleantech Energy 4.7% 10/8/2026*	74,900,022	0.15
	Pingan Real Estate Capital Ltd 3.45% 29/7/2026*	94,868,772	0.19			327,547,090	0.66
USD 9,500,000	SCI HK Development Ltd 2.95% 30/3/2024	59,912,535	0.12	USD 1 805 000	Mongolia Mongolia Government		
USD 21,000,000	SCI HK Development Ltd 3.75% 30/3/2026	132,304,262	0.27	1,000,000	International Bond 3.5%	10 240 745	0.00
USD 12,480,000	Wanda Group Overseas Ltd 7.5% 24/7/2022	73,509,264	0.15	USD 5,911,000	7/7/2027 Mongolian Mining Corp/Energy Resources LLC 9.25%	10,346,715	0.02
USD 11,000,000	Westwood Group Holdings Ltd 3.8% 20/1/2031	66,019,563	0.13		15/4/2024	27,065,696	0.06
USD 3,500,000	Xiaomi Best Time International					37,412,411	0.08
USD 3,110,000	Ltd 17/12/2027 (Zero Coupon) Yango Justice International Ltd 7.5% 17/2/2025	19,649,023 2,946,662	0.04	USD 10,000,000	Netherlands Minejesa Capital BV 4.625%	04 744 000	0.40
USD 17,314,000	Yango Justice International Ltd 7.875% 4/9/2024	16,404,663	0.03		10/8/2030 Oman	61,744,093	0.12
USD 3,825,000	Yango Justice International Ltd 8.25% 25/11/2023	3,624,110	0.01	USD 4,474,000	Oman Government International Bond 4.75% 15/6/2026	28,330,811	0.06
USD 5,000,000	Yanlord Land HK Co Ltd			USD 2,835,000	Oman Government International Bond 5.375% 8/3/2027		0.03
	6.75% 23/4/2023*	30,635,176 2,601,842,410	0.06 5.24		BUIIU 3.373% 6/3/2021	18,175,976 46,506,787	0.03
	India	2,001,042,410	5.24		Pakistan	.0,000,101	0.00
	Adani Electricity Mumbai Ltd 3.867% 22/7/2031	22,566,995	0.05	USD 5,885,000	Pakistan Government International Bond 6%	24 400 001	0.07
USD 10,425,000	Adani Electricity Mumbai Ltd 3.949% 12/2/2030*	60,972,011	0.12	USD 2,180,000	8/4/2026 Pakistan Government International Bond 7.375%	34,106,031	0.07
					8/4/2031	11,876,658	0.02

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
USD 11,230,000	Pakistan Water & Power			USD 5,800,000	Krung Thai Bank PCL/Caymar	1	
	Development Authority 7.5% 4/6/2031	59,585,102	0.12		Islands FRN 25/3/2026 (Perpetual)*	35,262,035	0.07
	110/2001	105,567,791	0.21	USD 1,900,000	TMBThanachart Bank PCL		
	Philippines	,,			FRN 2/12/2024 (Perpetual)	11,764,382	0.02
USD 9.110.000	Globe Telecom Inc FRN					115,102,091	0.23
, ,	2/8/2026 (Perpetual)	56,680,445	0.12		United Arab Emirates		
USD 2,500,000	Rizal Commercial Banking Corp			USD 1,185,000	Emirates NBD Bank PJSC		
	FRN 27/8/2025 (Perpetual)	15,336,656	0.03		4.25% 27/11/2170	7,505,217	0.02
		72,017,101	0.15		Vietnam		
	Qatar			USD 5,000,000	BIM Land JSC 7.375%	07.000.407	
USD 1,171,000	Commercial Bank PSQC/The	7 000 007	0.04	USD 12 800 000	7/5/2026 Vingroup JSC 3% 20/4/2026	27,666,407 76,555,954	0.06 0.15
	FRN 3/3/2026 (Perpetual)	7,382,937	0.01	000 12,000,000	Viligioup 300 370 20/4/2020	104,222,361	0.13
	Singapore			Total Bonds		44,422,074,487	89.38
USD 24,950,000	GLP Pte Ltd FRN 17/5/2026 (Perpetual)	146,140,907	0.29	Total Transferable Se		44,422,074,407	09.30
USD 10.961.628	LLPL Capital Pte Ltd 6.875%	140,140,907	0.29	Market Instruments A			
	4/2/2039	73,013,359	0.15	Official Stock Exchan			
EUR 5,000,000	SGX Treasury I Pte Ltd			Dealt in on Another R	egulated Market	47,030,884,454	94.63
LISD 11 200 000	1/3/2024 (Zero Coupon) TML Holdings Pte Ltd 4.35%	35,998,630	0.07				
030 11,300,000	9/6/2026	69,592,383	0.14	Other Transferable S	Securities		
		324,745,279	0.65	BONDS			
	South Korea			2020	Hong Kong		
USD 12,200,000	Kookmin Bank 2.125%			CNY 3,736,953	China City Construction		
	15/2/2025	76,716,968	0.15		International Co Ltd		
USD 18,700,000	Shinhan Financial Group Co				(Restricted) (Defaulted) 5.35	5% 3/7/2017** –	0.00
	Ltd FRN 12/5/2026 (Perpetual)	111,917,879	0.23	Total Bonds		_	0.00
	(i cipetaai)	188,634,847	0.38	Total Other Transferal	ble Securities	_	0.00
	The Head	100,034,047	0.30	Total Portfolio		47,030,884,454	94.63
USD 2.500.000	Thailand Kasikornbank PCL/Hong Kong			Other Net Assets		2,668,342,545	5.37
232 2,000,000	FRN 14/10/2025 (Perpetual)*	15,700,133	0.03	Total Net Assets (CNI	4/	49,699,226,999	100.00
USD 8,750,000	Kasikornbank PCL/Hong Kong	, ,		IOIAI NEI ASSEIS (CIVI	')	+5,055,220,555	100.00
	FRN 10/2/2027 (Perpetual)*	52,375,541	0.11				

Open Forward Foreign Exchange Contracts as at 28 February 2022

		aar	y		Maturity	Unrealised appreciation/
Curren	cy Purchases	Curre	ncy Sales	Counterparty	date	CNH
CNH	6,378,600,000	USD	1,000,000,000	Deutsche Bank	16/3/2022	54,930,235
CNH	4,917,348,745	USD	770,841,470	BNP Paribas	16/3/2022	42,801,848
CNH	6,059,970,000	USD	950,000,000	HSBC Bank Plc	16/3/2022	52,483,724
CNH	2,550,640,000	USD	400,000,000	Citibank	16/3/2022	21,172,094
USD	8,704,495	AUD	12,200,000	HSBC Bank Plc	16/3/2022	(820,330)
USD	79,008,275	CNH	502,584,000	Deutsche Bank	16/3/2022	(2,961,762)
USD	10,000,000	CNH	63,434,186	BNP Paribas	16/3/2022	(197,488)
USD	36,600,000	CNH	232,922,980	Goldman Sachs	16/3/2022	(1,476,667)
USD	20,400,000	CNH	130,207,080	Barclays	16/3/2022	(1,204,217)
USD	25,790,573	EUR	22,568,571	HSBC Bank Plc	16/3/2022	2,816,748
USD	9,628,642	HKD	75,060,756	HSBC Bank Plc	16/3/2022	146,713
USD	20,542,908	JPY	2,369,287,500	Deutsche Bank	16/3/2022	(129,045)
Net unr	realised appreciat	ion				167,561,853

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Burchages		nov Soloo	Countarnarty	•	Unrealised appreciation/ (depreciation)
Currency	Purchases		ncy Sales	Counterparty	date	CNH
AUD Heag	jed Share Cla	ISS				
AUD	257,402,096	CNY	1,181,416,750	BNY Mellon	15/3/2022	(2,863,666)
CNY	20,743,688	AUD	4,567,152	BNY Mellon	15/3/2022	(167,410)
Net unreali	ised depreciat	ion				(3,031,076)
CAD Hedg	jed Share Cla	ISS				
CAD	18,333,134	CNY	92,234,186	BNY Mellon	15/3/2022	(1,003,111)
CNY	1,498,767	CAD	302,225	BNY Mellon	15/3/2022	(5,170)
Net unreali	ised depreciat	ion				(1,008,281)
EUR Hedg	ed Share Cla	SS				
CNY	68,000,628	EUR	9,456,540	BNY Mellon	15/3/2022	850,428
EUR	484,276,995	CNY	3,531,672,544	BNY Mellon	15/3/2022	(92,778,027)
Net unreali	ised depreciat	ion				(91,927,599)

^{*} All or a portion of this security represents a security on loan.

** Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Curre	ncy Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) CNH
GBP Hed	ged Share Cla	ISS				
CNY	5,125,819	GBP	600,235	BNY Mellon	15/3/2022	35,164
GBP	40,268,207	CNY	348,132,280	BNY Mellon	15/3/2022	(6,608,610)
Net unrea	lised depreciat	ion				(6,573,446)
HKD Hed	ged Share Cla	ISS				
CNY	56,118,270	HKD	68,983,657	BNY Mellon	15/3/2022	298,649
HKD :	2,547,060,004	CNY	2,083,863,766	BNY Mellon	15/3/2022	(22,842,477)
Net unrea	lised depreciat	ion				(22,543,828)
JPY Hed	ged Share Cla	ss				
CNY	340	JPY	6,188	BNY Mellon	15/3/2022	_
JPY	517,716	CNY	28,507	BNY Mellon	15/3/2022	(96)
Net unrea	lised depreciat	ion				(96.00)

Open Forward Foreign Exchange Contracts as at 28 February 2022

uo ut	20100	uui	y LULL			Unrealised
					Matarita	appreciation/
Currency	Purchases	Currer	ncy Sales	Counterparty	maturity date	(depreciation) CNH
NZD Hed	lged Share Cla	ISS				
CNY	2,152,985	NZD	507,740	BNY Mellon	15/3/2022	(14,802)
NZD	21,430,505	CNY	91,498,074	BNY Mellon	15/3/2022	(337)
Net unrea	alised depreciat	ion				(15,139)
SGD Hed	lged Share Cla	iss				
CNY	80,780,079	SGD	17,170,365	BNY Mellon	15/3/2022	823,422
SGD	730,632,748	CNY	3,471,669,673	BNY Mellon	15/3/2022	(69,323,059)
Net unrea	alised depreciat	ion				(68,499,637)
USD Hed	lged Share Cla	ISS				
CNY	158,371,808	USD	24,956,486	BNY Mellon	15/3/2022	567,376
USD	1,334,909,610	CNY	8,511,095,442	BNY Mellon	15/3/2022	(70,175,777)
Net unrea	alised depreciat	ion				(69,608,401)
Total net	unrealised depi	reciation				(95,645,650)

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised depreciation CNH
(4)	USD	US Long Bond (CBT)	June 2022	(23,561)
(1,084)	USD	US Ultra 10 Year Note	June 2022	(5,456,299)
(4,569)	USD	US Treasury 10 Year Note (CBT)	June 2022	(17,544,308)
Гotal				(23,024,168)

China Flexible Equity Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	rities and Money Market Insti k Exchange Listing or Dealt i			73,900 40,000	Glodon Co Ltd GoerTek Inc Haier Smart Home Co Ltd	467,223 512,202 161,418	1.80 1.97 0.62
FUNDS					Haier Smart Home Co Ltd 'H' Hang Zhou Great Star Industrial	352,199	1.35
7,865	Ireland BlackRock ICS US Dollar Liquid Environmentally Aware Fund	786,574	3.02	169,400	Co Ltd Hangzhou Oxygen Plant Group Co Ltd	193,144 746,896	0.74 2.87
Total Funds	Environmentally Aware Fund	786,574	3.02	58,250	Hangzhou Silan Microelectronics	740,090	2.07
COMMON STOCK				61,500	Co Ltd Inner Mongolia Yili Industrial	525,552	2.02
48,000	Bermuda China Resources Gas Group Ltd	220,207	0.85	35,180	Group Co Ltd Joinn Laboratories China	384,781	1.48
34,100	Cayman Islands Alibaba Group Holding Ltd	454,697	1.75	68,415	Co Ltd 'H'* LONGi Green Energy	293,074	1.13
101,000	Alibaba Group Holding Ltd ADR China Mengniu Dairy Co Ltd	444,742 655,930	1.71 2.52	206,285	Technology Co Ltd Ming Yang Smart Energy	841,252	3.23
5,583	ENN Energy Holdings Ltd JD.com Inc	271,365 199,472	1.04 0.77	31,200	Group Ltd Ping An Insurance Group Co	839,309	3.20 0.96
96,000	JD.com Inc ADR Li Ning Co Ltd	911,669 953,921	3.50 3.67	36,000	of China Ltd Shanghai International Airport Co Ltd	250,725 298,360	1.1
9,400	Meituan 'B' NetEase Inc NetEase Inc ADR	1,097,394 183,442 168,250	4.22 0.70 0.65	112,150	Shenzhen H&T Intelligent Control Co Ltd	409,963	1.58
255,000	Sunac China Holdings Ltd Sunac Services Holdings Ltd	208,843 192,593	0.80 0.74	45,700	Shenzhen Inovance Technology Co Ltd	460,579	1.77
42,700	Tencent Holdings Ltd Wuxi Biologics Cayman Inc	2,301,527 702,974	8.84 2.70	51,949	Shenzhen Megmeet Electrical Co Ltd	216,875	0.83
	Zhongsheng Group Holdings Ltd*	403,763	1.55		Shenzhen Topband Co Ltd Sungrow Power Supply Co Ltd	311,771 941,341	1.20 3.62
		9,150,582	35.16	21,700	Wuliangye Yibin Co Ltd WuXi AppTec Co Ltd	827,194 357,044	3.18 1.37
77,300	China Anhui Honglu Steel			40,200	WuXi AppTec Co Ltd 'H'	569,988 15,479,178	2.19 59.49
	Construction Group Co Ltd Bank of Ningbo Co Ltd BYD Co Ltd 'H'	599,649 729,183	2.30 2.80 2.63	44 200	Hong Kong AIA Group Ltd	459,563	1.77
,	China Merchants Bank Co Ltd	683,539		Total Common Stocks	•	25,309,530	97.27
46,000	China Merchants Bank Co Ltd 'H'*	654,378 387,332	2.51 1.49	Total Transferable Sed Market Instruments Ad	dmitted to an		
23,855	China Tourism Group Duty Free Corp Ltd	764,761	2.94	Official Stock Exchange Dealt in on Another R		26,096,104	100.29
9,100	Contemporary Amperex Technology Co Ltd	768,393	2.95	Total Portfolio		26,096,104	100.29
	East Money Information Co Ltd Eve Energy Co Ltd	565,489 365,564	2.17 1.41	Other Net Liabilities Total Net Assets (USE	0)	(74,982) 26,021,122	100.00

[~] Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

China Flexible Equity Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedg	ed Share Cla	iss				
EUR	5,457,149	USD	6,239,231	BNY Mellon	15/3/2022	(110,900)
USD	709,531	EUR	627,608	BNY Mellon	15/3/2022	4,737
Net unreali	sed depreciat	ion				(106,163)

Contracts For Difference as at 28 February 2022

Holding	Description	Counterparty	Unrealised depreciation USD
11,400	Hong Kong Hong Kong Exchanges & Clearing Ltd	HSBC Bank Plc	(94,954)
Total	-		(94,954)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Consumer Discretionary	25.45
Industrials	14.96
Information Technology	11.80
Financials	11.70
Communication Services	10.19
Healthcare	7.39
Consumer Staples	7.18
Materials	5.17
Investment Funds	3.02
Utilities	1.89
Real Estate	1.54
Other Net Liabilities	(0.29)
	100.00

China Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Secu	rities and Money Market Ins	truments Adr	nitted	87,871	Contemporary Amperex		
	k Exchange Listing or Dealt				Technology Co Ltd	7,419,717	0.54
Regulated Market				3,374,910	East Money Information Co Ltd	14,287,129	1.03
FUNDS				1 ' '	Haier Smart Home Co Ltd 'H'	23,362,282	1.69
CHEC	Ireland			1,741,051	Hangzhou Silan Microelectronics Co Ltd	15,708,384	1.14
1 006 056	BlackRock ICS US Dollar Liquid			3 048 554	Han's Laser Technology	13,706,364	1.14
1,030,030	Environmentally Aware Fund	109,622,166	7.92	3,040,334	Industry Group Co Ltd	23,494,479	1.70
	Environmentally Aware 1 and			11 144 501	Industrial Bank Co Ltd	38,938,957	2.8
Total Funds		109,622,166	7.92		Inner Mongolia Yili Industrial	00,000,00.	
COMMON STOCK	S (SHARES)				Group Co Ltd	4,309,545	0.31
	Bermuda				Kweichow Moutai Co Ltd	37,362,812	2.70
974 000	China Resources Gas Group Ltd	4,468,358	0.33	2,429,224	Ming Yang Smart Energy		
	Pacific Basin Shipping Ltd	13,994,289	1.01		Group Ltd	9,883,757	0.7
20, 0,000	. dome Daem empping Ltd				Muyuan Foodstuff Co Ltd	12,732,369	0.92
		18,462,647	1.34		PetroChina Co Ltd 'H'	18,581,880	1.34
	Cayman Islands			1,421,105	Ping An Insurance Group Co	44 400 000	0.00
3,544,300	Alibaba Group Holding Ltd	47,260,474	3.42	2 660 220	of China Ltd	11,420,080	0.83
254,253	Alibaba Group Holding Ltd ADR	26,732,161	1.93		Sany Heavy Industry Co Ltd WuXi AppTec Co Ltd 'H'*	11,363,654	0.82
	China Mengniu Dairy Co Ltd	47,051,591	3.40	2,337,220	WUXI Applied Co Liu H	33,422,564	2.4
2,649,500	CK Hutchison Holdings Ltd	18,562,990	1.34			446,174,441	32.2
	ENN Energy Holdings Ltd	43,977,164	3.18		Hong Kong		
	Huazhu Group Ltd ADR*	22,241,280	1.61	2.098.800	AIA Group Ltd	21,821,988	1.5
	JD.com Inc	47,388,873	3.43		BOC Hong Kong Holdings Ltd	14,023,964	1.0
,	JD.com Inc ADR	12,429,110	0.90		China Resources Beer Holdings	, ,	
8,691,000	Jiumaojiu International	10.000.170	4.40	, ,	Co Ltd	20,499,315	1.48
4.074.040	Holdings Ltd*	19,396,176	1.40	21,365,000	SJM Holdings Ltd*	12,029,718	0.87
	Kanzhun Ltd ADR	41,363,489	2.99		-	68,374,985	4.9
	KE Holdings Inc ADR	25,861,027	1.87			00,07 4,000	7.0
	Li Ning Co Ltd Longfor Group Holdings Ltd	26,242,774 39,278,029	1.90 2.84		Singapore		
	Meituan 'B'	44,735,311	3.23	1,984,900	BOC Aviation Ltd	17,208,690	1.2
	NetEase Inc	38,270,969	2.77		Taiwan		
	NetEase Inc ADR	22,296,330	1.61	794.000	Taiwan Semiconductor		
	Sunac Services Holdings Ltd	592,201	0.04		Manufacturing Co Ltd	17,106,326	1.24
	Tencent Holdings Ltd	93,602,627	6.77	2,628,000	Unimicron Technology Corp	23,809,945	1.72
1,7 00,000	roncont riolanigo Eta		44.63		United Microelectronics Corp	20,776,808	1.50
		617,282,576	44.03			61,693,079	4.46
_	China				United Otatos	- 1,500,070	,
35,862,000	Aluminum Corp of China	04.00= :0=	4 ===	400.000	United States	22 242 244	4.04
	Ltd 'H'*	24,827,423	1.79		Yum China Holdings Inc*	22,246,911	1.61
715,068	Anhui Honglu Steel	E E 47 00 1	0.40	352,950	Yum China Holdings Inc*	17,912,895	1.29
004.000	Construction Group Co Ltd	5,547,084	0.40			40,159,806	2.90
394,800	Asymchem Laboratories Tianjin	40 400 050	0.07	Total Common Stocks	s (Shares)	1,269,356,224	91.78
A 570 540	Co Ltd 'H'*	13,469,056	0.97 2.00	Total Transferable Se	· /		
	Bank of Ningbo Co Ltd BYD Co Ltd 'H'	27,616,667 17,544,160	2.00 1.27	Market Instruments A			
	China Merchants Bank	17,044,100	1.41	Official Stock Exchange			
0,505,000	Co Ltd 'H'*	71,614,356	5.18	Dealt in on Another R		1,378,978,390	99.70
8 716 000	China Molybdenum Co Ltd	8,293,026	0.60	Total Portfolio	-	1,378,978,390	99.70
	China Molybdenum Co Ltd 'H'	8,812,639	0.64	. Star i Sitiono		.,5.5,5.6,000	55.7
	China National Building	0,012,000	5.0∓	Other Net Assets		4,126,410	0.30
1,000,000	Material Co Ltd 'H'	6,162,421	0.45	Total Net Assets (USI	<u> </u>	1,383,104,800	100.00
		٥,.٥=,.=١	00	Total Net Assets (USL	7)	1,303,104,000	100.00

Investment in connected party fund, see further information in Note 11.

* All or a portion of this security represents a security on loan.

China Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

					•	Unrealised appreciation/ (depreciation)
Currency	Purchases	Currency	Sales	Counterparty	date	USD
AUD Hedg	jed Share Cla	ISS				
AUD	75,141,403	USD	54,093,784	BNY Mellon	15/3/2022	316,429
USD	5,474,042	AUD	7,627,935	BNY Mellon	15/3/2022	(49,375)
Net unreal	ised appreciat	ion				267,054
CNH Hedg	ged Share Cla	iss				
CNY	312,986,933	USD	49,114,843	BNY Mellon	15/3/2022	384,065
USD	4,803,595	CNY	30,469,787	BNY Mellon	15/3/2022	(15,181)
Net unreal	ised appreciat	ion				368,884
EUR Hedg	jed Share Cla	ISS				
EUR	81,021,510	USD	92,666,543	BNY Mellon	15/3/2022	(1,680,063)
USD	10,326,071	EUR	9,139,829	BNY Mellon	15/3/2022	62,190
Net unreal	ised depreciat	ion				(1,617,873)

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
	ed Share Cla		Guido	oountor party	uuto	005
GBP	36,018,011	USD	48,865,713	BNY Mellon	15/3/2022	(555,950)
USD	4,945,895	GBP	3,658,270	BNY Mellon	15/3/2022	39,180
Net unreali	sed depreciat	ion				(516,770)
SGD Hedg	ed Share Cla	ISS				
SGD	31,045,088	USD	23,136,295	BNY Mellon	15/3/2022	(273,509)
USD	2,439,760	SGD	3,293,530	BNY Mellon	15/3/2022	14,278
Net unreali	sed depreciat	ion				(259,231)
Total net u	nrealised appr	eciation				(1,757,936)

Contracts For Difference as at 28 February 2022

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
	China		
1,415,577	Anhui Honglu Steel Construction Group Co Ltd	HSBC Bank Plc	(1,071,399)
1,456,796	Bethel Automotive Safety Systems Co Ltd	HSBC Bank Plc	2,701,864
1,412,267	Hangzhou Silan Microelectronics Co Ltd	HSBC Bank Plc	1,448,346
3,843,304	Inner Mongolia Yili Industrial Group Co Ltd	HSBC Bank Plc	752,388
Total			3,831,199

Sector Breakdown as at 28 February 2022

	% of Net Assets
Consumer Discretionary	24.55
Financials	14.44
Communication Services	14.14
Consumer Staples	8.81
Investment Funds	7.92
Industrials	7.37
Information Technology	5.60
Real Estate	4.75
Materials	3.88
Utilities	3.51
Healthcare	3.39
Energy	1.34
Other Net Assets	0.30
	100.00

China Impact Fund⁽¹⁾

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	rities and Money Market Instr k Exchange Listing or Dealt i			40,356	Ganfeng Lithium Co Ltd Glodon Co Ltd Hangzhou Tigermed Consulting	666,378 359,634	3.33 1.80
FUNDS				75,070	Co Ltd Hefei Meiya Optoelectronic	552,685	2.76
	Ireland				Technology Inc	428,681	2.14
674	BlackRock ICS US Dollar Liquid				Hongfa Technology Co Ltd	567,280	2.84
	Environmentally Aware Fund [~]	67,425	0.34	543,458	Infore Environment Technology		
Total Funds		67,425	0.34	04.000	Group Co Ltd	518,806	2.60
				91,300	Jiangsu Zhongtian Technology	070 407	4.05
COMMON STOCKS	S (SHARES)			74 220	Co Ltd LONGi Green Energy	270,437	1.35
	Cayman Islands			71,220	Technology Co Ltd	875,743	4.38
16,572	Kanzhun Ltd ADR	538,921	2.69	210 800	Ming Yang Smart Energy	675,745	4.30
38,412	KE Holdings Inc ADR	732,133	3.66	210,000	Group Ltd	857,680	4.29
27,948	Li Auto Inc ADR	837,043	4.19	29 600	Shandong Sinocera Functional	037,000	7.20
824,000	Linklogis Inc	810,874	4.06	25,000	Material Co Ltd	174,183	0.87
21,213	NIO Inc ADR	462,443	2.31	71 100	Shenzhen Inovance Technology	174,100	0.0
54,000	Wuxi Biologics Cayman Inc	443,984	2.22	7 1,100	Co Ltd	716,568	3.58
		3,825,398	19.13	10.300	Shenzhen Mindray Bio-Medical	7 10,000	0.00
	Obline	-,,			Electronics Co Ltd	533,399	2.67
07.450	China	500.050	0.54	30,183	Shenzhen Transsion Holdings	,	
	Aier Eye Hospital Group Co Ltd Anhui Honglu Steel	502,058	2.51		Co Ltd	647,093	3.24
116,600	3	004 515	4.52	32,100	Sungrow Power Supply Co Ltd	615,418	3.08
E 100	Construction Group Co Ltd Asymchem Laboratories Tianjin	904,515	4.52	321,500	Suzhou Basecare Medical		
5,100	Co Ltd	274,849	1.38		Corp Ltd 'H'	292,517	1.46
6 300	Asymchem Laboratories Tianjin	274,049	1.30	36,360	WuXi AppTec Co Ltd	598,255	2.99
0,300	Co Ltd 'H'	214,932	1.08	324,500	Xinjiang Goldwind Science &		
138 000	Beijing New Building	214,332	1.00		Technology Co Ltd	768,028	3.84
100,000	Materials Plc	652,364	3.26	232,433	Zhejiang Weixing New Building		
35 400	Beijing Oriental Yuhong	002,004	0.20		Materials Co Ltd	851,864	4.26
33,133	Waterproof Technology					16,135,160	80.70
	Co Ltd	254,325	1.27	Total Common Stocks	(Shares)	19,960,558	99.83
1,248,000	China Datang Corp Renewable	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			, ,	10,000,000	33.00
	Power Co Ltd 'H'	471,125	2.36	Total Transferable Se	•		
119,900	China Yangtze Power Co Ltd	440,001	2.20	Market Instruments A			
	Chongqing Zhifei Biological			Official Stock Exchang Dealt in on Another R		20,027,983	100.17
	Products Co Ltd	431,852	2.16		Cydiated Market		
15,000	Contemporary Amperex			Total Portfolio		20,027,983	100.17
	Technology Co Ltd	1,266,581	6.34	Other Net Liabilities		(32.056)	(0.17
30,200	Eve Energy Co Ltd	427,909	2.14			(33,056)	
				Total Net Assets (USE	J)	19,994,927	100.00

 $^{\,\}tilde{}$ Investment in connected party fund, see further information in Note 11.

⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

China Impact Fund⁽¹⁾ continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedg	ed Share Cla	ISS				
EUR	2,883,333	USD	3,295,599	BNY Mellon	15/3/2022	(57,641)
USD	298,020	EUR	263,560	BNY Mellon	15/3/2022	2,046
Net unreali	sed depreciat	ion				(55,595)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Industrials	39.72
Healthcare	19.23
Information Technology	13.48
Materials	9.99
Consumer Discretionary	6.50
Utilities	4.56
Real Estate	3.66
Communication Services	2.69
Investment Funds	0.34
Other Net Liabilities	(0.17)
	100.00

⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

Circular Economy Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instrume to an Official Stock Exchange Listing or Dealt in on Regulated Market				1,827,912	Spain Industria de Diseno Textil SA	46,939,764	2.04
J					Sweden		
FUNDS				1,071,095		27,615,127	1.20
	Ireland			188,762	Re:NewCell AB	2,654,013	0.12
716,501	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [~]	71,660,883	3.12			30,269,140	1.32
Total Funds	Environmentally Aware Fund	71,660,883	3.12	273 627	Switzerland Nestle SA	35,660,850	1.55
Total I unao		7 1,000,000	0.12	- / -	SIG Combibloc Group AG*	37,921,052	1.65
COMMON STOCK	S (SHARES)				Sika AG*	67,470,351	2.94
	Australia						
6,711,546	Brambles Ltd	48,103,030	2.09			141,052,253	6.14
2,782,875		36,687,517	1.60		United Kingdom		
		84,790,547	3.69	1,168,468	Coca-Cola Europacific		
		04,730,047	3.03		Partners Plc	60,923,921	2.6
	Austria			1,867,851	Mondi Plc	39,553,555	1.72
268,239	Lenzing AG	29,293,035	1.27			100,477,476	4.37
	Finland				United States		
1.451.791	UPM-Kymmene Oyj	50,169,918	2.18	480 702	Agilent Technologies Inc	63,575,126	2.7
.,,		,,		1	Autodesk Inc	11,417,004	0.5
	France			· · · · · · · · · · · · · · · · · · ·	Autodesk Inc	27,808,387	1.2
, ,	Bureau Veritas SA	57,743,421	2.51	· · · · · · · · · · · · · · · · · · ·	Avery Dennison Corp	66,164,432	2.8
,	Carbios SACA	6,713,655	0.29		AZEK Co Inc/The 'A'	25,468,523	1.1
	Cie de Saint-Gobain	67,947,088	2.96		Ball Corp	37,171,984	1.6
491,637	Cie Generale des			, -	Crown Holdings Inc	69,536,315	3.0
	Etablissements Michelin SCA	67,070,126	2.92		Ecolab Inc	50,558,726	2.2
,	L'Oreal SA	52,527,577	2.29	,	Ecolab Inc	161,047	0.0
,	Schneider Electric SE	55,711,537	2.42		Evoqua Water	101,047	0.0
2,524,686	Veolia Environnement SA	88,578,016	3.85	1,470,100	Technologies Corp	63,772,144	2.7
		396,291,420	17.24	51 425	Graphic Packaging Holding Co		0.0
	Germany				Graphic Packaging Holding Co		2.8
466 702	Aurubis AG	E4 740 240	2.38	1 ' '	GXO Logistics Inc	39,702,284	1.73
,	HeidelbergCement AG*	54,748,248 34,998,888	1.52		LKQ Corp	51,835,613	2.2
	Pyrum Innovations AG	6,964,870	0.30	1 ' '	Microsoft Corp	82,787,420	3.6
	Siemens Healthineers AG*	50,245,494	2.19		NIKE Inc	33,271,336	1.4
110,000	Ciomeno i icala illiceto AO				Nucor Corp	52,492,027	2.2
		146,957,500	6.39		Ranpak Holdings Corp 'A'*	23,622,157	1.0
	Japan				Republic Services Inc 'A'	57,777,851	2.5
128,100	Keyence Corp	59,773,694	2.60		Trex Co Inc*	33,806,174	1.4
,				140,141	Zebra Technologies Corp	58,288,846	2.54
440 426	Luxembourg Befesa SA*	30,746,305	1.34			915,704,120	39.84
		00,1 10,000	1.04	Total Common Stocks	(Shares)	2,219,207,025	96.54
	Netherlands			Total Transferable Se	,	, ., . ,,==	
	ASML Holding NV	69,253,693	3.01	Market Instruments A			
651,069	Corbion NV	23,748,708	1.03	Official Stock Exchan			
		93,002,401	4.04	Dealt in on Another R		2,290,867,908	99.66
	Norway			Total Portfolio	<u> </u>	2,290,867,908	99.6
5 164 359	Norsk Hydro ASA	48,513,683	2.11	Total I Ortiono		2,230,001,300	33.0
	TOMRA Systems ASA	45,225,769	1.97	Other Net Assets		7,745,159	0.34
304,430	TOWN ON OYSIGINS AOA				2)		
		93,739,452	4.08	Total Net Assets (USI)	2,298,613,067	100.00

 $[\]ensuremath{^{\sim}}$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

Circular Economy Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

					Maturity	Unrealised appreciation/ (depreciation)
Currer	ncy Purchases	Curren	cy Sales	Counterparty	date	USD
AUD H	ledged Share Cla	ISS				
AUD	3,004,801	USD	2,163,328	BNY Mellon	15/3/2022	12,462
USD	225,180	AUD	314,452	BNY Mellon	15/3/2022	(2,516)
Net un	realised appreciat	ion				9,946
CAD H	ledged Share Cla	ISS				
CAD	1,876,504	USD	1,472,057	BNY Mellon	15/3/2022	4,724
USD	1,366,995	CAD	1,741,695	BNY Mellon	15/3/2022	(3,693)
Net un	realised appreciat	ion				1,031
CNH H	ledged Share Cla	ISS				
CNY	3,316,564	USD	520,496	BNY Mellon	15/3/2022	4,019
USD	199,571	CNY	1,265,756	BNY Mellon	15/3/2022	(608)
Net un	realised appreciat	ion				3,411
EUR H	edged Share Cla	ISS				
EUR	2,883,650	USD	3,295,750	BNY Mellon	15/3/2022	(57,436)
USD	339,988	EUR	301,527	BNY Mellon	15/3/2022	1,378
Net un	realised depreciat	ion				(56,058)
GBP H	ledged Share Cla	ISS				
GBP	18,639,958	USD	25,270,850	BNY Mellon	15/3/2022	(269,697)
USD	2,464,523	GBP	1,828,420	BNY Mellon	15/3/2022	12,125
Net un	realised depreciat	ion				(257,572)
HKD H	ledged Share Cla	ISS				
HKD	56,476,058	USD	7,246,641	BNY Mellon	15/3/2022	(19,468)
USD	769,178	HKD	6,003,299	BNY Mellon	15/3/2022	943
Net un	realised depreciat	ion				(18,525)
JPY H	edged Share Cla	ss				
JPY	71,933,446,949	USD	621,307,113	BNY Mellon	15/3/2022	2,996,724
USD	65,966,407	JPY	7,615,291,037	BNY Mellon	15/3/2022	(126,066)
Net un	realised appreciat	ion				2,870,658
NZD H	edged Share Cla	ss				
NZD	166,555	USD	111,552	BNY Mellon	15/3/2022	909
USD	11,570	NZD	17,339	BNY Mellon	15/3/2022	(138)
Net un	realised appreciat	ion				771
SGD H	ledged Share Cla	ISS				
SGD	1,039,869	USD	774,721	BNY Mellon	15/3/2022	(8,922)
USD	80,811	SGD	109,179	BNY Mellon	15/3/2022	407
Net un	realised depreciat	ion				(8,515)
Total n	et unrealised appi	eciation				2,545,147

Sector Breakdown as at 28 February 2022

	% of Net Assets
Materials	34.74
Industrials	23.18
Information Technology	13.46
Consumer Discretionary	8.66
Consumer Staples	7.69
Healthcare	4.96
Utilities	3.85
Investment Funds	3.12
Other Net Assets	0.34
	100.00

Climate Action Equity Fund(2)

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% (N Asse
	rities and Money Market Instru	ımants Adı	mitted		Netherlands	· · · · ·	
	k Exchange Listing or Dealt in			874	Corbion NV	31,880	0.7
Regulated Market			-		Koninklijke DSM NV	123,338	2.7
UNDS					-	155,218	3.4
UNDS	Indianal				Nomeou	,	
110	Ireland BlackRock ICS US Dollar Liquid			1 878	Norway Salmar ASA	137,374	3.0
443	Environmentally Aware Fund [~]	44,882	1.01	1	Scatec ASA	31,723	0.
otal Funds	Environmentally / ware r and	44,882	1.01	1	TOMRA Systems ASA	45,718	1.0
otal Fullus		44,002	1.01	-		214,815	4.
OMMON STOCK	S (SHARES)				South Korea	-	
	Australia			230	Samsung SDI Co Ltd	104,828	2.
3,118	Sims Ltd	41,106	0.92		SK IE Technology Co Ltd	26,912	0.
	Austria					131,740	2.
377	Lenzing AG	41,170	0.92		Spain		
	Bermuda			5 455	EDP Renovaveis SA	131,510	2.9
1.103	Bunge Ltd	115,958	2.61	0,100		101,010	
.,	-	,		EEO	Sweden	20.024	0
2 921	Canada Ag Growth International Inc	82,604	1.86		Atlas Copco AB Hexagon AB	28,824 32,808	0. 0.
	Ballard Power Systems Inc	31,410	0.71	2,401	Tickagoii 715		
	Canadian Solar Inc	35,629	0.80			61,632	1.
	Maple Leaf Foods Inc	46,640	1.05		Switzerland		_
1,685	Nutrien Ltd	137,665	3.09	1	SIG Combibloc Group AG	95,049	2.
		333,948	7.51		Sika AG TE Connectivity Ltd	40,912 33,505	0. 0.
	China			250	TE Connectivity Eta	-	
18.800	Xinjiang Goldwind Science &					169,466	3.
,	Technology Co Ltd 'H'	30,650	0.69		United Kingdom		
	Denmark	· · · · · · · · · · · · · · · · · · ·			Mondi Plc	65,201	1.
2 641	Vestas Wind Systems A/S	86,886	1.95	2,328	Ocado Group Plc	42,554	0.
2,011	·		1.00			107,755	2.
0.000	Finland	00.000	0.00		United States		
2,082	UPM-Kymmene Oyj	92,683	2.08		AGCO Corp	75,789	1.
	France				Analog Devices Inc	34,653	0.
,	Bureau Veritas SA	96,891	2.18		ANSYS Inc Autodesk Inc	30,194	0.
	Cie de Saint-Gobain Dassault Systemes SE	90,234 30,214	2.03 0.68		AZEK Co Inc/The 'A'	57,096 33,258	1. 0.
	Robertet SA	85,486	1.92		Ball Corp	94,728	2.
	Schneider Electric SE	100,471	2.26	1	Crown Holdings Inc	156,910	3.
		403.296	9.07	738	Darling Ingredients Inc	52,915	1.
	•	400,200	0.01		Deere & Co	146,371	3.
1 0 4 4	Germany	66 261	1 40		Ecolab Inc	114,200	2.
	HelloFresh SE Infineon Technologies AG	66,361 93,121	1.49 2.10		Evoqua Water Technologies Corp First Solar Inc	68,225 30,331	1. 0.
	Symrise AG 'A'	113,120	2.10		FMC Corp	145,701	3.
	-y / t	272,602	6.13	」	Ingersoll Rand Inc	42,162	0.
		212,002	0.13	463	John Bean Technologies Corp	52,203	1.
=	Iceland	40.045	0.05		NextEra Energy Inc	114,463	2.
7,451	Marel HF	42,315	0.95		ON Semiconductor Corp	35,098	0.
	Ireland				Quanta Services Inc Sunrun Inc	34,868	0.
471	Johnson Controls		_		Trex Co Inc	28,092 52,194	0. 1.
000	International plc	30,719	0.69		Zebra Technologies Corp	60,310	1.
	Kerry Group Plc Kingspan Group Plc	112,864 41,613	2.54 0.93		r	1,459,761	32.
	Trane Technologies Plc	28,720	0.93	Total Common Stocker	c (Shares)	4,392,996	
.50		213,916	4.81	Total Common Stocks	` ,	4 ,38∠,880	98.
		۷۱۵,۶۱۵	4.01	Total Transferable Se Market Instruments A	•		
201 5==	Isle of Man	70.000	4 =0	Official Stock Exchan			
331,357	Agronomics Ltd	79,300	1.78	Dealt in on Another R		4,437,878	99.
	Italy			Total Portfolio	-	4,437,878	99.
	Enel SpA	126,938	2.85			, ,	
1,007	Prysmian SpA	33,669	0.76	Other Net Assets		10,178	0.
		160,607	3.61	Total Net Assets (USI	D)	4,448,056	100.
	Japan						
		46,662	1.05				

 $^{\,\}tilde{}\,$ Investment in connected party fund, see further information in Note 11.

⁽²⁾ Fund launched during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Climate Action Equity Fund(2) continued

Sector Breakdown as at 28 February 2022

	% of Net Assets
Industrials	29.53
Materials	29.21
Consumer Staples	11.44
Information Technology	11.20
Utilities	6.24
Electricity	2.85
Technology	2.10
Financials	1.78
Consumer Discretionary	1.49
Basic Materials	1.46
Investment Funds	1.01
Technology Hardware & Equipment	0.75
Oil & Gas	0.71
Other Net Assets	0.23
	100.00

 $[\]ensuremath{^{(2)}}$ Fund launched during the period, see Note 1, for further details.

Climate Action Multi-Asset Fund(2)

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holdina	Description	Market Value (EUR)	% (N Asse
	-	` ′		g	-	(==1,	
	rities and Money Market Inst k Exchange Listing or Dealt i			570	Belgium	24 000	0.6
	k Exchange Listing or Dealt	in on Anothe	r		Anheuser-Busch InBev SA/NV KBC Group NV	31,998 12,513	0.0
Regulated Market					Umicore SA	15,303	0.0
FUNDS				710	Officore GA		
	Ireland					59,814	0.1
702,318	iShares Euro Govt Bond				Bermuda		
	Climate UCITS ETF~	3,328,496	7.02	2,000	Alibaba Health Information		
813,144	iShares Global Govt Bond				Technology Ltd	1,241	0.
	UCITS ETF~	3,858,287	8.14	4,168	Bunge Ltd	390,413	0.
222,949	iShares Green Bond Index			53	Credicorp Ltd	6,946	0.
	Fund IE [~]	2,353,895	4.97	268	Invesco Ltd	5,038	0.
		9,540,678	20.13			403,638	0.
	United Kingdom				Brazil		
1 530 612	Aquila European Renewables			3.658	Ambev SA	9,616	0.
.,000,012	Income Fund Plc/The Fund	1,568,877	3.31	,	Americanas SA	1,846	0.
1.301.139	Greencoat UK Wind Plc/Funds	2,289,996	4.83		B3 SA - Brasil Bolsa Balcao	9,101	0
,,,,,,,			8.14	3,756	Banco Bradesco SA (Pref)	13,219	0
		3,858,873		666	Banco do Brasil SA	4,056	0
otal Funds		13,399,551	28.27	320	Banco Santander Brasil SA	1,712	0
				939	CCR SA	1,910	0
OMMON / PREFE	RRED STOCKS (SHARES)			830	Cia Energetica de Minas		
	Australia				Gerais (Pref)	1,837	0
	APA Group	5,925	0.01		Cosan SA	2,917	0
	Aristocrat Leisure Ltd	11,227	0.02		Itau Unibanco Holding SA (Pref)	5,251	0
	ASX Ltd	7,966	0.02		Localiza Rent a Car SA	4,676	0
	Aurizon Holdings Ltd	3,219	0.01		Lojas Renner SA	3,354	0
1,964	Australia & New Zealand				Natura & Co Holding SA	2,783	0
4 447	Banking Group Ltd	32,951	0.07	562	Ultrapar Participacoes SA	1,440	0
	Brambles Ltd	7,133	0.01			63,718	0
	Cochlear Ltd	7,333	0.02		Canada		
54	Commonwealth Bank of Australia	3,255	0.01	6 304	Ag Growth International Inc	166,818	0
/10	Computershare Ltd	5,840	0.01		Agnico Eagle Mines Ltd (Unit)	8,622	0
	Cooper Energy Ltd	26,077	0.05		Ballard Power Systems Inc	1,777	0
	Dexus (Reit)	5,868	0.01		Ballard Power Systems Inc	63,181	0
	Fortescue Metals Group Ltd	15,360	0.03		Bank of Montreal	40,151	0
	GPT Group/The (Reit)	4,729	0.01		Bank of Nova Scotia/The	60,278	0
	IDP Education Ltd	2,744	0.01	992	Brookfield Asset Management		
	Lendlease Corp Ltd	3,637	0.01		Inc 'A'	47,944	0
272	Macquarie Group Ltd	31,718	0.07	246	CAE Inc	5,747	0
3,054	Mirvac Group (Unit) (Reit)	5,102	0.01		Cameco Corp	6,641	0
316	Orica Ltd	2,974	0.01		Canacol Energy Ltd	29,049	C
1,143	QBE Insurance Group Ltd	8,471	0.02	294	Canadian Imperial Bank		
	Ramsay Health Care Ltd	5,859	0.01		of Commerce	33,366	0
	Scentre Group (Reit)	1,590	0.00		Canadian National Railway Co	10,127	0
	SEEK Ltd	2,409	0.01		Canadian Solar Inc	71,662	0
,	Sims Ltd	82,669	0.17		Enbridge Inc	89,057	(
	Stockland (Reit)	4,962	0.01		First Quantum Minerals Ltd	2,498	(
	Sydney Airport	5,765	0.01	59	George Weston Ltd	5,707	0
,	Tabcorp Holdings Ltd	5,540	0.01	255	Hydro One Ltd Ivanhoe Mines Ltd (Unit)	5,596 3,849	0
	Transurban Group	19,342	0.04	468	Lundin Mining Corp	4,235	
	Vicinity Centres (Reit)	3,480	0.01		Manulife Financial Corp	26,977	C
	Westpac Banking Corp Worley Ltd	5,827 31,204	0.01 0.07		Maple Leaf Foods Inc	94,170	C
4,000	Worley Liu				National Bank of Canada	11,272	C
		360,176	0.76		Nutrien Ltd	176,344	C
	Austria			,	Nutrien Ltd	276,979	0
263	ANDRITZ AG	10,283	0.02		Parex Resources Inc	36,767	0
	Erste Group Bank AG	8,488	0.02		Parkland Corp	2,681	C
	Lenzing AG	82,802	0.17		Pembina Pipeline Corp	12,769	0
	Raiffeisen Bank International AG	1,603	0.00		Ritchie Bros Auctioneers Inc	4,009	0
	voestalpine AG	2,603	0.01		Shopify Inc 'A'	28,738	0
		,			Sun Life Financial Inc		0
		105,779	0.22	404	Suil Life i manciai mc	21,254	

 $^{\,\}tilde{}\,$ Investment in connected party fund, see further information in Note 11.

 $^{^{\}left(2\right)}$ Fund launched during the period, see Note 1, for further details.

Holdina	Description	Market Value (EUR)		Holdina	Description	Market Value (EUR)	% o Ne Asset
	TELUS Corp	7,827	0.02		Curação	,	
	Toromont Industries Ltd	4,789	0.02	071	Schlumberger NV	32,997	0.0
	Toronto-Dominion Bank/The	67,523	0.14	371	Schlamberger 14V	32,331	0.0
	Western Forest Products Inc	10,844	0.02		Denmark		
	Wheaton Precious Metals Corp	13,559	0.02	1	AP Moller - Maersk A/S 'A'	2,670	0.0
040	Wiledton's recious wetals corp	· · · · · · · · · · · · · · · · · · ·		1,623	Chr Hansen Holding A/S	105,335	0.2
		1,474,819	3.11	52	Demant A/S	1,951	0.0
	Cayman Islands			97	GN Store Nord AS	4,580	0.0
500	AAC Technologies Holdings Inc	1,220	0.00	689	Novo Nordisk A/S	62,867	0.1
	Alibaba Group Holding Ltd	29,701	0.06	232	Novozymes A/S	13,479	0.0
	Baidu Inc ADR	16,397	0.04	496	Orsted AS	57,182	0.1
	BeiGene Ltd ADR	2,195	0.01		Pandora A/S	7,187	0.0
	China Medical System	,		143	ROCKWOOL International A/S	44,281	0.0
,	Holdings Ltd	1,580	0.00	8,385	Vestas Wind Systems A/S	245,784	0.5
1,000	Country Garden Services	.,				545,316	1.1
	Holdings				Finland		
	Co Ltd	5,325	0.01	110	Elisa Oyj	5,427	0.0
	ENN Energy Holdings Ltd	6,465	0.01		Kesko Oyj	5,563	0.0
	GDS Holdings Ltd ADR	2,732	0.01		Kone Oyj 'B'	7,349	0.0
250	JD Health International Inc	1,650	0.00				
66	JD.com Inc	2,101	0.01		Neste Oyj	20,934	0.0 0.0
2,000	Kingdee International Software				Nokia Oyj	15,150	
	Group Co Ltd	4,374	0.01	,	Stora Enso Oyj	134,425	0.:
427	Li Auto Inc ADR	11,395	0.02		UPM-Kymmene Oyj	199,211	0.
1,900	Meituan 'B'	37,304	0.08	367	Wartsila OYJ Abp	3,583	0.
167	Melco Resorts & Entertainment					391,642	0.
	Ltd ADR	1,489	0.00		France		
400	Microport Scientific Corp	985	0.00	125	Alstom SA	2,814	0.
600	NetEase Inc	10,433	0.02		AXA SA	2,543	0.
352	NIO Inc ADR	6,837	0.02		BNP Paribas SA	30,619	0.
1,600	Sands China Ltd	3,731	0.01		Bureau Veritas SA	195,732	0.
500	Sunny Optical Technology			,		182,257	0.
	Group Co Ltd	10,644	0.02	,	Cie de Saint-Gobain	102,237	0.
1,400	Tencent Holdings Ltd	67,234	0.14	132	Cie Generale des	16.045	0
400	Tongcheng Travel Holdings Ltd	661	0.00	400	Etablissements Michelin SCA	16,045	0.
348	Vipshop Holdings Ltd ADR	2,704	0.01		CNP Assurances	2,895	0. 0.
2,000	Wuxi Biologics Cayman Inc	14,651	0.03		Covivio (Reit)	2,966	
301	XPeng Inc ADR 'A'	9,574	0.02		Dassault Systemes SE Eiffage SA	60,973 5,862	0. 0.
34	Zai Lab Ltd ADR	1,612	0.00		Fermentalq	4,194	0.
		252.994	0.53	,	•	35,105	0.
		202,001	0.00		Gaztransport Et Technigaz SA		
	China				Gecina SA (Reit)	4,095	0.
20,000	Agricultural Bank of China			51		32,079	0.
	Ltd 'H'	6,750	0.01		Klepierre SA (Reit)	4,005	0.
18,000	Bank of China Ltd 'H'	6,239	0.01		L'Oreal SA	63,189	0.
6,000	Bank of Communications Co				Orange SA	7,696	0.
	Ltd 'H'	3,667	0.01		Publicis Groupe SA	6,138	0.
8,000	CGN Power Co Ltd 'H'	2,016	0.00		Robertet SA	173,259	0.
60,000	China Construction Bank				Schneider Electric SE	272,686	0.
	Corp 'H'	40,088	0.09		Societe Generale SA	15,838	0.
1,000	China Merchants Bank Co				TotalEnergies SE	33,720	0.
	Ltd 'H'	7,502	0.02		Unibail-Rodamco-Westfield (Reit)	6,498	0.
4,500	China Minsheng Banking Corp				Valeo	3,097	0.
	Ltd 'H'	1,560	0.00	58	Worldline SA/France	2,615	0.
200	Ganfeng Lithium Co Ltd 'H'	2,999	0.01			1,166,920	2.
	Industrial & Commercial Bank	,			_	, ,	
,	of China Ltd 'H'	2,130	0.01		Germany		
1.500	Ping An Insurance Group Co	,			adidas AG	16,224	0.
.,550	of China Ltd 'H'	10,330	0.02		Allianz SE	64,544	0.
4 000	Postal Savings Bank of China	. 5,550			Bayerische Motoren Werke AG	21,237	0.
1,000	Co Ltd 'H'	2,923	0.01		Commerzbank AG (Defaulted)	5,763	0.
1 600	Shandong Weigao Group	2,020	5.51		Deutsche Boerse AG	17,918	0.
1,000	Medical Polymer Co Ltd 'H'	1,963	0.00		Evonik Industries AG	15,261	0.
800	Sinopharm Group Co Ltd 'H'	1,722	0.00		HelloFresh SE	133,417	0.
	Xinjiang Goldwind Science &	1,122	5.55		Infineon Technologies AG	190,380	0.
4∠,000	Technology Co Ltd 'H'	61,880	0.13	14	LEG Immobilien SE	1,609	0.
	recimology of Litt FI	· · · · · · · · · · · · · · · · · · ·		100	Merck KGaA	17,795	0.
		151,769	0.32		MTU Aero Engines AG	7,427	0.

⁽²⁾ Fund launched during the period, see Note 1, for further details.

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	Nordex SE	65,791	0.14	_	Italy		
	SAP SE	81,369	0.17	45 439	Enel SpA	296,444	0.63
	SMA Solar Technology AG	35,858	0.08		Intesa Sanpaolo SpA	29,168	0.06
	Symrise AG 'A'	239,291	0.51		Prysmian SpA	67,951	0.14
	Zalando SE	5,876	0.01		Terna - Rete Elettrica Nazionale	54,303	0.12
		919,760	1.94			447,866	0.95
	Greece				Japan		
163	OPAP SA	2,100	0.00		Aeon Co Ltd	10,040	0.02
	Hong Kong				Asahi Kasei Corp	7,497	0.02
8.800	AIA Group Ltd	81,522	0.17	,	Astellas Pharma Inc	20,764	0.04
	BOC Hong Kong Holdings Ltd	8,010	0.02		Chugai Pharmaceutical Co Ltd	14,688	0.03
	CSPC Pharmaceutical				Dai Nippon Printing Co Ltd	2,309	0.01
,	Group Ltd	4,219	0.01		Daiichi Sankyo Co Ltd	23,755	0.05
1,500	Fosun International Ltd	1,448	0.00		Daikin Industries Ltd	16,393	0.03
	Galaxy Entertainment	, -			East Japan Railway Co	10,529	0.02
,	Group Ltd	4,954	0.01		Eisai Co Ltd	4,420	0.01
1,000	Hang Lung Properties Ltd	1,868	0.00		FUJIFILM Holdings Corp	11,228	0.02
	Hang Seng Bank Ltd	8,221	0.02		Fujitsu Ltd	12,806	0.03
	HKT Trust & HKT Ltd	2,403	0.01		Hankyu Hanshin Holdings Inc	2,655	0.01
	Lenovo Group Ltd	3,963	0.01		Hitachi Ltd	17,471	0.04
	MTR Corp Ltd	4,612	0.01		Hitachi Metals Ltd	1,582	0.00
,	Sun Hung Kai Properties Ltd	10,364	0.02		Honda Motor Co Ltd	10,900	0.02
	Swire Properties Ltd	1,852	0.00		Hulic Co Ltd	1,619	0.00
	Wharf Holdings Ltd/The	3,215	0.01		Kansai Paint Co Ltd	1,777	0.00
.,,,,,					Kao Corp	12,477	0.03
		136,651	0.29		KDDI Corp	34,843	0.07
	Iceland				Keisei Electric Railway Co Ltd	2,489	0.01
16,821	Marel HF	85,114	0.18		Keyence Corp	83,150	0.18
	11				Kintetsu Group Holdings Co Ltd	2,671	0.01
00.000	Indonesia	10.071			Kubota Corp	6,376	0.01
	Bank Central Asia Tbk PT	19,071	0.04		Kyocera Corp	10,172	0.02
5,700	Bank Negara Indonesia	0.000	0.04	3,800	Mitsubishi UFJ Financial	00.000	0.04
40.000	Persero Tbk PT	2,828	0.01	000	Group Inc	20,939	0.04
	Kalbe Farma Tbk PT	1,663	0.00	300	MS&AD Insurance Group	0.050	0.00
	Merdeka Copper Gold Tbk PT	2,112	0.01	400	Holdings Inc	9,056	0.02
38,300	Telkom Indonesia Persero	40.000	0.00		Nippon Yusen KK	8,249	0.02
F 000	Tbk PT	10,308	0.02		Nitto Denko Corp	6,455	0.01
5,900	Unilever Indonesia Tbk PT	1,346	0.00		Nomura Holdings Inc Nomura Research Institute Ltd	9,358	0.02
		37,328	0.08			6,146	0.01
	Ireland				Obayashi Corp Omron Corp	3,715 5,999	0.01 0.01
70	Allegion plc	7,151	0.02		Ono Pharmaceutical Co Ltd	4,370	0.01
	Eaton Corp Plc	16,533	0.03		Panasonic Corp	15,639	0.01
	Flutter Entertainment Plc	5,577	0.01	,	Recruit Holdings Co Ltd		0.03
	Greencoat Renewables Plc	2,143,187	4.52		Resona Holdings Inc	11,176 6,004	0.02
	James Hardie Industries Plc	9,879	0.02		Santen Pharmaceutical Co Ltd	2,016	0.01
	Jazz Pharmaceuticals Plc	5,879	0.02		Sekisui Chemical Co Ltd	2,016	0.00
	Johnson Controls	5,575	0.01		Sekisui House Ltd	2,906 7,254	0.01
.,020	International plc	94,138	0.20		SG Holdings Co Ltd	3,760	0.02
2 291	Kerry Group Plc	239,982	0.51		Shimizu Corp	2,353	0.01
	Kingspan Group Plc	135,831	0.29		SoftBank Corp	2,353	0.01
	Pentair Plc	58,923	0.12		Sompo Holdings Inc	7,762	0.03
	Smurfit Kappa Group Plc	103,597	0.12			,	
	STERIS Plc	16,429	0.03		Sony Group Corp	73,038	0.15
	Trane Technologies Plc	83,372	0.18		Stanley Electric Co Ltd	2,108	0.00
000	Trane realinologies rie				Sumitomo Chemical Co Ltd Sumitomo Dainippon Pharma	4,677	0.01
		2,920,478	6.16		Co Ltd	976	0.00
	Isle of Man			6,600	Sumitomo Forestry Co Ltd	112,860	0.24
	Agronomics Ltd	159,516	0.34	,	Sumitomo Metal Mining Co Ltd	4,442	0.01
	Entain Plc	9,008	0.02		Sumitomo Mitsui Trust	•	
330	NEPI Rockcastle Plc	1,845	0.00		Holdings Inc	6,355	0.01
		170,369	0.36	100	Sysmex Corp	7,053	0.02
	lawa al	110,000	0.00		Takeda Pharmaceutical	,	
	Israel			,	Co Ltd	32,478	0.07
		2,054	0.01	400	Terumo Corp	11,469	0.02
	Bank Hapoalim BM		!	700		11,409	
10	CyberArk Software Ltd	1,470	0.00			43,113	0.02
10			0.00 0.01		Tokyo Electron Ltd		

 $^{^{\}left(2\right)}$ Fund launched during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holding	Description	Market Value (EUR)	% of Net Assets	Holdina	Description	Market Value (EUR)	% N Asse
	-	· '				·	
	Toray Industries Inc TOTO Ltd	5,100 3,738	0.01 0.01		Meridian Energy Ltd Spark New Zealand Ltd	2,985 3,898	0.0
	West Japan Railway Co	3,828	0.01	1,430	Spark New Zealand Ltd		
	Yamaha Corp	4,144	0.01			20,255	0.0
	Yamaha Motor Co Ltd	3,983	0.01		Norway		
	Yokogawa Electric Corp	1,426	0.00	199	Adevinta ASA	1,918	0.0
	Z Holdings Corp	8,190	0.02	10,356	Aker Carbon Capture ASA	17,875	0.0
	3. 3. 1.	816,600	1.72	12,704	Aker Solutions ASA	35,171	0.
		610,000	1.72	1,407	Equinor ASA	39,476	0.
	Jersey			5,947	Mowi ASA	135,066	0.
210	Aptiv Plc	24,672	0.05		Norway Royal Salmon ASA	6,277	0.
	Ferguson Plc	14,692	0.03		Orkla ASA	4,844	0.
	Novocure Ltd	1,231	0.01	,	Salmar ASA	276,407	0.
454	WPP Plc	5,636	0.01		Scatec ASA	64,070	0.
		46,231	0.10		Telenor ASA	7,096	0
	Luxembourg		-	3,031	TOMRA Systems ASA	151,699	0.
278	Allegro.eu SA	1,836	0.00			739,899	1.
	Tenaris SA	4,136	0.01		Portugal		
		5,972	0.01	4,546	Galp Energia SGPS SA	43,778	0
		3,872	0.01		Singapore		
	Malaysia			3 700	Singapore CapitaLand Integrated		
	Axiata Group Bhd	1,751	0.00	3,700	Commercial Trust (Unit) (Reit)	5,123	0
	CIMB Group Holdings Bhd	4,968	0.01	2 000	Capitaland Investment	0,120	Ü
	Dialog Group Bhd DiGi.Com Bhd	1,795	0.01	2,000	Ltd/Singapore	4,843	0
	Hartalega Holdings Bhd	2,063	0.01 0.00	300	City Developments Ltd	1,401	0
	Malayan Banking Bhd	1,274 6,692	0.00		DBS Group Holdings Ltd	6,658	0
	Maxis Bhd	1,536	0.02		Keppel Corp Ltd	4,324	0
,	PPB Group Bhd	1,523	0.00		Oversea-Chinese Banking	,	
	Press Metal Aluminium	1,525	0.00		Corp Ltd	4,595	0
2,300	Holdings Bhd	3,624	0.01		Singapore Airlines Ltd	3,340	0
11 200	Public Bank Bhd	10,577	0.02	1,200	Singapore Technologies		
,	RHB Bank Bhd	1,753	0.00		Engineering Ltd	3,008	0
		37,556	0.08	6,300	Singapore		
		37,330	0.00		Telecommunications Ltd	10,418	0
	Mexico				United Overseas Bank Ltd	3,925	0
407	Coca-Cola Femsa SAB de			300	UOL Group Ltd	1,374	0
	CV (Unit)	1,982	0.00			49,009	0
1,341	Fomento Economico Mexicano	0.044	0.00		South Africa		
0.040	SAB de CV	9,341	0.02	558	Absa Group Ltd	5,701	0
2,010	Grupo Financiero Banorte	44.750	0.00		Bidvest Group Ltd/The	2,733	0
	SAB de CV	11,759	0.03		Clicks Group Ltd	3,277	0
		23,082	0.05		Growthpoint Properties Ltd (Reit)	2,062	C
	Netherlands			,	MultiChoice Group	2,118	Ċ
1 385	Aegon NV	5,997	0.01		Naspers Ltd	8,750	C
	Akzo Nobel NV	12,221	0.03		Nedbank Group Ltd	4,465	C
	ASML Holding NV	71,930	0.15	3,647	Old Mutual Ltd	2,634	C
	CNH Industrial NV	24,834	0.05	1,004	Standard Bank Group Ltd	9,388	C
	Corbion NV	76,147	0.16	498	Vodacom Group Ltd	4,241	C
,	ING Groep NV	8,016	0.02	773	Woolworths Holdings		
	Iveco Group NV	1,793	0.00		Ltd/South Africa	2,252	0
	Koninklijke Ahold Delhaize NV	13,907	0.03			47,621	0
2,471	Koninklijke DSM NV	409,568	0.87		•	,02.	
2,605	Koninklijke KPN NV	7,909	0.02		South Korea		_
210	NN Group NV	8,978	0.02		Amorepacific Corp	3,409	0
206	NXP Semiconductors NV	35,082	0.07		Celltrion Healthcare Co Ltd	2,259	0
	Randstad NV	5,552	0.01		CJ CheilJedang Corp	1,963	0
	STMicroelectronics NV	15,224	0.03		Coway Co Ltd	2,297	0
208	Wolters Kluwer NV	18,953	0.04	50	GS Engineering &	1 500	^
		716,111	1.51	222	Construction Corp	1,588 8 400	0
	No Zaaland	-1			Hana Financial Group Inc	8,409 2,157	
	New Zealand				Hanwha Solutions Corp HYBE Co Ltd	2,157 2,566	0
970	Auckland International	4 4==	2.4	241	Kakao Corp	2,566 16,805	0
4 4 7	Airport Ltd	4,156	0.01		KB Financial Group Inc	13,537	0
447	Fisher & Paykel Healthcare	7 000	0.04	7	Korea Zinc Co Ltd	2,853	0
	Corp Ltd	7,399	0.01		LG Chem Ltd	14,654	0
F00	Mercury NZ Ltd	1,817	0.00				

⁽²⁾ Fund launched during the period, see Note 1, for further details.

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
180	LG Display Co Ltd	2,494	0.01	11	SGS SA	28,129	0.06
	LG Electronics Inc	7,596	0.02		SIG Combibloc Group AG	284,694	0.60
	LG Household & Health	,			Sika AG	95,014	0.20
	Care Ltd	1,408	0.00	36	Sonova Holding AG	12,401	0.03
222	Mirae Asset Securities				Swiss Life Holding AG	13,445	0.03
	Co Ltd	1,446	0.00		Swiss Re AG	19,872	0.04
	NAVER Corp	22,622	0.05		TE Connectivity Ltd	67,674	0.14
	NCSoft Corp	4,273	0.01		UBS Group AG	32,654	0.07
	Samsung C&T Corp Samsung Fire & Marine	5,298	0.01	38	Vifor Pharma AG Zurich Insurance Group AG	5,953 34,176	0.01 0.07
27	Insurance Co Ltd	3,388	0.01	04	Zunen madranee Group AG		
55	Samsung Life Insurance Co Ltd	2,437	0.00			757,813	1.60
	Samsung SDI Co Ltd	227,815	0.48		Thailand		
27	Samsung SDS Co Ltd	2,801	0.01		Advanced Info Service PCL	1,873	0.00
	Samsung Securities Co Ltd	1,536	0.00		Airports of Thailand PCL	5,782	0.01
	Shinhan Financial Group Co Ltd	9,839	0.02	7,300	Bangkok Dusit Medical	4 740	0.04
	SK Hynix Inc	4,759	0.01	6 100	Services PCL BTS Group Holdings PCL	4,718 1,580	0.01 0.00
	SK IE Technology Co Ltd Woori Financial Group Inc	53,996	0.11 0.01		Delta Electronics Thailand PCL	2,203	0.00
393	Woon i mancial Group inc	4,186			Energy Absolute PCL	2,902	0.01
		428,391	0.90		Home Product Center PCL	1,865	0.00
	Spain			2,400		2,012	0.01
5,165	Banco Bilbao Vizcaya			600	Siam Cement PCL/The	6,414	0.01
	Argentaria SA	27,013	0.06	600	Siam Commercial Bank		
,	Banco Santander SA	4,668	0.01		PCL/The	2,053	0.01
,	CaixaBank SA	10,027	0.02			31,402	0.07
,	EDP Renovaveis SA Iberdrola SA	280,851 36,202	0.59 0.08		United Arab Emirates		
	Industria de Diseno Textil SA	15,284	0.08	2 156	Abu Dhabi Commercial		
	Siemens Gamesa Renewable	13,204	0.00	2,.00	Bank PJSC	5,627	0.01
-,	Energy SA	44,786	0.10	423	Emirates Telecommunications	-,-	
3,477	Tecnicas Reunidas SA	24,948	0.05		Group Co PJSC	3,589	0.01
		443,779	0.94	3,384	First Abu Dhabi Bank PJSC	16,976	0.04
	Sweden	110,110	0.01			26,192	0.06
244	Alfa Laval AB	7,022	0.02		United Kingdom		
	Atlas Copco AB	63,907	0.14	306	Antofagasta Plc	5,406	0.01
	Atlas Copco AB	2,002	0.00		AstraZeneca Plc	26,936	0.06
212	Boliden AB	8,381	0.02		Barclays Plc	20,839	0.04
	EQT AB	1,958	0.00		Barratt Developments Plc	5,639	0.01
	H & M Hennes & Mauritz AB	1,826	0.00		Biffa Plc	32,216	0.07
	Hexagon AB	66,247	0.14		BP Plc British Land Co Plc/The (Reit)	34,129 4,275	0.07 0.01
	Holmen AB Husqvarna AB	122,702 3,457	0.26 0.01		BT Group Plc	11,635	0.01
	Investor AB	1,884	0.00		Burberry Group Plc	7,228	0.02
	Investor AB	19,512	0.04		Croda International Plc	9,647	0.02
, -	Kinnevik AB	944	0.00	1,755	Diageo Plc	77,863	0.16
	Nibe Industrier AB	59,800	0.13		Energean Plc	30,478	0.06
225	SKF AB	3,654	0.01	432	Halma Plc	12,394	0.03
11,118	Svenska Cellulosa AB SCA 'B'	163,331	0.35		HSBC Holdings Plc	57,071	0.12
	Swedbank AB	10,143	0.02		Informa Plc	8,180	0.02
	Tele2 AB	4,577	0.01		Intertek Group Plc	7,973	0.02
576	Telefonaktiebolaget LM				J Sainsbury Plc	4,388	0.01
2.050	Ericsson 'B'	4,755	0.01		John Wood Group Plc Johnson Matthey Plc	24,688 27,773	0.05
2,059	Telia Co AB	6,843	0.01		Kingfisher Plc	5,956	0.00
		552,945	1.17		Lloyds Banking Group Plc	22,101	0.05
	Switzerland				Mondi Plc	138,751	0.29
1,273	ABB Ltd	38,048	0.08		National Grid Plc	37,814	0.08
	Adecco Group AG	5,058	0.01		NatWest Group Plc	12,076	0.03
	Clariant AG	2,663	0.01		Ocado Group Plc	85,928	0.18
	Credit Suisse Group AG	15,267	0.03		Pearson Plc	4,481	0.0
	Givaudan SA	26,198	0.06		Pennon Group Plc	7,051	0.0
	Kuehne + Nagel International AG	10,202	0.02		RELX Plc	40,560	0.0
	Logitech International SA	8,897	0.02		Schroders Plc	3,513	0.0
	Lonza Group AG	17,949	0.04	1,118,414	Sdcl Energy Efficiency Income	1 500 220	2.4
286	Nestle SA	33,210 2,235	0.07 0.00	ივი	Trust Plc Segro Plc (Reit)	1,508,320 14,396	3.18 0.03
					DEGIO FIGUR E ID	14.390	U.U.
6	Roche Holding AG Roche Holding AG	4,074	0.01		Spirax-Sarco Engineering Plc	11,854	0.03

 $^{^{\}left(2\right)}$ Fund launched during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holdina	Description	Market Value (EUR)	% of Net Assets	Holdina	Description	Market Value (EUR)	% of Net Assets
	•					(=31-)	
	SSE Plc Standard Chartered Plc	16,773	0.04 0.03	447	Cognizant Technology	34,550	0.07
,	TechnipFMC Plc	12,874 27,926	0.03	621	Solutions Corp Colgate-Palmolive Co	42,554	0.07 0.09
	United Utilities Group Plc	21,028	0.04		Conagra Brands Inc	11,591	0.09
	Vodafone Group Plc	1,528	0.00		Consolidated Edison Inc	20,900	0.02
	Whitbread Plc	5,386	0.01		Copart Inc	993	0.00
107		2,387,074	5.04		Coupa Software Inc	2,129	0.00
		2,367,074	5.04		Crown Holdings Inc	328,090	0.69
	United States			42	CSX Corp	1,275	0.00
	3M Co	59,447	0.13	112	Cummins Inc	20,288	0.04
	A O Smith Corp	16,347	0.03		CVS Health Corp	67,601	0.14
	ABIOMED Inc	26,922	0.06		Darling Ingredients Inc	106,941	0.23
	ABIOMED Inc Adobe Inc	9,627 174,335	0.02 0.37		DaVita Inc	5,291	0.01
	Advanced Micro Devices Inc	111,328	0.24		Deere & Co DENTSPLY SIRONA Inc	537,054 3,021	1.13
	AECOM	16,007	0.03		Dexcom Inc	11,372	0.01 0.02
	AGCO Corp	168,184	0.36		Discover Financial Services	14,511	0.02
	Agilent Technologies Inc	27,687	0.06		DocuSign Inc 'A'	1,979	0.00
	Akamai Technologies Inc	11,867	0.03		Donaldson Co Inc	55,655	0.12
	Align Technology Inc	4,956	0.01		Dover Corp	30,379	0.06
103	Ally Financial Inc	4,579	0.01	55	Dropbox Inc	1,064	0.00
59	Alphabet Inc 'A'	140,123	0.30	405	DuPont de Nemours Inc	27,782	0.06
	Amazon.com Inc	212,220	0.45	504	eBay Inc	24,348	0.05
	American Express Co	30,463	0.06		Ecolab Inc	313,599	0.66
	American Tower Corp (Reit)	48,667	0.10		Edwards Lifesciences Corp	41,571	0.09
	American Water Works Co Inc	51,307	0.11		Electronic Arts Inc	17,735	0.04
	Angles Devices Inc	40,298	0.09 0.26		Eli Lilly & Co	28,498	0.06
	Analog Devices Inc ANSYS Inc	124,215 71,058	0.26		EnerSys	14,863 1,929	0.03
	Anthem Inc	13,114	0.13		Enphase Energy Inc EQT Corp	1,929	0.00
	Apple Inc	727,886	1.54		Equinix Inc (Reit)	18,139	0.03
	Applied Materials Inc	137,148	0.29		Essential Utilities Inc	59,675	0.13
	AquaBounty Technologies Inc	2,881	0.01		Etsy Inc	6,663	0.01
	AT&T Inc	62,734	0.13		Eversource Energy	19,226	0.04
48	Atmos Energy Corp	4,667	0.01		Evoqua Water	-,	
888	Autodesk Inc	173,746	0.37		Technologies Corp	224,250	0.47
	Automatic Data Processing Inc	59,553	0.13	22	Exact Sciences Corp	1,525	0.00
	Avery Dennison Corp	10,100	0.02	132	Expeditors International		
	AZEK Co Inc/The 'A'	66,909	0.14		of Washington Inc	12,235	0.03
	Badger Meter Inc	14,347	0.03 0.07		Fair Isaac Corp	9,215	0.02
	Baker Hughes Co 'A' Ball Corp	30,802 211,400	0.07		Fastenal Co	20,268	0.04
	Bank of America Corp	7,575	0.43	223	Fidelity National Information Services Inc	19,040	0.04
	Bank of New York Mellon	1,010	0.02	1 581	First Solar Inc	104,719	0.04
000	Corp/The	30,020	0.06	,	FMC Corp	304,517	0.64
175	Best Buy Co Inc	14,986	0.03	,	Fortune Brands Home &	001,017	0.01
5	Bill.com Holdings Inc	1,057	0.00		Security Inc	8,306	0.02
116	Biogen Inc	21,133	0.04	15	Generac Holdings Inc	4,214	0.01
103	Block Inc	11,443	0.02	470	General Mills Inc	28,212	0.06
	Booking Holdings Inc	1,960	0.00	971	Gilead Sciences Inc	51,511	0.11
	Boston Properties Inc (Reit)	12,534	0.03	249	Global Water Resources Inc	3,412	0.01
	Cable One Inc	6,464	0.01		Hain Celestial Group Inc/The	106,660	0.23
	Cadence Design Systems Inc	15,295	0.03		Hasbro Inc	8,787	0.02
	Caesars Entertainment Inc	9,388	0.02		Healthpeak Properties Inc (Reit)	11,583	0.02
	CarMax Inc	2,128 25,615	0.00 0.05		Hershey Co/The	139,191	0.29
	Carrier Global Corp Caterpillar Inc	5,315	0.03		Hess Corp	37,025	0.08
	CBRE Group Inc 'A'	22,756	0.01		Hewlett Packard Enterprise Co Hologic Inc	14,188	0.03 0.03
	CECO Environmental Corp	3,421	0.00		Home Depot Inc/The	12,557 110,343	0.03
	Cerner Corp (Restricted)	19,024	0.04		Hormel Foods Corp	9,803	0.23
	CH Robinson Worldwide Inc	8,625	0.02		HP Inc	56,194	0.02
	ChampionX Corp	27,505	0.06		HubSpot Inc	8,407	0.02
	Cheniere Energy Inc	22,275	0.05		Huntington Bancshares Inc/OH	15,575	0.03
	Cigna Corp	13,843	0.03		IDEX Corp	10,062	0.02
3,860	Cisco Systems Inc/Delaware	190,824	0.40		IDEXX Laboratories Inc	30,814	0.07
	Citigroup Inc	53,892	0.11		Illinois Tool Works Inc	46,961	0.10
	Citrix Systems Inc	8,837	0.02	114	Illumina Inc	33,113	0.07
	Clorox Co/The	12,343	0.03	1,857	Ingersoll Rand Inc	84,763	0.18
0.040	Coca-Cola Co/The	155,659	0.33				

 $^{^{\}left(2\right)}$ Fund launched during the period, see Note 1, for further details.

Holding	Description	Market Value (EUR)		Holding	Description	Market Value (EUR)	% of Net Assets
	-	, ,			•	` ′	
	Insulet Corp International Flavors &	12,601	0.03		Quanta Services Inc Quest Diagnostics Inc	88,680 11,076	0.19 0.02
100	Fragrances Inc	23,686	0.05		Range Resources Corp	15,790	0.03
35	International Paper Co	1,369	0.00		Regions Financial Corp	15,883	0.03
305	Interpublic Group of Cos Inc/The	9,960	0.02	591	Republic Services Inc 'A'	63,915	0.14
	Intuit Inc	128,248	0.27		ResMed Inc	22,762	0.05
	Iron Mountain Inc (Reit)	9,789	0.02	29	RingCentral Inc 'A'	3,342	0.01
	J M Smucker Co/The John Bean Technologies Corp	10,099 105,481	0.02 0.22	38	Robert Half International Inc Rockwell Automation Inc	9,239 9,256	0.02 0.02
	JPMorgan Chase & Co	73,195	0.22	51	Roper Technologies Inc	20,342	0.02
198	Kellogg Co	11,312	0.02		S&P Global Inc	28,301	0.06
	Keurig Dr Pepper Inc	18,598	0.04		S&P Global Inc	16,708	0.04
	Keysight Technologies Inc	44,391	0.09	622	salesforce.com Inc	116,552	0.25
261		30,122	0.06	116	Sealed Air Corp	6,966	0.01
1,580	•	23,988	0.05	124	Sempra Energy	15,841	0.03
122	Knight-Swift Transportation Holdings Inc	5,915	0.01	239 161	ServiceNow Inc Sherwin-Williams Co/The	123,506 37,879	0.26 0.08
129	Kraft Heinz Co/The	4,476	0.01		Snap Inc	47,857	0.10
	Laboratory Corp of America	., •			Snowflake Inc	10,516	0.02
	Holdings	11,896	0.03	127	Splunk Inc	13,489	0.03
	Lam Research Corp	51,255	0.11	207	•	15,657	0.03
	Las Vegas Sands Corp	10,179	0.02	158	Steel Dynamics Inc	9,823	0.02
	Lennox International Inc	6,106	0.01	1	Sunrun Inc	73,848	0.16
	Lindsay Corp LKQ Corp	17,393 9,130	0.04 0.02		Synchrony Financial T Rowe Price Group Inc	15,400 22,340	0.03 0.05
	Lowe's Cos Inc	56,251	0.02	360	Target Corp	64,212	0.03
	Lumen Technologies Inc	6,512	0.01	44	Teladoc Health Inc	2,958	0.01
	Lyft Inc	4,783	0.01	177	Tesla Inc	132,945	0.28
	Marvell Technology Inc	9,645	0.02		Tetra Tech Inc	69,490	0.15
	Masco Corp	1,343	0.00		Texas Instruments Inc	107,809	0.23
	MasTec Inc Mastercard Inc	12,623	0.03 0.33		Thermo Fisher Scientific Inc T-Mobile US Inc	15,942	0.03 0.13
	McCormick & Co Inc/MD	154,224 16,338	0.33		Tractor Supply Co	62,022 7,165	0.13
	MercadoLibre Inc	10,069	0.02		Trex Co Inc	104,941	0.22
925	Merck & Co Inc	62,068	0.13		Trimble Inc	144,511	0.31
	MetLife Inc	33,538	0.07		Truist Financial Corp	6,801	0.01
	Mettler-Toledo International Inc	22,801	0.05		Twilio Inc 'A'	13,397	0.03
	MGM Resorts International Microsoft Corp	7,114 650,910	0.02 1.37		Uber Technologies Inc UGI Corp	69,054 1,690	0.15 0.00
	Moderna Inc	3,742	0.01		United Parcel Service Inc 'B'	27,139	0.06
	Molson Coors Beverage Co 'B'	6,796	0.01		Unity Software Inc	23,891	0.05
	MongoDB Inc 'A'	1,350	0.00		Vail Resorts Inc	7,289	0.02
130	Moody's Corp	37,375	0.08	305	Ventas Inc (Reit)	14,658	0.03
1,060	Morgan Stanley	86,530	0.18		VeriSign Inc	14,769	0.03
81	Motorola Solutions Inc	15,818	0.03	1	Vertex Pharmacouticals Inc	224,265	0.47 0.05
9 619	Netflix Inc Newmont Corp	3,097 36,682	0.01 0.08		Vertex Pharmaceuticals Inc VF Corp	24,240 3,342	0.03
	NextEra Energy Inc	269,640	0.57		Visa Inc 'A'	188,284	0.40
	NIKE Inc	33,239	0.07		VMware Inc	51,496	0.11
	Northern Trust Corp	15,762	0.03		Walt Disney Co/The	46,279	0.10
	NVIDIA Corp	138,736	0.29		Waste Management Inc	13,936	0.03
	Okta Inc Old Dominion Freight Line Inc	14,718 8,046	0.03		Waters Corp	13,669 72,731	0.03
	ON Semiconductor Corp	70,652	0.02 0.15		Watts Water Technologies Inc 'A' Welltower Inc (Reit)	72,731 24,297	0.15 0.05
	ONEOK Inc	19,799	0.13		West Pharmaceutical	21,201	0.00
	Owens Corning	4,962	0.01		Services Inc	19,906	0.04
	Palantir Technologies Inc	19,776	0.04		Western Union Co/The	5,223	0.01
	Palo Alto Networks Inc	39,654	0.08		Westrock Co	8,305	0.02
	Paramount Global 'B'	9,293	0.02		Williams Cos Inc/The	19,194	0.04
	PayPal Holdings Inc PepsiCo Inc	66,790 156,468	0.14 0.33		Workday Inc 'A' WW Grainger Inc	45,031 14,696	0.10 0.03
	Pioneer Natural Resources Co	32,877	0.33		Xylem Inc/NY	62,780	0.03
	Plug Power Inc	2,551	0.01		Yum China Holdings Inc	15,031	0.03
	Pool Corp	3,628	0.01	370	•	137,117	0.29
	PPG Industries Inc	22,139	0.05	334		57,798	0.12
	Procter & Gamble Co/The	79,064	0.17	87	ZoomInfo Technologies Inc 'A'	4,277	0.01
	Prologis Inc (Reit)	30,270	0.06			12,717,527	26.83
527	QUALCOMM Inc	80,889	0.17	Total Common / Prefe	erred Stocks (Shares)	29,627,490	62.51

 $^{^{\}left(2\right)}$ Fund launched during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Climate Action Multi-Asset Fund(2) continued

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
BONDS				USD 200,000	Kookmin Bank '144A' 2.5%		
	Austria				4/11/2030	166,059	0.35
EUR 200,000	Erste Group Bank AG 0.125% 17/5/2028	400.044	0.39			347,352	0.73
	17/5/2028	186,641	0.39		Spain		
	Canada			EUR 135,000	Basque Government 0.25%		
USD 149,000	Bank of Montreal 2.05%				30/4/2031	125,705	0.26
UCD 154 000	1/11/2022 Bank of Nova Scotia/The	133,672	0.28	EUR 127,000	Basque Government 0.85% 30/4/2030	400 554	0.07
03D 154,000	0.65% 31/7/2024	132,099	0.28	EUD 120 000	Basque Government 1.125%	126,551	0.27
USD 250.000	National Bank of Canada FRN	132,033	0.20	LOIX 120,000	30/4/2029	122,586	0.26
002 200,000	15/11/2024	216,764	0.46		00/ 1/2020	374,842	0.79
CAD 182,000	National Bank of Canada					3/4,042	0.79
	1.534% 15/6/2026	121,204	0.25		United Kingdom		
		603,739	1.27	GBP 103,000	Paragon Treasury Plc 2% 7/5/2036	112,736	0.24
	International			T. 15	77372030		
EUR 130,000	European Investment Bank			Total Bonds		2,421,530	5.11
	0.375% 15/5/2026	130,831	0.28	Total Transferable Se	,		
USD 165,000	European Investment Bank			Market Instruments A Official Stock Exchan			
LIOD 400 000	0.625% 21/10/2027	136,719	0.29	Dealt in on Another R		45.448.571	95.89
USD 160,000	European Investment Bank 0.875% 17/5/2030	129,851	0.27	Dodie iii dii / iiidii ii	oguiatea mainet	.0,0,0	
	0.875% 17/5/2030			Other Transferable S	Socurities		
		397,401	0.84	Other fransierable v	Securities		
	Italy			COMMON STOCKS	S (SHARES)		
EUR 172,000	Assicurazioni Generali SpA	454 450	0.00		France		
	1.713% 30/6/2032	151,172	0.32	1,613	Fermentalg Rights 31/12/2049**	_	0.00
	New Zealand			Total Common Stocks	s (Shares)	_	0.00
NZD 210,000	Housing New Zealand Ltd			Total Other Transferal	· /	_	0.00
	2.247% 5/10/2026	121,323	0.26	Total Portfolio		45,448,571	95.89
	Slovenia			Total Portiono		45,446,571	95.69
EUR 135,000	Slovenia Government Bond			Other Net Assets		1,945,697	4.11
	0.125% 1/7/2031	126,324	0.27	Total Net Assets (EUF	3)	47,394,268	100.00
	South Korea			1010114017100010 (E01	<u>''</u>	17,004,200	100.00
USD 200,000	Kookmin Bank '144A' FRN						
	2/7/2024 (Perpetual)	181,293	0.38				

^{**} Security subject to a fair value adjustment as detailed in Note 2(j)

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	2,500,000	GBP	2,091,560	Barclays	20/4/2022	4,963
USD	6,907,601	EUR	6,020,000	UBS	20/4/2022	123,026
USD	67,978	SGD	92,453	BNP Paribas	20/4/2022	(90)
USD	297,022	SGD	403,602	UBS	20/4/2022	(159)
USD	685,000	SGD	929,627	Standard Chartered Bank	20/4/2022	399
USD	1,000,000	TWD	28,062,100	Standard Chartered Bank	20/4/2022	(1,814)
Net unreali	ised appreciat	ion				126,325

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD Hedg	ed Share Cla	ss				
EUR	167	USD	188	BNY Mellon	15/3/2022	(1)
USD	5,471	EUR	4,784	BNY Mellon	15/3/2022	88
Net unreali	sed appreciat	ion				87
Total net ur	nrealised appi	eciation				126,412

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised depreciation EUR
10	USD	S&P 500 E-Mini Index	March 2022	(137,084)
Total				(137,084)

 $^{^{\}left(2\right)}$ Fund launched during the period, see Note 1, for further details.

Climate Action Multi-Asset Fund(2) continued

Purchased Options as at 28 February 2022

Number of contracts		Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
100,000	Call	Tempur Sealy International Inc	BNP Paribas	JPY 2,050	8/4/2022	(9,380)	1,861
100,000	Call	Tempur Sealy International Inc	BNP Paribas	JPY 2,025	8/4/2022	(12,244)	3,253
59	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,850	17/6/2022	61,283	146,202
Total						39,659	151,316

Written Options as at 28 February 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation EUR	Market Value EUR
(59)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,625	17/6/2022	(42,174)	(98,619)
Total						(42,174)	(98,619)

⁽²⁾ Fund launched during the period, see Note 1, for further details.

Continental European Flexible Fund

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Sec	urities and Money Market Ins	struments Adr	nitted		Netherlands		
to an Official Sto	ck Exchange Listing or Deal	t in on Anothe	r	107,436	Adyen NV	198,477,266	2.67
Regulated Marke	t			1	ASM International NV	103,988,710	1.40
TUNDO					ASML Holding NV	538,862,790	7.25
FUNDS				3,322,836	BE Semiconductor		
4 077 40	Ireland				Industries NV*	247,351,912	3.33
1,277,46	BlackRock ICS Euro Liquid			1	Ferrari NV	115,806,929	1.56
	Environmentally Aware Fund [~]	125,690,713	1.69		IMCD NV	64,226,454	0.86
Total Funds		125,690,713	1.69		QIAGEN NV STMicroelectronics NV	74,521,555 133,296,608	1.00
	otooko (ollaneo)			3,303,004	STIVICIOEIECTIONICS IV		1.79
COMMON / PREF	ERRED STOCKS (SHARES)					1,476,532,224	19.86
	Belgium				Spain		
2,139,09	2 Azelis Group NV	38,195,627	0.51	1,275,024	Amadeus IT Group SA	75,175,415	1.01
	Denmark			20,493,440	CaixaBank SA*	59,840,845	0.81
2 303 89	2 DSV A/S	378,690,298	5.10			135,016,260	1.82
	5 Novo Nordisk A/S	432,913,845	5.82			100,010,200	1.02
, ,	Pandora A/S	196,820,949	2.65		Sweden		
_,,		· · · · ·			Atlas Copco AB	123,145,228	1.65
		1,008,425,092	13.57	6,597,354		108,299,682	1.46
	Finland			3,306,038		96,637,018	1.30
166,50	5 Neste Oyj	5,809,359	0.08	12,758,460	Hexagon AB	153,034,716	2.06
	France			1		481,116,644	6.47
3 254 81	7 Dassault Systemes SE	141,551,991	1.91		Switzerland		
	B Hermes International	88,569,918	1.19	107 178	Bachem Holding AG*	57,080,397	0.77
,) L'Oreal SA	114,642,399	1.54		Logitech International SA*	81,295,951	1.09
,	3 LVMH Moet Hennessy	114,042,000	1.04	1 ' '	Lonza Group AG	449,570,423	6.05
7 10, 10	Louis Vuitton SE	486,343,447	6.54		Nestle SA*	79,904,360	1.07
320.39	5 Sartorius Stedim Biotech	111,881,934	1.51		Partners Group Holding AG*	80,419,094	1.08
,	Societe Generale SA	88,722,977	1.19	1,340,996		400,670,335	5.39
, ,	1 Teleperformance	289,173,106	3.89		Sonova Holding AG*	100,135,199	1.3
) TotalEnergies SE	201,891,740	2.72		Straumann Holding AG*	147,577,654	1.99
, ,		1,522,777,512	20.49		VAT Group AG	56,447,646	0.76
		1,022,777,012	20.40	_	·	1,453,101,059	19.55
	Germany					1,100,101,000	10.00
	CTS Eventim AG & Co KGaA*	46,479,938	0.63		United Kingdom		
,	2 HelloFresh SE*	38,143,395	0.51	1 ' '	Allfunds Group Plc	79,502,294	1.07
	Hypoport SE	30,715,225	0.41	1,858,880	Ashtead Group Plc	107,682,598	1.45
	3 MTU Aero Engines AG* 5 Puma SE	108,923,958	1.47 1.94			187,184,892	2.52
	2 Rational AG	144,045,282 48,302,347	0.65	Total Common / Prefe	rred Stocks (Shares)	7,345,976,475	98.83
,	Sartorius AG (Pref)	52,209,973	0.65	Total Transferable Se		, , , , ,	
102,00	33.101100710 (1 101)			Market Instruments A	,		
		468,820,118	6.31	Official Stock Exchan			
	Ireland			Dealt in on Another R		7,471,667,188	100.52
14,388,73	Bank of Ireland Group Plc	82,706,466	1.11	Total Portfolio	-	7,471,667,188	100.52
	Kingspan Group Plc	150,983,738	2.03	. 5.0 5		.,,501,150	. 55.52
	D Linde Plc	203,380,001	2.74	Other Net Liabilities		(38,903,194)	(0.52
		437,070,205	5.88	Total Net Assets (EUF	3)	7,432,763,994	100.00
	Mah.	. ,,			·/	.,102,100,004	100.00
400 441	Italy	14 474 400	0.40				
	5 DiaSorin SpA	14,471,193	0.19				
7,946,97	5 FinecoBank Banca Fineco SpA	· · · · ·	1.58	-			
		131,927,483	1.77	I			

[~] Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

Continental European Flexible Fund continued

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation EUR
1,486	EUR	EURO STOXX 50 Index	March 2022	951,930
Total				951,930

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currenc	y Sales	Counterparty	Maturity date	Unrealised appreciation EUR
GBP Hed	ged Share Cla	iss				
EUR	62,935,124	GBP	52,630,612	BNY Mellon	15/3/2022	74,209
GBP	443,694,241	EUR	526,463,518	BNY Mellon	15/3/2022	3,477,489
Net unreal	lised appreciat	ion				3,551,698
USD Hedg	ged Share Cla	ISS				
EUR	200,662,930	USD	226,624,959	BNY Mellon	15/3/2022	(1,144,459)
USD 1	,064,734,213	EUR	931,547,061	BNY Mellon	15/3/2022	16,594,973
Net unreal	lised appreciat	ion				15,450,514
Total net u	inrealised app	reciation				19,002,212

Sector Breakdown as at 28 February 2022

,	% of Net Assets
Information Technology	22.51
Industrials	19.83
Healthcare	19.38
Consumer Discretionary	13.88
Financials	8.55
Materials	8.13
Consumer Staples	3.12
Energy	2.80
Investment Funds	1.69
Communication Services	0.63
Other Net Liabilities	(0.52)
	100.00

Developed Markets Sustainable Equity Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	rities and Money Market Instruk K Exchange Listing or Dealt in			26,287	RELX Plc Rentokil Initial Plc Smith & Nephew Plc	162,066 177,396 110,421	3.23 3.53 2.20
FUNDS						907,173	18.07
2,136	Ireland BlackRock ICS US Dollar Liquid Environmentally Aware Fund	213,637 213.637	4.25	91	United States Adobe Inc Alphabet Inc 'A' American Express Co	213,368 242,566 181,460	4.25 4.83 3.61
COMMON STOCK	France	-,		1,104 857	Analog Devices Inc Chart Industries Inc Edwards Lifesciences Corp First Republic Bank/CA	134,922 88,818 123,228 147,884	2.69 1.77 2.45 2.95
, -	Schneider Electric SE* Germany Symrise AG 'A'	195,377 162,565	3.89	617	Intuit Inc Mastercard Inc Microsoft Corp Otis Worldwide Corp	172,536 223,897 259,725 173,087	3.44 4.46 5.17 3.45
1,300	Japan Sony Group Corp Netherlands	133,209	2.65	9,328 326	Regions Financial Corp Thermo Fisher Scientific Inc Union Pacific Corp	224,712 176,757 181,998	4.48 3.52 3.62
	ASML Holding NV Koninklijke DSM NV	173,277 126,128	3.45 2.51	795 832	Verisk Analytics Inc 'A' Walt Disney Co/The	141,661 122,770 2,809,389	2.82 2.44 55.95
		299,405	5.96	Total Common Stocks	(Shares)	4,810,556	95.80
8,096	Sweden Hexagon AB	108,991	2.17	Total Transferable Se Market Instruments A	curities and Money	4,010,000	30.00
1,492	Switzerland Nestle SA	194,447	3.87	Official Stock Exchan Dealt in on Another R	ge Listing or	5,024,193	100.05
48,947	United Kingdom AstraZeneca Plc BT Group Plc Reckitt Benckiser Group Plc	185,381 120,553 151,356	3.69 2.40 3.02	Total Portfolio Other Net Liabilities Total Net Assets (USI	0)	5,024,193 (2,512) 5,021,681	(0.05) 100.00

 $[\]tilde{\ }$ Investment in connected party fund, see further information in Note 11.

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Developed Markets Sustainable Equity Fund continued

Sector Breakdown as at 28 February 2022

	% of Net Assets
Information Technology	25.63
Industrials	22.31
Healthcare	11.86
Financials	11.04
Communication Services	9.67
Consumer Staples	6.89
Materials	5.75
Investment Funds	4.25
Consumer Discretionary	2.65
Other Net Liabilities	(0.05)
	100.00

Dynamic High Income Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	rities and Money Market Ins			719.500	Longfor Group Holdings Ltd	3,848,637	0.1
	k Exchange Listing or Dealt				Sands China Ltd	1,757,535	0.05
Regulated Market	it Excitating Electring of Boart	0 / 0 0	•	,	Shimao Group Holdings Ltd	3,289,536	0.09
Rogulatea Market					SUNeVision Holdings Ltd	2,682,650	0.07
FUNDS					Tencent Holdings Ltd	4,285,045	0.12
	Ireland				Tencent Holdings Ltd ADR	2,870,436	0.08
72,185	BlackRock ICS US Dollar Liquid Environmentally Aware Fund	7,219,574	0.20	3,067,000	Topsports International Holdings Ltd	3,175,135	0.09
488,928	iShares Core S&P 500 UCITS ETF USD Dist - ETF~	21,190,140	0.59			49,195,333	1.37
4,035,493	iShares Edge MSCI USA Value Factor UCITS ETF~	36,349,703	1.01	641 000	China Anhui Conch Cement Co Ltd 'H'	3,436,940	0.09
145,667	iShares J.P. Morgan USD EM			5,137,000	China Construction Bank Corp 'H'	3,852,184	0.11
1,863,321	Bond UCITS ETF*~ iShares USD High Yield Corp	14,196,706	0.39		China Molybdenum Co Ltd 'H' China Petroleum & Chemical	4,635,394	0.13
	Bond UCITS ETF*~	184,860,076	5.15		Corp 'H'	3,843,956	0.1
		263,816,199	7.34		Haier Smart Home Co Ltd	3,129,486	0.09
	Luxembourg	200,010,100	7.04	,	Haier Smart Home Co Ltd 'H' Han's Laser Technology	865,502	0.02
783 775	BlackRock Global Funds - US			010,000	Industry Group Co Ltd	4,207,892	0.12
700,770	Dollar High Yield Bond Fund [∞]	8,182,615	0.23	5,806,000	Industrial & Commercial Bank	1,201,002	0.12
Total Funds	-	271,998,814	7.57		of China Ltd 'H'	3,469,715	0.10
Total i ulius		27 1,990,014	7.57	3,000,000	Jiangsu Expressway Co Ltd 'H'	3,209,426	0.09
COMMON / PREFE	RRED STOCKS (SHARES)			11,900	Kweichow Moutai Co Ltd	3,373,016	0.09
JOHN JOHN THE L	Australia				WuXi AppTec Co Ltd	1,156,692	0.03
585 884	Atlas Arteria Ltd	2,757,018	0.08	71,000	WuXi AppTec Co Ltd 'H'	1,006,695	0.03
,	Goodman Group (Reit)	1,873,637	0.05			36,186,898	1.01
	NEXTDC Ltd	669,910	0.02		Cyprus		
935,987	Transurban Group	8,598,964	0.24	33,631	TCS Group Holding Plc GDR	337,992	0.01
		13,899,529	0.39		Denmark		
	Belgium			78,298	Novo Nordisk A/S	8,018,289	0.22
10,388	VGP NV	2,646,595	0.08	5,749	Orsted AS	743,881	0.02
155,640	Warehouses De Pauw	0.400.700	0.47			8,762,170	0.24
	CVA (Reit)	6,190,768	0.17		Egypt		
		8,837,363	0.25	477,513	Commercial International		
	Bermuda				Bank Egypt SAE	1,453,207	0.04
17,973	Credicorp Ltd	2,643,648	0.07		France		
4,356,000	Kunlun Energy Co Ltd	4,258,740	0.12	14 167	Air Liquide SA*	2,337,674	0.06
		6,902,388	0.19	,	Covivio (Reit)*	6,435,445	0.00
	Dil				EssilorLuxottica SA	4,193,471	0.12
4.040.005	Brazil	4 004 500	0.40	,	Eutelsat Communications SA*	668,479	0.02
, ,	BB Seguridade Participacoes SA	4,691,506	0.13	,	Getlink SE	1,417,818	0.04
1,434,204	Hapvida Participacoes e	2 270 045	0.40		Kering SA	4,369,188	0.12
204 027	Investimentos SA	3,376,945	0.10		LVMH Moet Hennessy	.,000,.00	0
	Petroleo Brasileiro SA (Pref) Petroleo Brasileiro SA ADR	1,854,790 1,868,771	0.05 0.05	0,001	Louis Vuitton SE	2,889,023	0.08
,	Sendas Distribuidora SA	1,726,414	0.05	84,688		8,828,231	0.24
000,700	Seridas Distribuidora SA			22,809	Schneider Electric SE	3,525,599	0.10
		13,518,426	0.38			34,664,928	0.96
358.242	British Virgin Islands Fix Price Group Ltd GDR	207,780	0.01		Germany		
	· · · · · · · · · · · · · · · · · · ·	,		38,571	Fraport AG Frankfurt Airport		
	Canada				Services Worldwide	2,577,504	0.07
4,447	Canadian Pacific Railway	045 444	0.04	42,226	Hamburger Hafen und		
24 247	Ltd (Restricted)	315,114	0.01	045.070	Logistik AG	826,999	0.02
31,247	Canadian Pacific Railway Ltd (Restricted)	2,215,756	0.06	215,970	Vonovia SE	11,397,396	0.32
124 104	Enbridge Inc*	5,301,103	0.00			14,801,899	0.41
	TELUS Corp	6,901,720	0.19		Greece		
		14,733,693	0.41	178,524	Hellenic Telecommunications	0.554.505	0.40
	Cayman Islands				Organization SA	3,551,505	0.10
735 000	China Mengniu Dairy Co Ltd	4,773,350	0.13		Hong Kong		
	ENN Energy Holdings Ltd	3,252,032	0.13	154,500	CLP Holdings Ltd	1,572,782	0.04
			0.09		Hang Lung Properties Ltd	1,739,770	0.05
224,100	FSR Cayman Ltd						
224,100 2,749,800	ESR Cayman Ltd GDS Holdings Ltd*	8,498,027 9.952.069			SJM Holdings Ltd	579,386	0.02
224,100 2,749,800 1,810,716	ESR Cayman Ltd GDS Holdings Ltd* JD.com Inc	9,952,069 131,160	0.24		SJM Holdings Ltd	579,386 3,891,938	0.02

[∞] Cross umbrella holding and investment in connected party fund, see further information in Note 11.

 $[\]tilde{\ }$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value	% of Net Assets
Holding	Description	(030)	Assets	Holding	Description	(030)	Assets
	Hungary				Saudi Arabia		
77,520	OTP Bank Nyrt	2,946,348	0.08	· · · · · · · · · · · · · · · · · · ·	Al Rajhi Bank	2,749,466	0.08
	India			233,002	Saudi Arabian Oil Co	2,587,140	0.07
,	Axis Bank Ltd	5,505,331	0.15			5,336,606	0.15
	Bandhan Bank Ltd	2,813,309	0.08		Singapore		
78,820	Housing Development Finance Corp Ltd	2,473,471	0.07	,	BOC Aviation Ltd	2,651,225	0.07
45 421	Infosys Ltd	1,034,198	0.07	2,499,000	Capitaland Investment	0.704.045	0.40
	Infosys Ltd ADR	2,604,261	0.07	1 883 620	Ltd/Singapore Cromwell European Real Estate	6,791,345	0.19
	InterGlobe Aviation Ltd	2,792,810	0.08	1,000,020	Investment Trust (Reit)	4,968,105	0.14
	Maruti Suzuki India Ltd	3,100,778	0.08	88,500	DBS Group Holdings Ltd	2,204,347	0.06
989,997	Petronet LNG Ltd	2,828,844	0.08			16,615,022	0.46
		23,153,002	0.64		Courth Africa	. 0,0 . 0,022	00
	Indonesia			500 388	South Africa Sanlam Ltd	2,495,735	0.07
21,254,050	Bank Rakyat Indonesia			599,566		2,495,735	0.07
	Persero Tbk PT	6,731,115	0.19		South Korea		
	Ireland			1,523,819	ESR Kendall Square REIT Co	7.007.007	0.00
71,123	Medtronic Plc	7,415,284	0.21	06 848	Ltd (Reit) Hana Financial Group Inc	7,997,087 3,922,732	0.22 0.11
	ltob.				Samsung Electronics Co	3,922,732	0.11
111 /22	Italy Atlantia SpA	2,042,146	0.06	200,000	Ltd (Pref)	11,048,186	0.31
	Enel SpA	1,124,226	0.03	58,002	Samsung Electronics Co Ltd	3,478,142	0.10
	2.101 007 (0.09	3,604	Samsung SDI Co Ltd	1,642,610	0.04
		3,166,372	0.09			28,088,757	0.78
	Japan				Spain		
,	Hulic Co Ltd	6,712,318	0.19	38 907	Aena SME SA*	6,275,005	0.17
	Japan Airport Terminal Co Ltd* KDDI Corp	635,938 3,868,267	0.02 0.11	,	Amadeus IT Group SA*	1,900,781	0.05
	Seibu Holdings Inc*	1,258,765	0.03	305,015	Cellnex Telecom SA	13,898,785	0.39
	Tokyo Gas Co Ltd	1,163,254	0.03			22,074,571	0.61
		13,638,542	0.38		Switzerland		
	laway	,,		5 523	Flughafen Zurich AG*	978,366	0.03
30 071	Jersey Ferguson Plc	4,685,171	0.13		Logitech International SA	2,471,169	0.07
		4,000,171	0.10	24,487	TE Connectivity Ltd	3,476,419	0.09
04.477	Kazakhstan	4 005 000	0.00			6,925,954	0.19
31,177	Kaspi.KZ JSC GDR	1,995,328	0.06		Taiwan		
	Luxembourg			307.000	Accton Technology Corp	2,759,550	0.08
1,208,500	Aroundtown SA	7,394,897	0.21		MediaTek Inc	4,102,371	0.11
	Mexico			1,047,000	Taiwan Semiconductor		
299,580	Grupo Aeroportuario del				Manufacturing Co Ltd	22,557,082	0.63
	Pacifico SAB de CV	4,299,726	0.12	15,180	Taiwan Semiconductor	1 620 502	0.04
424,783	Grupo Financiero Banorte	0.700.444	0.00		Manufacturing Co Ltd ADR	1,639,592	0.04
1 777 355	SAB de CV Wal-Mart de Mexico	2,789,111	0.08			31,058,595	0.86
1,777,000	SAB de CV	6,588,596	0.18		Thailand		
		13,677,433	0.38	689,600	Kasikornbank PCL	3,450,638	0.10
	Noth aulau -!-	10,011,400	3.00		United Kingdom		_
E0 000	Netherlands	116 044	0.00		Assura Plc (Reit)	9,961,358	0.28
52,838	X5 Retail Group NV GDR	116,244	0.00		AstraZeneca Plc	6,740,349	0.19
	New Zealand				Diageo Plc	6,047,160	0.17
240,259	Auckland International	4 455 075	0.00	1,149,380	LondonMetric Property Plc (Reit)	3,992,313	0.11
	Airport Ltd*	1,155,275	0.03	79 233	National Grid Plc	1,200,093	0.11
	p =				Prudential Plc	7,333,961	0.20
	Panama			,			0.21
29,894	· · · · · · · · · · · · · · · · · · ·	2,570,884	0.07	87,276	Reckitt Benckiser Group Plc	7,425,388	0.00
29,894	Panama	2,570,884	0.07	238,593	RELX Plc	7,254,313	0.20
	Panama Copa Holdings SA	2,570,884	0.07	238,593 701,301	RELX Plc Secure Income REIT Plc (Reit)	7,254,313 3,879,624	0.11
	Panama Copa Holdings SA Poland	2,570,884	0.07	238,593 701,301 30,577	RELX Plc Secure Income REIT Plc (Reit) Severn Trent Plc	7,254,313 3,879,624 1,167,054	0.11 0.03
	Panama Copa Holdings SA Poland Powszechna Kasa Oszczedności Bank Polski SA			238,593 701,301 30,577 509,216	RELX Plc Secure Income REIT Plc (Reit) Severn Trent Plc Standard Chartered Plc	7,254,313 3,879,624	0.11
301,816	Panama Copa Holdings SA Poland Powszechna Kasa Oszczedności Bank Polski SA Portugal			238,593 701,301 30,577 509,216	RELX Plc Secure Income REIT Plc (Reit) Severn Trent Plc Standard Chartered Plc Target Healthcare REIT	7,254,313 3,879,624 1,167,054 3,608,494	0.11 0.03 0.10
301,816	Panama Copa Holdings SA Poland Powszechna Kasa Oszczedności Bank Polski SA Portugal EDP - Energias de Portugal SA	2,883,031	0.08	238,593 701,301 30,577 509,216 3,602,616	RELX Plc Secure Income REIT Plc (Reit) Severn Trent Plc Standard Chartered Plc	7,254,313 3,879,624 1,167,054	0.11 0.03
1,275,338	Panama Copa Holdings SA Poland Powszechna Kasa Oszczedności Bank Polski SA Portugal EDP - Energias de Portugal SA Russian Federation	2,883,031 6,232,228	0.08	238,593 701,301 30,577 509,216 3,602,616	RELX Plc Secure Income REIT Plc (Reit) Severn Trent Plc Standard Chartered Plc Target Healthcare REIT Plc (Reit)	7,254,313 3,879,624 1,167,054 3,608,494 5,198,660 3,487,577	0.11 0.03 0.10 0.14 0.10
301,816 1,275,338 104,138	Panama Copa Holdings SA Poland Powszechna Kasa Oszczednosci Bank Polski SA Portugal EDP - Energias de Portugal SA Russian Federation LUKOIL PJSC ADR	2,883,031 6,232,228 2,505,560	0.08 0.17 0.07	238,593 701,301 30,577 509,216 3,602,616	RELX Plc Secure Income REIT Plc (Reit) Severn Trent Plc Standard Chartered Plc Target Healthcare REIT Plc (Reit) Taylor Wimpey Plc	7,254,313 3,879,624 1,167,054 3,608,494 5,198,660	0.11 0.03 0.10 0.14
301,816 	Panama Copa Holdings SA Poland Powszechna Kasa Oszczedności Bank Polski SA Portugal EDP - Energias de Portugal SA Russian Federation	2,883,031 6,232,228 2,505,560 2,712	0.08	238,593 701,301 30,577 509,216 3,602,616 1,762,477	RELX Plc Secure Income REIT Plc (Reit) Severn Trent Plc Standard Chartered Plc Target Healthcare REIT Plc (Reit) Taylor Wimpey Plc United States	7,254,313 3,879,624 1,167,054 3,608,494 5,198,660 3,487,577 67,296,344	0.11 0.03 0.10 0.14 0.10
301,816 	Panama Copa Holdings SA Poland Powszechna Kasa Oszczednosci Bank Polski SA Portugal EDP - Energias de Portugal SA Russian Federation LUKOIL PJSC ADR Novatek PJSC GDR	2,883,031 6,232,228 2,505,560	0.08 0.17 0.07 0.00	238,593 701,301 30,577 509,216 3,602,616 1,762,477	RELX Plc Secure Income REIT Plc (Reit) Severn Trent Plc Standard Chartered Plc Target Healthcare REIT Plc (Reit) Taylor Wimpey Plc	7,254,313 3,879,624 1,167,054 3,608,494 5,198,660 3,487,577	0.11 0.03 0.10 0.14 0.10

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Alexandria Real Estate	<u> </u>		163.440	Williams Cos Inc/The	4,980,017	0.14
30,074	Equities Inc (Reit)	7,454,867	0.21	1	Xcel Energy Inc	3,951,146	0.14
95,000	Allstate Corp/The (Pref)	2,389,250	0.07		Yum China Holdings Inc	3,081,298	0.09
	Ameren Corp	2,532,445	0.07	,		330,180,485	9.19
	American Electric Power Co Inc	4,201,377	0.12	Total Common / Brofo	urrad Ctacks (Charas)		
	American Tower Corp (Reit)	8,090,597	0.23	Total Common / Prefe	erred Stocks (Shares)	824,959,198	22.96
,	American Water Works Co Inc	607,989	0.02	BONDS			
,	Assurant Inc Atmos Energy Corp	4,084,155 1,432,113	0.11 0.04		Argentina		
,	Baker Hughes Co 'A'	2,313,392	0.04	USD 2,563,486	Argentine Republic Government		
	Boston Properties Inc (Reit)	7,693,211	0.21	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	International Bond (Step-up		
	CenterPoint Energy Inc	3,147,922	0.09		coupon) 2.5% 9/7/2041	865,177	0.02
16,386	Cheniere Energy Inc	2,190,644	0.06	USD 752,600	Genneia SA '144A' 8.75%		
	Citizens Financial Group Inc	6,392,334	0.18		2/9/2027	704,228	0.02
	CMS Energy Corp	2,368,811	0.07			1,569,405	0.04
	Comcast Corp	5,704,886	0.16		Australia		
60,172	Community Healthcare Trust Inc (Reit)	2 545 276	0.07	USD 750.000	Pacific National Finance Pty		
48 049	Crown Castle International	2,545,276	0.07		Ltd 4.75% 22/3/2028*	777,141	0.02
40,043	Corp (Reit)	7,971,810	0.22	USD 200,000	QBE Insurance Group Ltd		
92.679	CSX Corp	3,156,647	0.09		FRN 17/6/2046	211,880	0.00
	Digital Realty Trust Inc (Reit)	12,278,616	0.34	USD 200,000	Santos Finance Ltd 5.25%		
54,875	Dominion Energy Inc	4,349,393	0.12		13/3/2029	215,919	0.01
,	DTE Energy Co	1,016,168	0.03			1,204,940	0.03
	Duke Energy Corp	5,785,548	0.16		Austria		
,	Edison International	806,879	0.02	USD 1 093 000	Klabin Austria GmbH '144A'		
,	EPR Properties (Reit)	6,075,125	0.17	000 1,000,000	3.2% 12/1/2031	939,433	0.02
	Equinix Inc (Reit)	13,692,510	0.38	USD 816,000	Suzano Austria GmbH		
	Estee Lauder Cos Inc/The 'A' Eversource Energy	4,628,773 881,369	0.13 0.02	,	3.125% 15/1/2032	721,140	0.02
	Fidelity National Information	001,309	0.02	USD 685,000	Suzano Austria GmbH		
00,010	Services Inc	6,086,642	0.17		3.75% 15/1/2031	641,453	0.02
14,590	FirstEnergy Corp	602,859	0.02			2,302,026	0.06
	Hasbro Inc*	5,863,185	0.16		Dohamaa		
57,365	Intercontinental Exchange Inc	7,365,666	0.21	1160 830 000	Bahamas Intercorp Peru Ltd '144A'		
7,766	Intuit Inc	3,701,431	0.10	030 620,000	3.875% 15/8/2029	777,026	0.02
	M&T Bank Corp	5,633,647	0.16			777,020	
516,337	Medical Properties Trust	10 510 705	0.00		Bahrain		
20.472	Inc (Reit)*	10,548,765	0.29 0.25	USD 1,595,000	Bahrain Government		
	Microsoft Corp NextEra Energy Inc	9,034,643 7,603,914	0.25		International Bond 6.75% 20/9/2029	1,641,040	0.05
	NiSource Inc	1,792,978	0.05	LISD 672 000	BBK BSC 5.5% 9/7/2024	692,304	0.03
	Otis Worldwide Corp	4,819,767	0.13		Oil and Gas Holding Co	092,304	0.02
	Outfront Media Inc (Reit)	9,277,363	0.26	002 1,101,000	BSCC/The 7.625% 7/11/2024	1,249,061	0.03
	Paychex Inc	2,226,939	0.06		2000::::01:020;0:::::201:	3,582,405	0.10
50,072	Philip Morris International Inc	5,119,361	0.14			3,302,403	0.10
	Plains GP Holdings LP 'A'	180,303	0.01		Bermuda		
	Prologis Inc (Reit)	11,373,555	0.32	USD 467,000	Digicel International Finance		
52,543	Public Service Enterprise	2 405 027	0.40		Ltd/Digicel international		
00 200	Group Inc	3,405,837	0.10		Holdings Ltd '144A' 8.75% 25/5/2024	473,602	0.01
96,306	Rexford Industrial Realty Inc (Reit)*	6,983,800	0.19	USD 410 000	Geopark Ltd '144A' 5.5%	473,002	0.01
10 690	SBA Communications Corp	0,900,000	0.13	000 410,000	17/1/2027*	386,915	0.01
.0,000	(Reit) 'A'	3,243,667	0.09	USD 13,400	Highlands Holdings Bond	,	
26,798	Sempra Energy	3,842,297	0.11	,	Issuer Ltd / Highlands		
65,004	SL Green Realty Corp (Reit)*	5,167,168	0.14		Holdings Bond Co-Issuer Inc		
,	SLM Corp (Pref)	1,831,040	0.05		'144A' 7.625% 15/10/2025	13,795	0.00
	Southern Co/The (Unit)	2,654,556	0.07	USD 510,000	Hopson Development Holdings		
	Spirit Realty Capital Inc (Reit)	7,851,322	0.22	1100 000 000	Ltd 7% 18/5/2024	405,450	0.01
,	Sun Communities Inc (Reit)	7,466,326	0.21	000,800 003,000	Inkia Energy Ltd '144A' 5.875%	590 500	0.02
	Synchrony Financial Targa Resources Corp	4,702,862 2,306,707	0.13 0.06	USD 1 138 000	9/11/2027 Inkia Energy Ltd 5.875%	589,509	0.02
	Texas Instruments Inc	4,752,825	0.06	1,130,000	9/11/2027	1,112,540	0.03
	UDR Inc (Reit)	8,692,422	0.13	USD 1.262.000	Investment Energy Resources	1,112,040	0.00
	Union Pacific Corp	1,962,784	0.05	,,	Ltd '144A' 6.25% 26/4/2029	1,318,790	0.04
	UnitedHealth Group Inc	6,184,386	0.17	USD 146,000	Nabors Industries Ltd '144A'	•	
244,800	VICI Properties Inc (Reit)*	6,839,712	0.19		7.25% 15/1/2026	142,636	0.01
	Visa Inc 'A'	5,353,911	0.15	USD 439,000	Nabors Industries Ltd '144A'		
	WEC Energy Group Inc	965,279	0.03		7.5% 15/1/2028	420,450	0.01
118,151	Welltower Inc (Reit)	9,823,074	0.27				

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	NCL Corp Ltd '144A' 5.875%	(/			Sino-Ocean Land Treasure IV	(,	
	15/3/2026 NCL Corp Ltd '144A' 7.75%	852,471	0.02	,	Ltd 4.75% 5/8/2029 Studio City Finance Ltd '144A'	157,900	0.00
	15/2/2029	366,817	0.01		5% 15/1/2029	333,626	0.01
	NCL Finance Ltd '144A' 6.125% 15/3/2028	1,459,543	0.04		Studio City Finance Ltd 6% 15/7/2025*	649,313	0.02
USD 1,653,000	Star Energy Geothermal Darajat II / Star Energy Geothermal				Tuspark Forward Ltd 7.95% 13/5/2024	85,120	0.00
	Salak '144A' 4.85% 14/10/2038	1,675,973	0.05	ŕ	Wanda Properties International Co Ltd 7.25% 29/1/2024	558,030	0.02
USD 470,000	Viking Ocean Cruises Ship VII Ltd '144A' 5.625% 15/2/2029	442,517	0.01	USD 200,000	Wanda Properties Overseas Ltd 6.875% 23/7/2023	188,600	0.01
USD 36,000	Weatherford International Ltd '144A' 6.5% 15/9/2028	37,076	0.00			11,535,218	0.32
USD 676,000	Weatherford International Ltd '144A' 8.625% 30/4/2030	686,272	0.02	USD 1.656.000	Canada 1011778 BC ULC / New Red		
	144/4 0.020/0 30/4/2030	10,384,356	0.02	302 1,000,000	Finance Inc '144A' 4.375% 15/1/2028	1,613,855	0.04
	Brazil			USD 1,170,000	Air Canada '144A' 3.875%		
	BRF SA 4.875% 24/1/2030 Oi SA 10% 27/7/2025	1,299,293 726,683	0.04 0.02	USD 105,000	15/8/2026 Akumin Escrow Inc '144A'	1,139,516	0.03
		2,025,976	0.06	USD 114 000	7.5% 1/8/2028 Akumin Inc '144A' 7% 1/11/2025	90,512 98,834	0.00
USD 555 000	British Virgin Islands Champion Path Holdings Ltd				Bausch Health Cos Inc '144A'		
	4.85% 27/1/2028	452,662	0.01	USD 453,000	4.875% 1/6/2028 Bausch Health Cos Inc '144A'	564,880	0.02
	Easy Tactic Ltd 5.875% 13/2/2023	213,259	0.01	USD 1,004,000	5% 30/1/2028 Bausch Health Cos Inc '144A'	378,423	0.01
USD 641,000	Easy Tactic Ltd 8.125% 27/2/2023	160,250	0.00	USD 438,000	5% 15/2/2029 Bausch Health Cos Inc '144A'	813,240	0.02
USD 555,000	Easy Tactic Ltd 8.125% 11/7/2024	133,200	0.00		6.125% 1/2/2027 Bausch Health Cos Inc '144A'	441,957	0.01
USD 568,000	Easy Tactic Ltd 8.625% 27/2/2024	136,320	0.00		6.25% 15/2/2029	464,586	0.0
USD 335,000	Fortune Star BVI Ltd 5.95%	,			Bausch Health Cos Inc '144A' 7.25% 30/5/2029	579,076	0.02
JSD 2,042,000	19/10/2025 Fortune Star BVI Ltd 6.75%	324,782	0.01	USD 1,431,000	Bombardier Inc '144A' 6% 15/2/2028	1,368,465	0.04
USD 500,000	2/7/2023 Huarong Finance 2017 Co Ltd	2,030,769	0.06	USD 4,900,000	Bombardier Inc '144A' 7.125% 15/6/2026	4,905,341	0.14
USD 300.000	4.75% 27/4/2027 Huarong Finance 2019 Co Ltd	483,750	0.01	USD 162,000	Bombardier Inc '144A' 7.45% 1/5/2034	177,795	0.01
	2.5% 24/2/2023 Huarong Finance 2019 Co Ltd	294,000	0.01	USD 1,214,000	Bombardier Inc '144A' 7.5%		
	3.625% 30/9/2030	599,900	0.02	USD 96,000	1/12/2024 Bombardier Inc '144A' 7.5%	1,259,422	0.04
	Huarong Finance 2019 Co Ltd 3.75% 29/5/2024	195,500	0.01	USD 1,322,000	15/3/2025 Bombardier Inc '144A' 7.875%	96,528	0.00
USD 420,000	Knight Castle Investments Ltd (Defaulted) 7.99% 23/1/2021	300,993	0.01	USD 2 512 000	15/4/2027* Brookfield Residential	1,331,915	0.04
USD 590,000	New Metro Global Ltd 6.5% 20/5/2022	489,700	0.01	000 2,0.2,000	Properties Inc / Brookfield Residential US LLC '144A'		
USD 446,000	New Metro Global Ltd 6.8%				4.875% 15/2/2030	2,303,491	0.06
USD 900,000	5/8/2023 NWD Finance BVI Ltd FRN	284,325	0.01	USD 828,000	Brookfield Residential Properties Inc / Brookfield		
USD 950,000	10/3/2028 (Perpetual) Prime Bloom Holdings Ltd	856,125	0.02		Residential US LLC '144A' 5% 15/6/2029	780,448	0.02
USD 200 000	6.95% 5/7/2022 RKPF Overseas 2019 A Ltd	166,547	0.01	USD 905,000	Clarios Global LP '144A' 6.75% 15/5/2025	938,928	0.03
	5.9% 5/3/2025	163,500	0.00	, ,	Enbridge Inc FRN 15/1/2077	3,525,139	0.10
	RKPF Overseas 2019 A Ltd 6% 4/9/2025	527,288	0.02	USD 413,000	ERO Copper Corp '144A' 6.5% 15/2/2030	400,610	0.01
USD 922,000	RKPF Overseas 2019 A Ltd 6.7% 30/9/2024	776,785	0.02	USD 1,439,000	Garda World Security Corp '144A' 9.5% 1/11/2027	1,488,653	0.04
USD 1,820,000	Scenery Journey Ltd 11.5% 24/10/2022	186,550	0.01	USD 567,000	GFL Environmental Inc '144A' 4% 1/8/2028	524,716	0.01
USD 1,155,000	Scenery Journey Ltd 12% 24/10/2023	118,387	0.00	USD 1,698,000	GFL Environmental Inc '144A'		
USD 1,500,000	Scenery Journey Ltd 13%			USD 2,172,000	4.375% 15/8/2029 GFL Environmental Inc '144A'	1,572,951	0.04
USD 672,000	6/11/2022 Sino-Ocean Land Treasure III	153,750	0.00	USD 755,000	4.75% 15/6/2029 Husky III Holding Ltd '144A'	2,070,025	0.06
	Ltd FRN 21/9/2022 (Perpetual)	514,287	0.01		13% 15/2/2025	788,575	0.02

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Intertape Polymer Group Inc '144A' 4.375% 15/6/2029	230,004	0.01	_	Allegany Park CLO Ltd 'Series 2019-1A DR' '144A' FRN		
USD 607,000	Mattamy Group Corp '144A' 4.625% 1/3/2030	569,232	0.01	USD 1.000.000	20/1/2035 Allegany Park CLO Ltd 'Series	1,000,000	0.03
USD 287,000	Mattamy Group Corp '144A' 5.25% 15/12/2027	284,549	0.01	,,,,,,,,,	2019-1A ER' '144A' FRN 20/1/2035	1,000,000	0.03
USD 130,000	New Gold Inc '144A' 6.375% 15/5/2025	132,210	0.00	USD 1,000,000	Allegro CLO VIII Ltd 'Series 2018-2A C' '144A' FRN		
	New Gold Inc '144A' 7.5% 15/7/2027	2,772,744	0.08	USD 2,000,000	15/7/2031 ANCHORAGE CAPITAL CLO	998,708	0.03
•	Parkland Corp '144A' 5.875% 15/7/2027	439,896	0.01		1-R Ltd 'Series 2018-1RA C' '144A' FRN 13/4/2031	1,980,889	0.06
USD 1,818,102	Stoneway Capital Corp (Defaulted) '144A' 10%	F0F 00C	0.04	USD 1,000,000	ANCHORAGE CAPITAL CLO 1-R Ltd 'Series 2018-1RA E'	050 404	0.02
USD 644,704	1/3/2027 Stoneway Capital Corp (Defaulted) 10% 1/3/2027	525,886 186,481	0.01	USD 800,000	'144A' FRN 13/4/2031 Anchorage Capital CLO 4-R Ltd 'Series 2014-4RA C'	952,124	0.03
USD 161,000	Tervita Corp '144A' 11%	183,764	0.01	USD 1 000 000	'144A' FRN 28/1/2031 Annisa CLO Ltd 2016-2 'Series	795,321	0.02
	17 12/2023	35,042,647	0.98	7,000,000	2016-2A DR' '144A' FRN 20/7/2031	984,194	0.03
USD 659,000	Cayman Islands Agile Group Holdings Ltd			USD 1,000,000	Apidos CLO XXIX 'Series 2018- 29A B' '144A' FRN 25/7/2030	991.632	0.03
USD 800,000	5.75% 2/1/2025* Agile Group Holdings Ltd	260,305	0.01	USD 1,750,000	Arabian Centres Sukuk II Ltd '144A' 5.625% 7/10/2026	1,719,375	0.05
USD 1,000,000	6.05% 13/10/2025* AGL CLO 11 Ltd 'Series 2021-	308,000	0.01	USD 750,000	Ares XLIX CLO Ltd 'Series 2018-49A B' '144A' FRN		
USD 500,000	11A C' '144A' FRN 15/4/2034 AGL CLO 11 Ltd 'Series 2021-	1,000,561	0.03	USD 500,000	22/7/2030 Ares XLIX CLO Ltd 'Series	747,692	0.02
USD 1,000,000	11A D' '144A' FRN 15/4/2034 AGL CLO 12 Ltd 'Series 2021- 12A D' '144A' FRN 20/7/2034	494,751 976,927	0.01	1100 500 000	2018-49A D' '144A' FRN 22/7/2030	492,074	0.01
USD 1,500,000	AGL CLO 17 Ltd 'Series 2022- 17A C' '144A' FRN 21/1/2035	1,500,000	0.04	050 500,000	Ares XLVIII CLO Ltd 'Series 2018-48A C' '144A' FRN 20/7/2030	497,890	0.01
USD 1,000,000	AGL CLO 17 Ltd 'Series 2022- 17A D' '144A' FRN 21/1/2035	1,000,000	0.03	USD 1,800,000	Ares XXXVIII CLO Ltd 'Series 2015-38A CR' '144A' FRN	437,030	0.01
USD 1,000,000	AGL CLO 17 Ltd 'Series 2022- 17A E' '144A' FRN 21/1/2035	1,000,000	0.03	USD 750,000	20/4/2030 ASSURANT CLO Ltd 'Series	1,782,560	0.05
	AGL CLO 5 Ltd 'Series 2020-5A ER' '144A' FRN 20/7/2034	996,181	0.03		2018-2A D' '144A' FRN 20/4/2031	742,443	0.02
, ,	AGL CLO 9 Ltd 'Series 2020-9A C' '144A' FRN 20/1/2034	1,002,283	0.03		Atrium XIV LLC '144A' FRN 23/8/2030	1,489,257	0.04
USD 3,380,000	Aimco CLO 11 Ltd 'Series 2020-11A CR' '144A' FRN	0.070.005	2.22	USD 1,250,000	Atrium XV '144A' FRN 23/1/2031 Atrium XV '144A' FRN 23/1/2031	499,981 1,228,544	0.01 0.03
USD 1,000,000	17/10/2034 Aimco CLO 11 Ltd 'Series	3,370,395	0.09	USD 1,000,000	Bain Capital Credit CLO 2019-2 'Series 2019-2A CR' '144A'	005.070	2.22
USD 1.750.000	2020-11A DR' '144A' FRN 17/10/2034 Aimco CLO 12 Ltd 'Series	984,764	0.03	USD 1,000,000	FRN 17/10/2032 Bain Capital Credit CLO 2020-5	995,879	0.03
700,000	2020-12A CR' '144A' FRN 17/1/2032	1,750,000	0.05	USD 3 500 000	Ltd 'Series 2020-5A C' '144A' FRN 20/1/2032 Ballyrock CLO 2020-2 Ltd	997,726	0.03
USD 1,000,000	Aimco CLO 12 Ltd 'Series 2020-12A DR' '144A' FRN	., ,		000 0,000,000	'Series 2020-2A CR' '144A' FRN 20/10/2031	3,451,498	0.10
USD 2,500,000	17/1/2032 Aimco CLO 15 Ltd 'Series	1,000,000	0.03	USD 3,000,000	Bardot CLO Ltd 'Series 2019- 2A DR' '144A' FRN 22/10/2032	2,982,780	0.08
	2021-15A D' '144A' FRN 17/10/2034	2,445,250	0.07	USD 2,500,000	Beechwood Park CLO Ltd 'Series 2019-1A ER' '144A'		
USD 500,000	AIMCO CLO Series 2018-A 'Series 2018-AA C' '144A'	105 == :	0.51	USD 1,000,000	FRN 17/1/2035 Benefit Street Partners CLO XI	2,500,000	0.07
USD 1,000,000	FRN 17/4/2031 AIMCO CLO Series 2018-A	495,534	0.01	LIOP 4 000 000	'Series 2017-11A B' '144A' FRN 15/4/2029	998,938	0.03
1190 515 000	'Series 2018-AA D' '144A' FRN 17/4/2031 Alinea CLO 2018-1 Ltd 'Series	997,853	0.03		Betony CLO 2 Ltd 'Series 2018- 1A A2' '144A' FRN 30/4/2031	996,653	0.03
030 313,000	2018-1A C' '144A' FRN 20/7/2031	512,708	0.01	,5/8,501 עפט	Bioceanico Sovereign Certificate Ltd 5/6/2034 (Zero Coupon)	1 162 220	0.03
USD 1,000,000	Allegany Park CLO Ltd 'Series 2019-1A CR' '144A' FRN	512,700	0.01	USD 1,000,000	(Zero Coupon) Canyon CLO 2018-1 Ltd 'Series 2018-1A C' '144A' FRN	1,168,880	0.03
	20/1/2035	1,000,000	0.03		15/7/2031	995,118	0.03

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Canyon CLO 2020-1 Ltd	,		_	DP World Salaam FRN	(/	
	'Series 2020-1A DR' '144A' FRN 15/7/2034	996,867	0.03	USD 3,500,000	1/10/2025 (Perpetual) Dryden 41 Senior Loan Fund	1,721,638	0.05
USD 2,000,000	Canyon CLO 2021-4 Ltd 'Series 2021-4A D' '144A' FRN 15/10/2034	1,961,789	0.05	USD 1 000 000	'Series 2015-41A DR' '144A' FRN 15/4/2031 Dryden 65 CLO Ltd 'Series	3,432,021	0.10
USD 750,000	Carbone Clo Ltd 'Series 2017- 1A B' '144A' FRN 20/1/2031		0.03	03D 1,000,000	2018-65A C' '144A' FRN 18/7/2030	1,001,359	0.03
USD 1,000,000	Carlyle C17 CLO Ltd '144A' FRN 30/4/2031	747,381 990,074	0.02	USD 500,000	Dryden 65 CLO Ltd 'Series 2018-65A D' '144A' FRN	1,001,359	0.03
USD 750,000	Carlyle US Clo 2017-2 Ltd 'Series 2017-2A B' '144A'	000,074	0.00	USD 1.750.000	18/7/2030 Dryden 70 CLO Ltd 'Series	487,399	0.01
USD 1,000,000	FRN 20/7/2031 CarVal CLO I Ltd 'Series 2018-	748,265	0.02		2018-70A D' '144A' FRN 16/1/2032	1,757,874	0.05
USD 1,000,000	1A D' '144A' FRN 16/7/2031 Cedar Funding IX CLO Ltd	994,648	0.03	USD 450,000	Eaton Vance CLO 2014-1R Ltd 'Series 2014-1RA D' '144A'		
USD 1,000,000	FRN 20/4/2031 Cedar Funding IX CLO Ltd 'Series 2018-9A D' '144A'	989,325	0.03	USD 1,000,000	FRN 15/7/2030 Eaton Vance Clo 2015-1 Ltd 'Series 2015-1A CR' '144A'	443,752	0.01
USD 200,000	FRN 20/4/2031 Central China Real Estate Ltd	987,612	0.03	USD 500,000	FRN 20/1/2030 Eaton Vance CLO 2018-1 Ltd	993,177	0.03
USD 1,000,000	6.875% 8/8/2022 Chenango Park CLO Ltd 'Series 2018-1A B' '144A'	132,000	0.00	USD 570 000	'Series 2018-1A C' '144A' FRN 15/10/2030 Fantasia Holdings Group Co	496,971	0.01
USD 815.000	FRN 15/4/2030 China Aoyuan Group Ltd	992,590	0.03		Ltd 7.95% 5/7/2022 Fantasia Holdings Group Co	129,675	0.00
	5.98% 18/8/2025 China Aoyuan Group Ltd	150,775	0.00	,	Ltd 9.25% 28/7/2023 Fantasia Holdings Group Co	176,590	0.00
	6.35% 8/2/2024 China Aoyuan Group Ltd	158,915	0.00		Ltd 11.75% 17/4/2022 Fantasia Holdings Group Co	531,440	0.01
USD 446,000	7.95% 19/2/2023 China Evergrande Group	417,810	0.01	USD 450,000	Ltd 11.875% 1/6/2023 Fantasia Holdings Group Co	136,500	0.00
USD 1,734,000	9.5% 11/4/2022 China Evergrande Group	69,130	0.00	USD 200,000	Ltd 12.25% 18/10/2022 Fantasia Holdings Group Co	102,375	0.00
USD 246,000	10% 11/4/2023 China Evergrande Group 10.5% 11/4/2024	251,430 38,130	0.01	1160 3 000 000	Ltd (Defaulted) 15% 18/12/2021 Galaxy XV CLO Ltd 'Series	46,000	0.00
USD 1,933,000	China Evergrande Group 11.5% 22/1/2023	299,615	0.00	03D 3,000,000	2013-15A DR' '144A' FRN 15/10/2030	2,985,736	0.08
USD 1,895,000	China Evergrande Group 12% 22/1/2024	293,725	0.01	USD 1,000,000	Galaxy XX CLO Ltd 'Series 2015-20A CR' '144A' FRN	, ,	
,	China SCE Group Holdings Ltd 7% 2/5/2025	123,500	0.00	USD 4,000,000	20/4/2031 Galaxy XX CLO Ltd 'Series	995,531	0.03
	China SCE Group Holdings Ltd 7.375% 9/4/2024	1,109,220	0.03	1100 4 000 000	2015-20A D1R' '144A' FRN 20/4/2031	3,910,984	0.11
USD 500,000	CIFC Funding 2013-IV Ltd 'Series 2013-4A DRR' '144A' FRN 27/4/2031	405 261	0.01	USD 1,000,000	Galaxy XXII CLO Ltd 'Series 2016-22A BRR' '144A' FRN 16/4/2034	000 833	0.03
USD 700,000	CIFC Funding 2018-IV Ltd 'Series 2018-4A B' '144A'	495,361	0.01	USD 1,000,000	Galaxy XXII CLO Ltd 'Series 2016-22A DRR' '144A' FRN	999,832	0.03
USD 1,000,000	FRN 17/10/2031 CIFC Funding 2018-V Ltd	694,942	0.02	USD 1,000,000	16/4/2034 Generate CLO 2 Ltd 'Series	993,654	0.03
USD 958,000	'Series 2018-5A B' '144A' FRN 15/1/2032 CIFI Holdings Group Co Ltd	995,376	0.03	USD 2,000,000	2015-2A CR' '144A' FRN 22/1/2031 Generate CLO 3 Ltd 'Series	995,046	0.03
USD 956,000	6% 16/7/2025 CIFI Holdings Group Co Ltd	754,425	0.02		2016-3A DR' '144A' FRN 20/10/2029	1,964,966	0.05
USD 1,596,000	6.45% 7/11/2024* Country Garden Holdings Co	791,090	0.02	USD 2,000,000	Generate CLO 5 Ltd 'Series 2018-5A D' '144A' FRN	2.005.420	0.00
USD 1,100,000	Ltd 4.2% 6/2/2026* Country Garden Holdings Co Ltd 4.8% 6/8/2030*	1,165,080 742,500	0.03	USD 750,000	22/10/2031 Gilbert Park CLO Ltd 'Series 2017-1A D' '144A' FRN	2,005,126	0.06
USD 246,000	Country Garden Holdings Co Ltd 5.125% 14/1/2027	178,965	0.02	USD 889.118	15/10/2030 Global Aircraft Leasing Co Ltd	748,595	0.02
USD 200,000	Country Garden Holdings Co Ltd 5.625% 15/12/2026	153,000	0.00		'144A' 6.5% 15/9/2024 Goldentree Loan Management	842,439	0.02
USD 600,000	Country Garden Holdings Co Ltd 6.5% 8/4/2024*	496,500	0.01		US CLO 1 Ltd 'Series 2017-1A CR2' '144A' FRN 20/4/2034		0.11

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
LISD 1 400 000	Goldentree Loan Management			USD 1 000 000	KKR CLO 23 Ltd '144A' FRN		
03D 1,400,000	US Clo 10 Ltd 'Series 2021- 10A D' '144A' FRN 20/7/2034	1,365,342	0.04		20/10/2031 KWG Group Holdings Ltd	997,649	0.03
USD 1,000,000	Goldentree Loan Management US Clo 3 Ltd 'Series 2018-3A	.,000,0.12	0.0 .		5.875% 10/11/2024 KWG Group Holdings Ltd	129,895	0.00
USD 1,500,000	C' '144A' FRN 20/4/2030 Goldentree Loan Management	995,903	0.03		5.95% 10/8/2025* KWG Group Holdings Ltd	186,750	0.01
	US Clo 3 Ltd 'Series 2018-3A D' '144A' FRN 20/4/2030	1,492,310	0.04		7.4% 5/3/2024 KWG Group Holdings Ltd	178,000	0.00
USD 2,000,000	Goldentree Loan Management US CLO 5 Ltd 'Series 2019-			USD 500,000	7.875% 1/9/2023 LCM XXV Ltd '144A' FRN	133,885	0.00
USD 1,400,000	5A CR' '144A' FRN 20/10/2032 GoldenTree Loan Opportunities	1,994,101	0.06	USD 820,000	20/7/2030 Logan Group Co Ltd 5.25%	499,455	0.01
1100 4 000 000	IX Ltd 'Series 2014-9A BR2' '144A' FRN 29/10/2029	1,398,974	0.04	USD 200,000	19/10/2025* Logan Group Co Ltd 5.75%	250,100	0.01
05D 1,000,000	Goldentree Loan Opportunities XII Ltd 'Series 2016-12A DR'	002 659	0.03	USD 1,000,000	14/1/2025 Madison Park Funding XIII Ltd	63,000	0.00
USD 1,000,000	'144A' FRN 21/7/2030 GoldentTree Loan Management US CLO 1 Ltd 'Series 2021-	993,658 984,896	0.03	USD 750,000	'Series 2014-13A CR2' '144A' FRN 19/4/2030 Madison Park Funding XXXI Ltd 'Series 2018-31A B' '144A'	995,977	0.03
USD 1,000,000	11A D' '144A' FRN 20/10/2034 Greywolf CLO V Ltd 'Series 2015-1A BR' '144A' FRN 27/1/2031	990,473	0.03	USD 800,000	FRN 23/1/2031 Madison Park Funding XXXI Ltd	748,067	0.02
USD 2,000,000	Grippen Park CLO Ltd 'Series 2017-1A C' '144A' FRN	990,473	0.03	USD 1 081 000	'Series 2018-31A C' '144A' FRN 23/1/2031 MAF Sukuk Ltd 3.933%	798,533	0.02
USD 1,385,000	20/1/2030 Grupo Aval Ltd '144A' 4.375%	1,997,510	0.06	, ,	28/2/2030 MAF Sukuk Ltd 4.638%	1,115,862	0.03
	4/2/2030 GT Loan Financing I Ltd 2013-1	1,230,895	0.03		14/5/2029 Melco Resorts Finance Ltd	1,976,671	0.06
	'Series 2013-1A CR' '144A' FRN 28/7/2031	1,398,485	0.04	USD 1,119,000	5.375% 4/12/2029 Modern Land China Co Ltd	1,095,330	0.03
USD 476,000	Hawaiian Brand Intellectual Property Ltd / HawaiianMiles			USD 200,000	9.8% 11/4/2023 Modern Land China Co Ltd	223,800	0.01
1150 668 000	Loyalty Ltd '144A' 5.75% 20/1/2026	484,082	0.01	USD 1,150,000	(Defaulted) 12.85% 25/10/2021 Neuberger Berman CLO XXII	38,025	0.00
	Hilong Holding Ltd 9.75% 18/11/2024 IHS Holding Ltd '144A' 6.25%	538,178	0.01	USD 700 000	Ltd 'Series 2016-22A BR' '144A' FRN 17/10/2030 Neuberger Berman CLO XXII	1,147,434	0.03
	29/11/2028* Invesco CLO 2022-1 Ltd 'Series	840,650	0.02	002 700,000	Ltd 'Series 2016-22A CR' '144A' FRN 17/10/2030	698.746	0.02
	2022-1A C' '144A' FRN 20/4/2035 Invesco CLO 2022-1 Ltd 'Series	3,000,000	0.08	USD 1,850,000	Neuberger Berman Loan Advisers CLO 25 Ltd 'Series 2017-25A DR' '144A' FRN	,	
	2022-1A D' '144A' FRN 20/4/2035	1,000,000	0.03	USD 3,500,000	18/10/2029 Neuberger Berman Loan	1,841,037	0.05
USD 1,500,000	Invesco CLO 2022-1 Ltd 'Series 2022-1A E' '144A' FRN 20/4/2035	1,500,000	0.04		Advisers CLO 26 Ltd 'Series 2017-26A D' '144A' FRN 18/10/2030	3,465,795	0.10
	Invesco CLO Ltd 'Series 2021- 2A D' '144A' FRN 15/7/2034	1,985,858	0.06	USD 1,000,000	Neuberger Berman Loan Advisers CLO 27 Ltd 'Series		
USD 1,500,000	Jay Park CLO Ltd 'Series 2016- 1A CR' '144A' FRN 20/10/2027	1,488,944	0.04	USD 1,000,000	2018-27A D' '144A' FRN 15/1/2030 Neuberger Berman Loan	994,619	0.03
USD 660,000	Kaisa Group Holdings Ltd 9.375% 30/6/2024	150,150	0.00	, ,	Advisers CLO 28 Ltd 'Series 2018-28A B' '144A' FRN		
USD 1,464,000	Kaisa Group Holdings Ltd 9.75% 28/9/2023	335,388	0.01	USD 1,000,000	20/4/2030 Neuberger Berman Loan	997,767	0.03
	Kaisa Group Holdings Ltd 10.875% 23/7/2023	521,371	0.01		Advisers CLO 28 Ltd 'Series 2018-28A D' '144A' FRN		
	Kaisa Group Holdings Ltd 11.5% 30/1/2023	138,000	0.00	USD 400,000	20/4/2030 Neuberger Berman Loan	995,143	0.03
	Kaisa Group Holdings Ltd (Defaulted) 11.7% 11/11/2025	69,659	0.00		Advisers CLO 37 Ltd 'Series 2020-37A CR' '144A' FRN 20/7/2031	309.053	0.01
	Kaisa Group Holdings Ltd 11.95% 22/10/2022 Kaisa Group Holdings Ltd	198,810	0.01	USD 1,000,000	Neuberger Berman Loan Advisers Clo 42 Ltd 'Series	398,052	0.01
	(Defaulted) 11.95% 12/11/2023 King Talent Management Ltd	172,742	0.00		2021-42A D' '144A' FRN 16/7/2035	977,277	0.03
232 010,000	FRN 4/12/2022 (Perpetual)*	630,703	0.02			♥. r,⊑r r	2.00

^{*} All or a portion of this security represents a security on loan.

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		_	-		
USD 1,500,000	Neuberger Berman Loan			USD 500,000	Pikes Peak CLO 5 'Series 2020-5A E' '144A' FRN		
	Advisers Clo 44 Ltd 'Series 2021-44A D' '144A' FRN				20/4/2033	496,246	0.01
	16/10/2034	1,483,116	0.04	USD 1 000 000	Pikes Peak CLO 6 'Series	490,240	0.01
USD 2 000 000	Neuberger Berman Loan	1,400,110	0.04	000 1,000,000	2020-6A CR2' '144A' FRN		
202 2,000,000	Advisers Clo 44 Ltd 'Series				18/5/2034	989,530	0.03
	2021-44A E' '144A' FRN			USD 1,250,000	Pikes Peak CLO 6 'Series	•	
	16/10/2034	1,991,999	0.06		2020-6A DR2' '144A' FRN		
USD 1,500,000	Neuberger Berman Loan				18/5/2034	1,246,183	0.03
	Advisers CLO 47 Ltd 'Series			USD 1,000,000	Pikes Peak CLO 6 'Series		
	2022-47A C' '144A' FRN 14/4/2035	1,500,000	0.04		2020-6A ER2' '144A' FRN 18/5/2034	1,000,832	0.03
LISD 4 000 000	OCP CLO 2014-7 Ltd 'Series	1,500,000	0.04	LISD 2 600 000	Pikes Peak CLO 8 'Series	1,000,032	0.03
GOD 4,000,000	2014-7A B1RR' '144A' FRN			000 2,000,000	2021-8A C' '144A' FRN		
	20/7/2029	3,995,920	0.11		20/7/2034	2,572,514	0.07
USD 6,750,000	OCP CLO 2016-11 Ltd 'Series			USD 1,700,000	Pikes Peak CLO 8 'Series		
	2016-11A BR' '144A' FRN				2021-8A D' '144A' FRN		
	26/10/2030	6,742,398	0.19		20/7/2034	1,675,031	0.05
USD 1,000,000	Octagon Investment Partners			USD 1,309,000	Powerlong Real Estate	700.000	0.00
	26 Ltd 'Series 2016-1A CR' '144A' FRN 15/7/2030	002 552	0.02	1100 1 500 000	Holdings Ltd 6.25% 10/8/2024	706,860	0.02
USD 1 000 000	Octagon Investment Partners	992,553	0.03		PPM CLO 3 Ltd FRN 17/4/2034 PPM CLO 4 Ltd 'Series 2020-	1,489,679	0.04
03D 1,000,000	33 Ltd 'Series 2017-1A B'			03D 1,000,000	4A DR' '144A' FRN 18/10/2034	988,843	0.03
	'144A' FRN 20/1/2031	993,716	0.03	USD 1.250.000	PPM CLO 5 Ltd 'Series 2021-	300,040	0.00
USD 1,000,000	Octagon Investment Partners	,		,,	5A C' '144A' FRN 18/10/2034	1,236,353	0.03
	XVI Ltd 'Series 2013-1A CR'			USD 1,250,000	PPM CLO 5 Ltd 'Series 2021-		
	'144A' FRN 17/7/2030	992,999	0.03		5A D' '144A' FRN 18/10/2034	1,226,161	0.03
USD 1,000,000	Octagon Investment Partners			USD 2,759,000	Redsun Properties Group Ltd		
	XXII Ltd 'Series 2014-1A	000.000	0.00	1100 0 000 000	10.5% 3/10/2022	1,129,810	0.03
LISD 700 000	CRR' '144A' FRN 22/1/2030 OHA Credit Partners XI Ltd	993,602	0.03	05D 2,000,000	Regata XII Funding Ltd 'Series 2019-1A DR' '144A' FRN		
000 700,000	'Series 2015-11A DR' '144A'				15/10/2032	1,977,159	0.06
	FRN 20/1/2032	700,392	0.02	USD 1,000,000	Regatta XI Funding Ltd 'Series	1,077,100	0.00
USD 1,700,000	OHA Loan Funding 2013-1 Ltd				2018-1A D' '144A' FRN		
	'Series 2013-1A DR2' '144A'				17/7/2031	1,000,563	0.03
	FRN 23/7/2031	1,676,770	0.05	USD 1,750,000	Regatta XV Funding Ltd 'Series		
USD 500,000	OHA Loan Funding 2013-2 Ltd				2018-4A C' '144A' FRN	4 754 005	
	'Series 2013-2A CR' '144A' FRN 23/5/2031	497,963	0.01	116D 1 000 000	25/10/2031 Regatta XVI Funding Ltd 'Series	1,751,005	0.05
USD 846 000	Oryx Funding Ltd '144A' 5.8%	497,903	0.01	03D 1,000,000	2019-2A C' '144A' FRN		
002 010,000	3/2/2031	859,747	0.02		15/1/2033	1,000,780	0.03
USD 1,000,000	OZLM XX Ltd 'Series 2018-20A			USD 2,688,000	Regatta XVI Funding Ltd 'Series		
	B' '144A' FRN 20/4/2031	989,244	0.03		2019-2A D' '144A' FRN		
USD 1,300,000	Palmer Square CLO 2014-1 Ltd				15/1/2033	2,709,630	0.08
	'Series 2014-1A BR2' '144A'	4 004 700	0.04	USD 1,000,000	Riserva Clo Ltd 'Series 2016-3A	007.407	0.00
LISD 1 000 000	FRN 17/1/2031	1,291,728	0.04	1160 200 000	DRR' '144A' FRN 18/1/2034 Rockford Tower CLO 2018-2	987,437	0.03
030 1,000,000	Palmer Square CLO 2014-1 Ltd 'Series 2014-1A CR2' '144A'			030 700,000	Ltd 'Series 2018-2A D' '144A'		
	FRN 17/1/2031	997,876	0.03		FRN 20/10/2031	702,418	0.02
USD 1,000,000	Palmer Square CLO 2018-1 Ltd	,		USD 1,000,000	Rockford Tower CLO 2021-1		
	'Series 2018-1A B' '144A'				Ltd 'Series 2021-1A E' '144A'		
	FRN 18/4/2031	993,446	0.03		FRN 20/7/2034	986,750	0.03
USD 2,250,000	Palmer Square CLO 2020-3 Ltd			USD 440,000	Ronshine China Holdings Ltd		
	'Series 2020-3A CR' '144A'	0.044.700	0.00	LICD 440 000	7.35% 15/12/2023	107,800	0.00
LISD 1 700 000	FRN 15/11/2031 Park Avenue Institutional	2,244,700	0.06	USD 446,000	Ronshine China Holdings Ltd 8.1% 9/6/2023	115,737	0.00
03D 1,700,000	Advisers CLO Ltd 2016-1			USD 1 380 000	Ronshine China Holdings Ltd	113,737	0.00
	'Series 2016-1A A2R' '144A'			1,000,000	8.75% 25/10/2022	572,010	0.02
	FRN 23/8/2031	1,696,469	0.05	USD 1,250,000	RR 3 Ltd 'Series 2018-3A BR2'	•	
USD 1,000,000	Peace Park CLO Ltd 'Series				'144A' FRN 15/1/2030	1,238,001	0.03
	2021-1A D' '144A' FRN			USD 2,700,000	RR 6 Ltd 'Series 2019-6A CR'		
	20/10/2034	972,907	0.03		'144A' FRN 15/4/2036	2,691,578	0.07
USD 2,210,000	Peace Park CLO Ltd 'Series			USD 200,000	Sable International Finance Ltd	005 704	0.04
	2021-1A E' '144A' FRN	2 222 025	0.06	LISD 4 900 000	'144A' 5.75% 7/9/2027	205,701	0.01
LISD 501 000	20/10/2034 Pearl Holding II Ltd 6%	2,223,035	0.06	1,000,0000 עפט	Sable International Finance Ltd 5.75% 7/9/2027	1,851,309	0.05
000 001,000	30/3/2022 (Perpetual)	24,980	0.00	USD 390 000	Seazen Group Ltd 6.45%	1,001,008	0.00
USD 399,000	Pearl Holding III Ltd 9%	_ 1,000	3.00	232 333,300	11/6/2022	308,100	0.01
,	22/10/2025	279,731	0.01	USD 1,100,000	Shimao Group Holdings Ltd	•	
					3.45% 11/1/2031	291,500	0.01

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Shimao Group Holdings Ltd 5.6% 15/7/2026	60,000	0.00	USD 1,600,000	Zhenro Properties Group Ltd 8.7% 3/8/2022	221,412	0.01
USD 400,000	Shui On Development Holding Ltd 5.75% 12/11/2023*	376,800	0.01			245,793,674	6.84
USD 1,133,000	Shui On Development Holding Ltd 6.15% 24/8/2024	1,061,621	0.03	USD 485.000	Chile Chile Government International		
USD 1,000,000	Silver Creek CLO Ltd 'Series 2014-1A DR' '144A' FRN	1,001,021	0.00	,	Bond 4% 31/1/2052 VTR Comunicaciones SpA	472,754	0.01
USD 2 500 000	20/7/2030 Southwick Park CLO LLC	1,004,846	0.03	,	'144A' 4.375% 15/4/2029 VTR Comunicaciones SpA	800,637	0.02
202 2,000,000	'Series 2019-4A DR' '144A'				'144A' 5.125% 15/1/2028*	902,339	0.03
USD 1,500,000	FRN 20/7/2032 Southwick Park CLO LLC	2,478,369	0.07		China	2,175,730	0.06
USD 75,881	'Series 2019-4A ER' '144A' FRN 20/7/2032 Spirit Loyalty Cayman Ltd /	1,492,530	0.04	USD 1,647,000	Bank of Communications Co Ltd FRN 18/11/2025		
	Spirit IP Cayman Ltd '144A' 8% 20/9/2025	82,562	0.00	USD 802,000	(Perpetual)* Huachen Energy Co Ltd	1,695,577	0.05
USD 1,373,000	Sunac China Holdings Ltd 6.65% 3/8/2024	542,335	0.02	USD 750,000	(Defaulted) 6.625% 18/5/2020 Industrial & Commercial Bank	328,820	0.01
USD 959,000	Sunac China Holdings Ltd 7% 9/7/2025	374,010	0.01		of China Ltd FRN 24/9/2026 (Perpetual)*	748,125	0.02
USD 500,000	TIAA CLO IV Ltd 'Series 2018- 1A A2' '144A' FRN 20/1/2032	497,985	0.01			2,772,522	0.08
USD 2,000,000	TICP CLO IX Ltd 'Series 2017- 9A D' '144A' FRN 20/1/2031	2,005,758	0.06	USD 580,000	Colombia Banco Davivienda SA '144A'		
USD 2,500,000	TICP CLO V 2016-1 Ltd 'Series 2016-5A DR' '144A' FRN	2,000,700	0.00	USD 458,000	FRN 22/4/2031 (Perpetual) Banco GNB Sudameris SA	548,339	0.02
LISD 2 000 000	17/7/2031 TICP CLO XI Ltd 'Series 2018-	2,480,281	0.07	USD 3,716,000	'144A' FRN 16/4/2031 Colombia Government	445,219	0.01
, ,	11A D' '144A' FRN 20/10/2031 Times China Holdings Ltd	1,972,691	0.05		International Bond 3.125% 15/4/2031	3,124,097	0.09
	6.2% 22/3/2026 Times China Holdings Ltd	182,500	0.01	USD 873,000	Colombia Government International Bond 3.875%		
	6.75% 8/7/2025	461,625	0.01	USD 200.000	25/4/2027 Colombia Government	836,489	0.02
	Transocean Inc '144A' 11.5% 30/1/2027	331,036	0.01		International Bond 4.125% 15/5/2051	148,551	0.00
USD 1,000,000	Treman Park CLO Ltd 'Series 2015-1A DRR' '144A' FRN 20/10/2028	1,001,364	0.03	USD 1,580,000	Colombia Government International Bond 4.5%		0.00
USD 750,000	TRESTLES CLO II Ltd 'Series	1,001,304	0.03	USD 1 355 000	28/1/2026 Ecopetrol SA 4.625% 2/11/2031	1,601,520 1,214,757	0.05 0.03
	2018-2A A2' '144A' FRN 25/7/2031	750,019	0.02		Empresas Publicas de Medellin ESP '144A' 4.25% 18/7/2029	1,592,539	0.04
USD 500,000	TRESTLES CLO II Ltd 'Series 2018-2A B' '144A' FRN				ESP 144A 4.25% 10/1/2029	9,511,511	0.04
USD 750,000	25/7/2031 TRESTLES CLO II Ltd 'Series	497,752	0.01	1100 0 205 000	Denmark		
	2018-2A C' '144A' FRN 25/7/2031	744,466	0.02	050 6,365,000	Danske Bank A/S FRN 26/6/2025 (Perpetual)	6,671,347	0.19
USD 750,000	Webster Park CLO Ltd 'Series 2015-1A CR' '144A' FRN 20/7/2030	737,555	0.02	USD 1,194,000	Dominican Republic Aeropuertos Dominicanos Siglo XXI SA '144A' 6.75%		
USD 2,500,000	Whetstone Park CLO Ltd 'Series 2021-1A D' '144A'	,		USD 2,039,000	30/3/2029 Dominican Republic	1,184,096	0.03
USD 1,350,000	FRN 20/1/2035 Wynn Macau Ltd 5.5%	2,444,904	0.07		International Bond '144A' 4.5% 30/1/2030	1,896,188	0.05
USD 648,000	15/1/2026 Yuzhou Group Holdings Co Ltd	1,227,217	0.03	USD 2,142,000	Dominican Republic International Bond '144A'	4 000 700	0.00
USD 727,000	6.35% 13/1/2027 Yuzhou Group Holdings Co Ltd	110,160	0.00	USD 1,005,000	4.875% 23/9/2032 Dominican Republic	1,962,768	0.06
USD 1,590,000	7.375% 13/1/2026 Yuzhou Group Holdings Co Ltd	126,084	0.00	1100 0 212 25	International Bond '144A' 5.5% 22/2/2029	1,001,905	0.03
USD 455,000	7.85% 12/8/2026 Zhenro Properties Group Ltd	282,225	0.01	USD 2,910,000	Dominican Republic International Bond 5.95%	0.055.155	0.55
USD 400,000	6.63% 7/1/2026 Zhenro Properties Group Ltd	54,600	0.00	USD 934,000	25/1/2027* Dominican Republic	3,059,137	0.09
USD 200,000	7.875% 14/4/2024 Zhenro Properties Group Ltd	50,000	0.00		International Bond 6.4% 5/6/2049	884,965	0.02
USD 237,000	8.3% 15/9/2023 Zhenro Properties Group Ltd	25,000	0.00			9,989,059	0.28
	8.35% 10/3/2024	29,625	0.00				

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Assets
	Egypt				Guatemala		
USD 1,814,000	Egypt Government International			USD 1,283,000	Guatemala Government Bond		
	Bond '144A' 5.75% 29/5/2024	1,820,803	0.05		'144A' 4.65% 7/10/2041	1,175,048	0.04
USD 2,342,000	Egypt Government International			USD 425,000	Guatemala Government Bond		
ELID 262 000	Bond 5.875% 11/6/2025 Egypt Government International	2,298,087	0.07		'144A' 5.375% 24/4/2032	438,958	0.0
LOIX 202,000	Bond '144A' 6.375% 11/4/2031	234,510	0.01			1,614,006	0.0
USD 600,000	Egypt Government International	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			Hong Kong		
	Bond '144A' 7.5% 16/2/2061	432,000	0.01	USD 470,000	Bank of East Asia Ltd/The FRN	477 244	0.0
USD 1,997,000	Egypt Government International Bond '144A' 8.5% 31/1/2047*	1,547,675	0.04	USD 669 000	21/10/2025 (Perpetual) Nanyang Commercial Bank Ltd	477,344	0.0
	Bond 1447 0.070 017 172047	6,333,075	0.18	002 000,000	FRN 2/6/2022 (Perpetual)	675,146	0.0
		0,333,075	0.16	USD 1,130,000	Yango Justice International Ltd		
LICD 277 000	Finland	455 424	0.04	LICD 050 000	(Defaulted) 7.5% 15/4/2024	151,954	0.0
	Nokia Oyj 6.625% 15/5/2039 Nordea Bank Abp '144A' FRN	455,131	0.01	USD 958,000	Yango Justice International Ltd 8.25% 25/11/2023	143,700	0.0
OOD 2,000,000	26/3/2026 (Perpetual)	2,747,625	0.08	USD 403,000	Yango Justice International Ltd	140,700	0.0
USD 1,245,000	Nordea Bank Abp '144A' FRN				10.25% 15/9/2022	60,450	0.0
	1/3/2029 (Perpetual)	1,088,130	0.03	USD 926,000	Yanlord Land HK Co Ltd 6.8%		
		4,290,886	0.12		27/2/2024*	886,645	0.0
	France					2,395,239	0.0
USD 1,196,000	Altice France SA/France '144A'				India		
LICD 4 004 000	5.125% 15/1/2029	1,078,188	0.03	USD 205,000	Adani Electricity Mumbai Ltd	400.007	0.0
05D 4,891,000	Altice France SA/France '144A' 5.125% 15/7/2029	4,436,871	0.12	USD 359 000	3.867% 22/7/2031 Adani Green Energy UP Ltd /	186,837	0.0
USD 3,223,000	Altice France SA/France '144A'	4,400,071	0.12	000 000,000	Prayatna Developers Pvt		
	5.5% 15/1/2028	3,025,817	0.09		Ltd / Parampujya Solar Energ		
USD 1,630,000	Altice France SA/France '144A'	4 400 000		1100 040 000	6.25% 10/12/2024*	376,393	0.0
LISD 275 000	5.5% 15/10/2029 Altice France SA/France '144A'	1,499,690	0.04	USD 649,000	GMR Hyderabad International Airport Ltd 5.375% 10/4/2024	658,372	0.0
000 270,000	8.125% 1/2/2027	290,377	0.01	USD 800.000	HDFC Bank Ltd FRN	030,372	0.0
USD 790,000	BNP Paribas SA '144A' FRN	, .			25/8/2026 (Perpetual)	746,600	0.0
	16/8/2028 (Perpetual)	866,531	0.02		JSW Steel Ltd 5.95% 18/4/2024	253,687	0.0
USD 3,550,000	BNP Paribas SA '144A' FRN 25/2/2031 (Perpetual)	3,292,625	0.09	USD 603,000	Manappuram Finance Ltd 5.9% 13/1/2023	608,729	0.0
USD 3.752.000	Constellium SE '144A' 3.75%	3,292,023	0.09	USD 575.000	Muthoot Finance Ltd 4.4%	000,729	0.0
,,	15/4/2029	3,430,060	0.10		2/9/2023	579,744	0.0
USD 544,000	Constellium SE '144A' 5.625%			USD 1,007,000	Muthoot Finance Ltd '144A'		
LISD 1 270 000	15/6/2028 Constellium SE '144A' 5.875%	548,510	0.02	1180 205 000	6.125% 31/10/2022 ReNew Power Pvt Ltd 5.875%	1,022,118	0.0
03D 1,270,000	15/2/2026	1,284,192	0.04	03D 293,000	5/3/2027	294,262	0.0
USD 3,264,000	Credit Agricole SA '144A' FRN	.,20.,.02	0.0.	USD 400,000	ReNew Power Synthetic '144A'		0.0
	23/12/2025 (Perpetual)	3,712,800	0.10		6.67% 12/3/2024	410,612	0.0
USD 3,595,000	Credit Agricole SA '144A' FRN 23/3/2029 (Perpetual)	2 270 242	0.00	USD 600,000	ReNew Power Synthetic 6.67% 12/3/2024	615.010	0.0
USD 3 297 000	Iliad Holding SASU '144A' 6.5%	3,370,312	0.09	USD 1 930 000	Shriram Transport Finance Co	615,918	0.0
	15/10/2026	3,301,484	0.09	002 1,000,000	Ltd 5.1% 16/7/2023	1,945,922	0.0
USD 4,432,000	Iliad Holding SASU '144A' 7%			USD 445,000	Summit Digitel Infrastructure		
TICD 3 300 000	15/10/2028	4,423,712	0.12		Pvt Ltd 2.875% 12/8/2031	402,211	0.0
USD 2,300,000	Societe Generale SA '144A' FRN 29/9/2025 (Perpetual)	2,526,630	0.07			8,101,405	0.2
USD 3,010,000	Societe Generale SA '144A'	2,020,000	0.07		Indonesia		
	FRN 26/5/2026 (Perpetual)	2,852,426	0.08	USD 154,000	Alam Sutera Realty Tbk PT 8%		
USD 3,200,000	Societe Generale SA '144A'	0.070.400	0.00	LICD 455 000	2/5/2024 Bank Tabungan Negara Persero	129,327	0.0
	FRN 18/11/2030 (Perpetual)*	3,076,480	0.09	USD 400,000	Tbk PT 4.2% 23/1/2025	447,038	0.0
		43,016,705	1.20	USD 3,202,000	Indonesia Government	,555	0.0
LIOD C CCC	Germany				International Bond 4.1%	0.400 ===	_
USD 2,000,000	Allianz SE '144A' FRN	1 972 500	0.05	1160 600 000	24/4/2028*	3,426,589	0.1
USD 1.800.000	17/11/2025 (Perpetual) Allianz SE '144A' FRN	1,872,500	0.05	U3D 000,000	Indonesia Government International Bond 5.125%		
	30/10/2027 (Perpetual)	1,566,000	0.04		15/1/2045	670,500	0.0
USD 971,000	Cheplapharm Arzneimittel			USD 1,699,000	Pertamina Persero PT 3.65%		
116D 3 000 000	GmbH '144A' 5.5% 15/1/2028	949,881	0.03		30/7/2029	1,709,384	0.0
000,008,8 ugu	Deutsche Bank AG FRN 30/10/2025 (Perpetual)	3,743,000	0.10			6,382,838	0.1
USD 2,967,000	TK Elevator Holdco GmbH	5,175,000	0.10		Ireland		
, ,	'144A' 7.625% 15/7/2028	3,026,874	0.09	USD 5,446,000	Ardagh Metal Packaging		
					Finance USA LLC '144A' 4%		

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	•	, ,		<u> </u>		, ,	
050 3,510,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc '144A' 5.25% 15/8/2027	3,306,139	0.09	USD 767,000	Liberia Royal Caribbean Cruises Ltd '144A' 5.375% 15/7/2027	755,380	0.02
USD 612,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc	0,000,100	0.09	USD 1,022,000	Royal Caribbean Cruises Ltd '144A' 5.5% 31/8/2026	1,011,780	0.02
LISD 1 026 000	'144A' 5.25% 15/8/2027 ASG Finance Designated	576,455	0.02	USD 2,533,000	Royal Caribbean Cruises Ltd '144A' 5.5% 1/4/2028	2,500,540	0.03
7,020,000	Activity Co '144A' 7.875% 3/12/2024	1,000,350	0.03	USD 386,000	Royal Caribbean Cruises Ltd '144A' 9.125% 15/6/2023	404,219	0.07
USD 187,000	Castlelake Aviation Finance DAC '144A' 5% 15/4/2027	177,920	0.01	USD 265,000	Royal Caribbean Cruises Ltd '144A' 10.875% 1/6/2023	284,413	0.01
USD 995,000	Endo Dac / Endo Finance LLC / Endo Finco Inc '144A'	177,020	0.01	USD 325,000	Royal Caribbean Cruises Ltd '144A' 11.5% 1/6/2025	360,574	0.01
1160 000 000	9.5% 31/7/2027	970,125	0.03		1777 11.570 170/2020	5,316,906	0.15
	Jazz Securities DAC '144A' 4.375% 15/1/2029	972,650	0.03	LICD 427 000	Luxembourg		
USD 4,224,000	LCPR Senior Secured Financing DAC '144A'			USD 437,000	Albion Financing 1 SARL / Aggreko Holdings Inc '144A'		
USD 1,883,000	5.125% 15/7/2029 LCPR Senior Secured	4,062,369	0.11	USD 2,098,000	6.125% 15/10/2026 Altice Financing SA '144A' 5%	424,458	0.01
	Financing DAC '144A' 6.75% 15/10/2027	1,940,055	0.05	USD 5,237,000	15/1/2028 Altice Financing SA '144A'	1,907,953	0.05
USD 1,842,000	Metalloinvest Finance DAC '144A' 3.375% 22/10/2028	690,750	0.02	USD 2,555,000	5.75% 15/8/2029 Altice France Holding SA '144A'	4,785,859	0.13
USD 4,294,000	Virgin Media Vendor Financing Notes IV DAC '144A' 5%			USD 6,156,000	6% 15/2/2028 Altice France Holding SA '144A'	2,270,054	0.06
	15/7/2028*	4,094,737 22,874,247	0.11	USD 3,052,949	10.5% 15/5/2027 ARD Finance SA '144A' 6.5%	6,471,803	0.18
	Isle of Man	22,014,241	0.04	USD 841,000	30/6/2027 Atento Luxco 1 SA '144A' 8%	2,936,326	0.08
USD 901,000	AngloGold Ashanti Holdings Plc 3.75% 1/10/2030	852,571	0.02	USD 1,037,000	10/2/2026 Endo Luxembourg Finance Co	858,329	0.02
USD 1,386,000	Israel Bank Leumi Le-Israel BM			LICD 4 205 000	I Sarl / Endo US Inc '144A' 6.125% 1/4/2029	979,078	0.03
USD 1,426,740	'144A' FRN 29/1/2031 Energean Israel Finance Ltd	1,328,394	0.04		EverArc Escrow Sarl '144A' 5% 30/10/2029	1,289,158	0.04
USD 443,153	'144A' 4.875% 30/3/2026* Leviathan Bond Ltd '144A'	1,368,244	0.04		FEL Energy VI Sarl 5.75% 1/12/2040	836,073	0.02
· 	5.75% 30/6/2023	446,919	0.01		Gol Finance SA '144A' 7% 31/1/2025*	991,375	0.03
	Italy	3,143,557	0.09	•	Gol Finance SA '144A' 8% 30/6/2026	720,388	0.02
USD 1,608,000	F-Brasile SpA / F-Brasile US LLC '144A' 7.375% 15/8/2026	1,589,178	0.04		Herens Holdco Sarl '144A' 4.75% 15/5/2028*	3,070,404	0.09
USD 6,270,000	UniCredit SpA FRN 3/6/2024 (Perpetual)*	6,662,502	0.19		ION Trading Technologies Sarl '144A' 5.75% 15/5/2028	540,348	0.01
		8,251,680	0.23		Kenbourne Invest SA '144A' 4.7% 22/1/2028	480,292	0.01
USD 650,000	Japan Asahi Mutual Life Insurance				Kenbourne Invest SA '144A' 6.875% 26/11/2024	1,838,126	0.05
	Co FRN 5/9/2023 (Perpetual)	677,183	0.02	USD 600,000	MC Brazil Downstream Trading SARL '144A' 7.25% 30/6/2031	559,500	0.02
USD 2,000,000	Jersey Boyce Park Clo Ltd 'Series 2022-1A C' '144A' FRN				MHP Lux SA 6.25% 19/9/2029 MHP Lux SA '144A' 6.25%	205,200	0.01
LISD 1 000 000	21/4/2035 Boyce Park Clo Ltd 'Series	2,000,000	0.05	USD 1,123,200	19/9/2029 Millicom International Cellular SA 5.125% 15/1/2028*	200,400	0.01
100,000	2022-1A D' '144A' FRN 21/4/2035	1,000,000	0.03	USD 1,039,000	Nexa Resources SA '144A'	1,100,480	0.03
USD 1,000,000	Boyce Park Clo Ltd 'Series 2022-1A E' '144A' FRN	1,000,000	0.00	USD 200,000	5.375% 4/5/2027 Puma International Financing SA '144A' 5% 24/1/2026	1,042,655 196,122	0.03
USD 2,000,000	21/4/2035 Canyon Capital CLO 2022-1	1,000,000	0.03	USD 1,654,000	Puma International Financing SA '144A' 5.125% 6/10/2024	1,633,325	0.05
	Ltd 'Series 2022-1A C' '144A' FRN 15/4/2035	2,000,000	0.05	USD 2,254,000	Telecom Italia Capital SA 6% 30/9/2034*	2,146,157	0.06
USD 1,000,000	Canyon Capital CLO 2022-1 Ltd 'Series 2022-1A D' '144A'			USD 780,000	Telecom Italia Capital SA 6.375% 15/11/2033	764,644	0.02
	FRN 15/4/2035	7,000,000	0.03	USD 8,000	Telecom Italia Capital SA 7.2% 18/7/2036	8,097	0.00
		.,555,656	3.10	USD 697,000	Telecom Italia Capital SA 7.721% 4/6/2038	729,647	0.02
			F			38,986,251	1.09

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Marshall Islands			USD 641.000	Petroleos Mexicanos 7.69%		
USD 741,000	Seaspan Corp '144A' 5.5% 1/8/2029	709,559	0.02	,	23/1/2050 Trust Fibra Uno '144A' 5.25%	570,618	0.02
		109,559	0.02	000,000	30/1/2026	688,806	0.02
USD 550,000	Mauritius Azure Power Energy Ltd '144A'					23,505,260	0.65
USD 2 179 000	3.575% 19/8/2026 CA Magnum Holdings '144A'	536,250	0.01	1100 204 202	Mongolia		
	5.375% 31/10/2026 Greenko Mauritius Ltd 6.25%	2,196,977	0.06	USD 291,000	Mongolia Government International Bond 5.125% 7/4/2026	289,545	0.01
USD 246.000	21/2/2023 Greenko Solar Mauritius Ltd	248,460	0.01	USD 300,000	Mongolian Mining Corp/Energy Resources LLC 9.25%	200,010	0.01
	5.55% 29/1/2025 Greenko Solar Mauritius Ltd	247,538	0.01		15/4/2024	217,471	0.00
	5.95% 29/7/2026	414,500	0.01			507,016	0.01
	HTA Group Ltd/Mauritius '144A' 7% 18/12/2025	1,737,335	0.05	USD 1,338,000	Morocco Morocco Government		
USD 876,150	India Cleantech Energy '144A' 4.7% 10/8/2026	858,767	0.02		International Bond '144A' 3% 15/12/2032	1,172,422	0.03
USD 255,000	India Green Energy Holdings 5.375% 29/4/2024	257,231	0.01	USD 589,000	Morocco Government International Bond 4%	, ,	
USD 1,287,000	India Green Energy Holdings '144A' 5.375% 29/4/2024	1,298,261	0.04	HSD 765 000	15/12/2050 Morocco Government	466,783	0.01
USD 1,107,000	Network i2i Ltd FRN			050 765,000	International Bond '144A'		
USD 404,000	15/1/2025 (Perpetual) UPL Corp Ltd FRN	1,120,406	0.03		4% 15/12/2050	2,245,468	0.02
	27/2/2025 (Perpetual)	385,528	0.01		Netherlands	_,_ :=, :==	
		9,301,253	0.26	USD 1,887,000	Braskem Netherlands Finance		
LICD 445 000	Mexico				BV '144A' FRN 23/1/2081	2,092,919	0.0
	Alfa SAB de CV '144A' 6.875% 25/3/2044 Alpek SAB de CV '144A'	497,562	0.01		Clear Channel International BV '144A' 6.625% 1/8/2025	888,457	0.0
000 092,000	3.25% 25/2/2031	819,396	0.02	05D 2,919,000	Diamond BC BV '144A' 4.625% 1/10/2029	2,660,756	0.0
USD 1,261,000	Banco Mercantil del Norte SA/ Grand Cayman '144A' FRN			USD 1,437,000	Elastic NV '144A' 4.125% 15/7/2029	1,324,030	0.0
USD 985.000	27/9/2024 (Perpetual) Banco Mercantil del Norte SA/	1,248,078	0.03	USD 573,000	Equate Petrochemical BV '144A' 2.625% 28/4/2028	542,201	0.02
	Grand Cayman '144A' FRN 24/1/2027 (Perpetual)	907,121	0.03	USD 2,900,000	ING Groep NV FRN 16/5/2027		0.0
USD 845,000	Braskem Idesa SAPI '144A'	307,121	0.03	USD 400.000	(Perpetual)* Metinvest BV 7.65% 1/10/2027	2,606,375 120,000	0.0
	6.99% 20/2/2032	809,087	0.02	USD 571,000	Metinvest BV 8.5% 23/4/2026	171,300	0.0
	Cemex SAB de CV 5.45% 19/11/2029	441,662	0.01	USD 529,000	Mong Duong Finance Holdings BV 5.125% 7/5/2029	465,778	0.0
	Controladora Mabe SA de CV '144A' 5.6% 23/10/2028	1,328,283	0.04	USD 223,000	Teva Pharmaceutical Finance Netherlands III BV 7.125%		
USD 347,000	Cydsa SAB de CV '144A' 6.25% 4/10/2027	341,797	0.01	USD 1,640,000	31/1/2025 Trivium Packaging Finance BV	233,906	0.0
USD 1,281,000	Grupo Bimbo SAB de CV '144A' FRN 17/4/2023 (Perpetual)	1,297,948	0.04	USD 7 997 000	'144A' 5.5% 15/8/2026 Trivium Packaging Finance BV	1,645,945	0.0
USD 917,000	Mexico City Airport Trust 5.5% 31/7/2047	829,885	0.02	, ,	'144A' 8.5% 15/8/2027 UPC Broadband Finco BV	8,227,634	0.2
USD 2,125,000	Mexico Government	020,000	0.02		'144A' 4.875% 15/7/2031	1,014,267	0.0
	International Bond 2.659% 24/5/2031	1,940,125	0.05	,	VEON Holdings BV '144A' 4% 9/4/2025	327,000	0.0
USD 2,055,000	Mexico Government International Bond 3.75%	_		, ,	Vivo Energy Investments BV '144A' 5.125% 24/9/2027	1,447,635	0.04
USD 1,880,000	11/1/2028 Operadora de Servicios Mega	2,111,513	0.06	USD 2,338,000	Ziggo Bond Co BV '144A' 5.125% 28/2/2030	2,179,004	0.0
	SA de CV Sofom ER '144A' 8.25% 11/2/2025*	1,610,182	0.05	USD 150,000	Ziggo Bond Co BV '144A' 6% 15/1/2027	152,627	0.0
USD 1,889,000	Petroleos Mexicanos 5.95% 28/1/2031	1,754,881	0.05	USD 2,416,000	Ziggo BV '144A' 4.875% 15/1/2030	2,280,100	0.00
USD 1,044,000	Petroleos Mexicanos 6.375% 23/1/2045	840,420	0.02		13/1/2000	28,379,934	0.00
USD 2,546,000	Petroleos Mexicanos 6.5%			LISD 4 404 000	Oman		
USD 1,380,000	13/3/2027 Petroleos Mexicanos '144A'	2,606,149	0.07		Oman Government International Bond 6.5% 8/3/2047	1,308,184	0.04
USD 1,862,000	6.7% 16/2/2032 Petroleos Mexicanos 6.75%	1,332,114	0.04	USD 1,827,000	Oman Government International Bond 6.75% 17/1/2048	1,753,920	0.05
	21/9/2047	1,529,633	0.04				

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Asset
USD 871,000	OQ SAOC '144A' 5.125% 6/5/2028	869,748	0.02	USD 1,330,000	Romanian Government International Bond '144A'		
		3,931,852	0.11		3.625% 27/3/2032	1,260,175	0.0
	Pakistan					2,971,375	0.0
,	Pakistan Government International Bond 7.375% 8/4/2031 Pakistan Water & Power	504,563	0.01		Russian Federation Russian Foreign Bond - Eurobond 4.25% 23/6/2027 Russian Foreign Bond -	600,000	0.0
03D 365,000	Development Authority 7.5%			USD 600,000	Eurobond 4.75% 27/5/2026	180,000	0.0
	4/6/2031	306,600	0.01		24/050/14 1.70/0 21/0/2020	780.000	0.0
		811,163	0.02			760,000	0.0
USD 860,000	Panama Aeropuerto Internacional de Tocumen SA '144A' 5.125%	,		, ,	Saudi Arabia Saudi Government International Bond 2.25% 2/2/2033* Saudi Government International	1,460,004	0.0
	11/8/2061	788,052	0.02	03D 2,301,000	Bond 4.5% 17/4/2030*	2,582,872	0.0
USD 4,179,000	Carnival Corp '144A' 4%	,				4,042,876	0.1
USD 4,493,000	1/8/2028 Carnival Corp '144A' 5.75% 1/3/2027	4,006,052 4,391,908	0.11	USD 787 000	Singapore ABJA Investment Co Pte Ltd	4,042,070	0.
	Carnival Corp '144A' 6% 1/5/2029	1,330,022	0.04	,	5.95% 31/7/2024 Continuum Energy Levanter	836,187	0.0
	Carnival Corp '144A' 9.875% 1/8/2027 Carnival Corp '144A' 10.5%	1,249,012	0.04	USD 246,563	Pte Ltd '144A' 4.5% 9/2/2027 Continuum Energy Levanter Pte Ltd 4.5% 9/2/2027*	1,283,448	0.0
	1/2/2026 Panama Government	1,309,963	0.04		Global Prime Capital Pte Ltd 5.95% 23/1/2025*	807,000	0.0
USD 1 412 000	International Bond 3.16% 23/1/2030 Panama Government	3,353,049	0.09		JGC Ventures Pte Ltd 30/6/2025 (Zero Coupon) JGC Ventures Pte Ltd 3%	618	0.0
000 1,412,000	International Bond 4.5% 16/4/2050	1,367,289	0.04		30/6/2025 LMIRT Capital Pte Ltd 7.25%	516,406	0.0
		17,795,347	0.50	HCD 960 000	19/6/2024	747,300	0.0
USD 310,000	Paraguay Frigorifico Concepcion SA				Medco Platinum Road Pte Ltd 6.75% 30/1/2025 Modernland Overseas Pte Ltd	876,347	0.0
USD 825,000	'144A' 7.7% 21/7/2028 Paraguay Government International Bond 4.7%	291,594	0.01	USD 590,000	3% 30/4/2027 Theta Capital Pte Ltd 8.125% 22/1/2025	697,752 597,375	0.0
	27/3/2027*	853,258	0.02	USD 400,000	TML Holdings Pte Ltd 4.35%		
USD 210,000	Paraguay Government				9/6/2026	390,000	0.0
USD 800,000	International Bond '144A' 4.95% 28/4/2031 Paraguay Government	218,301	0.01		South Africa	6,993,140	0.1
	International Bond 5.4% 30/3/2050	783,564	0.02	USD 1,009,000	Republic of South Africa Government International		
	Peru	2,146,717	0.06	USD 605,000	Bond 5.65% 27/9/2047 Republic of South Africa Government International	867,483	0.0
USD 1,877,000	Peruvian Government				Bond 5.75% 30/9/2049	522,007	0.0
11SD 085 000	International Bond 1.862% 1/12/2032 Peruvian Government	1,598,148	0.04		South Korea	1,389,490	0.0
	International Bond 2.783% 23/1/2031	927,910	0.03		Shinhan Financial Group Co Ltd FRN 12/5/2026 (Perpetual)*	521,125	0.0
		2,526,058	0.07	USD 292,000	Woori Bank FRN 4/10/2024 (Perpetual)*	294,633	0.0
	Philippines				(i eipetual)		
USD 445,000	Globe Telecom Inc FRN 2/8/2026 (Perpetual)	438,325	0.01	LICD 5 200 200	Spain	815,758	0.0
USD 200,000	Qatar Qatar Government International Bond '144A' 4% 14/3/2029	217,875	0.00	USD 5,200,000	Banco Bilbao Vizcaya Argentaria SA FRN 16/11/2027 (Perpetual)*	5,109,000	0.
USD 536,000	Qatar Government International Bond 4.4% 16/4/2050	621,090	0.02	USD 1,150,000	Sri Lanka Sri Lanka Government		
		838,965	0.02		International Bond 6.35% 28/6/2024	565,743	0.
USD 1,860,000	Romania Romanian Government			USD 1,044,000	Sri Lanka Government International Bond 6.85%		
	International Bond '144A' 3% 14/2/2031	1,711,200	0.05		14/3/2024	510,975	0.

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
	Sri Lanka Government	(00-)				(000)	
03D 728,000	International Bond 7.55%				HSBC Holdings Plc FRN 30/3/2025 (Perpetual)	1,018,461	0.03
USD 660,000	28/3/2030 Sri Lanka Government	327,687	0.01		HSBC Holdings Plc FRN 22/5/2027 (Perpetual)*	847,687	0.02
	International Bond 7.85% 14/3/2029	297,142	0.01		HSBC Holdings Plc FRN 23/3/2028 (Perpetual)	2,671,762	0.07
		1,701,547	0.05	USD 2,250,000	HSBC Holdings Plc FRN 17/12/2030 (Perpetual)	2.080.125	0.06
USD 879,000	Switzerland Credit Suisse Group AG '144A' FRN 18/12/2024 (Perpetual)	907,568	0.03	USD 1,093,000	Liquid Telecommunications Financing Plc '144A'	,,	
USD 835,000	UBS Group AG '144A' FRN	,		USD 1,645,000	5.5% 4/9/2026 Lloyds Banking Group Plc FRN	1,075,239	0.03
USD 990,000	31/1/2024 (Perpetual) UBS Group AG '144A' FRN	878,257	0.02	USD 200,000	27/6/2026 (Perpetual) Merlin Entertainments Ltd	1,765,965	0.05
	10/2/2031 (Perpetual)	903,375	0.03	USD 3 249 000	'144A' 5.75% 15/6/2026 Rolls-Royce Plc '144A'	207,911	0.01
	Thailand	2,689,200	0.08		5.75% 15/10/2027	3,386,563	0.09
USD 985,000	Bangkok Bank PCL/Hong Kong FRN 25/9/2034*	958.826	0.03		Standard Chartered Plc '144A' FRN 19/8/2028 (Perpetual)	1,759,875	0.05
USD 1,000,000	Kasikornbank PCL/Hong Kong	,		USD 682,000	Vedanta Resources Finance II Plc 8% 23/4/2023	639,060	0.02
USD 453,000	FRN 14/10/2025 (Perpetual)* TMBThanachart Bank PCL	994,225	0.03	USD 912,000	Vedanta Resources Finance II Plc '144A' 8.95% 11/3/2025	855,000	0.02
	FRN 2/12/2024 (Perpetual)	444,053	0.01	USD 425,000	Vedanta Resources Finance II	,	
	Ukraine	2,397,104	0.07	USD 418,000	Plc 13.875% 21/1/2024 Vedanta Resources Ltd	433,855	0.01
USD 635,000	NPC Ukrenergo '144A' 6.875%	250 540	0.04	USD 4,419,000	7.125% 31/5/2023 Vmed O2 UK Financing I Plc	386,895	0.01
USD 1,470,000	9/11/2026 Ukraine Government	256,540	0.01	USD 3.105.000	'144A' 4.75% 15/7/2031 Vodafone Group Plc FRN	4,191,510	0.12
	International Bond '144A' 7.253% 15/3/2033	514,500	0.01		4/4/2079 Vodafone Group Plc FRN	3,431,118	0.10
USD 1,046,000	Ukraine Government International Bond 7.75%				4/6/2081	1,125,953	0.03
USD 1 746 000	1/9/2023* Ukraine Government	470,700	0.01		United Otates	43,154,051	1.20
7,740,000	International Bond 8.994%	000 400	0.00	USD 186,000	United States Acadia Healthcare Co Inc '144A'		
	1/2/2024*	1,905,220	0.02	USD 466,000	5% 15/4/2029 Acadia Healthcare Co Inc '144A'	184,256	0.01
	United Arab Emirates			USD 675 000	5.5% 1/7/2028 ACI Worldwide Inc '144A'	467,929	0.01
USD 300,000	Emirates NBD Bank PJSC FRN 20/3/2025 (Perpetual)	310,125	0.01		5.75% 15/8/2026 Acrisure LLC / Acrisure Finance	701,541	0.02
USD 1,820,000	NBK Tier 1 Ltd '144A' FRN 24/8/2026 (Perpetual)	1,752,888	0.05	,	Inc '144A' 6% 1/8/2029	470,340	0.01
	Z4/0/2020 (i dipotadi)	2,063,013	0.06	USD 1,555,000	Acuris Finance US Inc / Acuris Finance SARL '144A'		
	United Kingdom			USD 114 000	5% 1/5/2028 AdaptHealth LLC '144A'	1,453,715	0.04
USD 240,819	Ardonagh Midco 2 Plc '144A' 11.5% 15/1/2027	260,085	0.01		5.125% 1/3/2030 AdaptHealth LLC '144A'	105,586	0.00
USD 647,041	Avianca Midco 2 Ltd '144A' 9% 1/12/2028	644,192	0.02		6.125% 1/8/2028	165,838	0.00
USD 1,717,000	Barclays Plc FRN 15/3/2022 (Perpetual)	,	0.05	USD 184,000	Advantage Sales & Marketing Inc '144A' 6.5% 15/11/2028	184,920	0.01
USD 1,420,000	Barclays Plc FRN	1,723,439		USD 1,789,000	Aethon United BR LP / Aethon United Finance Corp '144A'		
USD 3,075,000	15/9/2023 (Perpetual) Barclays Plc FRN	1,503,188	0.04	1160 328 000	8.25% 15/2/2026 Affinity Gaming '144A' 6.875%	1,880,132	0.05
USD 1,320.000	15/12/2025 (Perpetual)* Barclays Plc FRN	3,201,844	0.09		15/12/2027	251,950	0.01
	15/3/2028 (Perpetual) BP Capital Markets Plc FRN	1,214,400	0.03		Ahead DB Holdings LLC '144A' 6.625% 1/5/2028	189,948	0.01
	22/6/2025 (Perpetual)	3,030,000	0.08	USD 977,000	AHP Health Partners Inc '144A' 5.75% 15/7/2029	924,809	0.03
	BP Capital Markets Plc FRN 22/3/2030 (Perpetual) eG Global Finance Plc '144A'	2,955,361	0.08	USD 3,000,000	AIG CLO 2021-3 LLC 'Series 2021-3A D' '144A' FRN		
	6.75% 7/2/2025	1,571,918	0.04	USD 825,365	25/1/2035 Ajax Mortgage Loan Trust 2018-	2,953,661	0.08
	eG Global Finance Plc '144A'				G 'Series 2018-G A' '144A'		
	8.5% 30/10/2025 Harbour Energy Plc '144A'	974,628	0.03		FRN 25/6/2057	825,444	0.02

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
_	-	(005)	Assols	_		(005)	ASSULS
USD 1,156,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC '144A'			USD 72,000	Antero Midstream Partners LP / Antero Midstream Finance Corp '144A' 5.75% 15/1/2028	73,070	0.00
	5.875% 15/2/2028	1,199,494	0.03	USD 142,000	Antero Resources Corp '144A'		
USD 253,000	Allegheny Technologies Inc 4.875% 1/10/2029	244,189	0.01	USD 679.000	5.375% 1/3/2030 Antero Resources Corp '144A'	144,681	0.00
USD 286,000	Allegheny Technologies Inc				7.625% 1/2/2029	735,048	0.02
USD 1 673 000	5.125% 1/10/2031 Alliant Holdings Intermediate	280,410	0.01		Apache Corp 4.25% 15/1/2030 Apache Corp 5.1% 1/9/2040*	467,267 821,123	0.01 0.02
702 1,070,000	LLC / Alliant Holdings				Apache Corp 5.25% 1/2/2042	139,405	0.00
	Co-Issuer '144A' 4.25% 15/10/2027	1,613,048	0.05		Apache Corp 5.35% 1/7/2049 APi Escrow Corp '144A'	391,942	0.01
USD 4,658,000	Alliant Holdings Intermediate	1,013,046	0.05		4.75% 15/10/2029	236,909	0.01
	LLC / Alliant Holdings Co-Issuer '144A' 5.875%			USD 200,000	APi Group DE Inc '144A' 4.125% 15/7/2029	245,603	0.01
1105 44 005 000	1/11/2029	4,372,069	0.12	USD 1,233,000	APX Group Inc '144A'	1 100 010	0.00
USD 11,265,000	Alliant Holdings Intermediate LLC / Alliant Holdings			USD 2.327.000	5.75% 15/7/2029 APX Group Inc '144A'	1,106,618	0.03
	Co-Issuer '144A' 6.75%				6.75% 15/2/2027	2,370,143	0.07
LISD 5 058 000	15/10/2027 Allied Universal Holdco LLC /	11,060,484	0.31	USD 476,000	Aramark Services Inc '144A' 6.375% 1/5/2025	490,837	0.01
000 3,000,000	Allied Universal Finance			USD 225,000	Arches Buyer Inc '144A'	430,037	0.01
1160 7 229 000	Corp '144A' 6% 1/6/2029	4,736,159	0.13	USD 2 227 000	4.25% 1/6/2028 Archrock Partners LP / Archrock	210,741	0.01
050 7,236,000	Allied Universal Holdco LLC / Allied Universal Finance			030 3,327,000	Partners Finance Corp '144A'		
1100 0 040 000	Corp '144A' 6.625% 15/7/2026	7,425,862	0.21	1100 004 000	6.25% 1/4/2028	3,337,081	0.09
USD 2,649,000	Allied Universal Holdco LLC / Allied Universal Finance			USD 921,000	Archrock Partners LP / Archrock Partners Finance Corp '144A'		
	Corp '144A' 9.75% 15/7/2027	2,784,099	80.0	_	6.875% 1/4/2027	938,283	0.03
USD 2,624,000	Allied Universal Holdco LLC/ Allied Universal Finance			USD 1,260,000	Arconic Corp '144A' 6.125% 15/2/2028	1,294,826	0.04
	Corp/Atlas Luxco 4 Sarl			USD 678,000	Arcosa Inc '144A' 4.375%		
LISD 2 861 000	'144A' 4.625% 1/6/2028 Allied Universal Holdco LLC/	2,464,343	0.07	LISD 161 000	15/4/2029 Aretec Escrow Issuer Inc '144A'	647,375	0.02
202 2,001,000	Allied Universal Finance				7.5% 1/4/2029	161,238	0.00
	Corp/Atlas Luxco 4 Sarl '144A' 4.625% 1/6/2028	2,727,134	0.08	USD 456,000	Arko Corp '144A' 5.125% 15/11/2029	418,948	0.01
USD 5,900,000	Ally Financial Inc FRN			USD 175,000	Asbury Automotive Group Inc	,	
USD 1 513 000	15/5/2026 (Perpetual) AMC Entertainment Holdings	5,646,300	0.16	USD 79 000	4.5% 1/3/2028 Asbury Automotive Group Inc	172,428	0.00
	Inc '144A' 7.5% 15/2/2029	1,499,315	0.04		4.75% 1/3/2030	76,985	0.00
USD 885,785	AMC Entertainment Holdings Inc '144A' 10% 15/6/2026	821,800	0.02	USD 433,000	Asbury Automotive Group Inc '144A' 5% 15/2/2032	419,841	0.01
USD 236,000	AMC Networks Inc 4.25%			USD 1,439,000	Ascent Resources Utica	410,041	0.01
115D 2 301 000	15/2/2029 American Airlines Inc '144A'	220,195	0.01		Holdings LLC / ARU Finance Corp '144A' 5.875% 30/6/2029	1,365,035	0.04
03D 2,391,000	11.75% 15/7/2025	2,900,582	0.08	USD 1,264,000	Ascent Resources Utica	1,303,033	0.04
USD 900,800	American Airlines Inc/				Holdings LLC / ARU Finance	1 620 005	0.05
	AAdvantage Loyalty IP Ltd '144A' 5.5% 20/4/2026	923,347	0.03	USD 3,852,000	Corp '144A' 9% 1/11/2027 Ashford Hospitality Trust 2018-	1,638,985	0.05
USD 5,577,772	American Airlines Inc/				ASHF 'Series 2018-ASHF D'	2 704 002	0.40
	AAdvantage Loyalty IP Ltd '144A' 5.75% 20/4/2029	5,706,423	0.16	USD 1,180,000	'144A' FRN 15/4/2035 Ashton Woods USA LLC /	3,761,662	0.10
USD 4,720,000	American Express Co FRN				Ashton Woods Finance Co	4 440 070	0.00
USD 75.000	15/9/2026 (Perpetual) American Finance Trust Inc /	4,413,200	0.12	USD 394.000	'144A' 4.625% 1/8/2029 Ashton Woods USA LLC /	1,119,673	0.03
.,	American Finance Operating			,,,,,,	Ashton Woods Finance Co		
	Partner LP '144A' 4.5% 30/9/2028	70,350	0.00	USD 120 000	'144A' 4.625% 1/4/2030 Ashton Woods USA LLC /	372,889	0.01
USD 154,000	AMN Healthcare Inc '144A'			002 120,000	Ashton Woods Finance Co		
USD 903 000	4% 15/4/2029 AmWINS Group Inc '144A'	146,512	0.00	USD 147 000	'144A' 6.625% 15/1/2028 Austin BidCo Inc '144A'	123,329	0.00
000 303,000	4.875% 30/6/2029	861,236	0.02	000,147,000	7.125% 15/12/2028	144,719	0.00
USD 396,000	Antero Midstream Partners LP / Antero Midstream Finance			USD 926,000	Avantor Funding Inc '144A' 3.875% 1/11/2029	892,377	0.02
	Corp '144A' 5.375%			USD 1,769,000	Avantor Funding Inc '144A'	092,311	0.02
1160 308 000	15/6/2029	398,528	0.01		4.625% 15/7/2028	1,795,562	0.05
USD 290,000	Antero Midstream Partners LP / Antero Midstream Finance			030,007,000	Avaya Inc '144A' 6.125% 15/9/2028	5,675,833	0.16

^{*} All or a portion of this security represents a security on loan.

	vestments 28 Februai	Market	% of			Market	% of
Holding	Description	Value	Net Assets	Holding	Description	Value	Net Assets
Holding	Description	(030)	ASSELS	Holding	Description	(030)	ASSELS
USD 190,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc			USD 217,000	Boyd Gaming Corp '144A' 8.625% 1/6/2025	228,690	0.01
USD 946,000	'144A' 5.375% 1/3/2029 Azul Investments LLP 5.875%	186,513	0.01	USD 606,000	Boyne USA Inc '144A' 4.75% 15/5/2029	596,343	0.02
USD 641.000	26/10/2024* Azul Investments LLP '144A'	874,314	0.02	USD 1,780,000	Brand Industrial Services Inc '144A' 8.5% 15/7/2025	1,636,674	0.05
	7.25% 15/6/2026 BAMLL Commercial Mortgage	579,265	0.02	USD 300,000	BroadStreet Partners Inc '144A' 5.875% 15/4/2029	280,355	0.01
035 4,401,704	Securities Trust 2018-DSNY 'Series 2018-DSNY D' '144A' FRN 15/9/2034	4,378,376	0.12	USD 446,000	Brookfield Property REIT Inc / BPR Cumulus LLC / BPR Nimbus LLC / GGSI Sellco LL	200,000	0.01
USD 324,549	Banc of America Mortgage 2007-4 Trust 'Series 2007-4			USD 14,000	'144A' 4.5% 1/4/2027 Buckeye Partners LP '144A'	416,263	0.01
USD 3,000,000	1A1' 6.25% 28/12/2037 Bank of America Corp FRN	311,629	0.01	USD 480,000	4.125% 1/3/2025 Buckeye Partners LP 5.6%	13,829	0.00
USD 3.750.000	27/1/2027 (Perpetual) Bank of New York Mellon	2,910,000	0.08	USD 343.000	15/10/2044 Buckeye Partners LP 5.85%	406,236	0.01
.,,	Corp/The FRN 20/3/2026 (Perpetual)	3,672,675	0.10		15/11/2043 Builders FirstSource Inc '144A'	296,259	0.01
USD 132,000	Bath & Body Works Inc 6.875% 1/11/2035	144,896	0.00	,	6.75% 1/6/2027 BX Commercial Mortgage Trust	148,019	0.00
USD 638,000	Bath & Body Works Inc			03D 4,340,000	2018-IND 'Series 2018-IND	4 242 540	0.40
USD 400,000	7.6% 15/7/2037 Bausch Health Americas Inc	693,557	0.02	USD 4,340,000	G' '144A' FRN 15/11/2035 BX Commercial Mortgage Trust	4,313,540	0.12
USD 2,883,132	'144A' 8.5% 31/1/2027 Bayview Commercial Asset	406,878	0.01		2018-IND 'Series 2018-IND H' '144A' FRN 15/11/2035	4,294,441	0.12
	Trust 2006-3 'Series 2006-3A A1' '144A' FRN 25/10/2036	2,784,842	0.08		Cable One Inc '144A' 4% 15/11/2030	176,369	0.01
USD 3,506,182	Bayview Commercial Asset Trust 2007-4 'Series 2007-4A				Cablevision Lightpath LLC '144A' 3.875% 15/9/2027	350,124	0.01
USD 520,000	A1' '144A' FRN 25/9/2037 BBCMS 2017-DELC Mortgage	3,366,238	0.09		Cablevision Lightpath LLC '144A' 5.625% 15/9/2028	898,759	0.03
HSD 344 000	Trust 'Series 2017-DELC E' '144A' FRN 15/8/2036	507,013	0.01		Caesars Entertainment Inc '144A' 4.625% 15/10/2029	4,631,143	0.13
05D 344,000	BBCMS 2017-DELC Mortgage Trust 'Series 2017-DELC F'	224 704	0.04		Caesars Entertainment Inc '144A' 6.25% 1/7/2025	3,059,884	0.09
USD 1,570,000	'144A' FRN 15/8/2036 BBCMS 2018-CHRS Mortgage Trust 'Series 2018-CHRS E'	334,791	0.01		Caesars Entertainment Inc '144A' 8.125% 1/7/2027 Caesars Resort Collection	4,518,565	0.13
USD 197.000	'144A' FRN 5/8/2038 BCPE Empire Holdings Inc	1,314,206	0.04	002 337,000	LLC / CRC Finco Inc '144A' 5.75% 1/7/2025	1,020,614	0.03
	'144A' 7.625% 1/5/2027 Benchmark 2018-B2 Mortgage	187,644	0.01	USD 1,030,000	Callon Petroleum Co 6.125% 1/10/2024	1,020,771	0.03
332 1,000,000	Trust 'Series 2018-B2 D' '144A' FRN 15/2/2051	821,781	0.02	USD 137,000	Callon Petroleum Co 6.375% 1/7/2026	133,136	0.00
USD 2,500,000	Benchmark 2018-B3 Mortgage Trust 'Series 2018-B3 D'	021,701	0.02	USD 1,727,000	Callon Petroleum Co '144A' 8% 1/8/2028*	1,772,118	0.05
USD 4 414 000	'144A' FRN 10/4/2051 Benchmark 2018-B5 Mortgage	2,173,690	0.06	USD 2,220,000	Callon Petroleum Co '144A' 9% 1/4/2025	2,378,497	0.07
302 1,111,000	Trust 'Series 2018-B5 D' '144A' FRN 15/7/2051	3,685,560	0.10	USD 342,000	Calpine Corp '144A' 4.625% 1/2/2029	318,747	0.01
USD 1,786,778	Benchmark 2018-B7 Mortgage Trust 'Series 2018-B7 C'	0,000,000	0.10	USD 764,000	Calpine Corp '144A' 5% 1/2/2031	705,088	0.02
USD 4 831 000	FRN 15/5/2053 Big River Steel LLC / BRS	1,865,637	0.05	USD 3,714,000	Calpine Corp '144A' 5.125% 15/3/2028	3,582,896	0.10
305 4,001,000	Finance Corp '144A' 6.625% 31/1/2029	5,066,898	0.14	USD 1,232,000	Cano Health LLC '144A' 6.25% 1/10/2028	1,144,996	0.03
USD 142,000	Block Communications Inc		0.00	USD 2,700,000	Capital One Financial Corp		0.03
USD 989,000	'144A' 4.875% 1/3/2028 Booz Allen Hamilton Inc '144A' 4% 1/7/2029	139,122 976,143	0.00	USD 823,705	FRN 1/9/2026 (Perpetual) Carrington Mortgage Loan Trust Series 2007-FRE1	2,545,830	0.07
USD 1,050,000	Boxer Parent Co Inc '144A' 7.125% 2/10/2025	1,085,343	0.03		'Series 2007-FRE1 A3' FRN 25/2/2037	805,560	0.02
USD 1,397,000	Boxer Parent Co Inc '144A' 9.125% 1/3/2026	1,451,036	0.03	USD 503,000	Carvana Co '144A' 4.875% 1/9/2029	421,275	0.02
USD 270,000	Boyd Gaming Corp 4.75% 1/12/2027	268,308	0.04	USD 1,114,000	Carvana Co '144A' 5.5% 15/4/2027	1,004,154	0.01
USD 2,252,000	Boyd Gaming Corp '144A'			USD 649,000	Castle US Holding Corp '144A'		
	4.75% 15/6/2031	2,206,915	0.06		9.5% 15/2/2028	670,537	0.02

^{*} All or a portion of this security represents a security on loan.

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
	CCM Merger Inc '144A'	(,			CHS/Community Health	(- /	
	6.375% 1/5/2026 CCO Holdings LLC / CCO	289,737	0.01		Systems Inc '144A' 8% 15/3/2026	3,102,640	0.09
	Holdings Capital Corp '144A' 4.25% 1/2/2031	1,288,526	0.04	USD 765,000	Churchill Downs Inc '144A' 4.75% 15/1/2028	748,051	0.02
USD 4,334,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A'				Ciena Corp '144A' 4% 31/1/2030 Citgo Holding Inc '144A' 9.25%	325,816	0.01
USD 1 770 000	4.25% 15/1/2034 CCO Holdings LLC / CCO	3,957,484	0.11		1/8/2024 CITGO Petroleum Corp '144A'	1,353,884	0.04
030 1,770,000	Holdings Capital Corp '144A' 4.5% 15/8/2030	1,703,191	0.05		6.375% 15/6/2026 CITGO Petroleum Corp '144A'	666,212	0.02
USD 2,644,000	CCO Holdings LLC / CCO Holdings Capital Corp	1,700,101	0.03		7% 15/6/2025 Citigroup Commercial Mortgage	1,105,075	0.03
LISD 534 000	4.5% 1/5/2032 CCO Holdings LLC / CCO	2,509,182	0.07	03D 2,070,000	Trust 2016-C1 'Series 2016- C1 D' '144A' FRN 10/5/2049	2,767,219	0.08
000 004,000	Holdings Capital Corp '144A' 4.5% 1/6/2033	496,249	0.01	USD 1,494,000	Citigroup COmmercial Mortgage Trust 2018-C6 'Series 2018-	2,707,219	0.00
USD 186,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A'	400,240	0.01	USD 5 799 000	C6 C' FRN 10/11/2051 Citigroup Inc FRN 12/9/2024	1,562,733	0.04
USD 811 000	4.75% 1/3/2030 CCO Holdings LLC / CCO	182,164	0.01		(Perpetual) Citigroup Inc FRN 10/12/2025	5,835,244	0.16
000 011,000	Holdings Capital Corp '144A' 4.75% 1/2/2032	784,825	0.02		(Perpetual) Citigroup Mortgage Loan Trust	1,445,300	0.04
USD 568,000	CD&R Smokey Buyer Inc '144A' 6.75% 15/7/2025	588,505	0.02	202 2,000,000	Inc 'Series 2007-WFH4 M3A' FRN 25/7/2037	2,113,089	0.06
USD 1,193,000	Cedar Fair LP / Canada's Wonderland Co / Magnum	000,000	0.02	USD 221,000	Civitas Resources Inc '144A' 5% 15/10/2026	218,589	0.01
	Management Corp / Millennium Op '144A' 5.5%			USD 2,637,000	Clarios Global LP / Clarios US Finance Co '144A' 6.25%	210,000	0.01
USD 383.000	1/5/2025 Cedar Fair LP / Canada's	1,227,221	0.03	USD 8.456.000	15/5/2026 Clarios Global LP / Clarios US	2,732,670	0.08
	Wonderland Co / Magnum Management Corp /				Finance Co '144A' 8.5% 15/5/2027	8,826,415	0.25
	Millennium Op 6.5% 1/10/2028	391,166	0.01	USD 1,469,000	Clarivate Science Holdings Corp '144A' 3.875% 1/7/2028	1,382,821	0.04
USD 435,000	Centennial Resource Production LLC '144A'			USD 3,166,000	Clarivate Science Holdings Corp '144A' 4.875% 1/7/2029	2,971,908	0.08
USD 240,000	6.875% 1/4/2027 Central Garden & Pet Co	439,348	0.01	USD 157,000	Clark Equipment Co '144A' 5.875% 1/6/2025	160,737	0.00
USD 353,000	4.125% 15/10/2030 Central Garden & Pet Co	227,977	0.01	USD 5,665,000	Clear Channel Outdoor Holdings Inc '144A' 5.125%		
USD 186,000	'144A' 4.125% 30/4/2031 ChampionX Corp 6.375%	329,834	0.01	USD 5,949,000	15/8/2027 Clear Channel Outdoor	5,642,283	0.16
	1/5/2026 Charles Schwab Corp/The	191,455	0.01	, ,	Holdings Inc '144A' 7.5% 1/6/2029	6,164,235	0.17
USD 4.220.000	FRN 1/6/2026 (Perpetual) Charles Schwab Corp/The	3,619,281	0.10	USD 1,100,000	Clear Channel Outdoor Holdings Inc '144A' 7.75%	, ,	
	FRN 1/12/2030 (Perpetual) Chemours Co/The '144A'	3,908,775	0.11	USD 1.234.000	15/4/2028 CNX Midstream Partners LP	1,148,427	0.03
	5.75% 15/11/2028 Chesapeake Energy Corp	188,817	0.01		'144A' 4.75% 15/4/2030 CNX Resources Corp '144A'	1,194,191	0.03
	'144A' 5.875% 1/2/2029 Chesapeake Energy Corp	59,891	0.00	,	6% 15/1/2029 Colgate Energy Partners III LLC	177,350	0.01
, ,	'144A' 6.75% 15/4/2029 Chobani LLC / Chobani	2,873,472	0.08		'144A' 5.875% 1/7/2029 Colgate Energy Partners III LLC	2,207,056	0.06
202 2,020,000	Finance Corp Inc '144A' 7.5% 15/4/2025	2,610,405	0.07	,	'144A' 7.75% 15/2/2026 COMM 2015-LC19 Mortgage	239,276	0.01
USD 2,476,000	CHS/Community Health Systems Inc '144A' 5.625%	_,5.0,100	3.07	232 000,000	Trust 'Series 2015-LC19 D' '144A' FRN 10/2/2048	816,413	0.02
USD 2.901 000	15/3/2027 CHS/Community Health	2,492,218	0.07	USD 2,900,000	COMM 2015-LC19 Mortgage Trust 'Series 2015-LC19 A4'	3.0,110	3.02
_ == _,001,000	Systems Inc '144A' 6% 15/1/2029	2,898,766	0.08	USD 1.672 000	3.183% 10/2/2048 COMM 2018-HCLV Mortgage	2,944,335	0.08
USD 704,000	CHS/Community Health Systems Inc '144A' 6.125%	2,000,700	0.00		Trust FRN 15/9/2033 Commercial Metals Co	1,657,061	0.05
USD 2 671 000	1/4/2030 CHS/Community Health	655,484	0.02		4.375% 15/3/2032 CommScope Inc '144A'	230,516	0.01
202 2,07 1,000	Systems Inc '144A' 6.875% 15/4/2029	2,592,286	0.07		4.75% 1/9/2029 CommScope Inc '144A'	1,457,664	0.04
	10/7/2020	2,002,200	0.07	000 344,000	6% 1/3/2026	960,433	0.03

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	-	(005)	AUUUU		•	(005)	100010
	CommScope Inc '144A' 7.125% 1/7/2028 CommScope Inc '144A'	2,360,384	0.07	USD 331,000	CTR Partnership LP / CareTrust Capital Corp '144A' 3.875% 30/6/2028	321,421	0.01
	8.25% 1/3/2027 CommScope Technologies	352,204	0.01	USD 547,000	Cushman & Wakefield US Borrower LLC '144A' 6.75%	321,421	0.01
	LLC '144A' 6% 15/6/2025 Compass Group Diversified	1,097,855	0.03	USD 974,608	15/5/2028 CWABS Asset-Backed	572,351	0.02
USD 1,640,000	Holdings LLC '144A' 5.25% 15/4/2029 Comstock Resources Inc '144A'	369,244	0.01		Certificates Trust 2006-11 'Series 2006-11 1AF6' FRN 25/9/2046	970,820	0.03
USD 2,017,000	5.875% 15/1/2030 Comstock Resources Inc '144A'	1,581,099	0.04		DaVita Inc '144A' 4.625% 1/6/2030	23,061	0.00
USD 369,000	6.75% 1/3/2029 Comstock Resources Inc '144A'	2,052,903	0.06	USD 977,726	DBGS 2018-BIOD Mortgage Trust 'Series 2018-BIOD F'		
USD 1,110,000	7.5% 15/5/2025 Condor Merger Sub Inc '144A'	375,898	0.01	USD 2,499,000	'144A' FRN 15/5/2035 DBGS 2019-1735 Mortgage	960,528	0.03
USD 6,440,000	7.375% 15/2/2030 Connect Finco SARL / Connect	1,066,727	0.03		Trust 'Series 2019-1735 F' '144A' FRN 10/4/2037	2,170,958	0.06
	US Finco LLC '144A' 6.75% 1/10/2026	6,545,262	0.18	, ,	DCP Midstream Operating LP '144A' 6.75% 15/9/2037	1,833,698	0.05
	Consensus Cloud Solutions Inc '144A' 6% 15/10/2026	179,230	0.01	·	Dealer Tire LLC / DT Issuer LLC '144A' 8% 1/2/2028	802,907	0.02
,	Consensus Cloud Solutions Inc '144A' 6.5% 15/10/2028	238,889	0.01		Delta Air Lines Inc '144A' 7% 1/5/2025	192,227	0.01
	Consolidated Communications Inc '144A' 6.5% 1/10/2028 CoreLogic Inc '144A' 4.5%	3,577,954	0.10	USD 2,533,000	Directv Financing LLC / Directv Financing Co-Obligor Inc '144A' 5.875% 15/8/2027	2,527,592	0.07
USD 1,567,000	1/5/2028 Cornerstone Building Brands	3,393,062	0.09		Discover Financial Services FRN 30/10/2027 (Perpetual)	3,541,500	0.10
USD 414,000	Inc '144A' 6.125% 15/1/2029 Coty Inc/HFC Prestige	1,489,104	0.04		DISH DBS Corp 5.125% 1/6/2029*	4,557,901	0.13
	Products Inc/HFC Prestige International US LLC '144A'	400.050	0.04		DISH DBS Corp '144A' 5.25% 1/12/2026	5,409,730	0.15
USD 444,000	4.75% 15/1/2029 Covanta Holding Corp '144A'	403,650	0.01		DISH DBS Corp '144A' 5.75% 1/12/2028	3,331,723	0.09
USD 293,000	4.875% 1/12/2029 Covanta Holding Corp 5% 1/9/2030	420,119	0.01	·	Diversified Healthcare Trust 9.75% 15/6/2025 Dominion Energy Inc FRN	433,589	0.01
USD 1,292,000	CP Atlas Buyer Inc '144A' 7% 1/12/2028	277,522 1,165,403	0.01		15/1/2027 (Perpetual) Dornoch Debt Merger Sub Inc	1,688,750	0.05
USD 1,790,000	CQP Holdco LP / BIP-V Chinook Holdco LLC '144A'	1,105,405	0.03	,	'144A' 6.625% 15/10/2029 DT Midstream Inc '144A'	261,214	0.01
USD 1 956 000	5.5% 15/6/2031 Crescent Energy Finance LLC	1,785,981	0.05		4.125% 15/6/2029 DT Midstream Inc '144A'	744,615	0.02
	'144A' 7.25% 1/5/2026 Crestwood Midstream Partners	1,948,939	0.05		4.375% 15/6/2031 Duke Energy Corp FRN	1,561,742	0.04
000 20,000	LP / Crestwood Midstream Finance Corp '144A' 6%				15/1/2082 Dun & Bradstreet Corp/The	1,490,219	0.04
LISD 522 000	1/2/2029 Crocs Inc '144A' 4.125%	19,884	0.00	,	'144A' 5% 15/12/2029 Dycom Industries Inc '144A'	855,366	0.02
	15/8/2031 Crocs Inc '144A' 4.25%	447,080	0.01		4.5% 15/4/2029 Edison International FRN	176,968	0.01
	15/3/2029 CrownRock LP / CrownRock	247,720	0.01	, ,	15/3/2026 (Perpetual) Element Solutions Inc '144A'	5,605,198	0.16
,,	Finance Inc '144A' 5.625% 15/10/2025	1,924,320	0.05	, ,	3.875% 1/9/2028 Embecta Corp '144A' 5%	2,034,386	0.06
USD 956,000	CSAIL 2018-C14 Commercial Mortgage Trust 'Series				15/2/2030 Enact Holdings Inc '144A' 6.5%	318,588	0.01
	2018-C14 D' '144A' FRN 15/11/2051	928,635	0.03	USD 77,000	15/8/2025 Encompass Health Corp 4.5%	1,100,651	0.03
	CSC Holdings LLC '144A' 4.125% 1/12/2030	456,883	0.01	USD 358,000	1/2/2028 Encompass Health Corp 4.75%	73,789	0.00
	CSC Holdings LLC '144A' 4.5% 15/11/2031	578,599	0.02	USD 169,000	1/2/2030 Endurance International Group	340,469	0.01
	CSC Holdings LLC '144A' 4.625% 1/12/2030	1,488,331	0.04	1100 227 227	Holdings Inc '144A' 6% 15/2/2029	138,920	0.00
	CSC Holdings LLC '144A' 5% 15/11/2031	682,604	0.02		Energizer Holdings Inc '144A' 4.75% 15/6/2028	576,611	0.02
USD 2,540,000	CSC Holdings LLC '144A' 5.75% 15/1/2030	2,248,637	0.06	USD 357,000	EnLink Midstream LLC '144A' 5.625% 15/1/2028	359,453	0.01

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value	% of Net Assets
_	EnLink Midstream Partners LP	(000)	Assets		FREMF 2018-K80 Mortgage	(000)	ASSELS
	4.85% 15/7/2026 EnLink Midstream Partners LP	103,749	0.00	,	Trust FRN 25/8/2050 Frontier Communications	954,802	0.03
,	5.05% 1/4/2045	350,752	0.01	030 2,707,000	Holdings LLC '144A' 5% 1/5/2028	2,671,857	0.07
	EnLink Midstream Partners LP 5.6% 1/4/2044	432,864	0.01	USD 949,000	Frontier Communications	2,071,007	0.07
	EnPro Industries Inc 5.75% 15/10/2026	239,829	0.01	1100 4 042 000	Holdings LLC '144A' 5.875% 15/10/2027	950,718	0.03
	EQM Midstream Partners LP 4.125% 1/12/2026	46,666	0.00	USD 1,842,000	Frontier Communications Holdings LLC '144A' 6%	4 000 005	0.05
,	EQM Midstream Partners LP '144A' 4.75% 15/1/2031	367,885	0.01	USD 3,704,000	15/1/2030 Frontier Communications	1,699,825	0.05
	EQM Midstream Partners LP '144A' 6% 1/7/2025	596,639	0.02	USD 904 000	Holdings LLC '144A' 6.75% 1/5/2029	3,587,065	0.10
	EQM Midstream Partners LP '144A' 6.5% 1/7/2027	1,513,949	0.04		Gates Global LLC / Gates Corp '144A' 6.25% 15/1/2026	912,179	0.03
USD 362,000	EQT Corp '144A' 3.625% 15/5/2031	351,918	0.01	USD 232,000	GCP Applied Technologies Inc '144A' 5.5% 15/4/2026	226 621	0.01
USD 182 000	EQT Corp 3.9% 1/10/2027	184,654	0.01	USD 1 875 000	General Motors Financial Co	236,631	0.01
	EQT Corp 7.5% 1/2/2030	355,320	0.01	002 1,070,000	Inc FRN 30/9/2030 (Perpetual)	1,975,162	0.06
	Everi Holdings Inc '144A' 5% 15/7/2029	106,083	0.00	USD 59,000	Genesis Energy LP / Genesis Energy Finance Corp 6.5%	, , , ,	
USD 597,000	Fair Isaac Corp '144A' 4% 15/6/2028	589,284	0.02	USD 55,000	1/10/2025 Genesis Energy LP / Genesis	57,584	0.00
USD 723,000	Fertitta Entertainment LLC / Fertitta Entertainment				Energy Finance Corp 7.75% 1/2/2028	54,617	0.00
	Finance Co Inc '144A'			USD 4,500,000	Goldentree Loan Management		
USD 1,026,000	4.625% 15/1/2029 Fertitta Entertainment LLC /	690,447	0.02		US CLO 5 Ltd 3.404% 20/10/2032	4,462,040	0.12
	Fertitta Entertainment Finance Co Inc '144A'			USD 3,015,000	Goldman Sachs Group Inc/The FRN 10/8/2024 (Perpetual)	3,128,063	0.09
USD 535 023	6.75% 15/1/2030 First Franklin Mortgage Loan	971,673	0.03	USD 2,950,000	Goldman Sachs Group Inc/The FRN 10/2/2025 (Perpetual)	2,939,675	0.08
000 000,020	Trust 2006-FF13 'Series 2006-FF13 A1' FRN			USD 2,950,000	Goldman Sachs Group Inc/The FRN 10/5/2026 (Perpetual)	2,812,825	0.08
USD 313 69/	25/10/2036 First Franklin Mortgage Loan	418,551	0.01	USD 1,900,000	Goldman Sachs Group Inc/The FRN 10/8/2026 (Perpetual)	1,769,850	0.05
03D 313,004	Trust 2006-FF13 'Series			USD 237,000	Goodyear Tire & Rubber Co/		
	2006-FF13 A2C' FRN 25/10/2036	246,804	0.01	USD 1,241,000	The '144A' 5% 15/7/2029 Goodyear Tire & Rubber Co/	231,271	0.01
USD 6,800,000	First Franklin Mortgage Loan Trust 2006-FF9 'Series 2006-			USD 1,154,000	The '144A' 5.25% 15/7/2031 Goodyear Tire & Rubber Co/	1,200,215	0.03
USD 571,000	FF9 2A4' FRN 25/6/2036 Five Point Operating Co LP /	6,508,167	0.18	USD 2,330,447	The 5.625% 30/4/2033 Government National Mortgage	1,115,687	0.03
	Five Point Capital Corp '144A' 7.875% 15/11/2025	585,638	0.02		Association 'Series 2013-63 IO' FRN 16/9/2051	46,672	0.00
USD 524,000	Ford Motor Co 4.75% 15/1/2043	507,070	0.01	USD 281,000	GrafTech Finance Inc '144A' 4.625% 15/12/2028	269,121	0.01
USD 357,000	Ford Motor Co 5.291%			USD 278,000	Great Western Petroleum LLC /	209,121	0.01
USD 456,000	8/12/2046 Forterra Finance LLC / FRTA	365,809	0.01		Great Western Finance Corp '144A' 12% 1/9/2025	290,279	0.01
	Finance Corp '144A' 6.5% 15/7/2025	474,149	0.01	USD 152,717	GreenPoint Mortgage Funding Trust 2006-AR2 'Series 2006-		
USD 957,000	Fortress Transportation and Infrastructure Investors LLC			USD 409.000	AR2 4A1' FRN 25/3/2036 GS Mortgage Securities Trust	151,452	0.00
LISD 153 000	'144A' 5.5% 1/5/2028 Fortress Transportation and	901,719	0.03		2015-GC32 'Series 2015- GC32 C' FRN 10/7/2048	411,729	0.01
005 100,000	Infrastructure Investors LLC '144A' 6.5% 1/10/2025	154,749	0.00	USD 153,280	GSAA Home Equity Trust 2005-14 'Series 2005-14 1A2'	411,720	0.01
USD 92,000	Fortress Transportation and	134,749	0.00	1100 507 040	FRN 25/12/2035	76,295	0.00
	Infrastructure Investors LLC '144A' 9.75% 1/8/2027	100,169	0.00	USD 567,048	GSAA Home Equity Trust 2006-5 'Series 2006-5 1A1'		
USD 354,000	Foundation Building Materials Inc '144A' 6% 1/3/2029	331,500	0.01	USD 1,085,949	FRN 25/3/2036 GSAMP Trust 2006-FM3	236,349	0.01
USD 1,400,000	FREMF 2018-K732 Mortgage Trust 'Series 2018-K732 B'				'Series 2006-FM3 A1' FRN 25/11/2036	651,402	0.02
USD 1,000,000	'144A' FRN 25/5/2025 FREMF 2018-K733 Mortgage	1,446,230	0.04	USD 1,089,080	GSMPS Mortgage Loan Trust 2005-RP3 'Series 2005-RP3		
	Trust 'Series 2018-K73 B' '144A' FRN 25/2/2051	1,029,727	0.03		2A1' '144A' FRN 25/9/2035	1,064,407	0.03
		, ,					

	vestments 28 Februa	Market Value	% of Net			Market Value	% of Net
Holding	Description		Assets	Holding	Description	(USD)	
USD 1,152,000	GTCR AP Finance Inc '144A'			USD 1,107,000	ITT Holdings LLC '144A' 6.5%		
USD 426,000	8% 15/5/2027 GYP Holdings III Corp '144A'	1,174,499	0.03	USD 301,000	1/8/2029 Jacobs Entertainment Inc	1,037,995	0.03
USD 133,000	4.625% 1/5/2029 Harvest Midstream I LP '144A'	398,806	0.01	USD 733,000	'144A' 6.75% 15/2/2029 Jefferies Finance LLC / JFIN	301,644	0.01
USD 317.000	7.5% 1/9/2028 HAT Holdings I LLC / HAT	134,524	0.00		Co-Issuer Corp '144A' 5% 15/8/2028	708,034	0.02
202 211,000	Holdings II LLC '144A' 3.375% 15/6/2026	300,655	0.01	USD 205,000	Joseph T Ryerson & Son Inc '144A' 8.5% 1/8/2028	221,431	0.01
USD 166,000	HB Fuller Co 4.25%		0.00	USD 1,410,000	JP Morgan Chase Commercial	221,431	0.01
USD 988,000	15/10/2028 HealthEquity Inc '144A' 4.5%	158,009			Mortgage Securities Trust 2015-JP1 'Series 2015-JP1		
USD 649,000	1/10/2029 Helios Software Holdings Inc /	936,130	0.03	USD 260,000	E' '144A' FRN 15/1/2049 JP Morgan Mortgage	1,121,895	0.03
	ION Corporate Solutions Finance Sarl '144A' 4.625%				Acquisition Trust 2006-CH1 'Series 2006-CH1 M7' FRN		
USD 347,000	1/5/2028 Hertz Corp/The '144A' 4.625%	613,081	0.02	USD 100,000	25/7/2036 JPMCC Commercial Mortgage	258,246	0.01
USD 555.000	1/12/2026 Hertz Corp/The '144A' 5%	331,354	0.01		Securities Trust 2017-JP5 'Series 2017-JP5 D' '144A'		
	1/12/2029 Hess Midstream Operations	518,875	0.01	1150 558 000	FRN 15/3/2050 JPMDB Commercial Mortgage	92,625	0.00
	LP '144A' 4.25% 15/2/2030	516,453	0.01	000 000,000	Securities Trust 2017-C5		
	Hilton Domestic Operating Co Inc '144A' 5.75% 1/5/2028	145,422	0.00		'Series 2017-C5 C' FRN 15/3/2050	513,646	0.01
USD 405,000	Home Point Capital Inc '144A' 5% 1/2/2026	336,721	0.01	USD 5,575,000	JPMorgan Chase & Co FRN 1/8/2024 (Perpetual)	5,578,484	0.16
USD 316,000	Howard Hughes Corp/The '144A' 4.125% 1/2/2029	299,576	0.01	USD 3,295,000	JPMorgan Chase & Co FRN 15/5/2047	2,833,041	0.08
USD 1,737,000	Howard Hughes Corp/The '144A' 4.375% 1/2/2031	1,644,904	0.05	USD 786,000	K Hovnanian Enterprises Inc '144A' 7.75% 15/2/2026	812,728	0.02
USD 543,000	Howard Hughes Corp/The			USD 541,000	Kaiser Aluminum Corp '144A'		
USD 2,874,000	'144A' 5.375% 1/8/2028 HUB International Ltd '144A'	551,938	0.02	USD 258,000	4.5% 1/6/2031 Kaiser Aluminum Corp '144A'	491,755	0.01
USD 995,000	7% 1/5/2026 IAA Inc '144A' 5.5% 15/6/2027	2,900,570 1,008,771	0.08 0.03	USD 289,000	4.625% 1/3/2028 Ken Garff Automotive LLC	244,412	0.01
USD 567,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp			USD 307,000	'144A' 4.875% 15/9/2028 Kennedy-Wilson Inc 4.75%	278,678	0.01
USD 3 314 000	4.375% 1/2/2029 Icahn Enterprises LP / Icahn	527,131	0.01		1/2/2030 Kobe US Midco 2 Inc '144A'	294,709	0.01
005 0,014,000	Enterprises Finance Corp	2 200 400	0.00		9.25% 1/11/2026	642,360	0.02
USD 140,000	5.25% 15/5/2027 Icahn Enterprises LP / Icahn	3,288,499	0.09		Kontoor Brands Inc '144A' 4.125% 15/11/2029	257,584	0.01
	Enterprises Finance Corp 6.25% 15/5/2026	141,599	0.00	USD 522,000	Korn Ferry '144A' 4.625% 15/12/2027	518,187	0.01
USD 68,000	iHeartCommunications Inc 8.375% 1/5/2027	71,229	0.00	USD 22,000	Kraft Heinz Foods Co 4.25% 1/3/2031	23,243	0.00
	II-VI Inc '144A' 5% 15/12/2029 ILFC E-Capital Trust I '144A'	1,413,996	0.04	USD 50,000	Kraft Heinz Foods Co 4.375% 1/6/2046	51,094	0.00
	FRN 21/12/2065 ILFC E-Capital Trust II '144A'	2,514,690	0.07	USD 2,904,000	Kraft Heinz Foods Co (Restricted) 4.875%	0.,00.	0.00
	FRN 21/12/2065	2,610,000	0.07	1105 007 000	1/10/2049	3,216,761	0.09
USD 1,898,000	Illuminate Buyer LLC / Illuminate Holdings IV Inc				Kraft Heinz Foods Co 5.2% 15/7/2045	943,718	0.03
USD 3,040,000	'144A' 9% 1/7/2028 Imola Merger Corp '144A'	2,009,925	0.06	USD 3,199,000	Kraft Heinz Foods Co (Restricted) 5.5% 1/6/2050	3,839,120	0.11
USD 219 000	4.75% 15/5/2029 Installed Building Products Inc	2,938,525	0.08	USD 844,000	Kratos Defense & Security Solutions Inc '144A' 6.5%		
	'144A' 5.75% 1/2/2028 Invitation Homes 2018-SFR4	217,848	0.01	USD 706 000	30/11/2025 LABL Inc '144A' 5.875%	873,477	0.02
030 1,030,977	Trust 'Series 2018-SFR4 A'	4 050 070	0.00		1/11/2028	677,319	0.02
USD 1,381,000	'144A' FRN 17/1/2038 Iron Mountain Inc '144A'	1,056,670	0.03	USD 278,000	Ladder Capital Finance Holdings LLLP / Ladder		
USD 1,754,000	5.25% 15/7/2030 Iron Mountain Inc '144A'	1,361,114	0.04		Capital Finance Corp '144A' 4.75% 15/6/2029	266,485	0.01
	5.625% 15/7/2032 Iron Mountain Information	1,726,050	0.05	USD 402,000	Lamb Weston Holdings Inc '144A' 4.375% 31/1/2032	391,154	0.01
222 1,001,000	Management Services Inc '144A' 5% 15/7/2032	976,553	0.03	USD 1,571,000	LBM Acquisition LLC '144A' 6.25% 15/1/2029	1,442,139	0.04
	1 11 7 J /0 1J/1/2UJZ	a10,000	0.03		0.23/0 13/1/2029	1,442,138	0.04

Haldina	Description	Market Value	% of Net	Holding	Description	Market Value	% of Net
Holaing	Description	(080)	Assets	Holding	Description	(USD) A	ASSETS
USD 579,000	LCM Investments Holdings II LLC '144A' 4.875% 1/5/2029	552,632	0.02	USD 944,000	Madison IAQ LLC '144A' 4.125% 30/6/2028	892,203	0.02
USD 495,000	Legacy LifePoint Health LLC '144A' 6.75% 15/4/2025	509,172	0.01	USD 3,056,000	Madison IAQ LLC '144A' 5.875% 30/6/2029	2,771,777	0.08
USD 193,000	Legends Hospitality Holding Co LLC / Legends	000,112	0.01	USD 632,000	MajorDrive Holdings IV LLC '144A' 6.375% 1/6/2029	573,158	0.02
	Hospitality Co-Issuer Inc '144A' 5% 1/2/2026	400.020	0.04	USD 337,000	MasTec Inc '144A' 4.5% 15/8/2028		
USD 910,000	Level 3 Financing Inc '144A'	189,938	0.01	USD 3,413,606	Mastr Asset Backed Securities	342,678	0.01
USD 2,129,000	3.625% 15/1/2029 Level 3 Financing Inc '144A'	797,092	0.02		Trust 2006-FRE2 'Series 2006-FRE2 A4' FRN		
USD 1,307,000	3.75% 15/7/2029 Level 3 Financing Inc '144A'	1,877,810	0.05	USD 2,871,000	25/3/2036 Matador Resources Co	2,677,831	0.07
USD 423,000	4.25% 1/7/2028 Level 3 Financing Inc '144A'	1,189,030	0.03	USD 272,000	5.875% 15/9/2026 Match Group Holdings II LLC	2,919,893	0.08
	4.625% 15/9/2027 Liberty Mutual Group Inc	405,046	0.01	USD 250.000	'144A' 3.625% 1/10/2031 Match Group Holdings II LLC	254,009	0.01
	'144A' FRN 15/12/2051 Life Time Inc '144A' 5.75%	1,869,875	0.05		'144A' 4.625% 1/6/2028 Mattel Inc 5.45% 1/11/2041	248,056 788,475	0.01 0.02
, ,	15/1/2026	1,028,280	0.03	,	Mattel Inc '144A' 5.875%		
	Life Time Inc '144A' 8% 15/4/2026	693,111	0.02		15/12/2027 Mattel Inc 6.2% 1/10/2040	1,002,810 673,508	0.03 0.02
USD 1,544,000	LifePoint Health Inc '144A' 5.375% 15/1/2029	1,451,823	0.04	USD 1,330,000	Mauser Packaging Solutions Holding Co '144A' 5.5%		
USD 814,137	Ligado Networks LLC '144A' 15.5% 1/11/2023	628,245	0.02	USD 123,000	15/4/2024 Meritor Inc '144A' 4.5%	1,329,920	0.04
USD 558,000	Lindblad Expeditions LLC '144A' 6.75% 15/2/2027	561,434	0.02	USD 387.000	15/12/2028 Metis Merger Sub LLC '144A'	125,660	0.00
USD 729,000	Lions Gate Capital Holdings LLC '144A' 5.5% 15/4/2029	686,335	0.02		6.5% 15/5/2029 MetLife Inc FRN 15/9/2025	349,078	0.01
USD 237,000	Lithia Motors Inc '144A'				(Perpetual)	4,651,625	0.13
USD 2,724,000	3.875% 1/6/2029 Live Nation Entertainment Inc	233,368	0.01		MGIC Investment Corp 5.25% 15/8/2028	385,945	0.01
USD 54,000	'144A' 4.75% 15/10/2027 Live Nation Entertainment Inc	2,664,385	0.07		MicroStrategy Inc '144A' 6.125% 15/6/2028*	1,327,699	0.04
USD 2,380,000	'144A' 4.875% 1/11/2024 Live Nation Entertainment Inc	54,808	0.00	USD 227,000	Midas OpCo Holdings LLC '144A' 5.625% 15/8/2029	222,714	0.01
USD 9,816,009	'144A' 6.5% 15/5/2027 Long Beach Mortgage Loan	2,557,655	0.07	USD 831,000	Midwest Gaming Borrower LLC / Midwest Gaming		
	Trust 2006-6 'Series 2006-6 2A3' FRN 25/7/2036	5,035,412	0.14	USD 1,736,000	Finance Corp '144A' 4.875% 1 Mileage Plus Holdings LLC /	/5/2029801,142	0.02
USD 611,114	Long Beach Mortgage Loan Trust 2006-7 'Series 2006-7				Mileage Plus Intellectual Property Assets Ltd '144A'		
LISD 7 477 100	1A' FRN 25/8/2036 Long Beach Mortgage Loan	365,550	0.01	USD 278 000	6.5% 20/6/2027 Minerals Technologies Inc	1,833,407	0.05
0007,477,199	Trust 2006-7 'Series 2006-7	2 744 204	0.40		'144A' 5% 1/7/2028	273,398	0.01
USD 7,477,199	2A3' FRN 25/8/2036 Long Beach Mortgage Loan	3,711,361	0.10	,	Minerva Merger Sub Inc '144A' 6.5% 15/2/2030	871,760	0.02
	Trust 2006-7 'Series 2006-7 2A4' FRN 25/8/2036	3,749,580	0.10	USD 1,050,000	ModivCare Escrow Issuer Inc '144A' 5% 1/10/2029	975,083	0.03
USD 5,174,049	Long Beach Mortgage Loan Trust 2006-9 'Series 2006-9				ModivCare Inc '144A' 5.875% 15/11/2025	150,817	0.00
USD 1,865,629	2A3' FRN 25/10/2036 Long Beach Mortgage Loan	2,147,030	0.06	USD 790,000	Morgan Stanley Capital I 2017- HR2 'Series 2017-HR2 D'		
	Trust 2006-WL3 'Series 2006-WL3 2A4' FRN			USD 1.463.000	2.73% 15/12/2050 Morgan Stanley Capital I Trust	678,904	0.02
USD 283 000	25/1/2036 LSF11 A5 HoldCo LLC '144A'	1,802,905	0.05	,,	2017-CLS 'Series 2017-CLS E' '144A' FRN 15/11/2034	1,446,157	0.04
,	6.625% 15/10/2029	270,571	0.01	USD 2,550,000	Morgan Stanley Capital I Trust 2018-H3 'Series 2018-H3 C'	1,110,107	0.01
	Lumen Technologies Inc '144A' 4% 15/2/2027	189,314	0.01	LIOD 4 440 000	FRN 15/7/2051	2,668,027	0.07
	Lumen Technologies Inc '144A' 4.5% 15/1/2029	1,179,746	0.03	USD 1,143,000	Morgan Stanley Capital I Trust 2018-H3 'Series 2018-H3		6.5-
	Lumen Technologies Inc '144A' 5.125% 15/12/2026	1,962,397	0.05	USD 1,881,000	D' '144A' 3% 15/7/2051 Morgan Stanley Capital I Trust	1,011,926	0.03
USD 3,660,000	Lumen Technologies Inc '144A' 5.375% 15/6/2029	3,182,626	0.09		2018-MP 'Series 2018-MP E' '144A' FRN 11/7/2040	1,687,154	0.05
USD 225,000	Lumen Technologies Inc 7.6% 15/9/2039	198,527	0.01	USD 3,590,000	Morgan Stanley Capital I Trust 2018-SUN 'Series 2018-SUN		

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
LISD 4 210 020	Morgan Stanley Residential			LISD 1 264 000	Northwest Fiber LLC /		
030 4,319,939	Mortgage Loan Trust 2014-1			03D 1,204,000	Northwest Fiber Elec / Northwest Fiber Finance Sub		
	'Series 2014-1A B3' '144A'				Inc '144A' 6% 15/2/2028	1,111,713	0.03
	FRN 25/6/2044	4,592,961	0.13	USD 196,000	Northwest Fiber LLC /	.,,.	
USD 6,807,000	Mozart Debt Merger Sub Inc	, ,		,	Northwest Fiber Finance Sub		
	'144A' 5.25% 1/10/2029	6,556,639	0.18		Inc '144A' 10.75% 1/6/2028	207,295	0.01
USD 733,000	MPH Acquisition Holdings LLC			USD 3,040,000	Novelis Corp '144A' 3.875%		
	'144A' 5.5% 1/9/2028	713,326	0.02		15/8/2031	2,804,005	0.08
USD 114,000	MSCI Inc '144A' 3.625%	111 540	0.00	USD 3,362,000	Novelis Corp '144A' 4.75%	3,294,760	0.09
LISD 47 000	1/9/2030 Murphy Oil Corp 6.375%	111,542	0.00	USD 1 585 000	30/1/2030 NRG Energy Inc '144A'	3,294,760	0.09
OOD 41,000	1/12/2042	43,460	0.00	GOD 1,000,000	3.875% 15/2/2032	1,474,335	0.04
USD 839,000	Nabors Industries Inc '144A'	,		USD 244,000	NuStar Logistics LP 5.75%	1,111,000	
	7.375% 15/5/2027	869,414	0.02		1/10/2025	254,796	0.01
USD 526,000	Nationstar Mortgage Holdings			USD 448,000	NuStar Logistics LP 6%		
	Inc '144A' 5.125%				1/6/2026	456,290	0.01
LICD 074 000	15/12/2030	496,255	0.01	USD 17,000	NuStar Logistics LP 6.375%	47.005	0.00
USD 271,000	Nationstar Mortgage Holdings Inc '144A' 5.75% 15/11/2031	261 001	0.01	1160 13 000	1/10/2030	17,235	0.00
USD 643 000	Nationstar Mortgage Holdings	261,881	0.01	030 13,000	Occidental Petroleum Corp 3% 15/2/2027	12,638	0.00
000 040,000	Inc '144A' 6% 15/1/2027	654,281	0.02	USD 998 000	Occidental Petroleum Corp	12,000	0.00
USD 753,000	Navient Corp 5.5% 15/3/2029	713,422	0.02		4.1% 15/2/2047	880,490	0.02
USD 165,000	Navient Corp 6.125% 25/3/2024	170,563	0.00	USD 1,478,000	Occidental Petroleum Corp		
	NCR Corp '144A' 5% 1/10/2028	244,440	0.01		4.2% 15/3/2048	1,311,245	0.04
USD 1,097,000	NCR Corp '144A' 5.125%	4 070 070	0.00	USD 952,000	Occidental Petroleum Corp	070 740	0.00
LICD 77 000	15/4/2029*	1,079,678	0.03	LICD 2 762 000	4.3% 15/8/2039	873,712	0.02
030 77,000	NCR Corp '144A' 5.75% 1/9/2027	77,888	0.00	03D 2,763,000	Occidental Petroleum Corp 4.4% 15/4/2046	2,513,570	0.07
USD 874 000	NCR Corp '144A' 6.125%	77,000	0.00	USD 239 000	Occidental Petroleum Corp	2,515,570	0.07
002 0. 1,000	1/9/2029	909,782	0.03	002 200,000	4.4% 15/8/2049	217,557	0.01
USD 657,000	NESCO Holdings II Inc '144A'			USD 256,000	Occidental Petroleum Corp		
	5.5% 15/4/2029	634,600	0.02		4.5% 15/7/2044	235,452	0.01
USD 1,103,000	New Enterprise Stone & Lime			USD 762,000	Occidental Petroleum Corp		
	Co Inc '144A' 5.25%	1 070 270	0.03	HCD 224 000	4.625% 15/6/2045	719,877	0.02
HSD 344 000	15/7/2028 New Enterprise Stone & Lime	1,078,370	0.03	USD 221,000	Occidental Petroleum Corp 5.5% 1/12/2025	236,838	0.01
OOD 244,000	Co Inc '144A' 9.75%			USD 80.000	Occidental Petroleum Corp	200,000	0.01
	15/7/2028	252,389	0.01		5.55% 15/3/2026	85,577	0.00
USD 4,051,000	New Fortress Energy Inc '144A'			USD 2,554,000	Occidental Petroleum Corp		
	6.5% 30/9/2026	3,890,358	0.11		6.2% 15/3/2040	2,796,783	0.08
USD 1,436,000	New Fortress Energy Inc '144A'	4 204 050	0.04	USD 29,000	Occidental Petroleum Corp	24.540	0.00
USD 116 000	6.75% 15/9/2025 New Home Co Inc/The '144A'	1,384,950	0.04	LISD 648 000	6.6% 15/3/2046 Occidental Petroleum Corp	34,519	0.00
000 110,000	7.25% 15/10/2025	114,956	0.00	000 040,000	6.625% 1/9/2030	752,727	0.02
USD 3,285,000	NextEra Energy Capital	,		USD 108,000	Occidental Petroleum Corp	,	****
	Holdings Inc FRN 15/3/2082	3,033,230	0.08		6.95% 1/7/2024	117,312	0.00
USD 3,819,000	NFP Corp '144A' 4.875%			USD 66,000	Occidental Petroleum Corp		
1100 7 040 000	15/8/2028	3,673,095	0.10	1100 4 404 000	8.875% 15/7/2030	84,249	0.00
USD 7,049,000	NFP Corp '144A' 6.875% 15/8/2028	6,605,512	0.18	USD 1,131,000	OneMain Finance Corp 5.375% 15/11/2029	1,125,028	0.03
USD 328.000	NGL Energy Operating LLC /	0,000,012	0.10	USD 778.000	OneMain Finance Corp	1,123,020	0.00
002 020,000	NGL Energy Finance Corp			002 0,000	6.625% 15/1/2028	826,092	0.02
	'144A' 7.5% 1/2/2026	329,851	0.01	USD 308,000	OneMain Finance Corp	,	
USD 871,000	NGPL PipeCo LLC '144A'				7.125% 15/3/2026	331,451	0.01
	7.768% 15/12/2037	1,139,622	0.03	USD 352,000	Option Care Health Inc '144A'		
USD 2,132,000	Nielsen Finance LLC / Nielsen			1100 0 004 775	4.375% 31/10/2029	339,252	0.01
	Finance Co '144A' 5.625% 1/10/2028	2,046,592	0.06	USD 2,921,775	Option One Mortgage Loan Trust 2007-FXD1 (Step-up		
USD 2 835 000	Nielsen Finance LLC / Nielsen	2,040,392	0.00		coupon) 'Series 2007-FXD1		
GGD 2,000,000	Finance Co '144A' 5.875%				2A1' 5.866% 25/1/2037	2,809,044	0.08
	1/10/2030	2,722,876	0.08	USD 5,091,000	Organon & Co / Organon	, , -	
USD 1,078,000	NMG Holding Co Inc / Neiman	•			Foreign Debt Co-Issuer BV		
	Marcus Group LLC '144A'				'144A' 5.125% 30/4/2031	5,074,352	0.14
110D 0 000 000	7.125% 1/4/2026	1,114,975	0.03	USD 2,896,000	Ortho-Clinical Diagnostics Inc /		
USD 2,600,000	Northern Oil and Gas Inc '144A'	2 700 260	0.00		Ortho-Clinical Diagnostics	2 020 250	0.00
USD 2 234 000	8.125% 1/3/2028 Northwest Fiber LLC /	2,700,269	0.08	USD 753 000	SA '144A' 7.25% 1/2/2028 Ortho-Clinical Diagnostics Inc /	3,030,259	80.0
232 2,234,000	Northwest Fiber Electricance			GGD 700,000	Ortho-Clinical Diagnostics		
	Sub Inc '144A' 4.75%				SA '144A' 7.375% 1/6/2025	778,858	0.02
			0.00	1100 000 000	OT Margar Care (144A)		
	30/4/2027	2,065,601	0.06	USD 288,000	OT Merger Corp '144A' 7.875% 15/10/2029	257,184	0.01

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	estments 28 Februar		0/ - 5			Maulant	0/ - 6
Holdina	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
_		(002)				(002)	
USD 58,000	Outfront Media Capital LLC /			USD 1,500,000	Progress Residential 2019- SFR4 Trust 'Series 2019-		
	Outfront Media Capital Corp '144A' 4.625% 15/3/2030	54,787	0.00		SFR4 Frust Series 2019- SFR4 E' '144A' 3.435%		
USD 539.000	P&L Development LLC / PLD	04,707	0.00		17/10/2036	1,459,705	0.04
	Finance Corp '144A' 7.75%			USD 435,000	Promigas SA ESP / Gases	.,,.	
	15/11/2025	515,858	0.01		del Pacifico SAC '144A'		
USD 5,188,000	Par Pharmaceutical Inc '144A'				3.75% 16/10/2029	390,654	0.01
LICD 445 000	7.5% 1/4/2027	5,185,406	0.14	USD 548,000	Rackspace Technology Global	400.077	0.04
USD 115,000	Patrick Industries Inc '144A' 4.75% 1/5/2029	105,417	0.00	USD 1 530 000	Inc '144A' 5.375% 1/12/2028* Radiate Holdco LLC / Radiate	492,677	0.01
USD 722.000	Pattern Energy Operations LP /	105,417	0.00	000 1,000,000	Finance Inc '144A' 4.5%		
,	Pattern Energy Operations				15/9/2026	1,450,402	0.04
	Inc '144A' 4.5% 15/8/2028	702,643	0.02	USD 8,304,000	Radiate Holdco LLC / Radiate		
USD 121,000	PDC Energy Inc 6.125%	100.050	0.00		Finance Inc '144A' 6.5%	7 705 705	0.00
LISD 615 000	15/9/2024 PECF USS Intermediate	122,058	0.00	1160 364 000	15/9/2028 Range Resources Corp '144A'	7,795,795	0.22
030 013,000	Holding III Corp '144A' 8%			03D 304,000	4.75% 15/2/2030	354,039	0.01
	15/11/2029	600,840	0.02	USD 172,000	Range Resources Corp	001,000	0.01
USD 424,000	Peninsula Pacific Entertainment	,		,	4.875% 15/5/2025	174,141	0.01
	LLC / Peninsula Pacific			USD 359,000	Raptor Acquisition Corp /		
	Entertainment Finance In	171 000	0.04		Raptor Co-Issuer LLC '144A'	0.40.005	0.04
LICD 102 000	'144A' 8.5% 15/11/2027	471,038	0.01	LICD 440 000	4.875% 1/11/2026	348,365	0.01
USD 193,000	Penn National Gaming Inc '144A' 4.125% 1/7/2029	179,127	0.01	03D 410,000	Realogy Group LLC / Realogy Co-Issuer Corp '144A'		
USD 1.136.000	Performance Food Group Inc	110,121	0.01		5.25% 15/4/2030	388,147	0.01
, ,	'144A' 4.25% 1/8/2029	1,078,388	0.03	USD 925,000	Realogy Group LLC / Realogy	•	
USD 820,000	Periama Holdings LLC/DE				Co-Issuer Corp '144A'		
1100 4 440 000	5.95% 19/4/2026	839,475	0.02	1100 05 000	5.75% 15/1/2029	919,334	0.03
USD 1,142,000	PetSmart Inc / PetSmart Finance Corp '144A' 4.75%			05D 95,000	RegionalCare Hospital Partners Holdings Inc / LifePoint		
	15/2/2028	1,128,222	0.03		Health Inc '144A' 9.75%		
USD 7,192,000	PetSmart Inc / PetSmart	.,,			1/12/2026	99,577	0.00
	Finance Corp '144A' 7.75%			USD 211,973	Renaissance Home Equity Loan		
1100 477 000	15/2/2029	7,562,891	0.21		Trust 2005-1 'Series 2005-1	000 000	0.04
	PG&E Corp 5.25% 1/7/2030 Picasso Finance Sub Inc '144A'	474,615	0.01	1100 025 720	AV3' FRN 25/5/2035 Renaissance Home Equity	203,382	0.01
03D 094,000	6.125% 15/6/2025	714,882	0.02	030 633,730	Loan Trust 2005-3 (Step-up		
USD 2,169,000	Playtika Holding Corp '144A'	,002	0.02		coupon) 'Series 2005-3 AF4'		
	4.25% 15/3/2029	2,048,837	0.06		5.14% 25/11/2035	868,890	0.02
USD 217,000	PMHC II Inc '144A' 9%	040.004	0.04	USD 1,842,000	RHP Hotel Properties LP / RHP		
1160 3 000 000	15/2/2030 PNC Financial Services	213,091	0.01		Finance Corp '144A' 4.5% 15/2/2029	1,738,388	0.05
03D 3,900,000	Group Inc/The FRN			USD 3 002 000	RHP Hotel Properties LP / RHP	1,730,300	0.03
	15/9/2026 (Perpetual)	3,639,870	0.10		Finance Corp 4.75%		
USD 141,000	Post Holdings Inc '144A'				15/10/2027	2,937,922	0.08
1100 405 000	4.5% 15/9/2031	130,521	0.00	USD 244,000	RLJ Lodging Trust LP '144A'	000 700	0.04
USD 165,000	Post Holdings Inc '144A' 4.625% 15/4/2030	155,527	0.00	LISD 2 210 000	4% 15/9/2029 Rockcliff Energy II LLC '144A'	229,733	0.01
USD 109.000	Post Holdings Inc '144A'	133,327	0.00	03D 2,219,000	5.5% 15/10/2029	2,202,468	0.06
	5.5% 15/12/2029	109,909	0.00	USD 305,000	Roller Bearing Co of America	_,,	
USD 443,000	Powdr Corp '144A'				Inc '144A' 4.375% 15/10/2029	293,563	0.01
	6% 1/8/2025	457,349	0.01	USD 441,000	Ryan Specialty Group LLC		
USD 261,000	Premier Entertainment Sub			1100 343 000	'144A' 4.375% 1/2/2030 Sabre GLBL Inc '144A' 7.375%	423,911	0.01
	LLC / Premier Entertainment Finance Corp '144A'			030 343,000	1/9/2025	352,877	0.01
	5.625% 1/9/2029	234,555	0.01	USD 2.271.000	Sabre GLBL Inc '144A' 9.25%	002,011	0.01
USD 261,000	Premier Entertainment Sub			, ,	15/4/2025	2,556,851	0.07
	LLC / Premier Entertainment			USD 580,000	Sasol Financing USA LLC		
	Finance Corp '144A'	000 040	0.04	1100 044 000	4.375% 18/9/2026	564,775	0.02
LISD 1 175 000	5.875% 1/9/2031	236,848	0.01	USD 911,000	Sasol Financing USA LLC 5.5% 18/3/2031	072 421	0.02
030 1,173,000	Prime Healthcare Services Inc '144A' 7.25% 1/11/2025	1,193,841	0.03	USD 976 000	Sasol Financing USA LLC	873,421	0.02
USD 3,619,000	Prime Security Services	.,,	0.00	002 0.0,000	6.5% 27/9/2028	1,013,820	0.03
	Borrower LLC / Prime			USD 546,000	Science Applications		
	Finance Inc '144A' 6.25%		_		International Corp '144A'		
1100 045 000	15/1/2028	3,490,906	0.10	1100 4 004 000	4.875% 1/4/2028	533,548	0.02
USD 845,000	Progress Residential 2019- SFR2 Trust 'Series 2019-			1,091,000 עפט	Scientific Games International Inc '144A' 5% 15/10/2025	1,107,398	0.03
	SFR2 F' '144A' 4.837% 1			USD 372.000	Scientific Games International	1, 101,000	0.00
	7/5/2036	833,559	0.02	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Inc '144A' 7% 15/5/2028	386,355	0.01

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value (USD)	% of Net
		(030)	Assets		· · · · · · · · · · · · · · · · · · ·	(030)	Assets
USD 56,000	Scientific Games International Inc '144A' 7.25% 15/11/2029	59,527	0.00	USD 4,727,000	Staples Inc '144A' 7.5% 15/4/2026	4,681,337	0.13
USD 924,000	Scientific Games International	,		USD 385,000	Staples Inc '144A' 10.75%		
USD 159,000	Inc '144A' 8.25% 15/3/2026 Scientific Games International	965,520	0.03	USD 246,000	15/4/2027 Starwood Property Trust Inc	361,629	0.01
	Inc '144A' 8.625% 1/7/2025	168,717	0.00	·	'144A' 4.375% 15/1/2027	238,054	0.01
USD 264,000	SCIH Salt Holdings Inc '144A' 6.625% 1/5/2029	250,048	0.01	080 7,107,000	State Street Corp FRN 15/6/2047	6,128,449	0.17
USD 600,000	SCIL IV LLC / SCIL USA			USD 635,000	Station Casinos LLC '144A'		0.00
	Holdings LLC '144A' 5.375% 1/11/2026	594,828	0.02	USD 1,124,000	4.5% 15/2/2028 Station Casinos LLC '144A'	610,895	0.02
USD 1,749,876	Seasoned Credit Risk Transfer Trust Series 2018-1 'Series			1160 80 358	4.625% 1/12/2031 Structured Asset Mortgage	1,063,692	0.03
	2018-1 BX' FRN 25/5/2057	1,133,770	0.03	030 09,330	Investments II Trust 2006-		
USD 92,000	Service Properties Trust 4.35% 1/10/2024	88,677	0.00		AR6 'Series 2006-AR6 2A1' FRN 25/7/2046	75,686	0.00
USD 586,000	Service Properties Trust 5.5%			USD 165,000	Suburban Propane Partners	70,000	0.00
USD 807.000	15/12/2027 Service Properties Trust 7.5%	574,280	0.02		LP/Suburban Energy Finance Corp '144A' 5% 1/6/2031	155,742	0.00
,	15/9/2025	848,359	0.02	USD 401,000	Summit Materials LLC / Summit	,	
USD 477,000	Simmons Foods Inc/Simmons Prepared Foods Inc/Simmons				Materials Finance Corp '144A' 5.25% 15/1/2029	403,205	0.01
	Pet Food Inc/Simmons Feed	441,585	0.01	USD 268,000	Summit Midstream Holdings		
USD 89,000	'144A' 4.625% 1/3/2029 Sinclair Television Group Inc	441,363	0.01		LLC / Summit Midstream Finance Corp '144A' 8.5%		
USD 2 865 000	'144A' 4.125% 1/12/2030 Sirius XM Radio Inc '144A'	78,927	0.00	1150 38 000	15/10/2026 Sunoco LP / Sunoco Finance	268,588	0.01
	3.875% 1/9/2031	2,649,394	0.07	·	Corp 6% 15/4/2027	28,853	0.00
USD 1,141,000	Sirius XM Radio Inc '144A' 4% 15/7/2028	1,094,653	0.03	USD 5,527,000	Surgery Center Holdings Inc '144A' 6.75% 1/7/2025	5,540,044	0.15
USD 1,986,000	Six Flags Theme Parks Inc			USD 882,000	Surgery Center Holdings Inc		
USD 312,000	'144A' 7% 1/7/2025 SM Energy Co 5.625% 1/6/2025	2,085,121 308,751	0.06 0.01	USD 754,000	'144A' 10% 15/4/2027 SWF Escrow Issuer Corp '144A'	930,095	0.03
	SM Energy Co 6.5% 15/7/2028 SM Energy Co 6.75% 15/9/2026	638,770 359,736	0.02 0.01	LISD 1 927 000	6.5% 1/10/2029 Switch Ltd '144A' 4.125%	677,488	0.02
	SM Energy Co '144A' 10%	339,730			15/6/2029	1,749,837	0.05
USD 159 000	15/1/2025 Sonic Automotive Inc '144A'	1,477,567	0.04	USD 177,000	Syneos Health Inc '144A' 3.625% 15/1/2029	164,035	0.00
	4.625% 15/11/2029	150,086	0.00	USD 3,748,000	Tap Rock Resources LLC		
050 3,781,000	Sotheby's '144A' 7.375% 15/10/2027	3,913,808	0.11	USD 871,000	'144A' 7% 1/10/2026 Targa Resources Partners LP /	3,763,498	0.10
USD 3,686,000	Sotheby's/Bidfair Holdings Inc '144A' 5.875% 1/6/2029	3,663,165	0.10		Targa Resources Partners Finance Corp 5.5% 1/3/2030	924,209	0.03
USD 490,000	Southwestern Energy Co			USD 24,000	Taylor Morrison Communities		
USD 1.578.000	4.75% 1/2/2032 Southwestern Energy Co	489,307	0.01	USD 358.000	Inc '144A' 5.125% 1/8/2030 Tempo Acquisition LLC / Tempo	24,044	0.00
	5.375% 1/2/2029	1,611,824	0.05		Acquisition Finance Corp	007.507	0.04
USD 976,000	Specialty Building Products Holdings LLC / SBP Finance			USD 710,000	'144A' 5.75% 1/6/2025 Tenet Healthcare Corp '144A'	367,537	0.01
LISD 672 000	Corp '144A' 6.375% 30/9/2026 Spectrum Brands Inc '144A'	984,359	0.03	USD 417 000	4.25% 1/6/2029 Tenet Healthcare Corp '144A'	684,199	0.02
	5% 1/10/2029	670,165	0.02	,	4.875% 1/1/2026	418,210	0.01
USD 161,000	Spectrum Brands Inc '144A' 5.5% 15/7/2030	160,894	0.00	USD 1,341,000	Tenet Healthcare Corp '144A' 5.125% 1/11/2027	1,357,763	0.04
USD 99,000	Spirit AeroSystems Inc '144A'	,		USD 1,130,000	Tenet Healthcare Corp '144A'		
USD 129,000	5.5% 15/1/2025 Sprint Capital Corp 6.875%	101,350	0.00	USD 790,000	6.125% 1/10/2028 Tenet Healthcare Corp '144A'	1,145,747	0.03
LISD 1 638 000	15/11/2028 Sprint Capital Corp 8.75%	153,069	0.00	118D 83 000	6.25% 1/2/2027 Tenneco Inc '144A' 7.875%	808,747	0.02
	15/3/2032	2,261,071	0.06	,	15/1/2029	98,347	0.00
USD 3,211,000	SRM Escrow Issuer LLC '144A' 6% 1/11/2028	3,217,101	0.09	USD 540,000	Terex Corp '144A' 5% 15/5/2029	535,394	0.02
USD 3,412,000	SRS Distribution Inc '144A'			USD 3,522,000	Terrier Media Buyer Inc '144A'		
USD 2,133,000	4.625% 1/7/2028 SRS Distribution Inc '144A'	3,237,374	0.09	USD 422,000	8.875% 15/12/2027 Thor Industries Inc '144A' 4%	3,630,407	0.10
	6% 1/12/2029 SRS Distribution Inc '144A'	2,004,593	0.06	·	15/10/2029 Titan Acquisition Ltd / Titan	384,020	0.01
	6.125% 1/7/2029	2,669,332	0.07	3,710,000	Co-Borrower LLC '144A'		
USD 556,000	Standard Industries Inc/NJ '144A' 4.375% 15/7/2030	522,334	0.01		7.75% 15/4/2026	3,706,679	0.10
		,	2.0.				

Holdina	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Titan International Inc 7%	(/			Venture Global Calcasieu Pass	(,	
000 129,000	30/4/2028	133,779	0.00	000 1,070,000	LLC '144A' 4.125% 15/8/2031	1,561,605	0.04
	TK Elevator US Newco Inc '144A' 5.25% 15/7/2027	4,802,468	0.13	USD 5,512,000	Veritas US Inc / Veritas Bermuda Ltd '144A' 7.5%		
USD 155,000	Travel + Leisure Co '144A'	165 240	0.00	LICD 6 592 000	1/9/2025	5,417,276	0.15
USD 128,000	6.625% 31/7/2026 Tri Pointe Homes Inc 5.7% 15/6/2028	165,349 129,789	0.00		Verscend Escrow Corp '144A' 9.75% 15/8/2026 Vertiv Group Corp '144A'	6,887,800	0.19
USD 2,715,000	Triumph Group Inc '144A' 8.875% 1/6/2024	2,898,208	0.00		4.125% 15/11/2028 Viasat Inc '144A' 5.625%	2,352,041	0.07
USD 162,000	Twitter Inc '144A' 3.875%	2,030,200	0.00	000 172,000	15/9/2025	163,623	0.00
LICD 972 000	15/12/2027 Twitter Inc '144A' 5% 1/3/2030	158,339 877,450	0.00 0.02	USD 3,000	Viasat Inc '144A' 5.625% 15/4/2027	3,001	0.00
,	Uber Technologies Inc '144A'	677,430	0.02	USD 2,240,000	Viasat Inc '144A' 6.5%	3,001	0.00
1100 4 044 000	4.5% 15/8/2029	4,362,378	0.12	1100 740 000	15/7/2028	2,061,013	0.06
USD 1,911,000	Uber Technologies Inc '144A' 6.25% 15/1/2028	1,947,628	0.05	USD 712,000	VICI Properties LP / VICI Note Co Inc '144A' 4.125%		
USD 336,000	Uber Technologies Inc '144A'				15/8/2030	708,497	0.02
LISD 1 233 000	7.5% 15/5/2025 Uber Technologies Inc '144A'	349,870	0.01	USD 287,000	Victors Merger Corp '144A' 6.375% 15/5/2029	248,463	0.01
000 1,200,000	7.5% 15/9/2027	1,319,008	0.04	USD 428,000	VistaJet Malta Finance Plc /	240,403	0.01
USD 1,599,000	Uber Technologies Inc '144A' 8% 1/11/2026*	4 004 444	0.05		XO Management Holding	440 407	0.04
USD 1,018,582	United Airlines 2020-1 Class A	1,694,141	0.05	USD 412,000	Inc '144A' 6.375% 1/2/2030 Vistra Operations Co LLC	410,137	0.01
	Pass Through Trust 5.875%				'144A' 4.375% 1/5/2029	397,399	0.01
USD 82 080	15/10/2027 United Airlines 2020-1 Class B	1,077,099	0.03	USD 464,000	Vizient Inc '144A' 6.25% 15/5/2027	479,792	0.01
002 02,000	Pass Through Trust 4.875%			USD 2,510,000	Voya Financial Inc FRN	,	
USD 775 000	15/1/2026 United Airlines Inc '144A'	84,000	0.00	USD 553 000	15/9/2023 (Perpetual) Wabash National Corp '144A'	2,547,650	0.07
000 110,000	4.375% 15/4/2026	773,810	0.02	000 000,000	4.5% 15/10/2028	523,276	0.01
USD 3,101,000	United Airlines Inc '144A' 4.625% 15/4/2029	3,031,228	0.08	USD 573,097	WaMu Mortgage Pass-Through Certificates Series 2007-OA5		
USD 149,000	United Natural Foods Inc	3,031,220	0.00		Trust 'Series 2007-OA5 1A'		
LICD 4 F02 000	'144A' 6.75% 15/10/2028	154,391	0.00	1100 002 400	FRN 25/6/2047	551,886	0.02
050 1,503,000	United States Steel Corp 6.875% 1/3/2029	1,534,728	0.04	050 863,106	Washington Mutual Mortgage Pass-Through Certificates		
USD 710,000	Uniti Group LP / Uniti Fiber				WMALT Series 2006-AR8		
	Holdings Inc / CSL Capital LLC '144A' 6% 15/1/2030	633,675	0.02		Trust 'Series 2006-AR8 2A' FRN 25/10/2046	783,914	0.02
USD 291,000	Uniti Group LP / Uniti Fiber	,		USD 762,536	Washington Mutual Mortgage	,	
	Holdings Inc / CSL Capital LLC '144A' 7.875% 15/2/2025	302,809	0.01		Pass-Through Certificates WMALT Series 2007-0A3		
USD 2,064,000	Uniti Group LP / Uniti Group	002,000	0.0.		Trust 'Series 2007-OA3 4A2'		
	Finance Inc / CSL Capital LLC '144A' 4.75% 15/4/2028	1,957,013	0.05	USD 3 145 000	FRN 25/4/2047 Waste Pro USA Inc '144A'	675,381	0.02
USD 3,367,000	Uniti Group LP / Uniti Group	1,937,013	0.03	030 3,143,000	5.5% 15/2/2026	2,993,694	0.08
	Finance Inc / CSL Capital LLC '144A' 6.5% 15/2/2029	3,122,371	0.00	USD 2,155,000	Wells Fargo & Co FRN	2 400 402	0.06
USD 1,005,000	Univision Communications Inc	3,122,371	0.09	USD 2,725,000	15/6/2024 (Perpetual) Wells Fargo & Co FRN	2,188,403	0.06
1100 044 000	'144A' 5.125% 15/2/2025	1,008,729	0.03	1100 400 000	15/3/2026 (Perpetual)	2,633,372	0.07
050 844,000	Univision Communications Inc '144A' 6.625% 1/6/2027	884,091	0.02	USD 490,000	Wells Fargo & Co FRN 15/1/2027	483,709	0.01
USD 1,855,000	US Bancorp FRN 15/1/2027			USD 780,000	Wells Fargo Commercial	,	
USD 951.000	(Perpetual) US Foods Inc '144A' 4.75%	1,729,565	0.05		Mortgage Trust 2015-C28 'Series 2015-C28 D' FRN		
	15/2/2029	925,157	0.03		15/5/2048	731,492	0.02
USD 875,000	USA Compression Partners LP / USA Compression Finance			USD 3,288,000	Wells Fargo Commercial Mortgage Trust 2015-NXS1		
	Corp 6.875% 1/4/2026	876,877	0.02		'Series 2015-NXS1 D' FRN		
USD 6,712,000	USA Compression Partners LP / USA Compression Finance			1160 200 000	15/5/2048 Wells Fargo Commercial	3,146,395	0.09
	Corp 6.875% 1/9/2027	6,665,385	0.19	03D 700,000	Mortgage Trust 2016-NXS5		
USD 281,000	Vail Resorts Inc '144A' 6.25%	200 005	0.01		'Series 2016-NXS5 B' FRN	700 507	0.00
USD 1,796,000	15/5/2025 Venture Global Calcasieu Pass	289,805	0.01	USD 467,000	15/1/2059 Wells Fargo Commercial	732,537	0.02
	LLC '144A' 3.875% 15/8/2029	1,757,853	0.05		Mortgage Trust 2017-C39		
USD 2,039,000	Venture Global Calcasieu Pass LLC '144A' 3.875% 1/11/2033	1,945,971	0.05		'Series 2017-C39 C' 4.118% 15/9/2050	462,854	0.01
		,,	2.22			,	

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Portfolio of Inv	estments 28 Februa	ary 2022					
Holding	Description	Market Value (USD)	% of Net	Holding	Description	Market Value (USD)	% of Net
_		(005)	ASSELS	·	·	(005)	A33013
, ,	Wells Fargo Commercial Mortgage Trust 2018-C44 'Series 2018-C44 C' FRN 15/5/2051	1,434,935	0.04	EQUITY LINKED N USD 985	Bank of Montreal (Fund receives 10.99% Fixed; and receives/pays return on		
080 1,910,000	Wells Fargo Commercial Mortgage Trust 2018-C44 'Series 2018-C44 D' '144A' 3% 15/5/2051	1,631,037	0.05	USD 22,947	Autozone Inc) (2/3/2022) Bank of Montreal (Fund receives 16.86% Fixed; and receives/pays return on	1,840,542	0.05
USD 1,400,000	Wells Fargo Commercial Mortgage Trust 2018-C45 'Series 2018-C45 D' '144A' 3% 15/6/2051		0.03	USD 4,832	Kroger Co) (4/3/2022) Bank of Montreal (Fund receives 18.43% Fixed; and	1,027,248	0.03
USD 920,000	Wells Fargo Commercial Mortgage Trust 2018-C45 'Series 2018-C45 C' 4.727% 15/6/2051	1,170,350	0.03	USD 16,942	receives/pays return on Ulta Beauty Inc) (9/3/2022) Bank of Montreal (Fund receives 29.73% Fixed;	1,805,539	0.05
USD 111,000	WESCO Distribution Inc '144A' 7.25% 15/6/2028	937,791	0.03		and receives/pays return on Signet Jewelers Ltd) (18/3/2022)	1,224,398	0.03
USD 292,000	Western Midstream Operating LP 5.3% 1/3/2048	300,836	0.01	USD 28,399	Barclays (Fund receives 10.44% Fixed; and receives/	,, ,,,,,	
	Western Midstream Operating LP 5.45% 1/4/2044 Western Midstream Operating	475,491	0.01	1100 50 054	pays return on Mastercard Inc) (14/3/2022)	10,316,331	0.29
	Western Midstream Operating LP 5.5% 15/8/2048 Western Midstream Operating	123,878	0.00	050 52,254	Barclays (Fund receives 10.6% Fixed; and receives/pays return on JP Morgan Chase		
	LP 5.75% 1/2/2050 WeWork Cos LLC / WW Co-Obligor Inc '144A' 5%	3,222,346	0.09	USD 32,040	& Co) (3/3/2022) Barclays (Fund receives 10.63% Fixed; and receives/	7,485,688	0.21
USD 4,425,000	10/7/2025 White Cap Buyer LLC '144A'	650,957	0.02	1100 4 400	pays return on Darden Restaurants Inc) (25/3/2022)	4,573,384	0.13
USD 697,000	6.875% 15/10/2028 White Cap Parent LLC '144A' 8.25% 15/3/2026*	4,409,136 702,604	0.12	USD 4,188	Barclays (Fund receives 12.25% Fixed; and receives/ pays return on Lululemon		
USD 609,000	Williams Scotsman International Inc '144A' 4.625% 15/8/2028		0.02	USD 49,948	Athletica Inc) (31/3/2022) Barclays (Fund receives	1,331,286	0.04
	Winnebago Industries Inc '144A' 6.25% 15/7/2028	322,314	0.01		12.39% Fixed; and receives/ pays return on Citizens		
•	Wolverine World Wide Inc '144A' 4% 15/8/2029 WR Grace Holdings LLC '144A'	208,946	0.01	USD 49 485	Financial Group Inc) (27/4/2022) Barclays (Fund receives	2,619,572	0.07
	5.625% 15/8/2029 Wyndham Hotels & Resorts	7,726,223	0.22	302 10,100	13.58% Fixed; and receives/ pays return on Aramark)		
USD 602,000	Inc '144A' 4.375% 15/8/2028 Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp '144A' 5.25% 15/5/2027*	169,897 600,534	0.00	USD 10,437	(25/3/2022) Barclays (Fund receives 13.65% Fixed; and receives/	1,836,618	0.05
USD 2,644,000	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp '144A' 5.125% 1/10/2029	2,569,796	0.02	USD 6,649	pays return on Anthem Inc) (21/4/2022) Barclays (Fund receives 15.31% Fixed; and receives/	4,612,434	0.13
USD 273,000	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp '144A' 7.75% 15/4/2025	284,272	0.01	USD 9,944	pays return on Ameriprise Financial Inc) (27/4/2022) Barclays (Fund receives	1,985,955	0.05
	Yum! Brands Inc 5.35% 1/11/2043	10,098	0.00		16.37% Fixed; and receives/ pays return on Tesla Inc)		
	Zayo Group Holdings Inc ' 144A' 4% 1/3/2027 Zayo Group Holdings Inc	6,609,178	0.18	USD 225,790	(26/4/2022) Barclays (Fund receives 18.83% Fixed; and receives/	8,516,520	0.24
	'144A' 6.125% 1/3/2028 ZoomInfo Technologies LLC/	9,298,861	0.26		pays return on AT&T Inc) (21/4/2022)	5,305,243	0.15
	ZoomInfo Finance Corp '144A' 3.875% 1/2/2029	593,508	0.02	USD 62,389	Barclays (Fund receives 20.39% Fixed; and receives/	-,300,210	30
		929,213,889	25.86		pays return on Citigroup Inc)	2 700 450	0.40
USD 682,486	Uruguay Uruguay Government International Bond 4.975%			USD 7,256	(3/3/2022) Barclays (Fund receives 8.06% Fixed; and receives/pays return on Russell 2000 Index)	3,708,159	0.10
Total Bonds	20/4/2055	798,444 1,614,893,670	0.02 44.95		(11/3/2022)	14,799,118	0.41
. 5.00. 201100		.,0,000,010	. 1.55				

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

	Description	Market Value	% of Net		Description	Market Value	% of Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
USD 4,618	Barclays (Fund receives 8.19% Fixed; and receives/pays return on S&P MidCap 400			USD 10,220	BNP Paribas (Fund receives 16.06% Fixed; and receives/ pays return on Anthem Inc)		
USD 51,453	Index) (28/3/2022) Barclays (Fund receives 9.09% Fixed; and receives/pays	12,237,393	0.34	USD 8,054	(31/3/2022) BNP Paribas (Fund receives 16.17% Fixed; and receives/	4,536,390	0.13
USD 7,096	return on Visa Inc) (14/3/2022) Barclays (Fund receives 9.7% Fixed; and receives/pays return on Russell 2000 Index)	11,155,601	0.31	USD 37,793	pays return on First Republic Bank/CA) (3/3/2022) BNP Paribas (Fund receives 16.39% Fixed; and receives/	1,391,938	0.04
USD 135,732	(23/3/2022) BNP Paribas (Fund receives 10.55% Fixed; and receives/ pays return on Bristol-Myers	14,508,805	0.40	USD 45,076	pays return on Truist Financial Corp) (7/3/2022) BNP Paribas (Fund receives 16.54% Fixed; and receives/	2,329,849	0.06
USD 102,911	Squibb Co) (26/4/2022) BNP Paribas (Fund receives 10.94% Fixed; and receives/	9,154,175	0.25	USD 10,215	pays return on Wendy's Co) (3/3/2022) BNP Paribas (Fund receives	1,023,161	0.03
USD 30,082	pays return on Fifth Third Bancorp) (17/3/2022) BNP Paribas (Fund receives 11% Fixed; and receives/	4,862,190	0.13	USD 89.321	17.96% Fixed; and receives/ pays return on The Goldman Sachs Group Inc) (7/3/2022) BNP Paribas (Fund receives	3,452,875	0.10
USD 36,681	pays return on Ecolab Inc) (31/3/2022) BNP Paribas (Fund receives	5,320,562	0.15	ŕ	20.79% Fixed; and receives/ pays return on Wells Fargo & Co) (3/3/2022)	4,704,808	0.13
	11.5% Fixed; and receives/ pays return on Archer- Daniels-Midland Co) (27/4/2022)	2,676,216	0.07	USD 20,831	BNP Paribas (Fund receives 21.15% Fixed; and receives/ pays return on Kohl's Corp) (3/3/2022)	1,134,546	0.03
USD 40,388	BNP Paribas (Fund receives 12.78% Fixed; and receives/ pays return on Apple Inc)			USD 4,399	BNP Paribas (Fund receives 24.67% Fixed; and receives/ pays return on Signature		
USD 10,551	(17/3/2022) BNP Paribas (Fund receives 12.89% Fixed; and receives/ pays return on PACCAR Inc)	6,693,343	0.19	USD 5,821	Bank/New York NY) (7/3/2022) BNP Paribas (Fund receives 5.9% Fixed; and receives/ pays return on Procter &	1,509,279	0.04
USD 8,490	(27/4/2022) BNP Paribas (Fund receives 12.93% Fixed; and receives/ pays return on Alphabet Inc)	971,632	0.03	USD 34,721	Gamble Co) (20/4/2022) BNP Paribas (Fund receives 8.38% Fixed; and receives/ pays return on Zoetis Inc)	906,830	0.02
USD 88,147	(17/3/2022) BNP Paribas (Fund receives 13.14% Fixed; and receives/ pays return on PulteGroup	22,755,879	0.63	USD 27,557	(31/3/2022) BNP Paribas (Fund receives 9.14% Fixed; and receives/ pays return on PepsiCo Inc)	6,749,468	0.19
USD 23,008	Inc) (17/3/2022) BNP Paribas (Fund receives 13.34% Fixed; and receives/	4,374,611	0.12	USD 20,602	(20/4/2022) BNP Paribas (Fund receives 16.98% Fixed; and receives/	4,518,962	0.13
USD 23,316	pays return on Oracle Corp) (10/3/2022) BNP Paribas (Fund receives 13.41% Fixed; and receives/	1,751,997	0.05	USD 34,649	pays return on Interactive Brokers Group Inc) (8/3/2022) Credit Suisse (Fund receives 10.9% Fixed; and receives/	1,380,720	0.04
USD 121,321	pays return on American Express Co) (21/4/2022) BNP Paribas (Fund receives 13.53% Fixed; and receives/	4,257,320	0.12	USD 21,495	pays return on Apple Inc) (28/4/2022) Credit Suisse (Fund receives 11.2% Fixed; and receives/	5,745,003	0.16
USD 58,566	pays return on NextEra Energy Inc) (17/3/2022) BNP Paribas (Fund receives 14.15% Fixed; and receives/	9,422,971	0.26	USD 20,097	pays return on Stryker Corp) (27/4/2022) Credit Suisse (Fund receives 11.9% Fixed; and receives/	5,553,662	0.15
1100 4 040	pays return on Fidelity National Information Services Inc) (31/3/2022)	5,621,722	0.16	USD 5,419	pays return on Deere & Co) (12/4/2022) Credit Suisse (Fund receives	7,016,954	0.19
USD 4,018	BNP Paribas (Fund receives 15.25% Fixed; and receives/ pays return on Adobe Inc) (23/3/2022)	1,881,926	0.05	USD 5,959	13.35% Fixed; and receives/ pays return on Marriott International Inc) (10/5/2022) Credit Suisse (Fund receives	935,900	0.03
USD 116,380	BNP Paribas (Fund receives 15.86% Fixed; and receives/ pays return on Exxon Mobil				13.85% Fixed; and receives/ pays return on Analog Devices Inc) (19/5/2022)	967,462	0.03
	Corp) (17/3/2022)	9,047,372	0.25				

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	-	, ,		LICD 20 770	ID Marron (Fund receives	, ,	
050 3,005	Credit Suisse (Fund receives 14.4% Fixed; and receives/			USD 28,770	JP Morgan (Fund receives 10.14% Fixed; and receives/		
	pays return on Amazon.com				pays return on Union Pacific		
	Inc) (4/3/2022)	9,365,358	0.26		Corp) (14/4/2022)	7,099,221	0.20
USD 44,938	Credit Suisse (Fund receives			USD 81,168	JP Morgan (Fund receives		
	16.7% Fixed; and receives/				10.81% Fixed; and receives/		
	pays return on Cadence Design Systems Inc)				pays return on AbbVie Inc) (27/4/2022)	11,716,341	0.33
	(12/4/2022)	6,665,862	0.19	USD 63.876	JP Morgan (Fund receives	11,710,541	0.55
USD 121,168	Credit Suisse (Fund receives	.,,.			10.88% Fixed; and receives/		
	17.15% Fixed; and receives/				pays return on Microsoft		
	pays return on The Mosaic	E 04E 040	0.40	1100 40 722	Corp) (25/3/2022)	19,067,374	0.53
USD 45 908	Co) (29/4/2022) Goldman Sachs (Fund receives	5,815,340	0.16	USD 49,733	JP Morgan (Fund receives 11.22% Fixed; and receives/		
00D 40,000	10.99% Fixed; and receives/				pays return on Abbott		
	pays return on Automatic				Laboratories) (20/4/2022)	5,976,640	0.17
	Data Processing) (29/4/2022)	9,345,442	0.26	USD 46,334	JP Morgan (Fund receives		
USD 103,208	Goldman Sachs (Fund receives				11.64% Fixed; and receives/		
	11.44% Fixed; and receives/ pays return on Johnson				pays return on Prologis Inc) (14/4/2022)	6,840,407	0.19
	Controls International Plc)			USD 54.565	JP Morgan (Fund receives 12%	0,040,407	0.10
	(29/4/2022)	6,781,684	0.19	,,,,,,	Fixed; and receives/pays		
USD 24,143	Goldman Sachs (Fund receives				return on Yum! Brands Inc)		
	11.64% Fixed; and receives/			1100 00 070	(25/3/2022)	6,718,273	0.19
	pays return on Dover Corp) (20/4/2022)	3,835,811	0.11	080 82,872	JP Morgan (Fund receives 12.29% Fixed; and receives/		
USD 19,981	Goldman Sachs (Fund receives	0,000,011	0.11		pays return on Apple Inc)		
	11.9% Fixed; and receives/				(8/3/2022)	13,699,407	0.38
	pays return on Microsoft			USD 54,776	JP Morgan (Fund receives		
LICD 65 160	Corp) (27/4/2022)	5,934,972	0.16		13.03% Fixed; and receives/		
030 03,109	Goldman Sachs (Fund receives 12.46% Fixed; and receives/				pays return on The Kraft Heinz Co) (29/4/2022)	2,075,586	0.06
	pays return on Morgan			USD 30,647	JP Morgan (Fund receives	2,070,000	0.00
	Stanley) (28/3/2022)	6,049,416	0.17		13.91% Fixed; and receives/		
USD 66,670	Goldman Sachs (Fund receives				pays return on Meta		
	13.36% Fixed; and receives/ pays return on CVS Health			LISD 11 540	Platforms Inc) (25/3/2022) JP Morgan (Fund receives	6,474,774	0.18
	Corp) (29/4/2022)	6,839,599	0.19	030 11,349	14.11% Fixed; and receives/		
USD 30,582	Goldman Sachs (Fund receives	0,000,000	00		pays return on MasterCard		
	14.87% Fixed; and receives/				Inc) (29/4/2022)	4,154,028	0.12
	pays return on Equifax Inc)	0.740.440	0.40	USD 273,432	JP Morgan (Fund receives		
USD 166 870	(28/3/2022) Goldman Sachs (Fund receives	6,718,119	0.19		15.38% Fixed; and receives/ pays return on AT&T Inc)		
000 100,010	14.97% Fixed; and receives/				(8/3/2022)	6,479,267	0.18
	pays return on Flex Ltd)			USD 60,892	JP Morgan (Fund receives	-, -, -	
	(4/5/2022)	2,754,569	0.08		15.64% Fixed; and receives/		
USD 40,496	Goldman Sachs (Fund receives				pays return on Dow Inc)	0.004.000	0.40
	16.31% Fixed; and receives/ pays return on Nvidia Corp)			1150 46 637	(21/4/2022) JP Morgan (Fund receives	3,604,609	0.10
	(12/4/2022)	9,747,396	0.27	000 40,007	18.99% Fixed; and receives/		
USD 14,091	Goldman Sachs (Fund receives	, ,			pays return on Las Vegas		
	7.04% Fixed; and receives/				Sands Corp) (21/4/2022)	2,000,218	0.06
	pays return on Johnson &	2 272 075	0.06	USD 9,862	JP Morgan (Fund receives 21.18% Fixed; and receives/		
USD 36 796	Johnson) (16/5/2022) Goldman Sachs (Fund receives	2,272,075	0.00		pays return on Williams-		
002 00,.00	7.56% Fixed; and receives/				Sonoma Inc) (18/3/2022)	1,441,114	0.04
	pays return on Berkshire			USD 19,001	JP Morgan (Fund receives		
	Hathaway Inc 'B')				21.92% Fixed; and receives/		
HSD 32 801	(28/3/2022) Goldman Sachs (Fund receives	11,724,564	0.33		pays return on Seagate Technology Plc) (22/4/2022)	1,985,143	0.05
000 02,001	9.84% Fixed; and receives/			USD 19.750	JP Morgan (Fund receives	1,900,140	0.00
	pays return on Texas				8.44% Fixed; and receives/		
	Instruments Inc) (27/4/2022)	5,557,413	0.15		pays return on Thermo Fisher		
USD 50,500	Goldman Sachs (Fund receives			1100 50 000	Scientific Inc) (21/3/2022)	10,769,741	0.30
	9.87% Fixed; and receives/			USD 58,666	JP Morgan (Fund receives 9.2%		
	pays return on Walmart Inc) (12/4/2022)	6,818,914	0.19		Fixed; and receives/pays return on Apple Inc)		
USD 4,529	JP Morgan (Fund receives	-,3.0,017	5.10		(25/3/2022)	9,710,726	0.27
	10.13% Fixed; and receives/			USD 153,176	Merrill Lynch (Fund receives		
	pays return on Dollar General	00400:	0.00		10.1% Fixed; and receives/		
	Corp) (18/3/2022)	904,691	0.02		pays return on Coca-Cola Co/The) (28/3/2022)	9,382,999	0.26
					33/1110/ (20/0/2022)	0,002,009	0.20
				I .			

Haldina	Description	Market Value	% of Net	Halding	December 1	Market Value	% of Net
Holding	Description	(09D)	Assets	Holding	Description	(USD)	Assets
USD 17,676	Merrill Lynch (Fund receives 13.05% Fixed; and receives/ pays return on Humana Inc) (21/3/2022)	7,537,385	0.21	USD 24,765	Royal Bank of Canada (Fund receives 12.74% Fixed; and receives/pays return on Corning Inc) (27/4/2022)	1,005,768	0.03
USD 126,334	Merrill Lynch (Fund receives 17.07% Fixed; and receives/ pays return on Flex Ltd)			USD 51,355	Royal Bank of Canada (Fund receives 13.63% Fixed; and receives/pays return on	0.400.040	0.07
USD 89,348	(5/5/2022) Nomura Bank International (Fund receives 11.2624% Fixed; and receives/pays	2,020,803	0.06	USD 132,649	Comcast Corp) (29/4/2022) Royal Bank of Canada (Fund receives 13.67% Fixed; and receives/pays return on Intel	2,423,210	0.07
USD 42,094	return on Merck & Co Inc) (21/3/2022) Nomura Bank International (Fund receives 12.33% Fixed;	6,704,420	0.19	USD 259,664	Corp) (8/3/2022) Royal Bank of Canada (Fund receives 14.12% Fixed; and receives/pays return on Bank	6,335,967	0.18
USD 72,006	and receives/pays return on 3M Co) (17/3/2022) Nomura Bank International	6,312,762	0.17	USD 31,821	of America Corp) (4/3/2022) Royal Bank of Canada (Fund receives 14.38% Fixed; and	11,347,101	0.32
	(Fund receives 12.65% Fixed; and receives/pays return on General Electric Co) (17/3/2022)	6,868,348	0.19	USD 52,222	receives/pays return on Tenet Healthcare Corp) (21/4/2022) Royal Bank of Canada (Fund	2,649,104	0.07
USD 2,315	Nomura Bank International (Fund receives 14.62% Fixed; and receives/pays return on Amazon.com Inc)				receives 14.5% Fixed; and receives/pays return on Discover Financial Services) (21/4/2022)	6,376,455	0.18
USD 177,134	(17/3/2022) Nomura Bank International (Fund receives 18.68% Fixed;	7,077,851	0.20	USD 134,014	Royal Bank of Canada (Fund receives 14.54% Fixed; and receives/pays return on		0.20
USD 36,256	and receives/pays return on General Motors Co) (21/3/2022) Nomura Bank International	8,297,083	0.23	USD 9,881	Wells Fargo & Co) (8/3/2022) Royal Bank of Canada (Fund receives 15.53% Fixed; and receives/pays return on	7,075,506	0.20
	(Fund receives 9.22% Fixed; and receives/pays return on McDonalds Corp) (17/3/2022)	8,904,144	0.25	USD 51,577	Raymond James Financial Inc) (22/4/2022) Royal Bank of Canada (Fund receives 16.38% Fixed; and	1,033,993	0.03
USD 7,948	Royal Bank of Canada (Fund receives 10.05% Fixed; and receives/pays return on			USD 31,805	receives/pays return on Ally Financial Inc) (18/4/2022) Royal Bank of Canada (Fund receives 18.25% Fixed;	2,577,468	0.07
USD 56,713	PayPal Holdings Inc) (31/3/2022) Royal Bank of Canada (Fund receives 10.65% Fixed;	882,702	0.02	USD 14,925	and receives/pays return on Kohl's Corp) (2/3/2022) Royal Bank of Canada (Fund	1,757,977	0.05
USD 28,096	and receives/pays return on Fiserv Inc) (27/4/2022) Royal Bank of Canada (Fund receives 10.93% Fixed;	5,504,065	0.15	USD 3.232	receives 18.43% Fixed; and receives/pays return on Danaher Corp) (11/3/2022) Royal Bank of Canada (Fund	4,115,398	0.11
	and receives/pays return on UnitedHealth Group Inc) (4/3/2022)	13,215,741	0.37	,	receives 19.83% Fixed; and receives/pays return on United Rentals Inc)		
USD 23,004	Royal Bank of Canada (Fund receives 11.24% Fixed; and receives/pays return on Microsoft Corp) (27/4/2022)	6,843,417	0.19	USD 100,387	(28/4/2022) Royal Bank of Canada (Fund receives 20.72% Fixed; and receives/pays return on	1,019,584	0.03
USD 7,411	Royal Bank of Canada (Fund receives 11.28% Fixed; and receives/pays return on Norfolk Southern Corp)	.,,		USD 32,038	Morgan Stanley) (4/3/2022) Royal Bank of Canada (Fund receives 7.06% Fixed; and receives/pays return on	9,237,890	0.26
USD 16,735	(28/4/2022) Royal Bank of Canada (Fund receives 12.09% Fixed; and receives/pays return on Union	1,933,489	0.05	USD 29,870	Danaher Corp) (25/3/2022) Royal Bank of Canada (Fund receives 7.92% Fixed; and receives/pays return on	8,898,846	0.25
USD 11,048	Pacific Corp) (8/3/2022) Royal Bank of Canada (Fund receives 12.28% Fixed; and receives/pays return	4,115,009	0.11	USD 38,098	Mondelez International Inc) (28/4/2022) Royal Bank of Canada (Fund receives 8.17% Fixed; and	1,967,036	0.05
	on International Business Machines Corp) (20/4/2022)	1,369,716	0.04		receives 8.17% Fixed; and receives/pays return on Comcast Corp) (31/3/2022)	1,787,603	0.05

		Market Value	% of Net			Market Value	% of Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
USD 44,833	Royal Bank of Canada (Fund receives 8.65% Fixed; and receives/pays return on Johnson & Johnson) (20/4/2022)	7,403,394	0.21		Societe Generale (Fund receives 19.86% Fixed; and receives/pays return on Keycorp) (8/3/2022) Societe Generale (Fund	989,714	0.03
USD 74,257	Royal Bank of Canada (Fund receives 9.93% Fixed; and receives/pays return on Procter & Gamble Co) (4/3/2022)	11,582,775	0.32	USD 28,438	receives 19.97% Fixed; and receives/pays return on Chevron Corp) (14/3/2022) Societe Generale (Fund receives 20.82% Fixed; and	14,682,562	0.41
USD 27,847	Societe Generale (Fund receives 10.52% Fixed; and receives/pays return on Becton Dickinson and Co) (21/3/2022)	7,488,605	0.21	USD 111,742	receives/pays return on Citizens Financial Group Inc (8/3/2022) Societe Generale (Fund receives 9.1% Fixed; and) 1,489,830	0.04
USD 24,823	Societe Generale (Fund receives 11.84% Fixed; and receives/pays return on Laboratory Corp of America Holdings) (28/3/2022)	6,814,509	0.19	USD 46,470	receives/pays return on Colgate-Palmolive Co) (14/3/2022) Societe Generale (Fund receives 9.26% Fixed; and	8,632,546	0.24
,	Societe Generale (Fund receives 12.37% Fixed; and receives/pays return on Hunt (JB) Trans) (4/3/2022)	2,830,982	0.08	USD 57,929	receives/pays return on Citrix Systems Inc) (4/3/2022) Societe Generale (Fund receives 9.35% Fixed; and	4,760,675	0.13
USD 13,055	Societe Generale (Fund receives 12.69% Fixed; and receives/pays return on Idexx			Total Equity Linked N	receives/pays return on Caterpillar Inc) (14/3/2022)	10,852,134 774,904,799	0.30
USD 15,676	Labs) (21/3/2022) Societe Generale (Fund receives 14.46% Fixed; and receives/pays return on Charter Communications 'A')	6,883,774	0.19	Total Transferable Se Market Instruments A Official Stock Exchan Dealt in on Another R	curities and Money dmitted to an ge Listing or	3,486,756,481	97.05
USD 15,677	(14/3/2022) Societe Generale (Fund receives 14.52% Fixed; and receives/pays return on	9,400,501	0.26	Other Transferable S			
USD 77,478	Target Corp) (2/3/2022) Societe Generale (Fund receives 14.73% Fixed; and receives/pays return on	3,145,066	0.09	United \$		1,004,769	0.03
USD 61,682	Advanced Micro Devices) (21/3/2022) Societe Generale (Fund	9,549,938	0.27	Total Common Stocks BONDS	s (Shares)	1,004,769	0.03
USD 69,905	receives 15.88% Fixed; and receives/pays return on Walt Disney Co/The) (22/4/2022) Societe Generale (Fund	9,180,919	0.25		Cayman Islands Prima Capital CRE Securitization 2016-VI Ltd 'Series 2016-6A C' '144A'		
	receives 16.32% Fixed; and receives/pays return on				4% 24/8/2040**	6,681,240	0.19
LICD 447 240	Fastenal Co) (4/3/2022)	3,585,421	0.10	Total Bonds		6,681,240	0.19
USD 117,340	Societe Generale (Fund receives 17.26% Fixed; and receives/pays return on			Total Other Transferal Total Portfolio	DIE Securities	7,686,009 3,494,442,490	97.27
	Juniper Networks Inc)			Other Net Assets		00 000 760	2.72
USD 12,873	(14/3/2022) Societe Generale (Fund	3,975,948	0.11	Other Net Assets Total Net Assets (USD	0)	98,223,763 3,592,666,253	2.73
	receives 18.12% Fixed; and receives/pays return on KLA Corp) (14/3/2022)	4,593,015	0.13				

^{**} Security subject to a fair value adjustment as detailed in Note 2(j).

Dynamic High Income Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised appreciation/
					Maturity	(depreciation)
Currency	Purchases	Currency	Sales	Counterparty	date	USD
AUD	118,000	USD	85,887	UBS	13/4/2022	(410)
AUD	1,952,000	USD	1,427,037	Morgan Stanley	13/4/2022	(13,042)
CAD	836,000	USD	660,722	BNP Paribas	13/4/2022	(2,756)
CAD	2,000	USD	1,576	Morgan Stanley	13/4/2022	(2)
CAD	4,940,000	USD	3,961,209	UBS	13/4/2022	(73,230)
CHF	31,000	USD	33,726	UBS	13/4/2022	90
CHF	965,000	USD	1,052,317	Morgan Stanley	13/4/2022	335
CHF	156,000	USD	169,270	HSBC Bank Plc	13/4/2022	900
EUR	1,694,000	USD	1,942,405	HSBC Bank Plc	13/4/2022	(37,979)
EUR	169,000	USD	193,253	UBS	13/4/2022	(3,260)
GBP	725,000	USD	977,616	HSBC Bank Plc	13/4/2022	(5,090)
GBP	244,000	USD	328,050	Morgan Stanley	13/4/2022	(744)
GBP	968,000	USD	1,317,872	UBS	13/4/2022	(19,381)
HKD	3,875,000	USD	496,754	BNP Paribas	13/4/2022	(847)
HKD	1,070,000	USD	137,186	Morgan Stanley	13/4/2022	(252)
HKD	3,164,000	USD	405,784	UBS	13/4/2022	(869)
HKD	1,625,000	USD	208,526	HSBC Bank Plc	13/4/2022	(566)
JPY	106,736,000	USD	923,194	Morgan Stanley	13/4/2022	3,720
JPY	11,854,000	USD	102,728	UBS	13/4/2022	214
JPY	6,834,000	USD	60,124	HSBC Bank Plc	13/4/2022	(776)
KRW	406,950,000	USD	339,931	BNP Paribas	13/4/2022	(1,967)
NZD	228,000	USD	151,277	Morgan Stanley	13/4/2022	2,604
NZD	2,391,000	USD	1,642,823	BNP Paribas	13/4/2022	(29,095)
USD	43,711	AUD	61,000	Morgan Stanley	13/4/2022	(477)
USD	3,985,884	AUD	5,507,000	UBS	13/4/2022	(3,291)
USD	598,423	AUD	855,000	HSBC Bank Plc	13/4/2022	(20,924)
USD	2,173	AUD	3,000	BNP Paribas	13/4/2022	-
USD	292,135	CAD	371,000	Morgan Stanley	13/4/2022	142
USD	124,681	CAD	158,000	BNP Paribas	13/4/2022	329
USD	640,215	CHF	582,000	HSBC Bank Plc	13/4/2022	5,350
USD	2,169,520	EUR	1,908,000	BNP Paribas	13/4/2022	24,512
USD	175,697	EUR	157,000	UBS	13/4/2022	(805)
USD	2,636,177	EUR	2,314,000	Morgan Stanley	13/4/2022	34,737
USD	244,009	GBP	179,000	Morgan Stanley	13/4/2022	3,895
USD	197,189	HKD	1,537,000	UBS	13/4/2022	490
USD	42,614	HKD	332,000	Morgan Stanley	13/4/2022	126
USD	1,022,319	HKD	7,962,000	HSBC Bank Plc	13/4/2022	3,376
USD	91,568	JPY	10,454,000	Morgan Stanley	13/4/2022	784
USD	268,848	JPY	31,116,000	BNP Paribas	13/4/2022	(1,369)
USD	135,458	NZD	205,000	UBS	13/4/2022	(2,900)
USD	337,077	EUR	295,738	BNY Mellon	20/5/2022	4,168
Net unreal	ised depreciat	ion				(134,260)

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised appreciation/
0	Donahaaaa	0	. 0-1	Ct		(depreciation)
Currency			y Sales	Counterparty	date	USD
	ged Share Cla					
AUD	253,059,075	USD	182,186,406	BNY Mellon	15/3/2022	1,054,761
USD	11,739,932	AUD .	16,384,610	BNY Mellon	15/3/2022	(124,223)
	ised appreciat					930,538
	jed Share Cla		05 700 500	DAN/AA II	45/0/0000	400.007
BRL	135,579,401	USD	25,760,582	BNY Mellon	15/3/2022	460,987
USD	3,929,243	BRL	20,212,495	BNY Mellon	15/3/2022	20,401
	ised appreciat					481,388
	ged Share Cla					
CAD	23,834,065	USD	18,806,707	BNY Mellon	15/3/2022	(49,643)
USD	1,046,264	CAD	1,336,310	BNY Mellon	15/3/2022	(5,391)
	ised depreciat					(55,034)
CHF Hedg	jed Share Cla	ISS				
CHF	326,737	USD	353,558	BNY Mellon	15/3/2022	2,409
USD	19,324	CHF	17,843	BNY Mellon	15/3/2022	(115)
Net unreal	ised appreciat	ion		,		2,294
CNH Hedo	ged Share Cla	iss				
CNY	549,648,950	USD	86,253,162	BNY Mellon	15/3/2022	673,863
USD	4,596,575	CNY	29,178,994	BNY Mellon	15/3/2022	(18,067)
Net unreal	ised appreciat	ion				655,796
EUR Hedg	ged Share Cla	ISS				
EUR	314,871,836	USD	360,112,316	BNY Mellon	15/3/2022	(6,513,881)
USD	22,151,369	EUR	19,648,515	BNY Mellon	15/3/2022	86,430
Net unreal	ised depreciat	ion				(6,427,451)
GBP Hedg	ged Share Cla	ISS				
GBP	127,030,753	USD	172,300,662	BNY Mellon	15/3/2022	(1,918,541)
USD	9,320,317	GBP	6,916,026	BNY Mellon	15/3/2022	44,089
Net unreal	ised depreciat	ion		-		(1,874,452)
HKD Hedg	ged Share Cla	iss				
HKD 2	,323,347,521	USD	298,133,383	BNY Mellon	15/3/2022	(817,390)
USD	17,957,999	HKD	140,168,881	BNY Mellon	15/3/2022	20,756
Net unreal	ised depreciat	ion			-	(796,634)
NZD Hedo	jed Share Cla	ISS				, , ,
NZD	19,955,692		13,364,947	BNY Mellon	15/3/2022	109,510
USD	717,212		1,074,882	BNY Mellon		(8,569)
	ised appreciat		.,,			100,941
	ged Share Cla					,
SGD	604,134,887	USD	450,203,515	BNY Mellon	15/3/2022	(5,295,572)
USD	26,952,960	SGD	36,426,723	BNY Mellon	15/3/2022	126,922
	ised depreciat		00,720,720	DIVI MENUII	10/0/2022	(5,168,650)
	nrealised depr					(12,285,524)

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
1,988	USD	S&P 500 E-Mini Index	March 2022	(14,898,102)
(114)	USD	JPY/USD Future	March 2022	141,787
(915)	USD	GBP/USD Future	March 2022	(760,600)
2,073	USD	US Treasury 10 Year Note (CBT)	June 2022	1,380,873
60	USD	US Ultra Bond (CBT)	June 2022	45,046
(2)	USD	US Ultra Bond (CBT)	June 2022	(875)

Dynamic High Income Fund continued

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(4)	USD	US Treasury 2 Year Note (CBT)	June 2022	(1,250)
(18)	USD	US Treasury 5 Year Note (CBT)	June 2022	(8,034)
(22)	USD	US Treasury 10 Year Note (CBT)	June 2022	(13,374)
Total				(14,114,529)

Contracts For Difference as at 28 February 2022

as at 20	I Coluary 2022		
			Unrealised depreciation
Holding	Description	Counterparty	USD
	Egypt		
230,758	Commercial International Bank Egypt SAE	JP Morgan	(42,497)
			(42,497)
	Netherlands		
70,386	X5 Retail Group NV GDR	JP Morgan	(1,433,059)
			(1,433,059)
	Saudi Arabia		
7,183	Saudi Tadawul Group Holding Co	JP Morgan	(3,446)
			(3,446)
	United Kingdom		
56,687	Prudential Plc	JP Morgan	(100,029)
74,760	Standard Chartered Plc	JP Morgan	(49,220)
			(149,249)
	Vietnam		
826,700	Vietnam Dairy Products JSC	HSBC Bank Plc	(142,903)
			(142,903)
Total			(1,771,154)

Emerging Europe Fund

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	rities and Money Market Ins k Exchange Listing or Dealt			740,716	Russian Federation Gazprom PJSC ADR LUKOIL PJSC ADR	9,285,080 15,878,802	3.44 5.89
COMMON / PREFE	ERRED STOCKS (SHARES)				Magnit PJSC GDR MMC Norilsk Nickel PJSC ADR	664,895 4,996,562	0.25 1.85
	Austria			l '	Novatek PJSC GDR	9,137,112	3.39
305.293	Raiffeisen Bank International AG	4,255,784	1.58	· '	PhosAgro PJSC GDR	1,009,779	0.37
	D	,, -			Rosneft Oil Co PJSC GDR	3,572,470	1.32
E 004 224	Bermuda VEON Ltd ADR	0.506.104	0.96		Sberbank of Russia PJSC ADR	2,001,779	0.74
5,024,331	VEON LIU ADR	2,586,134	0.90		Severstal PAO GDR	108,546	0.04
	British Virgin Islands			109,955	Tatneft PJSC ADR	2,247,392	0.83
2,333,932	Fix Price Group Ltd GDR	1,206,109	0.45			48,902,417	18.12
	Cyprus				Turkey		
	Ozon Holdings Plc ADR	5,181,656	1.92	1,712,497	D-MARKET Elektronik		
772,071	TCS Group Holding Plc GDR	6,913,432	2.56		Hizmetler ve Ticaret AS ADR	2,761,715	1.02
		12,095,088	4.48	3,686,643	Eregli Demir ve Celik		
	Greece				Fabrikalari TAS*	7,387,746	2.74
5 364 802	Eurobank Ergasias Services			234,778	Turkiye Petrol Rafinerileri AS	2,904,103	1.08
0,001,002	and Holdings SA	5,257,506	1.95			13,053,564	4.84
569,349	Motor Oil Hellas Corinth			Total Common / Prefe	erred Stocks (Shares)	226,451,673	83.94
	Refineries SA	8,050,595	2.98	Total Transferable Se	curities and Money		
, ,	National Bank of Greece SA	13,874,568	5.14	Market Instruments A	,		
	OPAP SA	12,035,639	4.46	Official Stock Exchange			
817,730	Terna Energy SA	10,516,008	3.90	Dealt in on Another R	egulated Market	226,451,673	83.94
		49,734,316	18.43				
	Hungary			Other Transferable S	Securities		
	OTP Bank Nyrt	8,566,389	3.18	COMMON STOCKS	C (CHADEC)		
311,269	Richter Gedeon Nyrt	5,809,007	2.15	COMMON STOCKS			
		14,375,396	5.33	31 6/1	Cyprus TCS Group Holding Plc GDR**	411,111	0.15
	Kazakhstan			01,041		711,111	0.10
342,541	Halyk Savings Bank of				Netherlands		
	Kazakhstan JSC GDR	2,966,533	1.10	430,201	Yandex NV**	3,172,920	1.18
212,891	Kaspi.KZ JSC GDR	12,139,692	4.50		Russian Federation		
		15,106,225	5.60	215,510	Beluga Group PJSC**	1,835,726	0.68
	Luxembourg				Gazprom PJSC**	6,713,954	2.49
699.004	InPost SA*	3,789,301	1.41		LUKOIL PJSC**	3,326,327	1.23
,501		-,,			Magnit PJSC**	3,099,258	1.15
656 600	Netherlands	1 207 050	0.49	1,738,859	Magnitogorsk Iron & Steel Works PJSC**	321,286	0.12
	X5 Retail Group NV GDR Yandex NV 'A'	1,287,050 4,637,843	0.48 1.72	137 665	Novatek PJSC**	667,599	0.12
214,031	TURINGA INV. A			l '	Novolipetsk Steel PJSC**	2,180,147	0.23
		5,924,893	2.20		Rosneft Oil Co PJSC**	737,998	0.27
	Poland				Sberbank of Russia PJSC**	6,982,111	2.59
1,905,175	PGE Polska Grupa			1,347,649	Tatneft PJSC (Pref)**	1,709,800	0.63
	Energetyczna SA	3,281,959	1.22	3,538,428	Tatneft PJSC**	5,069,396	1.88
915,243	Polski Koncern Naftowy	12 725 422	E 00			32,643,602	12.10
2 350 656	ORLEN SA Powszechna Kasa	13,725,423	5.09	Total Common Stocks	s (Shares)	36,227,633	13.43
2,330,030	Oszczedności Bank Polski SA	20,006,290	7.41	Total Other Transferal	· /	36,227,633	13.43
76,007	Santander Bank Polska SA	4,963,494	1.84				
	Tauron Polska Energia SA	2,833,879	1.05	Total Portfolio		262,679,306	97.37
	-	44,811,045	16.61	Other Net Liabilities		7,110,797	2.63
	Portugal	•		Total Net Assets (EUF	₹)	269,790,103	100.00

^{*} All or a portion of this security represents a security on loan.

^{**} Security subject to a fair value adjustment as detailed in Note 2(j).

Emerging Europe Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation EUR
GBP Hedg	jed Share Cla	ISS				
EUR	117,237	GBP	98,013	BNY Mellon	15/3/2022	172
GBP	209,902	EUR	249,084	BNY Mellon	15/3/2022	1,620
Net unreali	ised appreciat	ion				1,792
SGD Hedg	jed Share Cla	ISS				
EUR	397,570	SGD	605,403	BNY Mellon	15/3/2022	553
SGD	1,386,947	EUR	904,499	BNY Mellon	15/3/2022	5,049
Net unreali	ised appreciat	ion				5,602
Total net u	nrealised appi	reciation				7,394

Sector Breakdown as at 28 February 2022

	% of Net Assets
Financials	33.30
Energy	29.53
Consumer Discretionary	7.85
Materials	7.02
Utilities	6.17
Communication Services	5.23
Consumer Staples	4.71
Healthcare	2.15
Industrials	1.41
Other Net Assets	2.63
	100.00

Emerging Markets Bond Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% c Ne Asset
	urities and Money Market Inst ck Exchange Listing or Dealt			USD 8,958,000	Bahrain Government International Bond 6.75% 20/9/2029	9,216,573	0.8
UNDS				USD 5,005,000	Bahrain Government International Bond 7%		
	Luxembourg				26/1/2026	5,371,591	0.4
4,030,000	BlackRock Global Funds - Emerging Markets Corporate		-			23,239,923	2.0
	Bond Fund®	61,739,600	5.33	EUD 4 942 000	Benin Covernment International		
otal Funds		61,739,600	5.33	EUR 4,613,000	Benin Government International Bond 4.95% 22/1/2035	4,640,720	0.4
BONDS					Brazil		
	Angola			USD 1,500,000	Banco Nacional de		
USD 5,415,000	Angolan Government International Bond 8%				Desenvolvimento Economico e Social 5.75% 26/9/2023	1,581,844	0.
	26/11/2029	5,320,238	0.46	USD 7,459,000	Brazilian Government		
USD 7,733,000	Angolan Government International Bond 8.25%				International Bond 3.875% 12/6/2030	6,927,527	0.6
	9/5/2028*	7,752,332	0.67	USD 5,819,000	Brazilian Government	-,5,0-1	0.
USD 5,919,000	Angolan Government				International Bond 4.25% 7/1/2025	6,042,319	0.
	International Bond 9.375% 8/5/2048	5,600,854	0.48	USD 2,998,000	Brazilian Government	0,042,319	0.
		18,673,424	1.61		International Bond 4.625%	2 044 606	0
	Argentina			USD 15,223,000	13/1/2028 Brazilian Government	3,041,606	0.
USD 4,000,000	Argentine Republic Government			, ,	International Bond 5%	10 100 105	
	International Bond (Step-up coupon) 0.5% 9/7/2030	1,270,000	0.11		27/1/2045	13,402,405	1.
USD 10,053,301	Argentine Republic Government	., 0,000	-		Dukkish Whanka Islamida	30,995,701	2.
	International Bond (Step-up coupon) 0.5% 9/7/2030	3,191,923	0.27	USD 8.692.000	British Virgin Islands Sinopec Group Overseas		
USD 4,496,471	Argentine Republic Government	3,131,323	0.27		Development 2016 Ltd		
	International Bond 1% 9/7/2029	1 474 949	0.13	115D 6 284 000	2.75% 29/9/2026 Sinopec Group Overseas	8,821,641	0.
USD 5,770,000	Argentine Republic Government	1,474,842	0.13	000 0,204,000	Development 2016 Ltd		
	International Bond 1%	4 000 500	0.40		3.5% 3/5/2026	6,555,657	0.
USD 27.800.680	9/7/2029 Argentine Republic Government	1,892,560	0.16			15,377,298	1.
202 2.,000,000	International Bond (Step-up			1100 0 000 000	Cayman Islands DP World Crescent Ltd		
LISD 16 844 701	coupon) 1.125% 9/7/2035 Argentine Republic Government	8,201,201	0.71	USD 2,800,000	3.75% 30/1/2030*	2,856,000	0.
000 10,044,701	International Bond (Step-up			USD 3,035,000	Sharjah Sukuk Program Ltd	0.440.005	•
LICD 20 120 070	coupon) 1.125% 9/7/2046	5,028,143	0.43		3.854% 3/4/2026	3,149,605	0.
050 20,120,070	Argentine Republic Government International Bond (Step-up		-		01 "	6,005,605	0.
	coupon) 2% 9/1/2038	7,394,126	0.64	USD 1.412.000	Chile Cencosud SA 6.625% 12/2/2045	1,726,170	0.
		28,452,795	2.45		Chile Government International		
110D 6 1T0 555	Azerbaijan			11SD 1 135 000	Bond 2.55% 27/1/2032* Chile Government International	10,120,982	0.
USD 2,173,000	Southern Gas Corridor CJSC 6.875% 24/3/2026	2,438,546	0.21	030 1,133,000	Bond 2.55% 27/7/2033	1,028,310	0.
USD 1,220,000	State Oil Co of the Azerbaijan	<u>-, 100,040</u>		USD 2,450,000	Chile Government International	1.050.050	^
USD 3 210 000	Republic 4.75% 13/3/2023 State Oil Co of the Azerbaijan	1,241,216	0.11	USD 4,290.000	Bond 3.25% 21/9/2071 Chile Government International	1,952,650	0.
332 3,218,000	Republic 6.95% 18/3/2030*	3,756,211	0.32		Bond 3.5% 31/1/2034	4,221,360	0.
		7,435,973	0.64	USD 2,997,000	Chile Government International Bond 3.5% 25/1/2050	2,705,100	0.
	Bahrain			USD 251,000	Chile Government International		
USD 660,000	Bahrain Government			118D 3 580 000	Bond 3.86% 21/6/2047 Corp Nacional del Cobre de	243,322	0.
	International Bond 5.45% 16/9/2032*	608,850	0.05	2,000,000	Chile 3% 30/9/2029	2,488,610	0.
USD 9,553,000	Bahrain Government	,		USD 3,531,000	Corp Nacional del Cobre de		
	International Bond 6% 19/9/2044	8,042,909	0.69	USD 6.070.000	Chile 3.625% 1/8/2027* Corp Nacional del Cobre de	3,614,517	0.
	13/3/2044	0,042,909	0.09	000 0,010,000	Chile 3.7% 30/1/2050*	5,377,595	0.4

[∞] Cross umbrella holding and investment in connected party fund, see further information in Note 11.

* All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o No Asset
USD 560,000	Empresa de Transporte de			USD 2,110,000	Dominican Republic		
	Pasajeros Metro SA 3.65%				International Bond 5.5%		
	7/5/2030	568,148	0.05		22/2/2029	2,118,398	0.1
USD 1,660,000	Empresa de Transporte de			USD 2,844,000	Dominican Republic		
	Pasajeros Metro SA 4.7% 7/5/2050*	1,724,852	0.15		International Bond 5.875% 30/1/2060	2,413,447	0.2
USD 2 915 000	Empresa Nacional del Petroleo	1,724,032	0.13	USD 5 885 000	Dominican Republic	2,413,447	0.2
202 2,010,000	3.75% 5/8/2026*	2,941,643	0.25	002 0,000,000	International Bond 6%		
		38,713,259	3.34		22/2/2033	5,801,874	0.5
		30,713,239	3.34	USD 5,835,000	Dominican Republic		
	Colombia				International Bond 6.4%		
USD 3,730,000	Colombia Government International Bond 3%			1100 0 040 000	5/6/2049*	5,528,663	0.4
	30/1/2030	3,184,795	0.27	USD 9,243,000	Dominican Republic International Bond 6.5%		
USD 3.622.000	Colombia Government	0,104,700	0.21		15/2/2048*	8,720,331	0.
002 0,022,000	International Bond 3.875%			USD 4.617.000	Dominican Republic	0,720,331	0.
	25/4/2027	3,470,519	0.30	.,,	International Bond 6.85%		
USD 3,142,000	Colombia Government				27/1/2045	4,537,599	0.
	International Bond 4%	0.400.00:	0.00			33,014,055	2.
LICD 1 000 000	26/2/2024	3,186,884	0.28		Ecuador	, ,	
USU 1,826,000	Colombia Government International Bond 4.5%			USD 6 674 827	Ecuador Government		
	28/1/2026	1,850,870	0.16	000 0,014,021	International Bond (Step-up		
USD 13,826,000	Colombia Government	1,000,010	0.10		coupon) 0.5% 31/7/2040	4,103,049	0.
, ,	International Bond 5%			USD 17,216,613	Ecuador Government		
	15/6/2045*	11,393,696	0.98		International Bond (Step-up		
USD 2,240,000	Colombia Government				coupon) 1% 31/7/2035	12,031,012	1.
	International Bond 5.2%	4 000 750	0.40	USD 8,340,300	Ecuador Government		
LICD 4 665 000	15/5/2049	1,869,750	0.16		International Bond (Step-up	7 201 20E	0
050 4,665,000	Colombia Government International Bond 5.625%		-		coupon) 5% 31/7/2030	7,281,395	0.
	26/2/2044	4,152,736	0.36			23,415,456	2.
USD 4,679,000	Colombia Government				Egypt		
	International Bond 6.125%			EGP 122,450,000	Egypt Government Bond		
	18/1/2041	4,489,068	0.39	ECD 40 200 000	13.564% 14/1/2030	7,283,795	0.
USD 4,950,000	Empresas Publicas de Medellin ESP 4.375% 15/2/2031*	4 212 062	0.27	EGP 40,290,000	Egypt Government Bond 14.051% 21/7/2022	2,564,114	0.
	ESF 4.375% 15/2/2031	4,313,962	0.37	EGP 53.160.000	Egypt Government Bond	2,304,114	0.
		37,912,280	3.27	,,	14.664% 6/10/2030	3,368,617	0
	Costa Rica			USD 6,880,000	Egypt Government International		
USD 1,354,000	Costa Rica Government				Bond 5.25% 6/10/2025*	6,604,800	0.
	International Bond 4.375%	4 070 005	0.40	USD 2,319,000	Egypt Government International	0.000.004	•
LICD 1 702 000	30/4/2025 Costa Rica Government	1,379,005	0.12	1160 3 031 000	Bond 6.2% 1/3/2024 Egypt Government International	2,339,291	0.
03D 1,703,000	International Bond 5.625%			03D 3,931,000	Bond 6.588% 21/2/2028*	3,518,245	0.
	30/4/2043*	1,507,112	0.13	USD 8.940.000	Egypt Government International	5,515,240	0.
USD 3,592,000	Costa Rica Government	,,=		,,-	Bond 7.3% 30/9/2033	7,341,975	0.
	International Bond 7%			USD 4,212,000	Egypt Government International		
110D 5 44=	4/4/2044	3,453,043	0.30		Bond 7.5% 31/1/2027	4,059,315	0
USD 2,115,000	Costa Rica Government			USD 10,550,000	Egypt Government International	7 506 000	^
	International Bond 7.158% 12/3/2045	2,055,283	0.17	1160 3 303 000	Bond 7.5% 16/2/2061 Egypt Government International	7,596,000	0.
USD 1 128 000	Instituto Costarricense de	2,000,200	0.17	000, 182,000	Bond 7.6% 1/3/2029*	2,975,543	0.
	Electricidad 6.375%			USD 2,138,000	Egypt Government International	_,0.0,0.0	٥.
	15/5/2043	939,145	0.08	_,,	Bond 7.625% 29/5/2032	1,795,920	0.
		9,333,588	0.80	USD 3,833,000	Egypt Government International		
	Cote dilucius (brama Caran)	.,,000		UOD 0 === 6 ==	Bond 7.903% 21/2/2048	2,836,420	0.
11SD 2 887 272	Cote d'Ivoire (Ivory Coast) Ivory Coast Government			USD 2,570,000	Egypt Government International	1 040 050	^
000 2,001,213	International Bond (Step-up			USD 5 001 000	Bond 8.15% 20/11/2059 Egypt Government International	1,940,350	0.
	coupon) 5.75% 31/12/2032	2,822,331	0.24	000,1881,000	Bond 8.7% 1/3/2049	4,717,912	0.
USD 4,190,000	Ivory Coast Government	, ,		USD 18,029,000	Egypt Government International	.,,,,,,,	٥.
	International Bond 6.125%			-,,,,	Bond 8.875% 29/5/2050	14,287,983	1.
	15/6/2033	4,046,367	0.35			73,230,280	6
		6,868,698	0.59		El Calvada:	. 0,200,200	
					El Salvador El Salvador Government		
	Dominican Republic		- 1	1160 1 313 000			
USD 4.187.000	Dominican Republic Dominican Republic			USD 1,312,000			
USD 4,187,000	Dominican Republic Dominican Republic International Bond 4.5%			USD 1,312,000	International Bond 5.875% 30/1/2025	804,515	0.

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% N Asse
USD 3 745 000	El Salvador Government				Hungary		
000 0,7 10,000	International Bond 6.375%			USD 1,750,000	Hungary Government		
Holding USD 3,745,000 USD 6,183,000 USD 2,567,000 USD 1,785,000 USD 3,671,000 USD 6,619,000 USD 7,110,000 USD 3,234,000 USD 10,205,600 USD 10,046,000 USD 3,779,000 USD 1,794,000	18/1/2027	2,100,402	0.18		International Bond 3.125%		
USD 3,745,000 USD 6,183,000 USD 1,785,000 USD 3,671,000 USD 6,619,000 USD 1,777,000 USD 1,777,000 USD 10,205,600 USD 10,046,000 USD 3,779,000 USD 3,779,000 USD 1,794,000 USD 5,577,000 GHS 47,530,000 GHS 40,380,000	El Salvador Government				21/9/2051	1,447,749	0
	International Bond 7.125%	0.400.475	0.07	USD 3,038,000	Hungary Government		
LICD 2 567 000	20/1/2050*	3,102,475	0.27		International Bond 5.375%	2 222 204	_
03D 2,307,000	International Bond 7.65%			LISD 2 434 000	25/3/2024 Hungary Government	3,222,801	0
	15/6/2035*	1,369,283	0.12	000 2,404,000	International Bond 7.625%		
		7,376,675	0.64		29/3/2041	3,562,500	0
		1,010,010	0.04			8,233,050	0
LICD 1 705 000	Ethiopia Ethiopia International Bond				India	-,,	
030 1,765,000	6.625% 11/12/2024	1,347,746	0.12	LISD 2 075 000	India Export-Import Bank of India		
		1,547,740	0.12	03D 2,073,000	3.375% 5/8/2026	2,101,970	0
1100 0 074 000	Gabon		<u> </u>			_,,	
USD 3,671,000	International Bond 6.625%			LICD 6 440 000	Indonesia Indonesia Government		
	6/2/2031	3,345,547	0.29	030 0,449,000	International Bond 3.5%		
USD 6,619,000	Gabon Government	0,0 .0,0	0.20		11/1/2028*	6,675,279	0
	International Bond 6.95%			USD 3,867,000	Indonesia Government	, ,	
	16/6/2025	6,693,182	0.58		International Bond 4.125%		
USD 1,777,000	Gabon Government			1100 0010 000	15/1/2025	4,055,932	0
	International Bond 7% 24/11/2031	1,661,140	0.14	USD 6,640,000	Indonesia Government		
	24/11/2031				International Bond 4.35% 11/1/2048	6,789,400	0
		11,699,869	1.01	USD 7.128.000	Indonesia Government	0,700,400	Ū
	Ghana			, ,,,,,,,	International Bond 4.75%		
USD 7,110,000	Ghana Government				8/1/2026*	7,678,406	0
	International Bond 7.625% 16/5/2029*	4,852,575	0.42	USD 1,007,000	Indonesia Government		
USD 3 234 000	Ghana Government	4,002,070	0.42		International Bond 4.75% 18/7/2047	1 002 400	0
000 0,201,000	International Bond 7.875%			LISD 1 430 000	Indonesia Government	1,083,409	U
	11/2/2035	2,110,185	0.18	002 1,100,000	International Bond 5.25%		
USD 10,205,600	Ghana Government				8/1/2047	1,640,925	0
	International Bond 8.125%	7 000 040	0.00	USD 3,305,000	Pertamina Persero PT 4.7%		
LISD 10 046 000	18/1/2026*	7,909,340	0.68		30/7/2049	3,255,049	0
03D 10,040,000	International Bond 8.125%			USD 73,000	Pertamina Persero PT 4.7% 30/7/2049	71,679	0
	26/3/2032	6,881,510	0.60	USD 2 998 000	Pertamina Persero PT 5.625%	71,079	U
USD 6,400,000	Ghana Government			002 2,000,000	20/5/2043	3,195,883	0
	International Bond 8.625%			USD 3,570,000	Perusahaan Perseroan Persero		
LICD 2 770 000	7/4/2034	4,288,000	0.37		PT Perusahaan Listrik		
080 3,779,000	International Bond 8.627%				Negara 4.125% 15/5/2027	3,655,948	0
	16/6/2049	2.446.903	0.21			38,101,910	3
USD 1,794,000	Ghana Government	, ,			International		
	International Bond 8.75%			EUR 2,455,000	Banque Ouest Africaine de		
	11/3/2061	1,161,615	0.10		Developpement 2.75%		
USD 5,577,000	Ghana Government				22/1/2033	2,701,620	0
	International Bond 8.95% 26/3/2051	3,632,021	0.31		Jamaica		
GHS 47,530.000	Ghana Treasury Note 17.6%	0,002,021	0.01	USD 2,799,000	Jamaica Government		
, . , . , . , . ,	20/2/2023	6,979,173	0.60		International Bond 6.75%	0.004.000	_
GHS 40,380,000	Republic of Ghana Government			1160 3 324 000	28/4/2028	3,094,239	0
	Bonds 20.75% 16/1/2023	6,080,419	0.53	000 3,374,000	Jamaica Government International Bond 7.875%		
		46,341,741	4.00		28/7/2045	4,419,484	0
	Guatemala					7,513,723	0
USD 3,196,000	Guatemala Government Bond				Jordan	, , , -,, -0	
	4.5% 3/5/2026	3,261,086	0.28	USD 1 822 000	Jordan Jordan Government		
USD 1,354,000	Guatemala Government Bond	1 200 400	0.40	000 1,022,000	International Bond 5.75%		
118D 3 8EE 000	5.375% 24/4/2032 Guatemala Government Bond	1,398,469	0.12		31/1/2027	1,834,599	0
JSD 2,055,000	6.125% 1/6/2050	2,925,169	0.25	USD 9,194,000	Jordan Government	, ,	
	3.12070 110/2000				International Bond 5.85%		
		7,584,724	0.65		7/7/2030	8,665,345	0
	Hong Kong			USD 2,872,000	Jordan Government		
USD 5,558,000	CNAC HK Finbridge Co Ltd	F 700 70-	0.50		International Bond 7.375% 10/10/2047	2 615 236	0
	4.125% 19/7/2027*	5,786,767	0.50		10/10/2047	2,615,236	0
						13,115,180	1

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% c Ne Asset
0	Kazakhstan				Mexico Government	, ,	
USD 3,284,000	Kazakhstan Government International Bond 4.875%			000 1,004,000	International Bond 5% 27/4/2051*	1,614,426	0.1
	14/10/2044	3,366,100	0.29	USD 2,958,000	Mexico Government	1,014,420	0.1
USD 2,588,000	Kazakhstan Government International Bond 5.125%				International Bond 5.75% 12/10/2110	2,998,672	0.2
USD 289,000	21/7/2025 Kazakhstan Government	2,769,160	0.24	USD 651,000	Petroleos Mexicanos 4.25% 15/1/2025	650,675	0.0
	International Bond 6.5% 21/7/2045	345,355	0.03	USD 3,542,000	Petroleos Mexicanos 4.5% 23/1/2026*	3,471,160	0.3
USD 4,513,000	KazMunayGas National Co JSC 4.75% 19/4/2027	4,671,023	0.40	USD 4,925,000	Petroleos Mexicanos 5.625% 23/1/2046*	3,743,000	0.3
USD 3,961,000	KazMunayGas National Co JSC			USD 5,005,000	Petroleos Mexicanos 6.35% 12/2/2048*		0.3
USD 3,337,000	5.75% 19/4/2047 KazMunayGas National Co JSC	4,119,440	0.36	USD 7,413,000	Petroleos Mexicanos 6.5%	3,971,468	
	6.375% 24/10/2048	3,723,466 18,994,544	1.64	USD 363,000	13/3/2027 Petroleos Mexicanos 6.5%	7,588,132	0.6
	Kenya	10,004,044	1.04	USD 11,247,000	2/6/2041 Petroleos Mexicanos 6.75%	303,105	0.0
USD 6,981,000	Republic of Kenya Government International Bond 6.875%				21/9/2047 Petroleos Mexicanos 6.84%	9,239,410	0.8
	24/6/2024	7,283,124	0.63		23/1/2030	2,399,985	0.2
USD 5 060 000	Lebanon Lebanon Government				Petroleos Mexicanos 6.95% 28/1/2060	1,064,250	0.0
222 0,000,000	International Bond (Defaulted) 6% 27/1/2023	613,525	0.05	USD 1,619,000	Petroleos Mexicanos 6.95% 28/1/2060	1,335,675	0.
USD 9,570,000	Lebanon Government	013,325	0.05			62,186,339	5.
	International Bond (Defaulted) 6.2% 26/2/2025	1,196,250	0.11	USD 1.420.000	Mongolia Mongolia Government		
USD 12,847,000	Lebanon Government International Bond (Defaulted)			, ,,,,,,,	International Bond 5.125% 7/4/2026	1,412,900	0.
USD 10.461.000	6.6% 27/11/2026 Lebanon Government	1,605,875	0.14	USD 1,318,000	Mongolia Government	1,412,000	0.
, , , , , , , , , , , , , , , , , , , ,	International Bond (Defaulted) 6.65% 22/4/2024	1,307,625	0.11		International Bond 5.625% 1/5/2023	1,337,342	0.
USD 8,172,000	Lebanon Government	1,007,020	-			2,750,242	0.2
	International Bond (Defaulted) 6.65% 26/2/2030	1,021,500	0.09	USD 2,690,000	Morocco Morocco Government		
		5,744,775	0.50		International Bond 3% 15/12/2032*	2,357,112	0.3
USD 3,879,000	Malaysia Petronas Capital Ltd 3.5%			USD 5,095,000	Morocco Government International Bond 4%		
USD 5,445,000	21/4/2030* Petronas Capital Ltd 4.55%	3,983,035	0.34		15/12/2050	4,037,788	0.3
	21/4/2050*	6,085,618	0.53			6,394,900	0.
	Mexico	10,068,653	0.87	USD 1,222,000	Namibia Namibia International Bonds		
USD 3,400,000	Mexico Government		-		5.25% 29/10/2025	1,251,472	0.
	International Bond 3.5% 12/2/2034	3,167,950	0.27	USD 1,526,000	Nigeria Nigeria Government		
USD 295,000	Mexico Government International Bond 3.75%				International Bond 6.375% 12/7/2023	1,575,595	0.
USD 2.814.000	11/1/2028 Mexico Government	303,113	0.03	USD 8,022,000	Nigeria Government International Bond 6.5%		
, , , , , , , , , , , , , , , , , , , ,	International Bond 4.15% 28/3/2027*	2,987,061	0.26	USD 14 611 000	28/11/2027 Nigeria Government	7,661,010	0.
USD 2,560,000	Mexico Government	2,007,001	0.20	332 . 1,311,300	International Bond 7.143% 23/2/2030	13,697,813	1.
1100 05: 00:	International Bond 4.5% 22/4/2029	2,705,280	0.23	USD 6,210,000	Nigeria Government	13,031,013	1.
USD 271,000	Mexico Government International Bond 4.6%				International Bond 7.375% 28/9/2033*	5,629,762	0.4
USD 6,620,000	23/1/2046 Mexico Government	258,534	0.02	USD 3,042,000	Nigeria Government International Bond 7.625%		
, -,	International Bond 4.75% 27/4/2032*	7,030,440	0.61	USD 2.969 000	21/11/2025 Nigeria Government	3,239,730	0.:
USD 7,506,000	Mexico Government	7,000,440	0.01	232 2,300,000	International Bond 7.625%	2 //12 2/12	0
7,300,000	International Bond 4.75%				28/11/2047	2,412,313	0.2
	8/3/2044	7,354,003	0.63	USD 2,130,000	Nigeria Government International Bond 7.696%		

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Assets
	Nigeria Government	· · · ·			Peruvian Government		
000 0,014,000	International Bond 7.875%			000 0,002,000	International Bond 3.3%		
1105 4 000 000	16/2/2032	7,487,592	0.65		11/3/2041	4,934,340	0.42
USD 1,300,000	Nigeria Government International Bond 9.248%			USD 3,077,000	Petroleos del Peru SA 4.75% 19/6/2032*	2,956,082	0.25
	21/1/2049	1,225,250	0.10		13/3/2002	25,775,759	2.22
		44,739,565	3.86		Philippines	20,110,100	2.22
	Oman			USD 3,421,000	Philippine Government		
USD 5,269,000	Oman Government International			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	International Bond 3%		
LICD E 000 000	Bond 4.75% 15/6/2026 Oman Government International	5,282,173	0.46	LICD 7 024 000	1/2/2028	3,459,486	0.3
03D 5,900,000	Bond 5.625% 17/1/2028	6,010,625	0.52	030 7,021,000	Philippine Government International Bond 3.7%		
USD 11,671,000	Oman Government International				2/2/2042*	6,687,503	0.5
LICD 2 C4E 000	Bond 6.5% 8/3/2047	10,897,796	0.94			10,146,989	0.8
USD 2,645,000	Oman Government International Bond 6.75% 28/10/2027	2,831,803	0.24		Qatar		
USD 10,526,000	Oman Government International	2,001,000	0.21	USD 13,483,000	Qatar Government International		
1105 4 040 000	Bond 6.75% 17/1/2048*	10,104,960	0.87	LICD E 97E 000	Bond 3.75% 16/4/2030* Qatar Government International	14,553,213	1.2
USD 4,310,000	Oman Government International Bond 7% 25/1/2051	4,261,512	0.37	030 5,675,000	Bond 4% 14/3/2029	6,400,078	0.5
	Bolla 7 /0 23/1/2001	39,388,869	3.40	USD 9,344,000	Qatar Government International	-,,	
	Dakietan	39,300,009	3.40		Bond 4.817% 14/3/2049*	11,399,680	0.9
USD 4 549 000	Pakistan Pakistan Government					32,352,971	2.7
000 4,040,000	International Bond 6.875%				Romania		
	5/12/2027	4,234,550	0.37	EUR 6,780,000	Romanian Government		
USD 3,038,000	Third Pakistan International Sukuk Co Ltd/The 5.625%				International Bond 2.625% 2/12/2040	5,594,887	0.4
	5/12/2022	3,052,264	0.26	USD 2,450,000	Romanian Government	0,001,001	0
		7,286,814	0.63		International Bond 3%		
	Panama			USD 2 244 000	27/2/2027 Romanian Government	2,393,344	0.2
USD 3,002,000	Panama Government			000 2,244,000	International Bond 3%		
	International Bond 3.16%				14/2/2031*	2,064,480	0.1
LISD 10 001 000	23/1/2030 Panama Government	2,938,936	0.25	USD 3,526,000	Romanian Government International Bond 4.375%		
03D 10,091,000	International Bond 3.875%				22/8/2023	3,633,543	0.3
	17/3/2028*	10,377,029	0.90			13,686,254	1.1
USD 5,217,000	Panama Government				Russian Federation	, ,	
	International Bond 4.3% 29/4/2053	4,861,983	0.42	USD 6,600,000	Russian Foreign Bond -		
USD 4,338,000	Panama Government	, ,			Eurobond 4.25% 23/6/2027	1,980,000	0.1
	International Bond 4.5%	4 4 4 2 7 0 0	0.00	USD 3,200,000	Russian Foreign Bond - Eurobond 4.75% 27/5/2026	960,000	0.0
	1/4/2056	4,143,788	0.36	USD 12,800,000	Russian Foreign Bond -	900,000	0.0
	_	22,321,736	1.93		Eurobond 5.25% 23/6/2047	3,840,000	0.3
11CD 3 344 000	Paraguay Paraguay Government			USD 665,053	Russian Foreign Bond - Eurobond (Step-up coupon)		
03D 3,211,000	International Bond 4.7%				7.5% 31/3/2030	192,865	0.0
	27/3/2027	3,320,985	0.29			6,972,865	0.6
USD 2,041,000	Paraguay Government International Bond 4.95%				Saudi Arabia		
	28/4/2031	2,121,675	0.18	USD 3,247,000	Saudi Arabian Oil Co 3.5%		
		5,442,660	0.47	1100 44 000 000	24/11/2070*	2,849,242	0.2
	Peru			11,990,000 טפט	Saudi Government International Bond 2.25% 2/2/2033*	11,323,056	0.9
USD 3,350,000	Corp Financiera de Desarrollo			USD 3,365,000	Saudi Government International	,525,000	0.0
1100 4 44= 555	SA 2.4% 28/9/2027*	3,117,518	0.27	1100 0 000 000	Bond 2.75% 3/2/2032	3,348,175	0.2
บร _ั บ 1,417,000	Corp Financiera de Desarrollo SA 4.75% 15/7/2025*	1,488,704	0.13	USD 3,380,000	Saudi Government International Bond 3.25% 22/10/2030	3,489,850	0.3
USD 6,050,000	Peruvian Government	1,400,704	3.13	USD 4,920,000	Saudi Government International	5,405,000	0.5
•	International Bond 2.783%		_		Bond 3.45% 2/2/2061	4,495,650	0.3
11SD 5 635 000	23/1/2031 Peruvian Government	5,699,342	0.49	USD 3,815,000	Saudi Government International Bond 3.75% 21/1/2055*	3,713,903	0.3
332 3,033,000	International Bond 3%			USD 7,290,000	Saudi Government International	5,7 15,805	0.3
	15/1/2034	5,167,295	0.45	, ==,,==	Bond 4.375% 16/4/2029	8,082,788	0.7
USD 3,277,000	Peruvian Government International Bond 3.23%		Γ			37,302,664	3.2
			_				

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% N Asse
riolaling	•	(005)	AUGULU		•	(005)	-1000
USD 1,856,000	Senegal Government			USD 5,556,000	Turkey Government International Bond 5.75% 11/5/2047	4.013.071	0.:
USD 1 601 000	International Bond 6.25% 23/5/2033* Senegal Government	1,726,080	0.15	USD 1,401,000	Turkey Government International Bond 6%	4,013,071	0.
000 1,001,000	International Bond 6.75%				14/1/2041	1,077,505	0.
	13/3/2048	1,427,069	0.12			10,176,135	0.
		3,153,149	0.27		Ukraine		
	South Africa			USD 20,608,000	Ukraine Government		
USD 1,711,000	Eskom Holdings SOC Ltd 8.45% 10/8/2028	1,715,770	0.15		International Bond FRN 31/5/2040	4,327,680	0
USD 8,085,000	Republic of South Africa	1,7 10,770	0.10	USD 2,870,000	Ukraine Government	.,02.,000	·
	Government International				International Bond 6.876%	000 450	^
LISD 3 174 000	Bond 4.3% 12/10/2028* Republic of South Africa	7,780,863	0.67	USD 4 435 000	21/5/2029 Ukraine Government	990,150	0.
03D 3,174,000	Government International			00D +,+00,000	International Bond 7.253%		
	Bond 4.665% 17/1/2024	3,265,998	0.28		15/3/2033	1,552,250	0
USD 7,092,000	Republic of South Africa			USD 5,372,000	Ukraine Government International Bond 7.375%		
	Government International Bond 4.875% 14/4/2026*	7,276,924	0.63		25/9/2032	1,880,200	0
USD 7,238,000	Republic of South Africa	.,, 0,0	0.00	USD 3,187,000	Ukraine Government	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
	Government International				International Bond 7.75%	4 500 700	•
1150 0 887 000	Bond 5.65% 27/9/2047 Republic of South Africa	6,222,834	0.54	USD 3 293 000	1/9/2022* Ukraine Government	1,529,760	0
030 9,867,000	Government International			03D 3,293,000	International Bond 7.75%		
	Bond 5.75% 30/9/2049	8,530,726	0.73		1/9/2023	1,481,850	0
		34,793,115	3.00	USD 9,039,000	Ukraine Government		
	Sri Lanka				International Bond 7.75% 1/9/2024*	3,344,430	0
USD 450,000	Sri Lanka Government			USD 6,823,000	Ukraine Government	-,- : , : - :	
	International Bond 5.75%	000 540	0.00		International Bond 7.75%		_
LISD 5 532 000	18/4/2023 Sri Lanka Government	229,546	0.02	LISD 141 000	1/9/2025 Ukraine Government	2,524,510	0
000 0,002,000	International Bond 6.125%			03D 141,000	International Bond 7.75%		
	3/6/2025*	2,715,908	0.23		1/9/2026	49,350	0
USD 3,966,000	Sri Lanka Government			USD 2,319,000	Ukraine Government		
	International Bond 6.2% 11/5/2027	1,794,615	0.16		International Bond 7.75% 1/9/2027*	799,487	0
USD 3,670,000	Sri Lanka Government					18,479,667	1
	International Bond 6.35%	4 005 457	0.40		United Arab Emirates	.0, 0,00.	•
USD 3 620 000	28/6/2024 Sri Lanka Government	1,805,457	0.16	USD 2.372.000	Abu Dhabi Crude Oil Pipeline		
002 0,020,000	International Bond 6.85%			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	LLC 4.6% 2/11/2047*	2,603,750	0
	3/11/2025	1,772,171	0.15	USD 6,837,000	Abu Dhabi Government		
USD 3,852,000	Sri Lanka Government International Bond 7.55%				International Bond 2.5% 30/9/2029	6,871,185	0
	28/3/2030	1,733,862	0.15	USD 2.594.000	Abu Dhabi Government	0,071,103	U
	20.0.200	10,051,559	0.87		International Bond 3.875%		
	Sweden	10,001,000	0.07	1100 0 500 000	16/4/2050	2,778,823	0
EUR 651.000	East Renewable AB 13.5%			USD 3,539,000	DP World Ltd/United Arab Emirates 4.7% 30/9/2049*	3,566,790	0
,,,,,	1/1/2025	438,391	0.04	USD 5,010,000	MDGH GMTN RSC Ltd 2.875%	0,000,.00	Ū
	Trinidad and Tobago				21/5/2030	4,966,162	0
USD 2,387,000	Trinidad & Tobago Government			USD 1,178,000	MDGH GMTN RSC Ltd 3.7% 7/11/2049	1 202 022	0
	International Bond 4.5%	0.465.55	0.51	USD 1,575,000	MDGH GMTN RSC Ltd 3.95%	1,203,033	0
USD 2 071 000	4/8/2026 Trinidad Generation UnLtd	2,406,066	0.21		21/5/2050	1,673,437	0
200 2,07 1,000	5.25% 4/11/2027	2,098,695	0.18			23,663,180	2
		4,504,761	0.39		United Kingdom		
	Tunisia	,,,		USD 8,569,000	NAK Naftogaz Ukraine via		
USD 1.702.000	Tunisian Republic 5.75%				Kondor Finance Plc 7.625%	0.000 /==	-
	30/1/2025	1,255,225	0.11	USD 311 625	8/11/2026 Ukreximbank Via Biz Finance	2,999,150	0
	Turkey			030 311,025	Plc 9.75% 22/1/2025	257,091	0
1160 1 000 000	TC Ziraat Bankasi AS 5.375%					3,256,241	0
030 1,620,000	2/3/2026	1,702,610	0.15		Harran	-,,	
	Turkey Government			USD 4.268.045	Uruguay Uruquay Government		
		3,382,949	0.29	USD 4,268,045	Uruguay Uruguay Government International Bond 4.125%	4,607,814	

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Mark Valu Holding Description (USI	
	Uruguay Government International Bond 4.375% 23/1/2031 Uruguay Government	1,416,320	0.12	USD 3,107,000 Zambia Government International Bond 8.5% 14/4/2024 2,345,78 USD 2,112,000 Zambia Government	5 0.20
	International Bond 4.375% 23/1/2031	4,437,473	0.38	International Bond 8.97% 30/7/2027 1,571,00	1 0.14
USD 5,132,741	Uruguay Government International Bond 5.1%			5,111,55	1 0.44
	18/6/2050	6,062,665	0.52	Total Bonds 1,017,422,09	5 87.76
		16,524,272	1.42	Total Transferable Securities and Money Market Instruments Admitted to an	
USD 131,497,923	Venezuela Petroleos de Venezuela SA			Official Stock Exchange Listing or Dealt in on Another Regulated Market 1,079,161,69	5 93.09
USD 15,499,059	(Defaulted) 6% 16/5/2024 Petroleos de Venezuela SA (Defaulted) 6% 15/11/2026	5,259,917 581,215	0.45	Other Transferable Securities	
, ,	Petroleos de Venezuela SA (Defaulted) 8.5% 27/10/2020	453,440	0.04	BONDS	
, ,	Petroleos de Venezuela SA (Defaulted) 9% 17/11/2021 Petroleos de Venezuela SA	2,253,612	0.20	United States USD 16,111 Lehman Brothers Holdings Inc 31/12/2049 (Zero Coupon)**	- 0.00
USD 127,413,677	(Defaulted) 9.75% 17/5/2035	5,096,547	0.44	USD 16,111 Lehman Brothers Special	0.00
USD 76,618,400	Petroleos de Venezuela SA (Defaulted) 12.75% 17/2/2022	3,064,736	0.26	Finance 31/12/2049 (Zero Coupon)**	- 0.00
USD 7,000	Venezuela Government	2,22.,.22			- 0.00
	International Bond FRN 0 (Perpetual)	157	0.00	Total Bonds	- 0.00
	, ,	16,709,624	1.44	Total Other Transferable Securities	- 0.00
	Zambia			Total Portfolio 1,079,161,69	5 93.09
USD 1,671,000	Zambia Government International Bond 5.375%			Other Net Assets 80,127,39	6 6.91
	20/9/2022	1,194,765	0.10	Total Net Assets (USD) 1,159,289,09	1 100.00

 $^{^{\}star\star}$ Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	y Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
BRL	46,404,496	USD	8,819,130	BNP Paribas	28/3/2022	121,633
EUR	440,000	USD	499,751	Royal Bank of Canada	28/3/2022	(5,364)
MXN	383,903,887	USD	18,651,650	JP Morgan	28/3/2022	129,222
NZD	380,000	USD	251,365	Goldman Sachs	28/3/2022	5,169
USD	4,062,816	BRL	20,891,000	BNP Paribas	28/3/2022	37,743
USD	13,878,508	EUR	12,263,869	Goldman Sachs	28/3/2022	98,739
USD	5,998,150	MXN	122,587,200	Barclays	28/3/2022	1,091
USD	6,668,507	MXN	136,217,600	Bank of America	28/3/2022	4,638
USD	10,976,231	RUB	856,208,200	Morgan Stanley	28/3/2022	3,291,766
USD	3,122,632	RUB	243,605,100	Bank of America	28/3/2022	936,277
USD	7,308,051	RUB	572,297,661	UBS	28/3/2022	2,171,682
USD	3,648,331	RUB	285,627,850	Goldman Sachs	28/3/2022	1,084,823
USD	273,085	TRY	4,047,251	Morgan Stanley	28/3/2022	(4,784)
USD	12,978,093	TRY	183,230,352	Bank of America	28/3/2022	398,193
USD	5,708,112	TRY	79,517,970	JP Morgan	28/3/2022	248,710
USD	2,906,118	TRY	40,333,000	HSBC Bank Plc	28/3/2022	137,008
ZAR	275,217,700	USD	18,078,374	BNY Mellon	28/3/2022	(323,011)
Net unrea	lised appreciat	ion				8,333,535

Open Forward Foreign Exchange Contracts as at 28 February 2022

					Maturity	Unrealised appreciation/ (depreciation)
Currency	Purchases	Currency	Sales	Counterparty	date	USD
AUD Hedg	jed Share Cla	iss				
AUD	11,246,332	USD	8,097,117	BNY Mellon	15/3/2022	46,401
USD	681,380	AUD	950,842	BNY Mellon	15/3/2022	(7,128)
Net unreal	ised appreciat	ion				39,273
CAD Hedg	jed Share Cla	iss				
CAD	7,322,706	USD	5,777,939	BNY Mellon	15/3/2022	(15,076)
USD	695,850	CAD	887,267	BNY Mellon	15/3/2022	(2,415)
Net unreal	ised depreciat	ion				(17,491)
CHF Hedg	ed Share Cla	ss				
CHF	13,737,849	USD	14,865,688	BNY Mellon	15/3/2022	101,168
USD	1,021,465	CHF	943,296	BNY Mellon	15/3/2022	(6,220)
Net unreal	ised appreciat	ion				94,948
CNH Hedg	jed Share Cla	iss				
CNY	34,505	USD	5,415	BNY Mellon	15/3/2022	42
USD	359	CNY	2,277	BNY Mellon	15/3/2022	(1)
Net unreal	ised appreciat	ion				41

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Curren	cv Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
	ed Share Cla		,			
EUR	340,449,404	USD	389,154,176	BNY Mellon	15/3/2022	(6,832,462)
USD	27,148,761	EUR	24,115,224	BNY Mellon	15/3/2022	67,807
Net unreal	ised depreciat	ion				(6,764,655)
GBP Hedg	jed Share Cla	ISS				
GBP	21,390,336	USD	29,011,357	BNY Mellon	15/3/2022	(321,211)
USD	1,973,405	GBP	1,466,278	BNY Mellon	15/3/2022	6,736
Net unreal	ised depreciat	ion				(314,475)
HKD Hedg	jed Share Cla	ISS				
HKD	191,757,120	USD	24,605,829	BNY Mellon	15/3/2022	(66,901)
USD	1,730,825	HKD	13,511,369	BNY Mellon	15/3/2022	1,791
Net unreal	ised depreciat	ion				(65,110)

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
NZD Hedg	ed Share Cla	ss				
NZD	3,446,313	USD	2,308,271	BNY Mellon	15/3/2022	18,744
USD	156,641	NZD	233,858	BNY Mellon	15/3/2022	(1,265)
Net unreali	sed appreciat	ion				17,479
ZAR Hedg	ed Share Cla	ss				
USD	77,969	ZAR	1,193,330	BNY Mellon	15/3/2022	846
ZAR	17,690,460	USD	1,166,147	BNY Mellon	15/3/2022	(22,856)
Net unreali	sed depreciat	ion				(22,010)
Total net ur	nrealised appr	eciation				1,301,535

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(111)	EUR	Euro BUXL	March 2022	2,524,016
312	USD	US Long Bond (CBT)	June 2022	154,702
(190)	USD	US Treasury 10 Year Note (CBT)	June 2022	(145,778)
Total				2,532,940

Swaps as at 28 February 2022

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 5,500,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Bank of America	20/12/2026	113,816	1,048,577
CDS	USD 11,000,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Bank of America	20/12/2026	541,517	2,097,153
CDS	USD 19,254,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Bank of America	20/12/2026	654,808	1,071,214
CDS	USD 23,500,000	Fund receives default protection on CDX.EM.36.V1; and pays Fixed 1%	Goldman Sachs	20/12/2026	421,876	1,936,786
CDS	USD 18,661,000	Fund receives default protection on Saudi Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2026	36,805	(371,507)
CDS	USD 15,060,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2026	1,021,261	2,871,194
IRS	BRL 128,045,078	Fund receives Fixed 10.8975%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2025	(291,413)	(291,413)
Total				<u> </u>	2,498,670	8,362,004

CDS: Credit Default Swaps IRS: Interest Rate Swaps

Emerging Markets Corporate Bond Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	N
o an Official Stoc	rities and Money Market Inst k Exchange Listing or Dealt i			USD 9,832,000	Cayman Islands Aldar Sukuk No 2 Ltd 3.875%	10.457.005	4.
Regulated Market				USD 1,575,000	22/10/2029* CIFI Holdings Group Co Ltd	10,157,685	1.1
BONDS	Argentina			USD 831 000	4.45% 17/8/2026 Country Garden Holdings Co	1,193,062	0.1
USD 10,032,872	YPF SA (Step-up coupon)			030 621,000	Ltd 2.7% 12/7/2026*	562,385	0.0
LISD 6 221 000	4% 12/2/2026* YPF SA 8.5% 28/7/2025	8,575,096 4,957,484	0.95 0.55	USD 454,000	Country Garden Holdings Co	220.045	0.4
, ,	YPF SA 8.75% 4/4/2024	4,746,038	0.52	USD 3,020,000	Ltd 3.125% 22/10/2025 DP World Crescent Ltd 3.875%	328,015	0.
		18,278,618	2.02	1100 0 007 000	18/7/2029	3,110,600	0.
	Austria			USD 6,987,000	DP World Salaam FRN 1/10/2025 (Perpetual)	7,352,742	0.
USD 5,055,000	Klabin Austria GmbH 3.2%	4 244 772	0.49	USD 7,494,000	MAF Global Securities Ltd FRN		
USD 2,076,000	12/1/2031* Klabin Austria GmbH 7%	4,344,772	0.48	USD 3 246 000	20/3/2026 (Perpetual) MAF Sukuk Ltd 4.638%	7,868,700	0.
	3/4/2049*	2,128,570	0.24		14/5/2029	3,479,542	0
USD 9,962,000	Suzano Austria GmbH 3.75% 15/1/2031	9,328,691	1.03	USD 10,901,000	Sands China Ltd 2.85% 8/3/2029*	9,229,386	1.
	10/ 1/2001	15,802,033	1.75	USD 1,500,000	Sunac China Holdings Ltd	9,229,300	'
	Bermuda	10,002,000	1.70		5.95% 26/4/2024	600,000	0
USD 71,011	Digicel Group Holdings Ltd 10%			USD 10,720,000	Tingyi Cayman Islands Holding Corp 1.625% 24/9/2025	10,360,761	1
	1/4/2024	71,117	0.01	USD 9,326,000	Vale Overseas Ltd 3.75%	10,000,701	
USD 326,577	Digicel Group Holdings Ltd 10% 1/4/2024	327,065	0.04	1100 4 000 000	8/7/2030	9,141,252	1
USD 147,157	Digicel International Finance	,		USD 4,000,000	Yuzhou Group Holdings Co Ltd 8.3% 27/5/2025	741,200	0
	Ltd/Digicel international Holdings Ltd 8% 31/12/2026	141,271	0.01			64,125,330	7
USD 368,628	Digicel International Finance	141,271	0.01		Chile		
	Ltd/Digicel international	070 000	0.04	, ,	CAP SA 3.9% 27/4/2031	8,315,798	0
USD 208 042	Holdings Ltd 8.75% 25/5/2024 Digicel International Finance	373,829	0.04	USD 1,059,000	Empresa Nacional de Telecomunicaciones SA		
	Ltd/Digicel international				3.05% 14/9/2032	974,142	0
118D 8 730 000	Holdings Ltd 13% 31/12/2025 Star Energy Geothermal Darajat	209,082	0.02		Falabella SA 3.375% 15/1/2032*	9,333,547	1
030 0,730,000	II / Star Energy Geothermal				Interchile SA 4.5% 30/6/2056* Inversiones CMPC SA 3%	9,564,610	1
	Salak 4.85% 14/10/2038	8,851,325	0.98		6/4/2031*	6,771,555	0
		9,973,689	1.10	USD 1,777,000	Inversiones CMPC SA 3.85% 13/1/2030*	1,753,855	0
USD 10 100 000	Brazil Banco do Brasil SA/Cayman			USD 9,765,000	Inversiones La Construccion SA		
03D 10,100,000	4.875% 11/1/2029	10,185,143	1.13	LISD 4 957 000	4.75% 7/2/2032 VTR Comunicaciones SpA	8,773,852	0
USD 10,686,000	Natura Cosmeticos SA 4.125%			030 4,937,000	4.375% 15/4/2029*	4,724,343	0
	3/5/2028*	10,114,299	1.12	USD 5,014,000	VTR Comunicaciones SpA	4 000 000	•
		20,299,442	2.25		5.125% 15/1/2028*	4,923,096	0
LISD 12 300 000	British Virgin Islands Central American Bottling		-		0.1.11	55,134,798	6
12,000,000	Corp / CBC Bottling Holdco			USD 10 479 000	Colombia Banco Davivienda SA FRN		
	SL / Beliv Holdco SL 5.25%	10 700 705	4.44		22/4/2031 (Perpetual)	9,906,978	1
LISD 2 107 000	27/4/2029 Franshion Brilliant Ltd 4.25%	12,730,725	1.41		Ecopetrol SA 4.125% 16/1/2025	4,545,357	0
000 2, 197,000	23/7/2029	1,982,628	0.22		Ecopetrol SA 4.625% 2/11/2031	10,057,700	1
USD 6,070,000	Gold Fields Orogen Holdings	1,000,000			Ecopetrol SA 5.375% 26/6/2026 Ecopetrol SA 5.875% 18/9/2023	1,897,183 3,277,106	0
LISD 2 570 000	BVI Ltd 5.125% 15/5/2024 Gold Fields Orogen Holdings	6,267,488	0.69	USD 8,503,000	Ecopetrol SA 5.875% 2/11/2051	7,098,389	0
030 3,370,000	BVI Ltd 6.125% 15/5/2029*	3,901,483	0.43	USD 13,273,000	Interconexion Electrica SA ESP 3.825% 26/11/2033	12,992,807	1
USD 1,000,000	Huarong Finance 2017 Co Ltd	070.050	0.44		0.02070 2071172000	49,775,520	
USD 1.248.000	FRN 3/7/2023* Huarong Finance 2019 Co Ltd	976,250	0.11		Guarneau	10,110,020	
	3.375% 24/2/2030*	1,050,816	0.12	EUR 4,978,000	Guernsey Globalworth Real Estate		
USD 4,320,000	Huarong Finance II Co Ltd 4.625% 3/6/2026	4 170 600	0.46		Investments Ltd 2.95%	F 000 007	^
USD 8,183,196	Star Energy Geothermal	4,179,600	0.40		29/7/2026	5,663,897	0
	Wayang Windu Ltd 6.75%	0.700.477	0.07	1180 300 000	Hong Kong Yanlord Land HK Co Ltd		
	24/4/2033	8,720,177	0.97	030 300,000	5.125% 20/5/2026	278,535	0
	•	39,809,167	4.41		India	·	
USD 4 968 000	Canada Canacol Energy Ltd 5.75%			USD 9,911,000	HDFC Bank Ltd FRN 25/8/2026		
-,500,000	24/11/2028	4,651,861	0.51		(Perpetual)	9,249,441	1.

 $[\]ensuremath{^{\star}}\xspace$ All or a portion of this security represents a security on loan.

Emerging Markets Corporate Bond Fund continued

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% (N Asse
_	Indonesia	· · · · · ·			Banco Mercantil del Norte	<u> </u>	
USD 9,974,000	Indofood CBP Sukses Makmur Tbk PT 3.398% 9/6/2031*	9,288,287	1.03	332 1,201,000	SA/Grand Cayman FRN 14/10/2030 (Perpetual)	4,392,145	0.4
USD 5 712 000	Ireland MMC Norilsk Nickel OJSC Via			USD 3,270,000	Banco Mercantil del Norte SA/Grand Cayman FRN	0.047.400	
000 0,1 12,000	MMC Finance DAC 2.8% 27/10/2026	4,026,960	0.44	USD 3,751,000	24/1/2032 (Perpetual) BBVA Bancomer SA/Texas FRN 18/1/2033*	3,017,466 3,607,712	0.4
	Novolipetsk Steel Via Steel Funding DAC 4.7% 30/5/2026	1,680,750	0.19	USD 879,000	BBVA Bancomer SA/Texas FRN 13/9/2034	870,144	0.
USD 5,550,000	Phosagro OAO Via Phosagro Bond Funding DAC 2.6%	2 004 050	0.00		BBVA Bancomer SA/Texas FRN 13/9/2034	13,177,882	1.
USD 2,395,000	16/9/2028 Phosagro OAO Via Phosagro Bond Funding DAC 3.05%	2,081,250	0.23		BBVA Bancomer SA/Texas 4.375% 10/4/2024*	1,076,175	0.
	23/1/2025	898,125	0.10	, ,	Braskem Idesa SAPI 6.99% 20/2/2032*	9,600,200	1.
	Isle of Man	8,687,085	0.96	, ,	Cemex SAB de CV FRN 8/6/2026 (Perpetual)* Comision Federal de	8,965,987	0
	AngloGold Ashanti Holdings Plc 3.375% 1/11/2028	9,387,500	1.04	03D 9,723,000	Electricidad 4.688% 15/5/2029*	9,603,438	1.
USD 3,246,000	Sasol Financing International Ltd 4.5% 14/11/2022*	3,269,761	0.36		Corp Inmobiliaria Vesta SAB de CV 3.625% 13/5/2031*	9,274,646	1.
	Israel	12,657,261	1.40	, ,	GCC SAB de CV 3.614% 20/4/2032	9,750,000	1.
	Bank Hapoalim BM '144A' FRN 21/1/2032	11,565,000	1.28		Grupo Bimbo SAB de CV FRN 17/4/2023 (Perpetual) Metalsa S A P I De Cv 3.75%	12,031,703	1
	Bank Leumi Le-Israel BM '144A' FRN 29/1/2031*	9,377,352	1.04	, ,	4/5/2031 Nemak SAB de CV 3.625%	9,882,378	1
	Energean Israel Finance Ltd '144A' 4.5% 30/3/2024* Energean Israel Finance Ltd	10,135,066	1.12		28/6/2031* Orbia Advance Corp SAB de	9,685,832	1
	'144A' 4.875% 30/3/2026* Leviathan Bond Ltd '144A'	3,117,454	0.34	USD 7,966,000	CV 5.5% 15/1/2048 Petroleos Mexicanos 4.5%	9,979,149	1
USD 2,323,402	6.125% 30/6/2025 Leviathan Bond Ltd '144A'	9,811,185	1.09	USD 9,340,000	23/1/2026 Petroleos Mexicanos 7.69% 23/1/2050	7,806,680 8,314,468	0
USD 10,953,000	6.75% 30/6/2030 Mizrahi Tefahot Bank Ltd	2,364,631	0.26	USD 9,697,000	Trust Fibra Uno 4.869% 15/1/2030*	9,570,284	1
	'144A' FRN 7/4/2031*	10,542,262 56,912,950	6.30	USD 1,652,000	Trust Fibra Uno 6.95% 30/1/2044*	1,812,521	0
	Luxembourg					153,114,672	16
	B2W Digital Lux Sarl 4.375% 20/12/2030 B2W Digital Lux Sarl '144A'	2,322,690	0.26	USD 5,435,000	Morocco OCP SA 3.75% 23/6/2031*	4,842,286	0.
	4.375% 20/12/2030 CSN Resources SA 4.625%	5,504,611	0.61	USD 10 996 000	Netherlands Braskem Netherlands Finance		
USD 2,079,000	10/6/2031 JSM Global Sarl 4.75%	9,615,978	1.06		BV FRN 23/1/2081 Equate Petrochemical BV	12,195,938	1.
USD 2,613,000	20/10/2030* Klabin Finance SA 4.875%	1,816,526	0.20		2.625% 28/4/2028 Teva Pharmaceutical Finance	5,984,085	0
	19/9/2027 MHP Lux SA 6.25% 19/9/2029* MHP Lux SA 6.95% 3/4/2026	2,673,099 3,149,200 757,600	0.30 0.35 0.08	LICD 40 000 000	Netherlands III BV 3.15% 1/10/2026	7,345,625	0
	Millicom International Cellular SA 6.25% 25/3/2029*	8,804,721	0.98	030 10,022,000	Teva Pharmaceutical Finance Netherlands III BV 4.75% 9/5/2027	9,647,804	1
USD 5,743,000	Petrorio Luxembourg Trading Sarl 6.125% 9/6/2026*	5,617,516	0.62	USD 1,128,000	Teva Pharmaceutical Finance Netherlands III BV 6.75%	-,,001	
	Mauritius	40,261,941	4.46	USD 2,482,000	1/3/2028 Teva Pharmaceutical Finance	1,184,101	0
USD 9,917,000	Greenko Power II Ltd 4.3% 13/12/2028	9,488,090	1.05		Netherlands III BV 7.125% 31/1/2025	2,603,382	0
	Mexico	· · ·				38,960,935	4
USD 4,724,000	Banco Mercantil del Norte SA/Grand Cayman FRN			USD 10,356,000	Panama AES Panama Generation		
USD 6,190,000	10/1/2028 (Perpetual)* Banco Mercantil del Norte	4,626,567	0.51	USD 9.113.000	Holdings SRL 4.375% 31/5/2030 Banco General SA 4.125%	10,019,430	1
	SA/Grand Cayman FRN			332 3,110,000	7/8/2027*	9,348,457	1

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

Emerging Markets Corporate Bond Fund continued

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% c Ne Asset
USD 9,994,000	Cable Onda SA 4.5%				United Kingdom		
	30/1/2030*	9,502,695	1.05	USD 10,613,000	Bidvest Group UK Plc/The	10 100 100	
		28,870,582	3.20	USD 10 786 000	3.625% 23/9/2026 Liquid Telecommunications	10,188,480	1.1
	Paraguay				Financing Plc 5.5% 4/9/2026	10,489,385	1.1
USD 13,483,000	Banco Continental SAECA 2.75% 10/12/2025	12,630,605	1.40	USD 4,499,000	Polyus Finance Plc 3.25%		
		12,030,003	1.40	USD 2 076 000	14/10/2028 Vedanta Resources Finance II	2,955,843	0.3
LISD 11 001 000	Peru Banco de Credito del Peru			000 2,070,000	Plc 8.95% 11/3/2025	1,946,250	0.2
03D 11,001,000	3.25% 30/9/2031*	10,358,762	1.15	USD 4,726,000	Vedanta Resources Ltd		
USD 10,016,000	InRetail Consumer 3.25%			118D 3 670 000	6.125% 9/8/2024 Vedanta Resources Ltd	3,945,229	0.4
LICD 40 404 000	22/3/2028 Minaura SA 4 59/ 20/40/2024*	9,416,793	1.04	030 3,670,000	7.125% 31/5/2023	3,396,897	0.3
	Minsur SA 4.5% 28/10/2031* Petroleos del Peru SA 4.75%	9,939,741	1.10			32,922,084	3.6
002 0,070,000	19/6/2032	9,298,639	1.03		United States	02,022,00	
USD 2,384,000	Petroleos del Peru SA 5.625%			USD 10,612,000	ATP Tower Holdings LLC /		
	19/6/2047	2,104,386	0.23	, ,	Andean Tower Partners		
		41,118,321	4.55		Colombia SAS / Andean		
1100 0 000 000	Qatar				Telecom Par 4.05% 27/4/2026	9,895,690	1.1
USD 6,399,000	Commercial Bank PSQC/The FRN 3/3/2026 (Perpetual)	6,387,130	0.71	USD 11,293,000	MercadoLibre Inc 3.125%	0,000,000	
		0,007,100	0.71		14/1/2031	9,844,136	1.
1150 4 988 000	Singapore Medco Bell Pte Ltd 6.375%			USD 1,616,000	Sasol Financing USA LLC 4.375% 18/9/2026	1,573,580	0.
4,000,000	30/1/2027	4,825,466	0.54	USD 3,061,000	Sasol Financing USA LLC	1,070,000	0.
USD 4,961,000	Medco Laurel Tree Pte Ltd				5.5% 18/3/2031	2,934,734	0.3
	6.95% 12/11/2028	4,812,170	0.53	USD 9,103,000	Sasol Financing USA LLC 5.875% 27/3/2024	0.205.060	1.0
		9,637,636	1.07	USD 10.000.000	Stillwater Mining Co 4.5%	9,285,060	1.0
	South Africa				16/11/2029	9,250,000	1.0
USD 7,947,000	Growthpoint Properties International Pty Ltd 5.872%					42,783,200	4.7
	2/5/2023	8,072,066	0.89	Total Bonds		858,821,678	95.
USD 6,793,000	Transnet SOC Ltd 4%			Total Transferable Se			
	26/7/2022	6,764,011	0.75	Market Instruments Ad Official Stock Exchange			
		14,836,077	1.64	Dealt in on Another R		858,821,678	95.
	Spain						
USD 10,527,000	Al Candelaria Spain SA 5.75% 15/6/2033	9,334,133	1.03	Other Transferable S	Securities		
		9,334,133	1.03				
LISD 4 118 000	Turkey Akbank TAS 6.8% 6/2/2026	4,015,050	0.45	BONDS	D		
	Turkiye Sise ve Cam Fabrikalari	1,010,000	0.10	USD 3 400 000	Bermuda Digicel Group Two Ltd 8.25%		
	AS 6.95% 14/3/2026	5,806,890	0.64	002 0,400,000	30/9/2022**	1	0.
		9,821,940	1.09	Total Bonds		1	0.
	United Arab Emirates			Total Other Transferal	ole Securities	1	0.0
USD 2,645,000	DP World Ltd/United Arab	0.005.330	0.00	Total Portfolio		858,821,679	95.
USD 4 527 000	Emirates 4.7% 30/9/2049* National Central Cooling Co	2,665,770	0.29				
302 1,027,000	PJSC 2.5% 21/10/2027	4,294,991	0.48	Other Net Assets		44,213,368	4.9
USD 9,243,000	Oztel Holdings SPC Ltd 5.625%			Total Net Assets (USE	0)	903,035,047	100.0
119D 6 247 000	24/10/2023 Tabreed Sukuk Spc I td 5 5%	9,485,629	1.05				
030 6,217,000	Tabreed Sukuk Spc Ltd 5.5% 31/10/2025*	6,777,742	0.75				
		23,224,132	2.57	1			
		2U.224.102	2.01	I .			

^{*} All or a portion of this security represents a security on loan.

^{**} Security subject to a fair value adjustment as detailed in Note 2(j).

Emerging Markets Corporate Bond Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

	(20 1 00)				Maturity	Unrealised appreciation/ (depreciation)		
Curren	cy Purchases	Curren	cy Sales	Counterparty	date	USD		
USD	5,447,413	EUR	4,810,000	State Street	28/3/2022	42,863		
Net unr	ealised appreciat	ion				42,863		
EUR He	edged Share Cla	ISS						
EUR	251,164,081	USD	287,321,421	BNY Mellon	15/3/2022	(5,266,222)		
USD	11,037,207	EUR	9,776,077	BNY Mellon	15/3/2022	58,835		
Net unr	ealised depreciat	ion				(5,207,387)		
GBP H	edged Share Cla	ISS						
GBP	634,803	USD	861,180	BNY Mellon	15/3/2022	(9,740)		
USD	34,751	GBP	25,808	BNY Mellon	15/3/2022	137		
Net unr	ealised depreciat	ion				(9,603)		
JPY He	dged Share Cla	ss						
JPY	14,923,122,485	USD	128,883,683	BNY Mellon	15/3/2022	632,735		
USD	4,251,947	JPY	490,930,201	BNY Mellon	15/3/2022	(8,795)		
Net unr	ealised appreciat	ion				623,940		
Total ne	Total net unrealised depreciation (4,550,187)							

Emerging Markets Equity Income Fund

	Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	cial Stoc	rities and Money Market Inst k Exchange Listing or Dealt			337,578	Greece Hellenic Telecommunications Organization SA	6,715,680	1.68
FUNDS	· market					Hong Kong		
		Ireland				Hang Lung Properties Ltd	3,381,023	0.85
	199,369	BlackRock ICS US Dollar Liquid			1,898,000	SJM Holdings Ltd	1,068,683	0.27
		Environmentally Aware Fund [~]	19,939,894	5.00			4,449,706	1.12
Total Funds	i		19,939,894	5.00	144.760	Hungary OTP Bank Nyrt	E E01 070	1 20
соммон	/ PREFE	RRED STOCKS (SHARES)			144,700	•	5,501,979	1.38
		Bermuda			1 049 047	India Axis Bank Ltd	10 226 420	2.5
		Credicorp Ltd	5,019,740	1.26		Bandhan Bank Ltd	10,326,420 5,327,796	1.3
8	3,212,000	Kunlun Energy Co Ltd	8,028,644	2.01		Housing Development	0,027,100	
			13,048,384	3.27	,	Finance Corp Ltd	4,552,731	1.14
		Brazil				Infosys Ltd	1,911,358	0.48
1	,981,424	BB Seguridade Participacoes SA	8,861,600	2.22		Infosys Ltd ADR	4,855,510	1.22
		Hapvida Participacoes e	, ,			InterGlobe Aviation Ltd	5,472,151	1.3
		Investimentos SA	6,355,243	1.59	· · · · · · · · · · · · · · · · · · ·	Maruti Suzuki India Ltd Petronet LNG Ltd	5,759,849 5,345,697	1.44 1.34
		Petroleo Brasileiro SA (Pref)	3,505,969	0.88	1,070,000	retionet LING Ltd		
4	,	Petroleo Brasileiro SA ADR Sendas Distribuidora SA	3,531,893	0.89			43,551,512	10.92
	1,212,301	Seridas Distribuidora SA	3,167,660	0.80		Indonesia		
			25,422,365	6.38	23,434,226	Bank Rakyat Indonesia	7 404 570	4.04
		British Virgin Islands				Persero Tbk PT	7,421,572	1.80
	729,756	Fix Price Group Ltd GDR	423,258	0.11	50,000	Kazakhstan	2 720 044	0.0
		Cayman Islands			58,290	Kaspi.KZ JSC GDR	3,730,944	0.9
1		China Mengniu Dairy Co Ltd	8,923,242	2.24		Mexico		
		ENN Energy Holdings Ltd JD.com Inc	6,131,118	1.54 0.06	578,230	Grupo Aeroportuario del		
1		JS Global Lifestyle Co Ltd*	261,140 1,266,936	0.00	000.040	Pacifico SAB de CV	8,299,054	2.0
		Longfor Group Holdings Ltd	7,167,719	1.80	803,612	Grupo Financiero Banorte SAB de CV	5,276,489	1.3
		Sands China Ltd	3,315,135	0.83	2 052 653	Wal-Mart de Mexico SAB de CV	7,609,116	1.9
	151,700	Tencent Holdings Ltd	8,176,620	2.05	2,002,000		21,184,659	5.3
_		Tencent Holdings Ltd ADR	4,974,643	1.25		_	21,164,039	
5	5,908,000	Topsports International Holdings Ltd	6,116,301	1.53	FF 000	Panama	4.045.050	4.0
		Floidings Eta	46,332,854	11.62	55,990	Copa Holdings SA	4,815,656	1.2
			40,332,034	11.02	540,000	Poland		
	040.000	China	0.400.554	4.00	542,388	Powszechna Kasa Oszczednosci Bank Polski SA	5,181,042	1.30
	, ,	Anhui Conch Cement Co Ltd 'H'	6,498,551	1.63		OSZCZEGIIOSCI BAHK POISKI SA	5,161,042	1.30
٤	9,765,000	China Construction Bank Corp 'H'	7,322,675	1.84		Russian Federation		
14	1.169.000	China Molybdenum Co Ltd 'H'	8,485,646	2.13	,	LUKOIL PJSC ADR	4,748,313	1.19
		China Petroleum & Chemical	-,,			Novatek PJSC GDR Sberbank of Russia PJSC ADR	5,090 423,956	0.00 0.1
		Corp 'H'	7,180,126	1.80	343,302	Oberbank of Russia 1 300 ADIX		
1		Haier Smart Home Co Ltd	6,063,253	1.52			5,177,359	1.3
		Haier Smart Home Co Ltd 'H'	1,641,734	0.41		Saudi Arabia		
	914,400	Han's Laser Technology	7 047 000	4 77		Al Rajhi Bank	5,085,588	1.2
10	912 000	Industry Group Co Ltd Industrial & Commercial Bank	7,047,063	1.77	442,301	Saudi Arabian Oil Co	4,898,479	1.23
10	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	of China Ltd 'H'	6,521,104	1.63			9,984,067	2.50
5	5,680,000	Jiangsu Expressway Co Ltd 'H'	6,076,514	1.52		Singapore		
		Kweichow Moutai Co Ltd	6,207,483	1.56	587,800	BOC Aviation Ltd*	5,096,110	1.2
		WuXi AppTec Co Ltd	2,158,719	0.54		South Africa		
	132,300	WuXi AppTec Co Ltd 'H'	1,875,856	0.47	1,177,693	South Africa Sanlam Ltd	4,903,684	1.2
			67,078,724	16.82	,,.50		,,	
		Cyprus			183 169	South Korea Hana Financial Group Inc	7,419,039	1.8
	63,509	TCS Group Holding Plc GDR	638,265	0.16		Samsung Electronics Co Ltd	6,493,287	1.6
		Egypt				Samsung Electronics Co Ltd	5, .50,207	
		Commercial International			,	(Pref)	20,238,248	5.0
1	,285.347	Commercial international						
1	,285,347	Bank Egypt SAE	3,911,673	0.98	6,867	Samsung SDI Co Ltd	3,129,801	0.78

 $[\]tilde{\ }$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

Emerging Markets Equity Income Fund continued

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding Description	Market Value (USD)	% of Net Assets
585,000	Taiwan Accton Technology Corp	5,258,425	1.32	United Stat 24,235 Albemarle Co		1.18
1,569,000	Taiwan Semiconductor			114,889 Yum China H	oldings Inc 5,945,506	1.49
	Manufacturing Co Ltd	33,803,307	8.48		10,626,254	2.67
		39,061,732	9.80	Total Common / Preferred Stocks (S	shares) 384,987,814	96.56
1,284,200	Thailand Kasikornbank PCL	6,425,912	1.61	Total Transferable Securities and Mo Market Instruments Admitted to an Official Stock Exchange Listing or	oney	
991,205	United Kingdom Standard Chartered Plc*	7,024,048	1.76	Dealt in on Another Regulated Mark Total Portfolio	et 404,927,708 404,927,708	101.56
				Other Net Liabilities	(6,232,536)	(1.56)
				Total Net Assets (USD)	398,695,172	100.00

^{*} All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currenc	y Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
	dged Share Cla		000	oounto party	www	
AUD	3,028,781	USD	2,180,460	BNY Mellon	15/3/2022	12,693
USD	303,418	AUD	422,969	BNY Mellon	15/3/2022	(2,855)
Net unre	alised appreciat	ion				9,838
CAD He	dged Share Cla	iss				
CAD	334,096	USD	263,472	BNY Mellon	15/3/2022	(543)
USD	33,431	CAD	42,724	BNY Mellon	15/3/2022	(192)
Net unre	alised depreciat	ion				(735)
CHF Hed	dged Share Cla	ISS				
CHF	9,163	USD	9,916	BNY Mellon	15/3/2022	68
USD	1,305	CHF	1,204	BNY Mellon	15/3/2022	(8)
Net unre	alised appreciat	ion				60
CNH He	dged Share Cla	iss				
CNY	81,698	USD	12,822	BNY Mellon	15/3/2022	99
USD	1,659	CNY	10,518	BNY Mellon	15/3/2022	(5)
Net unre	alised appreciat	ion				94
EUR Hed	dged Share Cla	ISS				
EUR	14,430,709	USD	16,498,693	BNY Mellon	15/3/2022	(293,131)
USD	2,332,717	EUR	2,070,625	BNY Mellon	15/3/2022	7,442
Net unre	alised depreciat	ion			<u> </u>	(285,689)

Open Forward Foreign Exchange Contracts as at 28 February 2022

					Maturity	Unrealised appreciation/ (depreciation)
Currency	Purchases	Currency	Sales	Counterparty	date	USD
GBP Hedo	ged Share Cla	ISS				
GBP	1,062,910	USD	1,441,631	BNY Mellon	15/3/2022	(15,986)
USD	192,905	GBP	143,250	BNY Mellon	15/3/2022	767
Net unreal	ised depreciat	ion				(15,219)
HKD Hedo	ged Share Cla	iss				
HKD	34,228,577	USD	4,392,100	BNY Mellon	15/3/2022	(11,910)
USD	961,882	HKD	7,506,028	BNY Mellon	15/3/2022	1,345
Net unreal	ised depreciat	ion	·			(10,565)
NZD Hedg	jed Share Cla	ss				
NZD	382,226	USD	255,972	BNY Mellon	15/3/2022	2,115
USD	97,725	NZD	147,353	BNY Mellon	15/3/2022	(1,771)
Net unreal	ised appreciat	ion				344
SGD Hedo	ged Share Cla	ISS				
SGD	3,552,186	USD	2,646,504	BNY Mellon	15/3/2022	(30,539)
USD	348,101	SGD	470,510	BNY Mellon	15/3/2022	1,599
Net unreal	ised depreciat	ion				(28,940)
Total net u	nrealised depi	reciation				(330,812)

Emerging Markets Equity Income Fund continued

Contracts For Difference as at 28 February 2022

is at 20	i Columny 2022		
Holding	Description	Counterparty	Unrealised depreciation USD
Holding	•	Counterparty	030
	Egypt		
77,119	Commercial International	ID Marray	(4.4.202)
	Bank Egypt SAE	JP Morgan	(14,202)
			(14,202)
	Netherlands		
229,184	X5 Retail Group NV	JP Morgan	(4,666,186)
			(4,666,186)
	Saudi Arabia		
13,560	Saudi Tadawul Group		
	Holding Co	JP Morgan	(6,506)
			(6,506)
	United Kingdom		
338,368	Prudential Plc	JP Morgan	(597,078)
108,522	Standard Chartered Plc	JP Morgan	(71,448)
			(668,526)
	Vietnam		
1,553,000	Vietnam Dairy Products JSC	HSBC Bank Plc	(260 452)
	J3C	HODE BANK PIC	(268,452)
			(268,452)
Total			(5,623,872)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Financials	27.80
Information Technology	18.99
Industrials	9.23
Consumer Discretionary	7.98
Energy	7.33
Consumer Staples	6.51
Investment Funds	5.00
Communication Services	4.98
Materials	4.94
Utilities	3.55
Real Estate	2.65
Healthcare	2.60
Other Net Liabilities	(1.56)
	100.00

Emerging Markets Fund

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% N Asse
	rities and Money Market Ins	trumente Adn	nitted	J	India	· · · · · ·	
	k Exchange Listing or Dealt			5 688 171	Axis Bank Ltd	56,045,621	1.9
egulated Market	k Exchange Listing of Beart	III OII AIIOUIO	•		Bandhan Bank Ltd	36,331,741	1.2
egulated Market				, ,	HDFC Bank Ltd	47,753,448	1.6
UNDS					ICICI Prudential Life Insurance	,,	• • • • • • • • • • • • • • • • • • • •
	Ireland			0,011,000	Co Ltd	24,258,400	0.6
1.979.889	BlackRock ICS US Dollar Liquid			269 520	Infosys Ltd	6,136,746	0.2
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Environmentally Aware Fund [~]	198.018.815	6.84	,	Infosys Ltd ADR	42,852,537	1.4
tal Funda					InterGlobe Aviation Ltd	34,752,487	1.:
tal Funds		198,018,815	6.84		UltraTech Cement Ltd	38,521,765	1.
OMMON / DREEE	RRED STOCKS (SHARES)				Zee Entertainment		
OWINION / FIXEL E	Bermuda				Enterprises Ltd	6,954,080	0.
205.027	Credicorp Ltd	43,395,521	1.50			293,606,825	10.
293,021	Credicorp Eta	43,393,321	1.50			200,000,020	
	Brazil				Italy		
19,507,473	B3 SA - Brasil Bolsa Balcao	55,209,116	1.91	4,896,400	PRADA SpA	30,545,792	1.
24,873,734	Hapvida Participacoes e				Kazakhstan		
	Investimentos SA	58,567,143	2.02	453 866	Kaspi.KZ JSC GDR	29,047,424	1
2,649,112	Petroleo Brasileiro SA (Pref)	17,483,625	0.60	100,000	•	20,017,121	•
	Petroleo Brasileiro SA ADR	23,272,487	0.80		Mexico		
10,797,604	Sendas Distribuidora SA	28,211,405	0.98		Cemex SAB de CV	6,142,253	0
		182,743,776	6.31		Cemex SAB de CV ADR	34,609,276	1
		102,170,110	0.01	158,028	Grupo Aeroportuario del		
	British Virgin Islands				Pacifico SAB de CV ADR	22,629,610	0
3,342,918	Fix Price Group Ltd GDR	1,938,893	0.07	2,861,474	Grupo Aeroportuario del		
	Cayman Islands				Pacifico SAB de CV 'B'	41,069,344	1
221 525	Alibaba Group Holding Ltd ADR	24,342,538	0.84			104,450,483	3
	China Mengniu Dairy Co Ltd		2.36			10 1, 100, 100	
	ENN Energy Holdings Ltd	68,301,116	2.00		Panama		
		57,953,210		486,419	Copa Holdings SA	41,832,034	1
,	JD.com Inc*	8,482,099	0.29		Poland		
,	JD.com Inc ADR	69,914,385	2.42	1 070 605	Bank Polska Kasa Opieki SA*	20 427 150	1
	KE Holdings Inc ADR	31,258,419	1.08	1,079,003	Barik Polska Rasa Opieki SA	29,437,150	'
	Li Ning Co Ltd	32,239,561	1.11		Russian Federation		
	Linklogis Inc	4,892,799	0.17	2,087,873	Gazprom PJSC ADR	5,887,802	0
	Longfor Group Holdings Ltd	49,457,260	1.71	1,056,549	LUKOIL PJSC ADR	25,420,569	0
	Meituan 'B'	63,428,461	2.19	53,843	Novatek PJSC GDR	2,246,330	0
	Tencent Holdings Ltd Tencent Holdings Ltd ADR*	47,943,992	1.66 1.04	1,358,120	Sberbank of Russia PJSC ADR	1,675,920	0
300,611	Tericent Holdings Ltd ADR	30,087,510				35,230,621	1
		488,301,350	16.87			00,200,021	
	China				Saudi Arabia		
5 245 800	Anhui Conch Cement Co Ltd	33,468,645	1.16	,	Al Rajhi Bank	41,765,948	1
	Anhui Conch Cement Co Ltd 'H'	5,404,735	0.19	3,038,055	Saudi National Bank/The	55,227,111	1
, ,	China Construction Bank	5,404,700	5.15			96,993,059	3
. 17,702,000	Corp 'H'	85,788,903	2.96		0 4 46:	, ,	
45 513 781	China Molybdenum Co Ltd	43,305,070	1.50	A = = =	South Africa	o	
	China Molybdenum Co Ltd 'H'*	8,785,689	0.30	8,299,542	Sanlam Ltd	34,557,674	1
	China Petroleum & Chemical	0,700,000	0.30		South Korea		
+0,∠00,000	Corp 'H'	24,345,055	0.84	1 030 120	KB Financial Group Inc	51,595,624	1
3 620 300	East Money Information Co Ltd	15,325,947	0.53		Samsung Electronics Co Ltd	222,655,477	7
	Haier Smart Home Co Ltd	41,262,882	1.42		SK Innovation Co Ltd	25,322,515	0
	Han's Laser Technology	71,202,002	1.72	101,000	S. T. IIII S VALIOTI GO Eta		
0,001,720	Industry Group Co Ltd	46,099,736	1.59			299,573,616	10
3 377 721	Shanghai International Airport	-0,000,100	1.55		Taiwan		
0,011,121	Co Ltd	27,993,797	0.97	4,146.000	Accton Technology Corp	37,267,404	1
1 233 100	Sungrow Power Supply Co Ltd	23,640,889	0.82		Taiwan Semiconductor	. ,,	
	WuXi AppTec Co Ltd	26,837,155	0.93	,,	Manufacturing Co Ltd	256,487,170	8
1,001,010				57,543	Taiwan Semiconductor	. , -	-
		382,258,503	13.21	, -	Manufacturing Co Ltd ADR	6,215,219	0
	Cyprus		T				10
622,787	TCS Group Holding Plc GDR	6,259,009	0.21			299,969,793	10
,		,,			Thailand		
0.0=0.4:-	Egypt			7,076,300	Advanced Info Service PCL	49,593,647	1
3,970,113	Commercial International	10.000 :==		28,161,000	PTT PCL	34,043,131	1
	Bank Egypt SAE	12,082,173	0.42			83,636,778	2
	Hong Kong		7			55,550,770	
14 107 500	BOC Hong Kong Holdings Ltd	50,728,995	1.75				
	SJM Holdings Ltd*	28,282,366	0.98				
50 230 000		_5,_5_,000	5.50				
50,230,000		79,011,361	2.73				

 $[\]tilde{\ }$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
United States				Russian Federation		
181,286 Albemarle Corp	35,013,578	1.21	45,606	Novatek PJSC**	248,224	0.01
663,942 Yum China Holdings Inc	34,358,999	1.19	64,838,702	Surgutneftegas PJSC (Pref)**	8,815,635	0.30
	69,372,577	2.40			9,063,859	0.31
Total Common / Preferred Stocks (Shares)	2,644,244,412	91.37		South Korea		
Total Transferable Securities and Money		101,090	Kakao Pay Corp**	12,346,055	0.43	
Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	2,842,263,227	98.21	19,672	United States Sequoia Pine		
Dealt in on Another regulated Market	2,042,200,227	30.21		Investment Holdings**	11,986,543	0.41
Other Transferable Securities			Total Common Stocks	(Shares)	42,438,587	1.46
Other Transferable Securities			Total Other Transferal	ole Securities	42,438,587	1.46
COMMON STOCKS (SHARES)			Total Portfolio		2,884,701,814	99.67
Cyprus 106,422 TCS Group Holding Plc G	DR** 1,551,924	0.05	Other Net Assets		9,272,905	0.33
	1,001,024	0.00	Total Net Assets (USD))	2,893,974,719	100.00
Indonesia 284,798,690 PT Aplikasi Karya Anak Bangsa** 7,490,206 0.		0.26	15121.11517.155015 (502)	- 1	_,000,011,110	

 $[\]ensuremath{^{**}}$ Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedg	ed Share Cla	iss				
EUR	4,638,830	USD	5,301,678	BNY Mellon	15/3/2022	(92,312)
USD	736,707	EUR	654,282	BNY Mellon	15/3/2022	1,961
Net unreali	sed depreciat	ion				(90,351)

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised depreciation USD
1,096	USD	MSCI Emerging Markets Index	March 2022	(228,107)
Total				(228,107)

Contracts For Difference as at 28 February 2022

Holding	Description	Counterparty	Unrealised depreciation USD
riolaling		Counterparty	005
	Egypt		
3,291,826	Commercial International		
	Bank Egypt SAE	JP Morgan	(606,226)
			(606,226)
	United Kingdom		
7,082,418	Standard Chartered Plc	HSBC Bank Plc	(4,662,873)
			(4,662,873)
Total			(5,269,099)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Financials	23.05
Information Technology	19.91
Consumer Discretionary	11.83
Industrials	8.23
Materials	7.10
Investment Funds	6.84
Energy	6.14
Communication Services	5.08
Consumer Staples	3.34
Healthcare	2.95
Real Estate	2.79
Utilities	2.00
Diversified	0.41
Other Net Assets	0.33
	100.00

Emerging Markets Impact Bond Fund

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Assets
to an Official Stoc Regulated Market	rities and Money Market Inst k Exchange Listing or Dealt i			USD 1,506,000	China Industrial & Commercial Bank of China Ltd/Hong Kong 1.625% 28/10/2026	1,460,864	2.00
BONDS USD 1.532.000	Austria Klabin Austria GmbH 7%		-	USD 680,000	Costa Rica Costa Rica Government		
	3/4/2049 Suzano Austria GmbH 5.75%	1,570,794	2.15		International Bond 6.125% 19/2/2031	675,041	0.93
, ,	14/7/2026	2,673,957	3.67		Egypt		
	Benin	4,244,751	5.82	USD 1,810,000	Egypt Government International Bond 5.25% 6/10/2025	1,737,600	2.3
EUR 1,052,000	Benin Government International Bond 4.95% 22/1/2035	1,014,344	1.39	USD 1,570,000	Georgia Georgian Railway JSC 4% 17/6/2028	1,552,338	2.1
USD 2,060,000	Bermuda Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	2,088,629	2.86	USD 920,000	Ghana Ghana Government International Bond 6.375%	,,	
	Brazil				11/2/2027	662,997	0.9
	Banco Bradesco SA/Cayman Islands 4.375% 18/3/2027 Banco do Brasil SA/Cayman	2,202,810	3.02	USD 2,039,000	Hong Kong Xiaomi Best Time International Ltd 4.1% 14/7/2051	1,834,335	2.5
	4.875% 11/1/2029	2,185,268	2.99	USD 200,000	Yanlord Land HK Co Ltd	405.000	
		4,388,078	6.01		5.125% 20/5/2026	185,690	0.2
USD 1,951,655	British Virgin Islands Star Energy Geothermal Wayang Windu Ltd 6.75% 24/4/2033	2,079,722	2.85	EUR 1,000,000	Hungary Hungary Government International Bond 1.75% 5/6/2035	2,020,025	2.
	Cayman Islands		-			1,020,163	1.4
	Alibaba Group Holding Ltd 2.7% 9/2/2041 Baidu Inc 2.375% 23/8/2031	1,877,790 1,956,822	2.57 2.68		India JSW Hydro Energy Ltd 4.125% 18/5/2031	805,534	1.1
USD 200,000	CIFI Holdings Group Co Ltd 5.95% 20/10/2025	156,500	0.22	USD 1,388,000	Power Finance Corp Ltd 3.75% 6/12/2027	1,399,288	1.9
USD 2,120,000	Hongkong Land Finance	100,000	0.22		0.1070 6/12/2021	2,204,822	3.0
LICD 4 400 000	Cayman Islands Co Ltd/The 2.25% 15/7/2031	1,975,267	2.71	FUR 255 000	Indonesia Indonesia Government	_,,	
	MAF Sukuk Ltd 3.933% 28/2/2030 MAF Sukuk Ltd 4.638%	1,197,410	1.64	LON 233,000	International Bond 1.3% 23/3/2034	251,498	0.3
,	14/5/2029 Saudi Electricity Global Sukuk	943,314	1.29	LISD 1 500 000	International Arab Petroleum Investments	<u> </u>	
	Co 5 2.413% 17/9/2030	2,678,937	3.67	03D 1,300,000	Corp 1.483% 6/10/2026	1,443,466	1.9
	Chile	10,786,040	14.78	EUR 200,000	Banque Ouest Africaine de Developpement 2.75%		
USD 1,260,000	AES Andes SA FRN 7/10/2079	1,265,315	1.73		22/1/2033	220,091	0.3
CLP 280,000,000	Bonos de la Tesoreria de la Republica en pesos				Luxembourg	1,663,557	2.2
USD 820,000	1/10/2028 (Zero Coupon) Celulosa Arauco y Constitucion	342,957	0.47	USD 879,000	Klabin Finance SA 4.875% 19/9/2027	899,217	1.2
USD 640,000	SA 4.2% 29/1/2030* Celulosa Arauco y Constitucion	829,299	1.14	LICD 700 000	Mauritius	-, -	
USD 700,000	SA 5.15% 29/1/2050 Chile Government International Bond 2.55% 27/1/2032	645,573 657,085	0.88	U9D 700,000	Clean Renewable Power Mauritius Pte Ltd 4.25% 25/3/2027	684,085	0.9
USD 330,000	Chile Government International Bond 2.75% 31/1/2027	329,505	0.90	USD 680,000	Greenko Power II Ltd 4.3% 13/12/2028	650,590	0.8
	Colbun SA 3.15% 19/1/2032	1,386,176	1.90	USD 754,463	India Cleantech Energy 4.7%		
USD 1,801,000	Empresa Nacional de Telecomunicaciones SA		-		10/8/2026	733,715	1.0
	3.05% 14/9/2032	1,656,686	2.27			2,068,390	2.8
	Interchile SA 4.5% 30/6/2056 Inversiones CMPC SA 4.375%	1,645,566	2.26	USD 1,095,000	Mexico Comision Federal de		
	4/4/2027	1,423,957	1.95		Electricidad 4.688% 15/5/2029	1,081,313	1.4
		10,182,119	13.95			.,,	

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,420,000	Mexico Government International Bond 1.35% 18/9/2027	1,533,976 2,615,289	2.10	USD 1,300,000	South Korea Industrial Bank of Korea 1.04% 22/6/2025 POSCO 2.75% 15/7/2024 Shinhan Card Co Ltd	1,252,914 1,316,939	1.72 1.80
USD 689,500	Greenko Dutch BV 3.85% 29/3/2026	672,262	0.92	USD 1,400,000	1.375% 19/10/2025 Shinhan Financial Group Co Ltd 1.35% 10/1/2026	1,343,293 1,347,276	1.84 1.85
USD 200,000	Panama Panama Government International Bond 3.875% 17/3/2028	205,669	0.28	EUR 1,900,000	Turkey Arcelik AS 3% 27/5/2026	5,260,422 2,020,293	2.77
USD 2,100,000	Paraguay Banco Continental SAECA 2.75% 10/12/2025	1,967,238	2.70	USD 280,000	Ukraine NPC Ukrenergo 6.875% 9/11/2026	98,000	0.13
USD 1,085,000	Peru Peruvian Government International Bond 3% 15/1/2034	994,945	1.36	USD 2,402,000	United States MercadoLibre Inc 2.375% 14/1/2026 Uruquay	2,257,880	3.10
USD 200,000	Romania Romanian Government International Bond 3% 14/2/2031	184,000	0.25	USD 200,000 Total Bonds	Uruguay Government International Bond 4.375% 23/1/2031	219,585 68,825,113	0.30 94.32
EUR 690,000	Serbia Serbia International Bond 1% 23/9/2028	655,356	0.90	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		68,825,113	94.32
USD 690,375	Singapore Continuum Energy Levanter Pte Ltd 4.5% 9/2/2027	673,979	0.92	Total Portfolio Other Net Assets		68,825,113 4,143,037	94.32
				Total Net Assets (USI	D)	72,968,150	100.00

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD				
USD	324,833	CLP	264,950,000	Bank of America	28/3/2022	(6,698)				
USD	7,351,096	EUR	6,490,000	BNP Paribas	28/3/2022	58,887				
Net unrealised appreciation										
EUR Hedg	ed Share Cla	ISS								
EUR	40,433,730	USD	46,241,963	BNY Mellon	15/3/2022	(835,223)				
USD	879,927	EUR	779,655	BNY Mellon	15/3/2022	4,387				
Net unreal	ised depreciat	ion			·	(830,836)				
Total net u	Total net unrealised depreciation (778,647)									

Emerging Markets Local Currency Bond Fund

Portfolio of Investments 28 February 2022

Н	lolding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Assets
		rities and Money Market In	· · · · · · · · · · · · · · · · · · ·			China	· · ·	
to an Offici Regulated l		k Exchange Listing or Deal	It in on Anothe	r		China Government Bond 1.99% 9/4/2025	21,890,715	1.09
FUNDS						China Government Bond 2.68% 21/5/2030	30,265,404	1.51
	140,000	Luxembourg BlackRock Strategic Funds				China Government Bond 2.85% 4/6/2027	10,644,101	0.5
		- Emerging Markets Flexi Dynamic Bond Fund [~]	17,880,800	0.89		China Government Bond 3.02% 22/10/2025	28,483,732	1.4
Total Funds			17,880,800	0.89	-	China Government Bond 3.12% 5/12/2026	294,957	0.0
BONDS		Brazil				China Government Bond 3.13% 21/11/2029 China Government Bond	34,032,486	1.7
BRL 1,4	421,740	Brazil Letras do Tesouro Nacional 1/7/2022				3.25% 22/11/2028 China Government Bond	22,947,971	1.1
BRL 2,7	707,590	(Zero Coupon) Brazil Letras do Tesouro	26,579,724	1.33		3.27% 19/11/2030 China Government Bond	17,122,042	0.8
		Nacional 1/7/2023 (Zero Coupon)	44,953,458	2.24		3.28% 3/12/2027 China Government Bond	282,920	0.0
BRL 3,6	634,760	Brazil Letras do Tesouro Nacional 1/1/2024				3.29% 23/5/2029 China Government Bond	14,762,959	0.
BRL 7	795,760	(Zero Coupon) Brazil Letras do Tesouro	57,309,371	2.86		3.72% 12/4/2051 China Government Bond	3,343,866	0.
		Nacional 1/7/2024 (Zero Coupon)	11,939,266	0.59	0141 00,000,000	3.81% 14/9/2050	15,122,536	0. 9.
BRL 2,8	872,270	Brazil Notas do Tesouro Nacional Serie F 10%				Colombia	199,193,689	9
BRL 1,9	970,340	1/1/2023 Brazil Notas do Tesouro	54,718,552	2.73	COP 393,000,000	Colombia Government International Bond 9.85%		
		Nacional Serie F 10% 1/1/2025	37,050,282	1.85	COP 76 541 500 000	28/6/2027 Colombian TES 6% 28/4/2028	107,783 16,771,128	0
BRL	513,990	Brazil Notas do Tesouro Nacional Serie F 10%				Colombian TES 6.25% 26/11/2025	6,128,811	0.
BRL 1,9	908,660	1/1/2025 Brazil Notas do Tesouro	9,822,159	0.49		Colombian TES 7% 26/3/2031 Colombian TES 7% 30/6/2032	2,961,338 7,278,715	0
		Nacional Serie F 10% 1/1/2027	35,430,405	1.77		Colombian TES 7.25% 18/10/2034	8,163,768	0
BRL (601,130	Brazil Notas do Tesouro Nacional Serie F 10%	40.007.000	0.54	COP 88,726,100,000	Colombian TES 7.5% 26/8/2026	21,483,329	1
BRL	569,200	1/1/2029 Brazil Notas do Tesouro	10,887,630	0.54	COP 37,718,800,000	Colombian TES 7.75% 18/9/2030	8,816,944	0
		Nacional Serie F 10% 1/1/2031	10,340,905	0.52	COP 95,533,800,000	Colombian TES 10% 24/7/2024	25,283,303	1.
			299,031,752	14.92			96,995,119	4
CLP 5,465,0	000,000	Chile Bonos de la Tesoreria de la Republica en pesos			CZK 436,620,000	Czech Republic Czech Republic Government Bond 0.95% 15/5/2030	16,604,735	0.
CLP 7,820,0	000,000	1/10/2028 (Zero Coupon) Bonos de la Tesoreria de	5,587,187	0.28	CZK 121,910,000	Czech Republic Government Bond 1% 26/6/2026	4,968,007	0
CLD 4 075 (000 000	la Republica en pesos 1/10/2028 (Zero Coupon)	9,578,289	0.48		Czech Republic Government Bond 1.2% 13/3/2031	2,625,124	0
JLF 4,8/3,(000,000	Bonos de la Tesoreria de la Republica en pesos '144A' 2.3% 1/10/2028	5,086,231	0.26		Czech Republic Government Bond 1.25% 14/2/2025	5,627,845	0
CLP 5,465,0	000,000	Bonos de la Tesoreria de la Republica en pesos '144A'	0,000,201	0.20		Czech Republic Government Bond 2% 13/10/2033	17,991,405	0
LP 18.610.0	000,000	2.8% 1/10/2033 Bonos de la Tesoreria de la	5,257,878	0.26	, ,	Czech Republic Government Bond 2.75% 23/7/2029 Czech Republic Covernment	14,112,090	0
_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,	Republica en pesos 4.5% 1/3/2026	22,122,502	1.10	, ,	Czech Republic Government Bond 4.2% 4/12/2036 Czech Republic Government	3,078,637	0
CLP 1,895,0	000,000	Bonos de la Tesoreria de la Republica en pesos 5%	, ,		UZN 1,000,000	Bond 5.7% 25/5/2024	86,925	0.
		1/3/2035	2,213,017	0.11		Daminiaan Dawatilla	65,094,768	3.
			49,845,104	2.49	USD 6,115,000	Dominican Republic Dominican Republic		
						International Bond 5.5% 22/2/2029*	6,139,338	0.

[⁻] Investment in connected party fund, see further information in Note 11. * All or a portion of this security represents a security on loan.

Portfolio of Inv	vestments 28 Februa	ry 2022					
Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
9		(002)				(332)	
EGP 46,165,000	Egypt Government Bond				Indonesia Treasury Bond 8.375% 15/3/2024	18,596,179	0.93
EGP 50,728,000	13.564% 14/1/2030 Egypt Government Bond	2,746,071	0.14		Indonesia Treasury Bond 8.375% 15/9/2026	18,172,943	0.91
EGP 222,032,000	14.563% 6/7/2026 Egypt Government Bond	3,243,944	0.16		Indonesia Treasury Bond 8.375% 15/3/2034	12,219,643	0.61
EGP 143,970,000	14.664% 6/10/2030 Egypt Government Bond	14,069,615	0.70		Indonesia Treasury Bond 8.375% 15/4/2039	8,292,261	0.41
EGP 75,856,000	14.82% 6/7/2031 Egypt Government Bond	9,100,498	0.46		Indonesia Treasury Bond 8.75% 15/5/2031	9,517,193	0.47
USD 7,501,000	16.1% 7/5/2029 Egypt Government International	5,087,562	0.25		Indonesia Treasury Bond 9% 15/3/2029	16,286,085	0.81
	Bond 5.75% 29/5/2024	7,472,871	0.37	IDR 95,289,000,000	Indonesia Treasury Bond 9.5% 15/7/2031	7,949,040	0.40
	Ghana	41,720,561	2.08	IDR 161,929,000,000	Indonesia Treasury Bond 11% 15/9/2025	13,468,724	0.67
GHS 58,473,000	Ghana Treasury Note 17.6%					207,240,802	10.34
GHS 57.530.000	20/2/2023 Republic of Ghana Government	8,586,013	0.43		Kazakhstan	207,210,002	10.01
	Bonds 20.75% 16/1/2023 Republic of Ghana Government	8,662,865	0.43	KZT 4,682,750,000	Development Bank of Kazakhstan JSC 8.95%		
3.10 12,000,000	Bonds 20.75% 6/3/2023	1,942,541	0.10		4/5/2023	9,506,612	0.47
		19,191,419	0.96		Malaysia		
	Hungary			MYR 12,253,000	Malaysia Government Bond	0.070.400	0.42
	Hungary Government Bond 2.5% 24/10/2024	5,753,472	0.29	MYR 2,426,000	2.632% 15/4/2031 Malaysia Government Bond 3.48% 15/3/2023	2,676,198	0.13
	Hungary Government Bond 2.75% 22/12/2026	5,347,819	0.27	MYR 50,173,000	3.46% 13/3/2023 Malaysia Government Bond 3.502% 31/5/2027	587,043 11,998,039	0.03
HUF 3,133,930,000	Hungary Government Bond 3% 27/10/2027	8,454,901	0.42	MYR 38,263,000	Malaysia Government Bond		
HUF 1,045,550,000	Hungary Government Bond 3.25% 22/10/2031	2,689,695	0.13	MYR 22,170,000	3.733% 15/6/2028 Malaysia Government Bond 3.757% 22/5/2040	9,190,971	0.46 0.25
HUF 3,093,360,000	Hungary Government Bond 4% 28/4/2051	7,487,810	0.37	MYR 61,561,000	3.757% 22/5/2040 Malaysia Government Bond 3.8% 17/8/2023	4,979,479	0.25
	Hungary Government Bond 5.5% 24/6/2025	7,332,904	0.37	MYR 40,645,000	Malaysia Government Bond 3.828% 5/7/2034	14,991,816 9,511,438	0.75
	Hungary Government Bond 6% 24/11/2023	59,399	0.00	MYR 39,015,000	Malaysia Government Bond 3.844% 15/4/2033	9,257,771	0.47
HUF 2,943,870,000	Hungary Government Bond 6.75% 22/10/2028	9,634,412	0.48	MYR 59,794,000	Malaysia Government Bond 3.882% 14/3/2025	14,626,302	0.40
		46,760,412	2.33	MYR 55,326,000	Malaysia Government Bond 3.885% 15/8/2029	13,358,775	0.73
INR 42,120,000	India India Government Bond			MYR 24,842,000	Malaysia Government Bond 3.892% 15/3/2027	6,050,014	0.30
INR 49,600,000	6.79% 15/5/2027 India Government Bond	570,777	0.03	MYR 56,085,000	Malaysia Government Bond		
	7.17% 8/1/2028	680,013	0.03	MYR 65.012.000	3.899% 16/11/2027 Malaysia Government Bond	13,678,963	0.68
	Indonesia	1,250,790	0.06		3.955% 15/9/2025 Malaysia Government Bond	15,964,623	0.80
IDR 112,721,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	7,904,671	0.39		4.059% 30/9/2024 Malaysia Government Bond	8,652,678	0.43
IDR 206,231,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	14,426,265	0.72		4.181% 15/7/2024 Malaysia Government Bond	8,721,513	0.44
IDR 88,244,000,000	Indonesia Treasury Bond 6.5% 15/2/2031	6,157,486	0.72		4.232% 30/6/2031 Malaysia Government Bond	9,569,923	0.48
IDR 200,529,000,000	Indonesia Treasury Bond 7% 15/5/2027	14,836,940	0.74		4.392% 15/4/2026 Malaysia Government Bond	11,757,628	0.59
IDR 200,496,000,000	Indonesia Treasury Bond 7% 15/9/2030	14,408,862	0.74	, ,	4.498% 15/4/2030 Malaysia Government Bond	4,426,129	0.22
IDR 110,720,000,000	Indonesia Treasury Bond 7.5% 15/8/2032	8,172,796	0.72		4.736% 15/3/2046 Malaysia Government Bond	6,398,344	0.32
IDR 50,052,000,000	7.5% 15/8/2032 Indonesia Treasury Bond 7.5% 15/5/2038		0.41		4.762% 7/4/2037 Malaysia Government Bond	5,490,464	0.27
IDR 181,270,000,000	Indonesia Treasury Bond	3,658,008			4.893% 8/6/2038 Malaysia Government	4,423,906	0.22
IDR 88,260,000,000	8.25% 15/5/2029 Indonesia Treasury Bond	13,986,065	0.70	WITT 303,000	Investment Issue 4.128% 15/8/2025	95,802	0.00
IDR 158,542,000,000	8.25% 15/6/2032 Indonesia Treasury Bond	6,855,861	0.34		10/0/2020	186,407,819	9.30
, ,,	8.25% 15/5/2036	12,331,780	0.62			100,407,019	9.00

Portfolio of Investments 28 February 2022

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% N Asse
	•	()		9	•	(000)	
MVNI 5 050 000	Mexico	04.000.400	4.00	DUD 544 440 000	Russian Federation		
, ,	Mexican Bonos 5.75% 5/3/2026	24,062,496	1.20	RUB 514,440,000	Russian Federal Bond - OFZ	0.500.004	_
	Mexican Bonos 6.5% 9/6/2022	6,914,563	0.34		5.7% 17/5/2028	3,502,984	0
	Mexican Bonos 6.75% 9/3/2023	12,495,102	0.62	RUB 580,768,000	Russian Federal Bond - OFZ		
	Mexican Bonos 7.5% 3/6/2027	20,535,153	1.02		6% 6/10/2027	2,247,800	0
MXN 3,536,599	Mexican Bonos 7.75%			RUB 431,758,000	Russian Federal Bond - OFZ		
	29/5/2031	17,251,932	0.86		6.1% 18/7/2035	1,151,756	0
MXN 1,353,225	Mexican Bonos 7.75%			RUB 1,262,514,000	Russian Federal Bond - OFZ		
	23/11/2034	6,541,939	0.33		6.9% 23/5/2029	4,701,608	0
MXN 1,945,824	Mexican Bonos 7.75%			RUB 9,527,000	Russian Federal Bond - OFZ		
	13/11/2042	9,172,343	0.46		7% 25/1/2023	76,793	0
MXN 2,201,370	Mexican Bonos 8% 7/12/2023	10,885,635	0.54	RUB 1,415,157,000	Russian Federal Bond - OFZ		
MXN 4,207,731	Mexican Bonos 8% 5/9/2024	20,800,499	1.04		7.05% 19/1/2028	5,830,836	C
	Mexican Bonos 8% 7/11/2047	11,126,941	0.55	RUB 837.475.000	Russian Federal Bond - OFZ		
, ,	Mexican Bonos 8.5% 31/5/2029	21,107,193	1.05	,,	7.1% 16/10/2024	5,281,747	0
	Mexican Bonos 8.5%	_,,,,,,,,,		RUB 20 319 000	Russian Federal Bond - OFZ	-,,	-
1117414 2, 102, 107	18/11/2038	12,732,366	0.64	1100 20,010,000	7.15% 12/11/2025	105,981	0
MYN 3 357 010	Mexican Bonos 10% 5/12/2024	17,417,625	0.87	DUR 604 456 000	Russian Federal Bond - OFZ	100,001	·
	Mexican Bonos 10% 3/12/2024	17,417,023	0.07	100 094,430,000	7.25% 10/5/2034	2,199,594	C
WAN 1,401,330		0 200 200	0.42	DI ID 041 056 000		2,199,094	·
MYN 2 002 007	20/11/2036 Petroleos Mexicanos 7 10%	8,398,390	0.42	NUD 041,000,000	Russian Federal Bond - OFZ 7.65% 10/4/2030	2 160 104	^
IVIAIN 2,U02,09/	Petroleos Mexicanos 7.19%	0.700.077	0.40	DLID 4 000 070 000		3,160,194	0
	12/9/2024	9,726,077	0.49	RUB 1,092,678,000	Russian Federal Bond - OFZ	0 000 000	_
		209,168,254	10.43		7.7% 23/3/2033	3,802,209	0
	Dami			RUB 244,113,000	Russian Federal Bond - OFZ		_
DEN 00 000 000	Peru				7.7% 16/3/2039	771,373	C
PEN 83,882,000	Peruvian Government			RUB 974,955,000	Russian Federal Bond - OFZ		_
	International Bond 6.35%	00 05 4 00 4			7.75% 16/9/2026	4,786,137	C
	12/8/2028	22,854,304	1.14	RUB 1,284,930,000	Russian Federal Bond - OFZ		
PEN 56,000,000	Peruvian Government				7.95% 7/10/2026	6,329,396	C
	International Bond 6.95%			RUB 1,274,306,000	Russian Federal Bond - OFZ		
	12/8/2031	15,679,630	0.78		8.15% 3/2/2027	6,040,619	C
PEN 46,645,000	Peruvian Government			RUB 611,571,000	Russian Federal Bond - OFZ		
	International Bond 8.2%				8.5% 17/9/2031	2,393,820	C
	12/8/2026	13,862,402	0.69			52,382,847	2
		52,396,336	2.61		<u> </u>		
	Philippines			FUR 9 823 000	Serbia Serbia International Bond		
PHP 201 000 000	Philippines Philippine Government			EUR 9,823,000	Serbia International Bond	0 320 802	
PHP 201,000,000	Philippine Government			EUR 9,823,000		9,329,802	C
PHP 201,000,000	Philippine Government International Bond 6.25%	4.317.815	0.22	. ,	Serbia International Bond 1% 23/9/2028 South Africa	9,329,802	C
PHP 201,000,000	Philippine Government International Bond 6.25% 14/1/2036	4,317,815	0.22	. ,	Serbia International Bond 1% 23/9/2028	9,329,802	0
PHP 201,000,000	Philippine Government International Bond 6.25%	4,317,815	0.22	. ,	Serbia International Bond 1% 23/9/2028 South Africa	9,329,802	C
	Philippine Government International Bond 6.25% 14/1/2036	4,317,815	0.22	. ,	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa	9,329,802	
	Philippine Government International Bond 6.25% 14/1/2036 Poland	4,317,815 7,948,537	0.22	ZAR 180,471,383	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036		
PLN 39,700,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government			ZAR 180,471,383	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25%		
PLN 39,700,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026			ZAR 180,471,383	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5%	8,234,248	C
PLN 39,700,000 PLN 26,772,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government Bond 1.25% 25/10/2030	7,948,537	0.40	ZAR 180,471,383 ZAR 195,707,107	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041		C
PLN 39,700,000 PLN 26,772,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government	7,948,537 5,123,642	0.40 0.25	ZAR 180,471,383 ZAR 195,707,107	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041 Republic of South Africa	8,234,248	0
PLN 39,700,000 PLN 26,772,000 PLN 23,061,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government Bond 1.25% 25/10/2030 Republic of Poland Government	7,948,537	0.40	ZAR 180,471,383 ZAR 195,707,107	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041 Republic of South Africa Government Bond 7%	8,234,248 8,481,805	c c
PLN 39,700,000 PLN 26,772,000 PLN 23,061,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government Bond 1.25% 25/10/2030 Republic of Poland Government Bond 2.5% 25/7/2026 Republic of Poland Government	7,948,537 5,123,642 5,155,732	0.40 0.25 0.26	ZAR 180,471,383 ZAR 195,707,107 ZAR 333,018,120	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041 Republic of South Africa Government Bond 7% 28/2/2031	8,234,248	0
PLN 39,700,000 PLN 26,772,000 PLN 23,061,000 PLN 48,290,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government Bond 1.25% 25/10/2030 Republic of Poland Government Bond 2.5% 25/17/2026 Republic of Poland Government Bond 2.5% 25/7/2028	7,948,537 5,123,642	0.40 0.25	ZAR 180,471,383 ZAR 195,707,107 ZAR 333,018,120	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041 Republic of South Africa Government Bond 7% 28/2/2031 Republic of South Africa	8,234,248 8,481,805	c c
PLN 39,700,000 PLN 26,772,000 PLN 23,061,000 PLN 48,290,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government Bond 1.25% 25/10/2030 Republic of Poland Government Bond 2.5% 25/7/2026 Republic of Poland Government Bond 2.75% 25/4/2028 Republic of Poland Government	7,948,537 5,123,642 5,155,732 10,718,512	0.40 0.25 0.26 0.53	ZAR 180,471,383 ZAR 195,707,107 ZAR 333,018,120	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041 Republic of South Africa Government Bond 7% 28/2/2031 Republic of South Africa Government Bond 8%	8,234,248 8,481,805 18,131,687	c c
PLN 39,700,000 PLN 26,772,000 PLN 23,061,000 PLN 48,290,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government Bond 1.25% 25/10/2030 Republic of Poland Government Bond 2.5% 25/17/2026 Republic of Poland Government Bond 2.5% 25/7/2028	7,948,537 5,123,642 5,155,732 10,718,512 12,581,687	0.40 0.25 0.26 0.53 0.63	ZAR 180,471,383 ZAR 195,707,107 ZAR 333,018,120 ZAR 601,277,297	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041 Republic of South Africa Government Bond 7% 28/2/2031 Republic of South Africa Government Bond 8% 31/1/2030	8,234,248 8,481,805	c c
PLN 39,700,000 PLN 26,772,000 PLN 23,061,000 PLN 48,290,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government Bond 1.25% 25/10/2030 Republic of Poland Government Bond 2.5% 25/7/2026 Republic of Poland Government Bond 2.75% 25/4/2028 Republic of Poland Government	7,948,537 5,123,642 5,155,732 10,718,512	0.40 0.25 0.26 0.53	ZAR 180,471,383 ZAR 195,707,107 ZAR 333,018,120 ZAR 601,277,297	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041 Republic of South Africa Government Bond 7% 28/2/2031 Republic of South Africa Government Bond 8% 31/1/2030 Republic of South Africa	8,234,248 8,481,805 18,131,687	C
PLN 39,700,000 PLN 26,772,000 PLN 23,061,000 PLN 48,290,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government Bond 1.25% 25/10/2030 Republic of Poland Government Bond 2.5% 25/7/2026 Republic of Poland Government Bond 2.75% 25/4/2028 Republic of Poland Government Bond 2.75% 25/4/2028 Republic of Poland Government Bond 2.75% 25/10/2029	7,948,537 5,123,642 5,155,732 10,718,512 12,581,687	0.40 0.25 0.26 0.53 0.63	ZAR 180,471,383 ZAR 195,707,107 ZAR 333,018,120 ZAR 601,277,297	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041 Republic of South Africa Government Bond 7% 28/2/2031 Republic of South Africa Government Bond 8% 31/1/2030 Republic of South Africa Government Bond 8% 31/1/2030 Republic of South Africa Government Bond 8.25%	8,234,248 8,481,805 18,131,687 35,911,480	0 0 0
PLN 39,700,000 PLN 26,772,000 PLN 23,061,000 PLN 48,290,000 PLN 57,724,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government Bond 1.25% 25/10/2030 Republic of Poland Government Bond 2.5% 25/7/2026 Republic of Poland Government Bond 2.75% 25/4/2028 Republic of Poland Government Bond 2.75% 25/4/2028 Republic of Poland Government Bond 2.75% 25/10/2029 Romania	7,948,537 5,123,642 5,155,732 10,718,512 12,581,687	0.40 0.25 0.26 0.53 0.63	ZAR 180,471,383 ZAR 195,707,107 ZAR 333,018,120 ZAR 601,277,297 ZAR 360,248,952	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041 Republic of South Africa Government Bond 7% 28/2/2031 Republic of South Africa Government Bond 8% 31/1/2030 Republic of South Africa Government Bond 8% 31/1/2030 Republic of South Africa Government Bond 8.25% 31/3/2032	8,234,248 8,481,805 18,131,687	0 0
PLN 39,700,000 PLN 26,772,000 PLN 23,061,000 PLN 48,290,000 PLN 57,724,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government Bond 1.25% 25/10/2030 Republic of Poland Government Bond 2.5% 25/17/2026 Republic of Poland Government Bond 2.5% 25/7/2028 Republic of Poland Government Bond 2.75% 25/4/2028 Republic of Poland Government Bond 2.75% 25/10/2029 Romania Romania	7,948,537 5,123,642 5,155,732 10,718,512 12,581,687 41,528,110	0.40 0.25 0.26 0.53 0.63 2.07	ZAR 180,471,383 ZAR 195,707,107 ZAR 333,018,120 ZAR 601,277,297 ZAR 360,248,952	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041 Republic of South Africa Government Bond 7% 28/2/2031 Republic of South Africa Government Bond 8% 31/1/2030 Republic of South Africa Government Bond 8% 31/1/2030 Republic of South Africa Government Bond 8.25% 31/3/2032 Republic of South Africa	8,234,248 8,481,805 18,131,687 35,911,480	0 0
PLN 39,700,000 PLN 26,772,000 PLN 23,061,000 PLN 48,290,000 PLN 57,724,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government Bond 1.25% 25/10/2030 Republic of Poland Government Bond 2.5% 25/17/2026 Republic of Poland Government Bond 2.5% 25/7/2028 Republic of Poland Government Bond 2.75% 25/4/2028 Republic of Poland Government Bond 2.75% 25/10/2029 Romania Romania Romania Government Bond 3.25% 29/4/2024	7,948,537 5,123,642 5,155,732 10,718,512 12,581,687	0.40 0.25 0.26 0.53 0.63	ZAR 180,471,383 ZAR 195,707,107 ZAR 333,018,120 ZAR 601,277,297 ZAR 360,248,952	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041 Republic of South Africa Government Bond 7% 28/2/2031 Republic of South Africa Government Bond 8% 31/1/2030 Republic of South Africa Government Bond 8% 31/1/2030 Republic of South Africa Government Bond 8.25% 31/3/2032 Republic of South Africa Government Bond 8.5%	8,234,248 8,481,805 18,131,687 35,911,480 20,986,582	C C 1
PLN 39,700,000 PLN 26,772,000 PLN 23,061,000 PLN 48,290,000 PLN 57,724,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government Bond 1.25% 25/10/2030 Republic of Poland Government Bond 2.5% 25/7/2026 Republic of Poland Government Bond 2.5% 25/7/2028 Republic of Poland Government Bond 2.75% 25/4/2028 Republic of Poland Government Bond 2.75% 25/10/2029 Romania Romania Government Bond 3.25% 29/4/2024 Romania Government Bond	7,948,537 5,123,642 5,155,732 10,718,512 12,581,687 41,528,110 3,359,717	0.40 0.25 0.26 0.53 0.63 2.07	ZAR 180,471,383 ZAR 195,707,107 ZAR 333,018,120 ZAR 601,277,297 ZAR 360,248,952 ZAR 285,672,419	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041 Republic of South Africa Government Bond 7% 28/2/2031 Republic of South Africa Government Bond 8% 31/1/2030 Republic of South Africa Government Bond 8% 31/1/2030 Republic of South Africa Government Bond 8.25% 31/3/2032 Republic of South Africa Government Bond 8.5% 31/1/2037	8,234,248 8,481,805 18,131,687 35,911,480	C C C 1
PLN 39,700,000 PLN 26,772,000 PLN 23,061,000 PLN 48,290,000 PLN 57,724,000 RON 15,305,000 RON 20,000,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government Bond 1.25% 25/10/2030 Republic of Poland Government Bond 2.5% 25/7/2026 Republic of Poland Government Bond 2.5% 25/7/2028 Republic of Poland Government Bond 2.75% 25/4/2028 Republic of Poland Government Bond 2.75% 25/10/2029 Romania Romania Government Bond 3.25% 29/4/2024 Romania Government Bond 4% 25/10/2023	7,948,537 5,123,642 5,155,732 10,718,512 12,581,687 41,528,110	0.40 0.25 0.26 0.53 0.63 2.07	ZAR 180,471,383 ZAR 195,707,107 ZAR 333,018,120 ZAR 601,277,297 ZAR 360,248,952 ZAR 285,672,419	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041 Republic of South Africa Government Bond 7% 28/2/2031 Republic of South Africa Government Bond 8% 31/1/2030 Republic of South Africa Government Bond 8.25% 31/3/2032 Republic of South Africa Government Bond 8.25% 31/1/2037 Republic of South Africa	8,234,248 8,481,805 18,131,687 35,911,480 20,986,582	C C C 1
PLN 39,700,000 PLN 26,772,000 PLN 23,061,000 PLN 48,290,000 PLN 57,724,000 RON 15,305,000 RON 20,000,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government Bond 1.25% 25/10/2030 Republic of Poland Government Bond 2.5% 25/7/2026 Republic of Poland Government Bond 2.75% 25/1/2028 Republic of Poland Government Bond 2.75% 25/4/2028 Republic of Poland Government Bond 2.75% 25/10/2029 Romania Romania Government Bond 3.25% 29/4/2024 Romania Government Bond 4% 25/10/2023 Romania Government Bond	7,948,537 5,123,642 5,155,732 10,718,512 12,581,687 41,528,110 3,359,717 4,485,341	0.40 0.25 0.26 0.53 0.63 2.07	ZAR 180,471,383 ZAR 195,707,107 ZAR 333,018,120 ZAR 601,277,297 ZAR 360,248,952 ZAR 285,672,419	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041 Republic of South Africa Government Bond 7% 28/2/2031 Republic of South Africa Government Bond 8% 31/1/2030 Republic of South Africa Government Bond 8.25% 31/3/2032 Republic of South Africa Government Bond 8.25% 31/3/2037 Republic of South Africa Government Bond 8.5% 31/1/2037 Republic of South Africa Government Bond 8.5% 31/1/2037	8,234,248 8,481,805 18,131,687 35,911,480 20,986,582 15,779,972	C C C C C C C C C C C C C C C C C C C
PLN 39,700,000 PLN 26,772,000 PLN 23,061,000 PLN 48,290,000 PLN 57,724,000 RON 15,305,000 RON 20,000,000 RON 26,765,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government Bond 1.25% 25/10/2030 Republic of Poland Government Bond 2.5% 25/7/2026 Republic of Poland Government Bond 2.75% 25/4/2028 Republic of Poland Government Bond 2.75% 25/4/2028 Republic of Poland Government Bond 2.75% 25/10/2029 Romania Romania Government Bond 3.25% 29/4/2024 Romania Government Bond 4% 25/10/2023 Romania Government Bond 4.25% 28/6/2023	7,948,537 5,123,642 5,155,732 10,718,512 12,581,687 41,528,110 3,359,717	0.40 0.25 0.26 0.53 0.63 2.07	ZAR 180,471,383 ZAR 195,707,107 ZAR 333,018,120 ZAR 601,277,297 ZAR 360,248,952 ZAR 285,672,419 ZAR 272,721,055	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041 Republic of South Africa Government Bond 7% 28/2/2031 Republic of South Africa Government Bond 8% 31/1/2030 Republic of South Africa Government Bond 8.25% 31/3/2032 Republic of South Africa Government Bond 8.5% 31/1/2037 Republic of South Africa Government Bond 8.5% 31/1/2037 Republic of South Africa Government Bond 8.75% 31/1/2044	8,234,248 8,481,805 18,131,687 35,911,480 20,986,582	c c
PLN 39,700,000 PLN 26,772,000 PLN 23,061,000 PLN 48,290,000 PLN 57,724,000 RON 15,305,000 RON 20,000,000 RON 26,765,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government Bond 1.25% 25/10/2030 Republic of Poland Government Bond 2.5% 25/17/2026 Republic of Poland Government Bond 2.5% 25/7/2026 Republic of Poland Government Bond 2.75% 25/4/2028 Republic of Poland Government Bond 2.75% 25/4/2028 Republic of Poland Government Bond 2.75% 25/10/2029 Romania Romania Government Bond 3.25% 29/4/2024 Romania Government Bond 4% 25/10/2023 Romania Government Bond 4.25% 28/6/2023 Romanian Government	7,948,537 5,123,642 5,155,732 10,718,512 12,581,687 41,528,110 3,359,717 4,485,341	0.40 0.25 0.26 0.53 0.63 2.07	ZAR 180,471,383 ZAR 195,707,107 ZAR 333,018,120 ZAR 601,277,297 ZAR 360,248,952 ZAR 285,672,419 ZAR 272,721,055	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041 Republic of South Africa Government Bond 7% 28/2/2031 Republic of South Africa Government Bond 8% 31/1/2030 Republic of South Africa Government Bond 8.25% 31/3/2032 Republic of South Africa Government Bond 8.5% 31/1/2037 Republic of South Africa Government Bond 8.5% 31/1/2044 Republic of South Africa	8,234,248 8,481,805 18,131,687 35,911,480 20,986,582 15,779,972	C C C C C C C C C C C C C C C C C C C
PLN 39,700,000 PLN 26,772,000 PLN 23,061,000 PLN 48,290,000 PLN 57,724,000 RON 15,305,000 RON 20,000,000 RON 26,765,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government Bond 1.25% 25/10/2030 Republic of Poland Government Bond 2.5% 25/10/2036 Republic of Poland Government Bond 2.5% 25/17/2026 Republic of Poland Government Bond 2.75% 25/4/2028 Republic of Poland Government Bond 2.75% 25/10/2029 Romania Romania Government Bond 3.25% 29/4/2024 Romania Government Bond 4% 25/10/2023 Romania Government Bond 4.25% 28/6/2023 Romanian Government International Bond 2.75%	7,948,537 5,123,642 5,155,732 10,718,512 12,581,687 41,528,110 3,359,717 4,485,341 6,039,629	0.40 0.25 0.26 0.53 0.63 2.07 0.17 0.22 0.30	ZAR 180,471,383 ZAR 195,707,107 ZAR 333,018,120 ZAR 601,277,297 ZAR 360,248,952 ZAR 285,672,419 ZAR 272,721,055	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041 Republic of South Africa Government Bond 7% 28/2/2031 Republic of South Africa Government Bond 8% 31/1/2030 Republic of South Africa Government Bond 8.25% 31/3/2032 Republic of South Africa Government Bond 8.5% 31/1/2037 Republic of South Africa Government Bond 8.5% 31/1/2037 Republic of South Africa Government Bond 8.75% 31/1/2044 Republic of South Africa Government Bond 8.75%	8,234,248 8,481,805 18,131,687 35,911,480 20,986,582 15,779,972 14,816,956	1 1 0
PLN 39,700,000 PLN 26,772,000 PLN 23,061,000 PLN 48,290,000 PLN 57,724,000 RON 15,305,000 RON 20,000,000 RON 26,765,000 EUR 5,421,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government Bond 1.25% 25/10/2030 Republic of Poland Government Bond 2.5% 25/17/2026 Republic of Poland Government Bond 2.5% 25/7/2026 Republic of Poland Government Bond 2.75% 25/4/2028 Republic of Poland Government Bond 2.75% 25/10/2029 Romania Romania Government Bond 3.25% 29/4/2024 Romania Government Bond 4% 25/10/2023 Romania Government Bond 4.25% 28/6/2023 Romanian Government International Bond 2.75% 26/2/2026*	7,948,537 5,123,642 5,155,732 10,718,512 12,581,687 41,528,110 3,359,717 4,485,341	0.40 0.25 0.26 0.53 0.63 2.07	ZAR 180,471,383 ZAR 195,707,107 ZAR 333,018,120 ZAR 601,277,297 ZAR 360,248,952 ZAR 285,672,419 ZAR 272,721,055 ZAR 383,882,595	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041 Republic of South Africa Government Bond 7% 28/2/2031 Republic of South Africa Government Bond 8% 31/1/2030 Republic of South Africa Government Bond 8.25% 31/3/2032 Republic of South Africa Government Bond 8.25% 31/1/2037 Republic of South Africa Government Bond 8.75% 31/1/2044 Republic of South Africa Government Bond 8.75% 31/1/2044 Republic of South Africa Government Bond 8.75% 28/2/2048	8,234,248 8,481,805 18,131,687 35,911,480 20,986,582 15,779,972	1 1 0
PLN 39,700,000 PLN 26,772,000 PLN 23,061,000 PLN 48,290,000 PLN 57,724,000 RON 15,305,000 RON 20,000,000 RON 26,765,000 EUR 5,421,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government Bond 1.25% 25/10/2030 Republic of Poland Government Bond 2.5% 25/7/2026 Republic of Poland Government Bond 2.5% 25/7/2026 Republic of Poland Government Bond 2.75% 25/4/2028 Republic of Poland Government Bond 2.75% 25/10/2029 Romania Romania Government Bond 3.25% 29/4/2024 Romania Government Bond 4% 25/10/2023 Romania Government Bond 4.25% 28/6/2023 Romanian Government International Bond 2.75% 26/2/2026* Romanian Government	7,948,537 5,123,642 5,155,732 10,718,512 12,581,687 41,528,110 3,359,717 4,485,341 6,039,629	0.40 0.25 0.26 0.53 0.63 2.07 0.17 0.22 0.30	ZAR 180,471,383 ZAR 195,707,107 ZAR 333,018,120 ZAR 601,277,297 ZAR 360,248,952 ZAR 285,672,419 ZAR 272,721,055 ZAR 383,882,595	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041 Republic of South Africa Government Bond 7% 28/2/2031 Republic of South Africa Government Bond 8% 31/1/2030 Republic of South Africa Government Bond 8.25% 31/3/2032 Republic of South Africa Government Bond 8.5% 31/1/2037 Republic of South Africa Government Bond 8.5% 31/1/2037 Republic of South Africa Government Bond 8.75% 31/1/2044 Republic of South Africa Government Bond 8.75%	8,234,248 8,481,805 18,131,687 35,911,480 20,986,582 15,779,972 14,816,956	1 1 0
PLN 39,700,000 PLN 26,772,000 PLN 23,061,000 PLN 48,290,000 PLN 57,724,000 RON 15,305,000 RON 20,000,000 RON 26,765,000 EUR 5,421,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government Bond 1.25% 25/10/2030 Republic of Poland Government Bond 2.5% 25/71/2026 Republic of Poland Government Bond 2.5% 25/7/2026 Republic of Poland Government Bond 2.75% 25/4/2028 Republic of Poland Government Bond 2.75% 25/10/2029 Romania Romania Government Bond 3.25% 29/4/2024 Romania Government Bond 4% 25/10/2023 Romania Government Bond 4.25% 28/6/2023 Romanian Government International Bond 2.75% 26/2/2026* Romanian Government International Bond 3.624%	7,948,537 5,123,642 5,155,732 10,718,512 12,581,687 41,528,110 3,359,717 4,485,341 6,039,629 6,224,976	0.40 0.25 0.26 0.53 0.63 2.07 0.17 0.22 0.30	ZAR 180,471,383 ZAR 195,707,107 ZAR 333,018,120 ZAR 601,277,297 ZAR 360,248,952 ZAR 285,672,419 ZAR 272,721,055 ZAR 383,882,595	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041 Republic of South Africa Government Bond 7% 28/2/2031 Republic of South Africa Government Bond 8% 31/1/2030 Republic of South Africa Government Bond 8.25% 31/3/2032 Republic of South Africa Government Bond 8.25% 31/1/2037 Republic of South Africa Government Bond 8.75% 31/1/2044 Republic of South Africa Government Bond 8.75% 31/1/2044 Republic of South Africa Government Bond 8.75% 28/2/2048	8,234,248 8,481,805 18,131,687 35,911,480 20,986,582 15,779,972 14,816,956	1 1 0
PLN 39,700,000 PLN 26,772,000 PLN 23,061,000 PLN 48,290,000 PLN 57,724,000 RON 15,305,000 RON 20,000,000 RON 26,765,000 EUR 5,421,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government Bond 1.25% 25/10/2030 Republic of Poland Government Bond 2.5% 25/7/2026 Republic of Poland Government Bond 2.5% 25/7/2026 Republic of Poland Government Bond 2.75% 25/4/2028 Republic of Poland Government Bond 2.75% 25/10/2029 Romania Romania Government Bond 3.25% 29/4/2024 Romania Government Bond 4% 25/10/2023 Romania Government Bond 4.25% 28/6/2023 Romanian Government International Bond 2.75% 26/2/2026* Romanian Government	7,948,537 5,123,642 5,155,732 10,718,512 12,581,687 41,528,110 3,359,717 4,485,341 6,039,629	0.40 0.25 0.26 0.53 0.63 2.07 0.17 0.22 0.30	ZAR 180,471,383 ZAR 195,707,107 ZAR 333,018,120 ZAR 601,277,297 ZAR 360,248,952 ZAR 285,672,419 ZAR 272,721,055 ZAR 383,882,595	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041 Republic of South Africa Government Bond 7% 28/2/2031 Republic of South Africa Government Bond 8% 31/1/2030 Republic of South Africa Government Bond 8.25% 31/3/2032 Republic of South Africa Government Bond 8.5% 31/1/2037 Republic of South Africa Government Bond 8.75% 31/1/2044 Republic of South Africa Government Bond 8.75% 31/1/2044 Republic of South Africa	8,234,248 8,481,805 18,131,687 35,911,480 20,986,582 15,779,972 14,816,956	C C C C C C C C C C C C C C C C C C C
PLN 39,700,000 PLN 26,772,000 PLN 23,061,000 PLN 48,290,000 PLN 57,724,000 RON 15,305,000 RON 20,000,000 RON 26,765,000 EUR 5,421,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government Bond 1.25% 25/10/2030 Republic of Poland Government Bond 2.5% 25/71/2026 Republic of Poland Government Bond 2.5% 25/7/2026 Republic of Poland Government Bond 2.75% 25/4/2028 Republic of Poland Government Bond 2.75% 25/10/2029 Romania Romania Government Bond 3.25% 29/4/2024 Romania Government Bond 4% 25/10/2023 Romania Government Bond 4.25% 28/6/2023 Romanian Government International Bond 2.75% 26/2/2026* Romanian Government International Bond 3.624%	7,948,537 5,123,642 5,155,732 10,718,512 12,581,687 41,528,110 3,359,717 4,485,341 6,039,629 6,224,976	0.40 0.25 0.26 0.53 0.63 2.07 0.17 0.22 0.30	ZAR 180,471,383 ZAR 195,707,107 ZAR 333,018,120 ZAR 601,277,297 ZAR 360,248,952 ZAR 285,672,419 ZAR 272,721,055 ZAR 383,882,595 ZAR 232,870,764	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041 Republic of South Africa Government Bond 7% 28/2/2031 Republic of South Africa Government Bond 8% 31/1/2030 Republic of South Africa Government Bond 8.25% 31/3/2032 Republic of South Africa Government Bond 8.25% 31/3/2037 Republic of South Africa Government Bond 8.75% 31/1/2044 Republic of South Africa Government Bond 8.75% 31/1/2044 Republic of South Africa Government Bond 8.75% 28/2/2048 Republic of South Africa Government Bond 8.75% 28/2/2048 Republic of South Africa Government Bond 8.75%	8,234,248 8,481,805 18,131,687 35,911,480 20,986,582 15,779,972 14,816,956 20,849,995	C C C C C C C C C C C C C C C C C C C
PLN 39,700,000 PLN 26,772,000 PLN 23,061,000 PLN 48,290,000 PLN 57,724,000 RON 15,305,000 RON 20,000,000 RON 26,765,000 EUR 5,421,000	Philippine Government International Bond 6.25% 14/1/2036 Poland Republic of Poland Government Bond 0.25% 25/10/2026 Republic of Poland Government Bond 1.25% 25/10/2030 Republic of Poland Government Bond 2.5% 25/71/2026 Republic of Poland Government Bond 2.5% 25/7/2026 Republic of Poland Government Bond 2.75% 25/4/2028 Republic of Poland Government Bond 2.75% 25/10/2029 Romania Romania Government Bond 3.25% 29/4/2024 Romania Government Bond 4% 25/10/2023 Romania Government Bond 4.25% 28/6/2023 Romanian Government International Bond 2.75% 26/2/2026* Romanian Government International Bond 3.624%	7,948,537 5,123,642 5,155,732 10,718,512 12,581,687 41,528,110 3,359,717 4,485,341 6,039,629 6,224,976 1,844,690	0.40 0.25 0.26 0.53 0.63 2.07 0.17 0.22 0.30 0.31	ZAR 180,471,383 ZAR 195,707,107 ZAR 333,018,120 ZAR 601,277,297 ZAR 360,248,952 ZAR 285,672,419 ZAR 272,721,055 ZAR 383,882,595 ZAR 232,870,764	Serbia International Bond 1% 23/9/2028 South Africa Republic of South Africa Government Bond 6.25% 31/3/2036 Republic of South Africa Government Bond 6.5% 28/2/2041 Republic of South Africa Government Bond 7% 28/2/2031 Republic of South Africa Government Bond 8% 31/1/2030 Republic of South Africa Government Bond 8.25% 31/3/2032 Republic of South Africa Government Bond 8.5% 31/1/2037 Republic of South Africa Government Bond 8.5% 31/1/2044 Republic of South Africa Government Bond 8.75% 31/1/2044 Republic of South Africa Government Bond 8.75% 28/2/2048 Republic of South Africa Government Bond 8.75% 28/2/2048 Republic of South Africa Government Bond 8.75% 28/2/2048 Republic of South Africa Government Bond 8.875% 28/2/2035	8,234,248 8,481,805 18,131,687 35,911,480 20,986,582 15,779,972 14,816,956 20,849,995	C C C C C C C C C C C C C C C C C C C

^{*} All or a portion of this security represents a security on loan..

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
ZAR 560,743,294	Republic of South Africa Government Bond 10.5% 21/12/2026	40.041.856	2.00	UYU 149,670,000	Uruguay Uruguay Government International Bond 8.5%		
	21/12/2020	208,165,721	10.38		15/3/2028	3,585,204	0.18
EUR 8,000,000	Sweden East Renewable AB 13.5% 1/1/2025	5,387,296	0.27	ZMW 50,000,000	Zambia Zambia Government Bond 11% 26/2/2023	2,692,237	0.13
TRY 46,864,335	Turkey Turkey Government Bond			ZMW 55,000,000	Zambia Government Bond 13% 18/12/2027	2,209,987 4,902,224	0.11
	11.7% 13/11/2030	1,967,817	0.10	Total Bonds		1,853,572,036	92.46
UAH 80,000,000	Ukraine Ukraine Government International Bond 10% 23/8/2023	2,147,116	0.11	Total Transferable Sec Market Instruments Ad Official Stock Exchang Dealt in on Another R	curities and Money dmitted to an ge Listing or	1,871,452,836	93.35
UAH 40,626,000	International Bond 15.84%	4 000 000	2.22	Total Portfolio	•	1,871,452,836	93.35
UAH 224,880,000	26/2/2025 Ukraine Government	1,263,086	0.06	Other Net Assets	2)	133,388,365	6.65
	International Bond 16% 24/5/2023	6,697,870	0.33	Total Net Assets (USE))	2,004,841,201	100.00
		10,108,072	0.50				

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised appreciation/
Curre	ency Purchases	Curre	ncy Sales	Counterparty	Maturity date	(depreciation) USD
UAH	231,173,800	USD	8,282,326	Morgan Stanley	1/3/2022	(550,271)
USD	7,922,337	UAH	231,173,800	Morgan Stanley	1/3/2022	190,283
KZT	635,931,400	USD	1,419,490	Goldman Sachs	9/3/2022	(127,568)
KZT	1,211,350,000	USD	2,688,901	Morgan Stanley	9/3/2022	(227,992)
AUD	2,030,800	USD	1,463,990	State Street	28/3/2022	6,818
AUD	3,071,800	USD	2,190,584	JP Morgan	28/3/2022	34,168
BRL	43,673,800	USD	8,436,849	HSBC Bank Plc	28/3/2022	(22,210)
BRL	54,158,000	USD	10,515,974	JP Morgan	28/3/2022	(81,342)
BRL	40,770,000	USD	7,812,783	Citibank	28/3/2022	42,381
CAD	1,656,000	USD	1,294,645	Morgan Stanley	28/3/2022	8,681
CHF	8,344,600	USD	9,011,089	Morgan Stanley	28/3/2022	85,829
CLP	7,679,838,500	USD	9,474,264	UBS	28/3/2022	135,490
CLP	19,460,928,721	USD	23,790,866	Bank of America	28/3/2022	560,524
CNH	114,433,500	USD	17,998,354	Morgan Stanley	28/3/2022	80,172
COP	42,197,530,000	USD	10,626,424	Bank of America	28/3/2022	158,078
COP	18,311,630,000	USD	4,619,017	BNY Mellon	28/3/2022	60,921
CZK	1,803,023,545	USD	83,077,157	Morgan Stanley	28/3/2022	(2,211,293)
EUR	42,610,000	USD	47,674,241	Goldman Sachs	28/3/2022	202,652
EUR	18,725,900	USD	20,934,133	JP Morgan	28/3/2022	106,419
EUR	51,416,100	USD	58,309,625	Morgan Stanley	28/3/2022	(538,137)
EUR	1,114,200	USD	1,265,498	BNP Paribas	28/3/2022	(13,575)
EUR	44,821,200	USD	50,728,192	Deutsche Bank	28/3/2022	(366,779)
GBP	1,025,400	USD	1,372,662	Morgan Stanley	28/3/2022	2,840
GBP	1,673,700	USD	2,232,875	JP Morgan	28/3/2022	12,276
HUF	4,565,719,475	USD	14,523,897	Citibank	28/3/2022	(761,615)
HUF	11,915,044,166	USD	37,673,051	JP Morgan	28/3/2022	(1,757,965)
IDR	16,683,681,000	USD	1,162,027	Barclays	28/3/2022	(4,399)
IDR	235,099,069,688	USD	16,354,718	Standard Chartered Bank	28/3/2022	(41,947)
IDR	28,053,890,000	USD	1,962,909	Goldman Sachs	28/3/2022	(16,339)

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised
					Maturit	appreciation/
Currenc	y Purchases	Currency	Sales	Counterparty	Maturity date	(depreciation) USD
INR	4,710,226,332	USD	62,082,857	Standard	date	935
IINE	4,1 10,220,332	USD	02,002,007	Chartered Bank	28/3/2022	142,641
JPY	2,348,223,500	USD	20,337,948	Deutsche Bank	28/3/2022	47,988
JPY	494,252,500	USD	4,282,702	State Street	28/3/2022	8,116
JPY	4,800,206,500	USD	41,859,954	HSBC Bank Plc	28/3/2022	(187,303)
JPY	8,950,851,000	USD	77,948,376	JP Morgan	28/3/2022	(242,200)
MXN	296,406,200	USD	14,366,329	HSBC Bank Plc	28/3/2022	134,089
MXN	200,903,100	USD	9,694,739	Morgan Stanley	28/3/2022	133,594
MYR	128,543,700	USD	30,672,669	Morgan Stanley	28/3/2022	(80,413)
NZD	5,236,100	USD	3,498,107	Morgan Stanley	28/3/2022	36,734
PEN	49,413,027	USD	13,201,803	Deutsche Bank	28/3/2022	(223,446)
PEN	2,070,373	USD	553,043	BNP Paribas	28/3/2022	(9,259)
PHP	276,835,969	USD	5,373,369	HSBC Bank Plc	28/3/2022	10,916
PLN	4,952,300	USD	1,240,639	JP Morgan	28/3/2022	(58,075)
PLN	540,453,009	USD	134,611,823	Goldman Sachs	28/3/2022	(5,556,549)
RON	221,055,100	USD	50,453,284	BNP Paribas	28/3/2022	(423,125)
RUB	454,427,700	USD	5,763,192	Bank of America	28/3/2022	(1,684,706)
RUB	3,734,328,420	USD	48,321,531	HSBC Bank Plc	28/3/2022	(14,805,951)
THB	796,814,800	USD	24,593,609	HSBC Bank Plc	28/3/2022	(204,954)
THB	5,830,202,941	USD	179,467,028	Standard Chartered Bank	28/3/2022	(1,018,025)
USD	15,855,708	AUD	22,282,460	Royal Bank of Canada	28/3/2022	(282,367)
USD	4,313,546	BRL	21,742,300	HSBC Bank Plc	28/3/2022	124,453
USD	151,372,318	BRL	794,534,204	Morgan Stanley	28/3/2022	(1,710,734)
USD	6,063,468	BRL	31,064,500	Deutsche Bank	28/3/2022	78,265
USD	1,191,936	BRL	6,250,000	UBS	28/3/2022	(12,253)
USD	10,510,078	CAD	13,395,200	RBS Plc	28/3/2022	(32,381)
USD	3,298,815	CAD	4,207,010	Morgan Stanley	28/3/2022	(12,239)
USD	10,817,766	CHF	9,915,900	JP Morgan	28/3/2022	7,886

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency Purchases Currency Sales Counterparty Maturity (depreciation) date USD							Unrealised
USD	Currency	Durchasas	C	Calaa	Carretarnarty		
Chartered Bank 283/2022 81,321				•		date	บอบ
USD 3,667,698 CLP 2,919,479,300 Charlered Bank 280/2022 14,564 USD 11,979,366 CLP 9,590,860,100 RBS Pic 280/2022 (21,418) USD 5,049,222 CLP 4,081,830,000 Goldman Sachs 28/3/2022 (58,357) USD 1,045,023 CNP 4,118,711,400 Morgan Stanley 28/3/2022 (582,288) USD 2,057,991 COP 24,1765,464,900 Bank of America 28/3/2022 (592,288) USD 1,0586,937 COY 1,765,464,900 Bank of America 28/3/2022 124,205 USD 3,451,457 CZK 774,190,000 Goldman Sachs 28/3/2022 124,205 USD 18,772,341 EUR 16,470,000 State Street 28/3/2022 126,534 USD 10,866,974 GBP 8,013,900 Deutsche Bank 28/3/2022 136,890 USD 5,258,888 GBP 3,386,140 HSBC Bank Pic 28/3/2022 136,890 USD		, ,			Chartered Bank	28/3/2022	(87,773)
USD 11,979,366 CLP 9,590,880,100 Goldman Sachs 28/3/2022 (21,1418) USD 5,049,222 CLP 4,081,330,000 Goldman Sachs 28/3/2022 (75,804) USD 10,045,023 CNP 8,118,711,400 Morgan Stanley 28/3/2022 (75,804) USD 62,049,449 COP 245,104,186,826 HSBC Bank Plc 28/3/2022 (692,288) USD 8,089,922 CZK 175,629,300 HSBC Bank Plc 28/3/2022 212,923 USD 34,51,457 CZK 74,190,000 Goldman Sachs 28/3/2022 212,023 USD 34,527,422 EUR 186,700,000 Sustae Street 28/3/2022 126,653 USD 10,886,974 EUR 185,942,982 Toronto Dominion 28/3/2022 16,690,41 USD 4,375,568 HUF 2,579,910,700 Clübank 28/3/2022 136,890 USD 4,375,568 HUF 2,679,172 HSBC Bank Plc 28/3/2022 107,195 USD	USD	5,474,530	CLP	4,310,097,200		28/3/2022	81,321
USD 5,049,222 CLP 4,081,830,000 Goldman Sachts 28/3/2022 (58,357) USD 10,045,023 CNP 64,062,840 BNP Paribas 28/3/2022 (75,804) USD 62,049,449 COP 245,104,188,26 HSBC Bank Plc 28/3/2022 (592,288) USD 10,586,937 COP 41,765,464,900 Bank of America 28/3/2022 212,023 USD 3,451,457 CZK 74,190,000 Goldman Sachs 28/3/2022 212,025 USD 34,527,422 EUR 30,602,200 JP Morgan 28/3/2022 124,055 USD 11,886,747 EUR 16,470,000 State Street 28/3/2022 126,653 USD 10,868,72 EUR 185,942,982 Toronto Dominion 28/3/2022 16,60,41 USD 10,861,819 HUF 2,579,310,700 Citibank 28/3/2022 45,904 USD 4,375,588 HUF 1,386,910,000 HSBC Bank Plc 28/3/2022 20,552 USD	USD	3,667,698	CLP	2,919,479,300	JP Morgan	28/3/2022	14,564
USD 10,045,023 CNH 64,062,840 BNP Paribas 28/3/2022 (75,804) USD 2,057,991 COP 8,118,711,400 Morgan Stanley 28/3/2022 (16,924) USD 62,049,449 COP 245,104,186,826 HSBC Bank Plc 28/3/2022 (592,288) USD 10,586,937 COP 41,765,464,900 Bank of America 28/3/2022 124,025 USD 34,527,422 EUR 30,002,200 UP Morgan 28/3/2022 124,025 USD 118,772,341 EUR 16,470,000 State Street 28/3/2022 126,6534 USD 10,886,974 GBP 3,813,900 Deutsche Bank 28/3/2022 136,890 USD 4,375,688 GBP 3,886,140 State Street 28/3/2022 136,890 USD 4,375,688 GBP 3,886,140 State Street 28/3/2022 137,436 USD 4,375,686 HUF 1,368,910,000 HSBC Bank Plc 28/3/2022 107,195 USD	USD	11,979,366	CLP	9,590,680,100	RBS Plc	28/3/2022	(21,418)
USD 2,057,991 COP 8,118,711,400 Morgan Stanley 28/3/2022 (16,924) USD 62,049,449 COP 245,104,186,826 HSBC Bank Pic 28/3/2022 (592,288) USD 10,586,937 COP 41,765,649,900 Bank of America 28/3/2022 212,923 USD 3,451,457 CZK 74,190,000 Goldman Sachs 28/3/2022 212,025 USD 34,527,422 EUR 30,602,200 JP Morgan 28/3/2022 216,656 USD 10,866,974 EUR 185,942,982 Torronto Dominion 28/3/2022 266,534 USD 5,258,888 GBP 8,013,900 Deutsche Bank 28/3/2022 45,904 USD 8,149,159 HUF 2,759,310,700 Citibank 28/3/2022 45,904 USD 8,149,159 HUF 2,759,310,700 Citibank 28/3/2022 249,312 USD 10,457,328 INR 783,224,600 Faste Bank Pic 28/3/2022 219,318 USD	USD	5,049,222	CLP	4,081,830,000	Goldman Sachs	28/3/2022	(58,357)
USD 62,049,449 COP 245,104,186,826 HSBC Bank PIc 28/3/2022 (592,288) USD 10,586,937 COP 41,765,649,000 Bank of America 28/3/2022 (87,142) USD 3,451,457 CZK 74,190,000 Goldman Sachs 28/3/2022 2124,925 USD 34,527,422 EUR 30,602,200 JP Morgan 28/3/2022 2142,925 USD 210,616,872 EUR 16,470,000 State Street 28/3/2022 16,80,041 USD 10,886,974 GBP 3,886,140 State Street 28/3/2022 16,80,041 USD 4,375,568 HUF 1,368,910,000 HSBC Bank Pic 28/3/2022 249,312 USD 10,457,328 INR 783,224,600 Brack Street 28/3/2022 107,195 USD 15,817,431 INR 783,224,600 Brack Street 28/3/2022 107,195 USD 15,817,431 INR 79,110,000 Brack Street 28/3/2022 107,195 USD	USD	10,045,023	CNH	64,062,840	BNP Paribas	28/3/2022	(75,804)
USD 10,586,937 COP 41,765,464,900 Bank of America 28/3/2022 (87,142) USD 8,089,922 CZK 175,629,300 HSBC Bank Pic 28/3/2022 124,025 USD 34,527,422 EUR 30,602,200 JP Morgan 28/3/2022 124,025 USD 18,772,341 EUR 16,470,000 State Street 28/3/2022 16,66,304 USD 10,886,974 GBP 8,013,900 Deutsche Bank 28/3/2022 45,904 USD 5,258,888 GBP 3,386,140 State Street 28/3/2022 45,904 USD 4,375,568 HUF 1,368,910,000 HSBC Bank Pic 28/3/2022 45,904 USD 15,817,431 INR 783,224,600 Barday 28/3/2022 107,195 USD 15,817,431 INR 7,191,100,000 Barclays 28/3/2022 107,195 USD 15,817,431 INR 7,191,100,000 Barclays 28/3/2022 10,555 USD 15,817,431 <td>USD</td> <td>2,057,991</td> <td>COP</td> <td>8,118,711,400</td> <td>Morgan Stanley</td> <td>28/3/2022</td> <td>(16,924)</td>	USD	2,057,991	COP	8,118,711,400	Morgan Stanley	28/3/2022	(16,924)
USD 8,089,922 CZK 175,629,300 HSBC Bank Pic 28/3/2022 212,923 USD 34,527,422 EUR 30,602,200 JP Morgan 28/3/2022 124,025 USD 18,772,341 EUR 16,470,000 State Street 28/3/2022 142,576 USD 10,866,874 GBP 8,013,900 Deutsche Bank 28/3/2022 158,900 USD 5,258,888 GBP 3,886,140 State Street 28/3/2022 374,436 USD 4,375,568 HUF 1,368,910,000 HSBC Bank Pic 28/3/2022 249,312 USD 28,175,414 IDR 404,518,172,072 HSBC Bank Pic 28/3/2022 249,312 USD 10,457,328 INR 783,224,600 Catatered Bank 28/3/2022 107,195 USD 15,817,431 INR 783,294,000 Barclays 28/3/2022 10,552 USD 15,817,431 INR 798,399,000 Deutsche Bank 28/3/2022 20,552 USD 15,817,	USD	62,049,449	COP	245,104,186,826	HSBC Bank Plc	28/3/2022	(592,288)
USD 3,451,457 CZK 74,190,000 Goldman Sachs 28/3/2022 124,025 USD 34,527,422 EUR 30,602,200 JP Morgan 28/3/2022 142,576 USD 210,616,872 EUR 185,942,982 Toronto Dominion 28/3/2022 266,534 USD 10,886,974 GBP 8,013,900 Deutsche Bank 28/3/2022 136,890 USD 8,149,159 HUF 2,579,310,700 Critbank 28/3/2022 374,436 USD 4,375,568 HUF 1,368,910,000 HSBC Bank Pic 28/3/2022 249,312 USD 10,457,328 INR 783,224,600 Standard Chartered Bank 28/3/2022 107,195 USD 15,817,431 INR 1,911,100,000 Barclays 28/3/2022 107,595 USD 15,817,431 INR 699,193,900 Morgan Stanley 28/3/2022 20,552 USD 13,045,320 INR 978,399,000 Morgan Stanley 28/3/2022 119,561 USD	USD	10,586,937	COP	41,765,464,900	Bank of America	28/3/2022	(87,142)
USD 34,527,422 EUR 30,602,200 JP Morgan 28/3/2022 142,576 USD 18,772,341 EUR 16,470,000 State Street 28/3/2022 266,534 USD 210,616,872 EUR 185,942,992 Toronto Dominion 28/3/2022 1,690,041 USD 5,258,888 GBP 3,886,140 State Street 28/3/2022 45,904 USD 4,375,568 HUF 1,368,910,000 HSBC Bank Pic 28/3/2022 249,312 USD 28,175,414 IDR 404,518,172,072 HSBC Bank Pic 28/3/2022 107,195 USD 10,457,328 INR 783,224,600 Standard Chartered Bank 28/3/2022 110,365 USD 15,817,431 INR 1,91,100,000 Barclays 28/3/2022 107,195 USD 15,817,431 INR 6,99,193,90 Deutsche Bank 28/3/2022 105,52 USD 13,045,235 INR 78,399,00 Deutsche Bank 28/3/2022 11,06,52 USD	USD	8,089,922	CZK	175,629,300	HSBC Bank Plc	28/3/2022	212,923
USD 18,772,341 EUR 16,470,000 State Street 28/3/2022 266,534 USD 210,616,872 EUR 185,942,982 Toronto Dominion 28/3/2022 1,690,041 USD 10,886,974 GBP 8,013,900 Deutsche Bank 28/3/2022 136,890 USD 5,258,888 GBP 3,886,140 State Street 28/3/2022 374,436 USD 4,375,568 HUF 1,368,910,000 HSBC Bank Pic 28/3/2022 249,312 USD 28,175,414 IDR 404,518,172,072 HSBC Bank Pic 28/3/2022 107,195 USD 15,817,431 INR 783,224,600 Chartered Bank 28/3/2022 110,365 USD 15,817,431 INR 783,224,600 Chartered Bank 28/3/2022 110,365 USD 15,817,431 INR 783,990,000 Morgan Stanley 28/3/2022 110,365 USD 13,045,320 INR 978,399,000 Morgan Stanley 28/3/2022 119,961 USD <td>USD</td> <td>3,451,457</td> <td>CZK</td> <td>74,190,000</td> <td>Goldman Sachs</td> <td>28/3/2022</td> <td>124,025</td>	USD	3,451,457	CZK	74,190,000	Goldman Sachs	28/3/2022	124,025
USD 210,616,872 EUR 185,942,982 Toronto Dominion 28/3/2022 136,890 USD 10,886,974 GBP 8,013,900 Deutsche Bank 28/3/2022 136,890 USD 5,258,888 GBP 3,886,140 State Street 28/3/2022 45,904 USD 4,375,568 HUF 1,7368,910,000 HSBC Bank Plc 28/3/2022 249,315 USD 10,457,328 INR 763,224,600 Standard Chartered Bank 28/3/2022 110,365 USD 15,817,431 INR 191,100,000 Barclays 28/3/2022 110,365 USD 15,817,431 INR 191,100,000 Barclays 28/3/2022 110,365 USD 13,045,320 INR 698,193,900 Deutsche Bank 28/3/2022 119,365 USD 13,045,320 INR 698,193,900 Deutsche Bank 28/3/2022 119,561 USD 13,045,320 INR 6,872,249,44 HSBC Bank Plc 28/3/2022 15,501 USD	USD	34,527,422	EUR	30,602,200	JP Morgan	28/3/2022	142,576
USD 10,886,974 GBP 8,013,900 Deutsche Bank 28/3/2022 138,890 USD 5,258,888 GBP 3,886,140 State Street 28/3/2022 45,904 USD 8,149,159 HUF 2,579,310,700 Citibank 28/3/2022 374,436 USD 28,175,614 IDR 404,518,172,072 HSBC Bank Pic 28/3/2022 107,195 USD 10,457,328 INR 783,224,600 Standard Chartered Bank 28/3/2022 110,365 USD 15,817,431 INR 719,100,000 Barclays 28/3/2022 107,195 USD 13,045,320 INR 978,399,000 Deutsche Bank Pic 28/3/2022 10,552 USD 3,218,935 JPY 369,920,000 JP Morgan 28/3/2022 10,552 USD 104,754,166 JPY 369,920,000 JP Morgan 28/3/2022 (128,999) USD 10,660,400 MXN 21,8660,900 RBS Pic 28/3/2022 (128,999) USD 1,	USD	18,772,341	EUR	16,470,000	State Street	28/3/2022	266,534
USD 5,258,888 GBP 3,886,140 State Street 28/3/2022 45,904 USD 8,149,159 HUF 2,579,310,700 Citibank 28/3/2022 374,436 USD 4,375,568 HUF 1,368,910,000 HSBC Bank Plc 28/3/2022 107,195 USD 28,175,414 IDR 404,518,172,072 HSBC Bank Plc 28/3/2022 107,195 USD 10,457,328 INR 783,224,600 Chartered Bank 28/3/2022 82,138 USD 15,817,431 INR 699,193,900 Deutsche Bank 28/3/2022 20,552 USD 13,045,320 INR 978,399,000 Morgan Stanley 28/3/2022 119,961 USD 13,245,335 JPY 36,920,000 JP Morgan 28/3/2022 7,501 USD 10,600,400 MXN 218,660,900 RBS Plc 28/3/2022 45,692 USD 10,600,400 MXN 20,652,500 Bank of America 28/3/2022 45,692 USD 1,201,204<	USD	210,616,872	EUR	185,942,982	Toronto Dominion	28/3/2022	1,690,041
USD 8,149,159 HUF 2,579,310,700 Citibank 28/3/2022 374,436 USD 4,375,568 HUF 1,368,910,000 HSBC Bank Plc 28/3/2022 249,312 USD 28,175,414 IDR 404,518,172,072 HSBC Bank Plc 28/3/2022 107,195 USD 10,457,328 INR 783,224,600 Cardrerd Bank 28/3/2022 82,138 USD 15,817,431 INR 699,193,900 Deutsche Bank 28/3/2022 20,552 USD 13,045,320 INR 978,399,000 Morgan Stanley 28/3/2022 119,961 USD 13,045,320 INR 978,399,000 Morgan Stanley 28/3/2022 119,961 USD 10,754,166 JPY 12,081,325,168 BNP Paribas 28/3/2022 (128,999) USD 10,660,400 MXN 218,660,900 RSS Pic 28/3/2022 45,592 USD 10,202,244 MXN 207,612,300 Bank of America 28/3/2022 45,592 USD	USD	10,886,974	GBP	8,013,900	Deutsche Bank	28/3/2022	136,890
USD 4,375,568 HUF 1,368,910,000 HSBC Bank Plc 28/3/2022 249,312 USD 28,175,414 IDR 404,518,172,072 HSBC Bank Plc 28/3/2022 107,195 USD 10,457,328 INR 783,224,600 Standard Chartered Bank 28/3/2022 110,365 USD 15,817,431 INR 1,191,100,000 Barclays 28/3/2022 20,552 USD 13,045,320 INR 69,89,193,900 Deutsche Bank 28/3/2022 119,961 USD 13,045,320 INR 978,399,000 Morgan Stanley 28/3/2022 119,961 USD 3,218,935 JPY 369,920,000 JP Morgan 28/3/2022 7,501 USD 10,600,400 MXN 218,660,900 RBS Plc 28/3/2022 (128,999) USD 10,600,400 MXN 218,660,900 RBS Plc 28/3/2022 45,692 USD 10,202,244 MXN 207,612,300 Bank of America 28/3/2022 45,692 USD	USD	5,258,888	GBP	3,886,140	State Street	28/3/2022	45,904
USD 28,175,414 IDR 404,519,172,072 HSBC Bank Plc Chartered Bank Chartered Bank Chartered Bank Plc 28/3/2022 107,195 USD 10,457,328 INR 783,224,600 Standard Chartered Bank Chartered Bank Plc 28/3/2022 282,138 USD 15,817,431 INR 1,191,100,000 Barclays 28/3/2022 82,138 USD 9,257,410 INR 698,399,000 Morgan Stanley 28/3/2022 119,961 USD 13,045,320 INR 978,399,000 Morgan Stanley 28/3/2022 119,961 USD 57,274,766 JPY 6,587,242,944 HSBC Bank Plc 28/3/2022 7,501 USD 104,754,166 JPY 12,081,325,168 BNP Paribas 28/3/2022 (128,999) USD 10,660,400 MXN 218,660,900 RBS Plc 28/3/2022 45,692 USD 10,202,244 MXN 207,612,300 Bank of America 28/3/2022 28,692 USD 10,202,244 MXN 270,890,000 JP Morgan 28/3/2022 (24,127) USD 3,443,866 MXN 70,890,000 JP Morgan 28	USD	8,149,159	HUF	2,579,310,700	Citibank	28/3/2022	374,436
USD 10,457,328 INR 783,224,600 Chartered Bank Chartered Bank Chartered Bank 28/3/2022 110,365 USD 15,817,431 INR 1,191,100,000 Barclays 28/3/2022 82,138 USD 9,257,410 INR 699,193,900 Deutsche Bank 28/3/2022 20,552 USD 13,045,320 INR 978,399,000 Morgan Stanley 28/3/2022 119,961 USD 57,274,766 JPY 6,587,242,944 HSBC Bank Plc 28/3/2022 7,501 USD 104,754,166 JPY 12,081,325,168 BNP Paribas 28/3/2022 (128,999) USD 10,660,400 MXN 218,660,900 RBS Plc 28/3/2022 (45,692 USD 1,201,204 MXN 24,536,500 Goldman Sachs 28/3/2022 45,692 USD 1,244,3866 MXN 7,890,000 JP Morgan 28/3/2022 (24,127) USD 23,818,780 MXN 236,758,400 HSGE Bank Plc 28/3/2022 (17,639)	USD	4,375,568	HUF	1,368,910,000	HSBC Bank Plc	28/3/2022	249,312
USD 15,817,431 INR 1,191,100,000 Barclays 28/3/2022 82,138 USD 9,257,410 INR 699,193,900 Deutsche Bank 28/3/2022 20,552 USD 13,045,320 INR 978,399,000 Morgan Stanley 28/3/2022 119,961 USD 57,274,766 JPY 65,87,242,944 HSBC Bank Plc 28/3/2022 7,501 USD 104,754,166 JPY 12,081,325,168 BNP Paribas 28/3/2022 (128,999) USD 10,660,400 MXN 218,660,900 RBS Plc 28/3/2022 (36,658) USD 10,202,244 MXN 207,612,300 Bank of America 28/3/2022 45,692 USD 1,201,204 MXN 24,536,500 Goldman Sachs 28/3/2022 (24,127) USD 1,343,866 MXN 70,890,000 JP Morgan 28/3/2022 (24,127) USD 12,540,538 MYR 53,380,420 Morgan Stanley 28/3/2022 (26,473 USD 15,	USD	28,175,414	IDR	404,518,172,072	HSBC Bank Plc	28/3/2022	107,195
USD 9,257,410 INR 699,193,900 Deutsche Bank 28/3/2022 20,552 USD 13,045,320 INR 978,399,000 Morgan Stanley 28/3/2022 119,961 USD 57,274,766 JPY 6,587,242,944 HSBC Bank Plc 28/3/2022 7,501 USD 104,754,166 JPY 12,081,325,168 BNP Paribas 28/3/2022 (128,999) USD 10,660,400 MXN 218,660,900 RBS Plc 28/3/2022 45,692 USD 10,202,244 MXN 207,612,300 Bank of America 28/3/2022 45,692 USD 1,201,204 MXN 24,536,500 Goldman Sachs 28/3/2022 45,692 USD 1,264,563 MXN 70,890,000 JP Morgan 28/3/2022 (24,127) USD 15,664,563 MXN 236,758,400 HSBC Bank Plc 28/3/2022 (126,812) USD 15,609,693 NZD 23,635,580 Morgan Stanley 28/3/2022 (36,461) USD	USD	10,457,328	INR	783,224,600		28/3/2022	110,365
USD 13,045,320 INR 978,399,000 Morgan Stanley 28/3/2022 119,961 USD 57,274,766 JPY 6,587,242,944 HSBC Bank Plc 28/3/2022 88,085 USD 3,218,935 JPY 369,920,000 JP Morgan 28/3/2022 7,501 USD 10,4754,166 JPY 12,081,325,168 BNP Paribas 28/3/2022 (36,658) USD 10,660,400 MXN 218,660,900 RBS Plc 28/3/2022 45,692 USD 10,202,244 MXN 207,612,300 Bank of America 28/3/2022 45,692 USD 1,201,204 MXN 24,536,500 Goldman Sachs 28/3/2022 (24,127) USD 3,443,866 MXN 70,890,000 JP Morgan 28/3/2022 (126,812) USD 11,564,563 MXN 236,758,400 HSBC Bank Plc 28/3/2022 (26,473 USD 12,730,538 MYR 53,380,420 Morgan Stanley 28/3/2022 (346,461) USD 18,	USD	15,817,431	INR	1,191,100,000	Barclays	28/3/2022	82,138
USD 57,274,766 JPY 6,587,242,944 HSBC Bank Pic 28/3/2022 88,085 USD 3,218,935 JPY 369,920,000 JP Morgan 28/3/2022 7,501 USD 104,754,166 JPY 12,081,325,168 BNP Paribas 28/3/2022 (128,999) USD 10,660,400 MXN 218,660,900 RBS Pic 28/3/2022 (36,658) USD 10,202,244 MXN 207,612,300 Bank of America 28/3/2022 45,692 USD 1,201,204 MXN 24,536,500 Goldman Sachs 28/3/2022 (24,127) USD 3,443,866 MXN 70,890,000 JP Morgan 28/3/2022 (24,127) USD 23,818,780 MXN 489,477,069 BNP Paribas 28/3/2022 (12,6812) USD 11,564,563 MXN 236,758,400 HSBC Bank Pic 28/3/2022 (26,473 USD 15,609,693 NZD 23,635,580 Morgan Stanley 28/3/2022 (37,861) USD 18,	USD	9,257,410	INR	699,193,900	Deutsche Bank	28/3/2022	20,552
USD 3,218,935 JPY 369,920,000 JP Morgan 28/3/2022 7,501 USD 104,754,166 JPY 12,081,325,168 BNP Paribas 28/3/2022 (128,999) USD 10,660,400 MXN 218,660,900 RBS PIc 28/3/2022 (36,658) USD 10,202,244 MXN 207,612,300 Bank of America 28/3/2022 45,692 USD 1,201,204 MXN 24,536,500 Goldman Sachs 28/3/2022 (24,127) USD 3,443,866 MXN 70,890,000 JP Morgan 28/3/2022 (126,812) USD 23,818,780 MXN 489,477,069 BNP Paribas 28/3/2022 (126,812) USD 11,564,563 MXN 236,758,400 HSBC Bank Plc 28/3/2022 (17,839) USD 15,609,693 NZD 23,635,580 Morgan Stanley 28/3/2022 (346,461) USD 18,637,063 PHP 960,181,500 HSBC Bank Plc 28/3/2022 (37,861) USD	USD	13,045,320	INR	978,399,000	Morgan Stanley	28/3/2022	119,961
USD 104,754,166 JPY 12,081,325,168 BNP Paribas 28/3/2022 (128,999) USD 10,660,400 MXN 218,660,900 RBS PIC 28/3/2022 (36,658) USD 10,202,244 MXN 207,612,300 Bank of America 28/3/2022 45,692 USD 1,201,204 MXN 24,536,500 Goldman Sachs 28/3/2022 (24,127) USD 3,443,866 MXN 70,890,000 JP Morgan 28/3/2022 (126,812) USD 11,564,563 MXN 236,758,400 HSBC Bank Plc 28/3/2022 (17,839) USD 12,730,538 MYR 53,380,420 Morgan Stanley 28/3/2022 26,473 USD 15,609,693 NZD 23,635,580 Morgan Stanley 28/3/2022 (346,461) USD 18,637,063 PHP 960,181,500 HSBC Bank Plc 28/3/2022 (37,861) USD 8,805,509 PHP 454,276,200 Standard Chartered Bank 28/3/2022 (29,876)	USD	57,274,766	JPY	6,587,242,944	HSBC Bank Plc	28/3/2022	88,085
USD 10,660,400 MXN 218,660,900 RBS PIc 28/3/2022 (36,658) USD 10,202,244 MXN 207,612,300 Bank of America 28/3/2022 45,692 USD 1,201,204 MXN 24,536,500 Goldman Sachs 28/3/2022 (24,127) USD 3,443,866 MXN 70,890,000 JP Morgan 28/3/2022 (24,127) USD 23,818,780 MXN 489,477,069 BNP Paribas 28/3/2022 (17,839) USD 11,564,563 MXN 236,758,400 HSBC Bank Plc 28/3/2022 26,473 USD 15,609,693 NZD 23,635,580 Morgan Stanley 28/3/2022 (346,461) USD 16,637,063 PHP 960,181,500 HSBC Bank Plc 28/3/2022 (37,861) USD 8,805,509 PHP 454,276,200 Standard Chartered Bank 28/3/2022 (29,876) USD 2,988,875 PLN 11,830,000 Morgan Stanley 28/3/2022 306,170 USD	USD	3,218,935	JPY	369,920,000	JP Morgan	28/3/2022	7,501
USD 10,202,244 MXN 207,612,300 Bank of America 28/3/2022 45,692 USD 1,201,204 MXN 24,536,500 Goldman Sachs 28/3/2022 860 USD 3,443,866 MXN 70,890,000 JP Morgan 28/3/2022 (24,127) USD 23,818,780 MXN 489,477,069 BNP Paribas 28/3/2022 (126,812) USD 11,564,563 MXN 236,758,400 HSBC Bank Plc 28/3/2022 (17,839) USD 12,730,538 MYR 53,380,420 Morgan Stanley 28/3/2022 (346,461) USD 15,609,693 NZD 23,635,580 Morgan Stanley 28/3/2022 (346,461) USD 20,043,503 PEN 76,205,400 Morgan Stanley 28/3/2022 (37,861) USD 18,637,063 PHP 960,181,500 HSBC Bank Plc 28/3/2022 (29,876) USD 2,988,875 PLN 11,830,000 Morgan Stanley 28/3/2022 163,978 USD	USD	104,754,166	JPY	12,081,325,168	BNP Paribas	28/3/2022	(128,999)
USD 1,201,204 MXN 24,536,500 Goldman Sachs 28/3/2022 860 USD 3,443,866 MXN 70,890,000 JP Morgan 28/3/2022 (24,127) USD 23,818,780 MXN 489,477,069 BNP Paribas 28/3/2022 (126,812) USD 11,564,563 MXN 236,758,400 HSBC Bank Plc 28/3/2022 (17,839) USD 12,730,538 MYR 53,380,420 Morgan Stanley 28/3/2022 (346,461) USD 15,609,693 NZD 23,635,580 Morgan Stanley 28/3/2022 (346,461) USD 20,043,503 PEN 76,205,400 Morgan Stanley 28/3/2022 (37,861) USD 18,637,063 PHP 960,181,500 HSBC Bank Plc 28/3/2022 (37,861) USD 8,805,509 PHP 454,276,200 Standard Chartered Bank 28/3/2022 (29,876) USD 7,622,486 PLN 30,639,000 JP Morgan 28/3/2022 306,170 USD	USD	10,660,400	MXN	218,660,900	RBS Plc	28/3/2022	(36,658)
USD 3,443,866 MXN 70,890,000 JP Morgan 28/3/2022 (24,127) USD 23,818,780 MXN 489,477,069 BNP Paribas 28/3/2022 (126,812) USD 11,564,563 MXN 236,758,400 HSBC Bank Plc 28/3/2022 26,473 USD 12,730,538 MYR 53,380,420 Morgan Stanley 28/3/2022 26,473 USD 15,609,693 NZD 23,635,580 Morgan Stanley 28/3/2022 (346,461) USD 20,043,503 PEN 76,205,400 Morgan Stanley 28/3/2022 28,116 USD 18,637,063 PHP 960,181,500 HSBC Bank Plc 28/3/2022 (37,861) USD 8,805,509 PHP 454,276,200 Standard Chartered Bank 28/3/2022 (29,876) USD 2,988,875 PLN 11,830,000 Morgan Stanley 28/3/2022 163,978 USD 7,622,486 PLN 30,639,000 JP Morgan 28/3/2022 306,170 USD	USD	10,202,244	MXN	207,612,300	Bank of America	28/3/2022	45,692
USD 23,818,780 MXN 489,477,069 BNP Paribas 28/3/2022 (126,812) USD 11,564,563 MXN 236,758,400 HSBC Bank Plc 28/3/2022 (17,839) USD 12,730,538 MYR 53,380,420 Morgan Stanley 28/3/2022 26,473 USD 15,609,693 NZD 23,635,580 Morgan Stanley 28/3/2022 (346,461) USD 20,043,503 PEN 76,205,400 Morgan Stanley 28/3/2022 28,116 USD 18,637,063 PHP 960,181,500 HSBC Bank Plc 28/3/2022 (37,861) USD 8,805,509 PHP 454,276,200 Standard Chartered Bank 28/3/2022 (29,876) USD 2,988,875 PLN 11,830,000 Morgan Stanley 28/3/2022 163,978 USD 7,622,486 PLN 30,639,000 JP Morgan 28/3/2022 306,170 USD 64,764,523 RON 283,977,740 BNP Paribas 28/3/2022 1,282,003 USD	USD	1,201,204	MXN	24,536,500	Goldman Sachs	28/3/2022	860
USD 11,564,563 MXN 236,758,400 HSBC Bank PIc 28/3/2022 (17,839) USD 12,730,538 MYR 53,380,420 Morgan Stanley 28/3/2022 26,473 USD 15,609,693 NZD 23,635,580 Morgan Stanley 28/3/2022 (346,461) USD 20,043,503 PEN 76,205,400 Morgan Stanley 28/3/2022 28,116 USD 18,637,063 PHP 960,181,500 HSBC Bank Plc 28/3/2022 (37,861) USD 8,805,509 PHP 454,276,200 Standard Chartered Bank 28/3/2022 (29,876) USD 2,988,875 PLN 11,830,000 Morgan Stanley 28/3/2022 163,978 USD 7,622,486 PLN 30,639,000 JP Morgan 28/3/2022 306,170 USD 64,764,523 RON 283,977,740 BNP Paribas 28/3/2022 493,438 USD 5,849,210 RUB 508,881,300 JP Morgan 28/3/2022 5,975,542 USD	USD	3,443,866	MXN	70,890,000	JP Morgan	28/3/2022	(24,127)
USD 12,730,538 MYR 53,380,420 Morgan Stanley 28/3/2022 26,473 USD 15,609,693 NZD 23,635,580 Morgan Stanley 28/3/2022 (346,461) USD 20,043,503 PEN 76,205,400 Morgan Stanley 28/3/2022 28,116 USD 18,637,063 PHP 960,181,500 HSBC Bank Plc 28/3/2022 (37,861) USD 8,805,509 PHP 454,276,200 Standard Chartered Bank Plc 28/3/2022 (29,876) USD 2,988,875 PLN 11,830,000 Morgan Stanley 28/3/2022 163,978 USD 7,622,486 PLN 30,639,000 JP Morgan 28/3/2022 306,170 USD 64,764,523 RON 283,977,740 BNP Paribas 28/3/2022 493,438 USD 5,849,210 RUB 508,881,300 JP Morgan 28/3/2022 1,282,003 USD 13,849,381 RUB 1,159,857,400 Bank of America 28/3/2022 3,439,666 USD<	USD	23,818,780	MXN	489,477,069	BNP Paribas	28/3/2022	(126,812)
USD 15,609,693 NZD 23,635,580 Morgan Stanley 28/3/2022 (346,461) USD 20,043,503 PEN 76,205,400 Morgan Stanley 28/3/2022 28,116 USD 18,637,063 PHP 960,181,500 HSBC Bank Plc 28/3/2022 (37,861) USD 8,805,509 PHP 454,276,200 Standard Chartered Bank 28/3/2022 (29,876) USD 2,988,875 PLN 11,830,000 Morgan Stanley 28/3/2022 163,978 USD 7,622,486 PLN 30,639,000 JP Morgan 28/3/2022 306,170 USD 64,764,523 RON 283,977,740 BNP Paribas 28/3/2022 493,438 USD 5,849,210 RUB 508,881,300 JP Morgan 28/3/2022 1,282,003 USD 13,849,381 RUB 1,159,857,400 Bank of America 28/3/2022 3,439,666 USD 7,897,641 RUB 598,290,000 HSBC Bank Plc 28/3/2022 2,527,991 USD <td>USD</td> <td>11,564,563</td> <td>MXN</td> <td>236,758,400</td> <td>HSBC Bank Plc</td> <td>28/3/2022</td> <td>(17,839)</td>	USD	11,564,563	MXN	236,758,400	HSBC Bank Plc	28/3/2022	(17,839)
USD 20,043,503 PEN 76,205,400 Morgan Stanley 28/3/2022 28,116 USD 18,637,063 PHP 960,181,500 HSBC Bank Plc 28/3/2022 (37,861) USD 8,805,509 PHP 454,276,200 Standard Chartered Bank Chartered Bank 28/3/2022 (29,876) USD 2,988,875 PLN 11,830,000 Morgan Stanley 28/3/2022 163,978 USD 7,622,486 PLN 30,639,000 JP Morgan 28/3/2022 306,170 USD 64,764,523 RON 283,977,740 BNP Paribas 28/3/2022 1,282,003 USD 5,849,210 RUB 508,881,300 JP Morgan 28/3/2022 1,282,003 USD 13,849,381 RUB 1,159,857,400 Bank of America 28/3/2022 3,439,666 USD 7,897,641 RUB 598,290,000 HSBC Bank Plc 28/3/2022 2,527,991 USD 4,102,424 THB 133,129,000 HSBC Bank Plc 28/3/2022 250,426	USD	12,730,538	MYR	53,380,420	Morgan Stanley	28/3/2022	26,473
USD 18,637,063 PHP 960,181,500 HSBC Bank Pic Chartered Bank 28/3/2022 (37,861) USD 8,805,509 PHP 454,276,200 Standard Chartered Bank 28/3/2022 (29,876) USD 2,988,875 PLN 11,830,000 Morgan Stanley 28/3/2022 163,978 USD 7,622,486 PLN 30,639,000 JP Morgan 28/3/2022 306,170 USD 64,764,523 RON 283,977,740 BNP Paribas 28/3/2022 493,438 USD 5,849,210 RUB 508,881,300 JP Morgan 28/3/2022 1,282,003 USD 22,843,959 RUB 1,879,490,300 UBS 28/3/2022 3,439,666 USD 13,849,381 RUB 598,290,000 HSBC Bank Pic 28/3/2022 2,527,991 USD 4,102,424 THB 133,129,000 HSBC Bank Pic 28/3/2022 27,654 USD 46,059,523 THB 130,910,000 Goldman Sachs 28/3/2022 250,426 USD </td <td>USD</td> <td>15,609,693</td> <td>NZD</td> <td>23,635,580</td> <td>Morgan Stanley</td> <td>28/3/2022</td> <td>(346,461)</td>	USD	15,609,693	NZD	23,635,580	Morgan Stanley	28/3/2022	(346,461)
USD 8,805,509 PHP 454,276,200 Standard Chartered Bank 28/3/2022 (29,876) USD 2,988,875 PLN 11,830,000 Morgan Stanley 28/3/2022 163,978 USD 7,622,486 PLN 30,639,000 JP Morgan 28/3/2022 306,170 USD 64,764,523 RON 283,977,740 BNP Paribas 28/3/2022 493,438 USD 5,849,210 RUB 508,881,300 JP Morgan 28/3/2022 1,282,003 USD 22,843,959 RUB 1,879,490,300 UBS 28/3/2022 5,975,542 USD 13,849,381 RUB 1,159,857,400 Bank of America 28/3/2022 3,439,666 USD 7,897,641 RUB 598,290,000 HSBC Bank Plc 28/3/2022 2,527,991 USD 4,102,424 THB 133,129,000 HSBC Bank Plc 28/3/2022 2,527,991 USD 46,059,523 THB 130,910,000 Goldman Sachs 28/3/2022 250,426 USD	USD	20,043,503	PEN	76,205,400	Morgan Stanley	28/3/2022	28,116
USD 2,988,875 PLN 11,830,000 Morgan Stanley 28/3/2022 163,978 USD 7,622,486 PLN 30,639,000 JP Morgan 28/3/2022 306,170 USD 64,764,523 RON 283,977,740 BNP Paribas 28/3/2022 493,438 USD 5,849,210 RUB 508,881,300 JP Morgan 28/3/2022 493,438 USD 22,843,959 RUB 1,879,490,300 UBS 28/3/2022 5,975,542 USD 13,849,381 RUB 1,159,857,400 Bank of America 28/3/2022 3,439,666 USD 7,897,641 RUB 598,290,000 HSBC Bank Plc 28/3/2022 2,527,991 USD 4,102,424 THB 133,129,000 HSBC Bank Plc 28/3/2022 2,527,991 USD 4,050,559 THB 130,910,000 Goldman Sachs 28/3/2022 43,707 USD 46,059,523 THB 130,910,000 Goldman Sachs 28/3/2022 43,707 USD 46,059,523 THB 175,715,500 Morgan Stanley 28/3/2022 250,426 USD 11,535,187 ZAR 175,715,500 Morgan Stanley 28/3/2022 199,098 USD 14,381,127 ZAR 219,884,800 JP Morgan 28/3/2022 195,504 USD 4,955,833 ZAR 74,898,500 State Street 28/3/2022 123,840 USD 4,757,017 ZAR 72,332,200 Citibank 28/3/2022 90,586 USD 534,487 ZAR 8,020,000 Standard	USD	18,637,063	PHP	960,181,500	HSBC Bank Plc	28/3/2022	(37,861)
USD 7,622,486 PLN 30,639,000 JP Morgan 28/3/2022 306,170 USD 64,764,523 RON 283,977,740 BNP Paribas 28/3/2022 493,438 USD 5,849,210 RUB 508,881,300 JP Morgan 28/3/2022 1,282,003 USD 22,843,959 RUB 1,879,490,300 UBS 28/3/2022 5,975,542 USD 13,849,381 RUB 1,159,857,400 Bank of America 28/3/2022 3,439,666 USD 7,897,641 RUB 598,290,000 HSBC Bank Pic 28/3/2022 2,527,991 USD 4,102,424 THB 133,129,000 HSBC Bank Pic 28/3/2022 27,654 USD 4,050,559 THB 130,910,000 Goldman Sachs 28/3/2022 23,437 USD 46,059,523 THB 1,496,653,540 Standard Chartered Bank 28/3/2022 250,426 USD 11,535,187 ZAR 175,715,500 Morgan Stanley 28/3/2022 199,098 USD	USD	8,805,509	PHP	454,276,200		28/3/2022	(29,876)
USD 64,764,523 RON 283,977,740 BNP Paribas 28/3/2022 493,438 USD 5,849,210 RUB 508,881,300 JP Morgan 28/3/2022 1,282,003 USD 22,843,959 RUB 1,879,490,300 UBS 28/3/2022 5,975,542 USD 13,849,381 RUB 1,159,857,400 Bank of America 28/3/2022 3,439,666 USD 7,897,641 RUB 598,290,000 HSBC Bank Plc 28/3/2022 2,527,991 USD 4,102,424 THB 133,129,000 HSBC Bank Plc 28/3/2022 27,654 USD 4,050,559 THB 130,910,000 Goldman Sachs 28/3/2022 43,707 USD 46,059,523 THB 1,496,653,540 Standard Chartered Bank 28/3/2022 250,426 USD 11,535,187 ZAR 175,715,500 Morgan Stanley 28/3/2022 199,098 USD 4,955,833 ZAR 74,898,500 State Street 28/3/2022 123,840 USD	USD	2,988,875	PLN	11,830,000	Morgan Stanley	28/3/2022	
USD 5,849,210 RUB 508,881,300 JP Morgan 28/3/2022 1,282,003 USD 22,843,959 RUB 1,879,490,300 UBS 28/3/2022 5,975,542 USD 13,849,381 RUB 1,159,857,400 Bank of America 28/3/2022 3,439,666 USD 7,897,641 RUB 598,290,000 HSBC Bank Plc 28/3/2022 2,527,991 USD 4,102,424 THB 133,129,000 HSBC Bank Plc 28/3/2022 27,654 USD 4,050,559 THB 130,910,000 Goldman Sachs 28/3/2022 43,707 USD 46,059,523 THB 1,496,653,540 Standard Chartered Bank 28/3/2022 250,426 USD 11,535,187 ZAR 175,715,500 Morgan Stanley 28/3/2022 199,098 USD 14,381,127 ZAR 219,884,800 JP Morgan 28/3/2022 195,504 USD 4,955,833 ZAR 74,898,500 State Street 28/3/2022 123,840 USD	USD	7,622,486	PLN	30,639,000	ŭ	28/3/2022	306,170
USD 22,843,959 RUB 1,879,490,300 UBS 28/3/2022 5,975,542 USD 13,849,381 RUB 1,159,857,400 Bank of America 28/3/2022 3,439,666 USD 7,897,641 RUB 598,290,000 HSBC Bank Plc 28/3/2022 2,527,991 USD 4,102,424 THB 133,129,000 HSBC Bank Plc 28/3/2022 27,654 USD 4,050,559 THB 130,910,000 Goldman Sachs 28/3/2022 43,707 USD 46,059,523 THB 1,496,653,540 Standard Chartered Bank 28/3/2022 250,426 USD 11,535,187 ZAR 175,715,500 Morgan Stanley 28/3/2022 199,098 USD 14,381,127 ZAR 219,884,800 JP Morgan 28/3/2022 195,504 USD 4,955,833 ZAR 74,898,500 State Street 28/3/2022 123,840 USD 4,757,017 ZAR 8,020,000 Standard Standard	USD	64,764,523	RON	283,977,740	BNP Paribas	28/3/2022	493,438
USD 13,849,381 RUB 1,159,857,400 Bank of America 28/3/2022 3,439,666 USD 7,897,641 RUB 598,290,000 HSBC Bank Plc 28/3/2022 2,527,991 USD 4,102,424 THB 133,129,000 HSBC Bank Plc 28/3/2022 27,654 USD 4,050,559 THB 130,910,000 Goldman Sachs 28/3/2022 43,707 USD 46,059,523 THB 1,496,653,540 Standard Chartered Bank 28/3/2022 250,426 USD 11,535,187 ZAR 175,715,500 Morgan Stanley 28/3/2022 199,098 USD 14,381,127 ZAR 219,884,800 JP Morgan 28/3/2022 195,504 USD 4,955,833 ZAR 74,898,500 State Street 28/3/2022 123,840 USD 4,757,017 ZAR 72,332,200 Citibank 28/3/2022 90,586 USD 534,487 ZAR 8,020,000 Standard	USD	5,849,210	RUB	508,881,300	JP Morgan	28/3/2022	1,282,003
USD 7,897,641 RUB 598,290,000 HSBC Bank Plc 28/3/2022 2,527,991 USD 4,102,424 THB 133,129,000 HSBC Bank Plc 28/3/2022 27,654 USD 4,050,559 THB 130,910,000 Goldman Sachs 28/3/2022 43,707 USD 46,059,523 THB 1,496,653,540 Standard Chartered Bank 28/3/2022 250,426 USD 11,535,187 ZAR 175,715,500 Morgan Stanley 28/3/2022 199,098 USD 14,381,127 ZAR 219,884,800 JP Morgan 28/3/2022 195,504 USD 4,955,833 ZAR 74,898,500 State Street 28/3/2022 123,840 USD 4,757,017 ZAR 72,332,200 Citibank 28/3/2022 90,586 USD 534,487 ZAR 8,020,000 Standard Standard	USD	22,843,959	RUB	1,879,490,300	UBS	28/3/2022	5,975,542
USD 4,102,424 THB 133,129,000 HSBC Bank PIc 28/3/2022 27,654 USD 4,050,559 THB 130,910,000 Goldman Sachs 28/3/2022 43,707 USD 46,059,523 THB 1,496,653,540 Standard Chartered Bank 28/3/2022 250,426 USD 11,535,187 ZAR 175,715,500 Morgan Stanley 28/3/2022 199,098 USD 14,381,127 ZAR 219,884,800 JP Morgan 28/3/2022 195,504 USD 4,955,833 ZAR 74,898,500 State Street 28/3/2022 123,840 USD 4,757,017 ZAR 72,332,200 Citibank 28/3/2022 90,586 USD 534,487 ZAR 8,020,000 Standard Standard	USD	13,849,381	RUB	1,159,857,400	Bank of America	28/3/2022	3,439,666
USD 4,050,559 THB 130,910,000 Goldman Sachs 28/3/2022 43,707 USD 46,059,523 THB 1,496,653,540 Standard Chartered Bank 28/3/2022 250,426 USD 11,535,187 ZAR 175,715,500 Morgan Stanley 28/3/2022 199,098 USD 14,381,127 ZAR 219,884,800 JP Morgan 28/3/2022 195,504 USD 4,955,833 ZAR 74,898,500 State Street 28/3/2022 123,840 USD 4,757,017 ZAR 72,332,200 Citibank 28/3/2022 90,586 USD 534,487 ZAR 8,020,000 Standard 28/3/2022 123,840	USD	7,897,641	RUB	598,290,000	HSBC Bank Plc	28/3/2022	2,527,991
USD 46,059,523 THB 1,496,653,540 Standard Chartered Bank 28/3/2022 250,426 USD 11,535,187 ZAR 175,715,500 Morgan Stanley 28/3/2022 199,098 USD 14,381,127 ZAR 219,884,800 JP Morgan 28/3/2022 195,504 USD 4,955,833 ZAR 74,898,500 State Street 28/3/2022 123,840 USD 4,757,017 ZAR 72,332,200 Citibank 28/3/2022 90,586 USD 534,487 ZAR 8,020,000 Standard Standard			THB			28/3/2022	27,654
USD 11,535,187 ZAR 175,715,500 Morgan Stanley 28/3/2022 250,426 USD 14,381,127 ZAR 219,884,800 JP Morgan 28/3/2022 195,504 USD 4,955,833 ZAR 74,898,500 State Street 28/3/2022 123,840 USD 4,757,017 ZAR 72,332,200 Citibank 28/3/2022 90,586 USD 534,487 ZAR 8,020,000 Standard Standard			THB			28/3/2022	43,707
USD 14,381,127 ZAR 219,884,800 JP Morgan 28/3/2022 195,504 USD 4,955,833 ZAR 74,898,500 State Street 28/3/2022 123,840 USD 4,757,017 ZAR 72,332,200 Citibank 28/3/2022 90,586 USD 534,487 ZAR 8,020,000 Standard Standard	USD	46,059,523	THB	1,496,653,540			250,426
USD 4,955,833 ZAR 74,898,500 State Street 28/3/2022 123,840 USD 4,757,017 ZAR 72,332,200 Citibank 28/3/2022 90,586 USD 534,487 ZAR 8,020,000 Standard Standard	USD	11,535,187	ZAR	175,715,500	Morgan Stanley	28/3/2022	199,098
USD 4,757,017 ZAR 72,332,200 Citibank 28/3/2022 90,586 USD 534,487 ZAR 8,020,000 Standard	USD	14,381,127	ZAR	219,884,800	JP Morgan	28/3/2022	195,504
USD 534,487 ZAR 8,020,000 Standard	USD	4,955,833	ZAR	74,898,500	State Street	28/3/2022	123,840
	USD	4,757,017	ZAR	72,332,200	Citibank	28/3/2022	90,586
	USD	534,487	ZAR	8,020,000		28/3/2022	17,086

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Curren	cy Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD				
USD	3,598,446	ZAR	54,440,000	HSBC Bank Plc	28/3/2022	86,310				
USD	44,683,792	ZAR	679,814,291	Barclays	28/3/2022	826,332				
ZAR	151,562,800	USD	9,801,996	JP Morgan	28/3/2022	(24,091)				
ZAR	73,636,300	USD	4,857,754	HSBC Bank Plc	28/3/2022	(107,191)				
UAH	146,245,800	USD	4,932,405	Goldman Sachs	19/4/2022	(908,248)				
UAH	98,309,400	USD	3,233,862	Morgan Stanley	26/4/2022	(524,184)				
KZT	533,392,700	USD	1,196,619	JP Morgan	27/4/2022	(137,420)				
	2,297,526,100	USD	5,162,980	JP Morgan	29/4/2022	(603,588)				
UAH	358,367,760	USD	11,846,868	BNP Paribas	31/5/2022	(2,173,162)				
UAH	231,173,800	USD	7,414,169	Morgan Stanley	1/7/2022	(1,282,265)				
	ilised depreciat					(18,276,891)				
	lged Share Cla									
AUD	3,581,539	USD	2,578,396	BNY Mellon	15/3/2022	15,012				
USD	138,881	AUD	193,790	BNY Mellon	15/3/2022	(1,444)				
	ilised appreciat Iged Share Cla					13,568				
CAD	837,353	USD	660,717	BNY Mellon	15/3/2022	(1,733)				
USD	137,290	CAD	174,623	BNY Mellon	15/3/2022	(135)				
	lised depreciat		,			(1,868)				
	ged Share Cla					(1,500)				
CHF	2,021,062	USD	2,186,962	BNY Mellon	15/3/2022	14,906				
USD	180,090	CHF	166,453	BNY Mellon	15/3/2022	(1,254)				
Net unrea	ilised appreciat	ion				13,652				
EUR Hed	ged Share Cla	ISS								
EUR	264,277,910	USD	302,032,914	BNY Mellon	15/3/2022	(5,251,156)				
USD	16,706,293	EUR	14,860,339	BNY Mellon	15/3/2022	18,419				
Net unrea	lised depreciat	ion				(5,232,737)				
GBP Hed	ged Share Cla	iss								
GBP	201,131,378	USD	272,836,935	BNY Mellon	15/3/2022	(3,066,110)				
USD	17,025,340	GBP	12,653,457	BNY Mellon	15/3/2022	53,696				
Net unrea	lised depreciat	ion				(3,012,414)				
HKD Hed	lged Share Cla	ISS								
HKD	23,838,270	USD	3,058,936	BNY Mellon	15/3/2022	(8,381)				
USD	164,116	HKD	1,281,329	BNY Mellon	15/3/2022	146				
Net unrea	lised depreciat	ion				(8,235)				
NZD Hed	ged Share Cla	ISS								
NZD	628,288	USD	420,758	BNY Mellon	15/3/2022	3,474				
USD	22,468	NZD	33,600	BNY Mellon	15/3/2022	(219)				
Net unrea	lised appreciat	ion		,		3,255				
PLN Hed	ged Share Cla	ss								
PLN	20,039,673	USD	4,820,215	BNY Mellon	15/3/2022	(29,997)				
USD	198,679	PLN	820,680	BNY Mellon	15/3/2022	2,507				
Net unrea	lised depreciat	ion				(27,490)				
SEK Hed	ged Share Cla	SS								
SEK	38,305	USD	4,167	BNY Mellon	15/3/2022	(113)				
USD	226	SEK	2,145	BNY Mellon	15/3/2022	(1)				
Net unrea	lised depreciat	ion				(114)				
SGD Hed	SGD Hedged Share Class									
SGD	17,122,053	USD	12,752,137	BNY Mellon	15/3/2022	(142,805)				
USD	696,916	SGD	943,367	BNY Mellon	15/3/2022	2,184				
Net unrea	alised depreciat	ion				(140,621)				
Total net	unrealised depr	reciation				(26,669,895)				

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(441)	EUR	Euro Bund	March 2022	1,150,077
(1)	USD	US Ultra Bond (CBT)	June 2022	(972)
(787)	USD	US Treasury 10 Year Note (CBT)	June 2022	(639,525)
Total				509,580

Swaps as at 28 February 2022

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	THB 158,539,088	Fund receives Fixed 1.014%; and pays Floating THB BKIBOR 6 Month	Bank of America	16/3/2027	(98,800)	(98,800)
IRS	THB 223,414,537	Fund receives Fixed 1.775%; and pays Floating THB BKIBOR 6 Month	Bank of America	16/3/2032	(111,255)	(111,255)
IRS	THB 289,794,999	Fund receives Fixed 1.84%; and pays Floating THB BKIBOR 6 Month	Bank of America	16/3/2032	(91,324)	(91,324)
IRS	THB 168,028,608	Fund receives Fixed 1.814%; and pays Floating THB BKIBOR 6 Month	Goldman Sachs	16/3/2032	(65,241)	(65,241)
IRS	THB 185,353,474	Fund receives Fixed 1.31%; and pays Floating THB BKIBOR 6 Month	HSBC Bank Plc	16/3/2027	(34,267)	(34,267)
IRS	THB 208,454,939	Fund receives Fixed 1.43%; and pays Floating THB BKIBOR 6 Month	HSBC Bank Plc	16/3/2027	(1,495)	(1,495)
IRS	THB 218,615,205	Fund receives Fixed 1.9425%; and pays Floating THB BKIBOR 6 Month	HSBC Bank Plc	16/3/2032	(5,858)	(5,858)
IRS	BRL 64,941,636	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 10.465%	JP Morgan	4/1/2027	307,118	307,118
IRS	BRL 20,737,895	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 10.665%	JP Morgan	2/1/2029	102,983	102,983
IRS	THB 168,886,341	Fund receives Fixed 1.87%; and pays Floating THB BKIBOR 6 Month	JP Morgan	16/3/2032	(38,969)	(38,969)
IRS	PLN 77,692,788	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 4.1175%	Morgan Stanley	16/3/2027	40,494	40,494
IRS	ZAR 248,196,778	Fund receives Floating ZAR JIBAR 3 Month; and pays Fixed 6.2975%	Morgan Stanley	16/3/2027	282,492	282,492
IRS	ZAR 173,926,170	Fund receives Floating ZAR JIBAR 3 Month; and pays Fixed 6.627%	Morgan Stanley	16/3/2027	39,917	39,917
IRS	MXN 129,313,129	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.8000012%	Morgan Stanley	13/11/2031	24,117	24,117
IRS	HUF 2,625,250,235	Fund receives Floating HUF BUBOR 6 Month; and pays Fixed 3.08%	Morgan Stanley	16/3/2032	1,197,116	1,197,116
IRS	ZAR 295,964,768	Fund receives Floating ZAR JIBAR 3 Month; and pays Fixed 7.5675%	Morgan Stanley	16/3/2032	176,509	176,509
Total					1,723,537	1,723,537

IRS: Interest Rate Swaps

Purchased Options as at 28 February 2022

Number of contracts		Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
216,500,000	Put	OTC USD/JPY	HSBC Bank Plc	USD 114.4	31/3/2022	420	1,115,395
197,300,000	Call	OTC EUR/USD	HSBC Bank Plc	EUR 1.1425	7/4/2022	(1,121,416)	991,038
Total						(1,120,996)	2,106,433

Emerging Markets Sustainable Equity Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Assets
an Official Stoc	rities and Money Market Instr k Exchange Listing or Dealt i			3,854	Kazakhstan Kaspi.KZ JSC GDR	246,656	0.9
Regulated Market				97.425	Mexico Arca Continental SAB de CV	591 O27	2.20
OMMON / PREFE	ERRED STOCKS (SHARES) Austria			1	Grupo Financiero Banorte SAB	581,937	2.20
8,657	Raiffeisen Bank International AG	135,444	0.51	197 565	de CV Wal-Mart de Mexico SAB de CV	424,648 695,297	1.60 2.63
	Bermuda			107,303	VVAI-IVIAIT de IVIEXICO OAD de OV	1,701,882	6.4
2,835	Credicorp Ltd	417,000	1.58		Panama		
176.098	Brazil B3 SA - Brasil Bolsa Balcao	498,384	1.89	4,353	Copa Holdings SA	374,358	1.4
,	Hapvida Participacoes e	,			Poland		
	Investimentos SA	561,336	2.12	1	Bank Polska Kasa Opieki SA LPP SA	358,338 236,653	1.3 0.9
		1,059,720	4.01	- 110	LIT O/	594,991	2.2
2 900	Cayman Islands Alibaba Group Holding Ltd	37,336	0.14		South Africa	001,001	
	Alibaba Group Holding Ltd ADR	272,523	1.03	243.437	Life Healthcare Group		
	Longfor Group Holdings Ltd	513,508	1.94	,	Holdings Ltd	355,580	1.3
,	Meituan ADR*	178,141	0.67		South Korea		
,	Meituan 'B' Tencent Holdings Ltd ADR	383,427 933,993	1.45 3.53	10,772	Hana Financial Group Inc	436,309	1.6
,	Topsports International	933,993	3.33		Samsung Electronics Co Ltd	1,368,482	5.1
,	Holdings Ltd	376,834	1.43	8,677	Samsung Electronics Co Ltd (Pref)	477.024	1.8
		2,695,762	10.19	815	Samsung SDI Co Ltd	477,024 371,456	1.4
	China			1	SK Hynix Inc	418,052	1.
67,000	China Merchants Bank			2,314	SK Innovation Co Ltd	385,875	1.4
	Co Ltd 'H'	564,158	2.13			3,457,198	13.0
	Haier Smart Home Co Ltd	253,022	0.96		Taiwan		
	Haier Smart Home Co Ltd 'H' Hangzhou Silan	352,896	1.33	53,000	Accton Technology Corp	476,404	1.8
42,500	Microelectronics Co Ltd	383,450	1.45	120,000	Taiwan Semiconductor		
60,300	LONGi Green Energy	, , , , , ,			Manufacturing Co Ltd	2,585,339	9.7
00.077	Technology Co Ltd	741,467	2.80			3,061,743	11.5
23,377	Sungrow Power Supply Co Ltd	448,182	1.70	_	Thailand		
		2,743,175	10.37		Advanced Info Service PCL	511,614	1.9
	Cyprus			304,000	Bangkok Dusit Medical Services PCL	409,664	1.5
10,933	TCS Group Holding Plc GDR	109,877	0.41		00.11000 1 02	921,278	3.4
	Egypt				United Kingdom	02.,2.0	0.
93,105	Commercial International Bank Egypt SAE	283,345	1.07	25 708	Prudential Plc	390,194	1.4
		200,040	1.07		Standard Chartered Plc	550,604	2.0
112 051	Greece National Bank of Greece SA	420,753	1.59			940,798	3.5
112,931		720,700	1.08	-	United States		
40.600	Hong Kong AIA Group Ltd	422,133	1.59	1,805	Albemarle Corp	348,618	1.3
	Hang Lung Properties Ltd	415,029	1.59	11,206	Yum China Holdings Inc	579,910	2.
,	O : O : N	837,162	3.16			928,528	3.5
	Hungary	,	20	Total Common / Prefe	erred Stocks (Shares)	24,366,228	92.0
7,433	OTP Bank Nyrt	282,510	1.07	Total Transferable Se			
,	India	•		Market Instruments A Official Stock Exchan			
13.491	Axis Bank Ltd GDR	659,710	2.49	Dealt in on Another R		24,366,228	92.0
6,342	HDFC Bank Ltd ADR	408,393	1.55	Total Portfolio	-	24,366,228	92.0
,	ICICI Bank Ltd ADR	625,002	2.36				
29,044	Infosys Ltd ADR	660,751	2.50	Other Net Assets		2,091,715	7.9
		2,353,856	8.90	Total Net Assets (USI	0)	26,457,943	100.0
	Indonesia						
1,403,900	Bank Rakyat Indonesia Persero	444.040	4.00				
	Tbk PT	444,612	1.68	1			

^{*} All or a portion of this security represents a security on loan.

Emerging Markets Sustainable Equity Fund continued

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised depreciation USD
25	USD	MSCI Emerging Markets Index	March 2022	(39,184)
Total				(39,184)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Financials	29.01
Information Technology	28.28
Consumer Discretionary	10.10
Communication Services	5.46
Healthcare	5.01
Consumer Staples	4.83
Real Estate	3.51
Industrials	3.11
Energy	1.46
Materials	1.32
Other Net Assets	7.91
	100.00

ESG Asian Bond Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% (No Asset
ransferable Secu	rities and Money Market Instr k Exchange Listing or Dealt in	uments Adn	nitted		Vertex Capital Investment Ltd 4.75% 3/4/2024	207,486	0.4
egulated Market		ii on Anothe	1	USD 500,000	Wheelock MTN BVI Ltd 2.375% 25/1/2026	489,824	1.0
ONDS				USD 200,000	Zhongyuan Sincere Investment		
USD 250.000	Australia National Australia Bank Ltd				Co Ltd 4.25% 28/6/2024	206,375	0. 13.
	FRN 12/1/2037	237,164	0.51		O	6,093,336	13
USD 250,000	Westpac Banking Corp/New Zealand FRN 21/9/2027			USD 200,000	Cayman Islands AAC Technologies Holdings Inc		
	(Perpetual)	247,913	0.53	118D 200 000	3% 27/11/2024 AAC Technologies Holdings Inc	195,742	C
		485,077	1.04		3.75% 2/6/2031	181,451	C
HED 200 000	Bahamas, The			USD 200,000	AC Energy Finance		
USD 200,000	Competition Team Technologies Ltd 4.25% 12/3/2029	214,394	0.46		International Ltd 5.1% 25/11/2025 (Perpetual)	196,653	C
	Bermuda	,		USD 200,000	ACEN Finance Ltd 4% 8/3/2025	,	
USD 200,000	Hopson Development Holdings			1160 300 000	(Perpetual) Baidu Inc 2.375% 23/8/2031*	177,000 274,834	
	Ltd 6.8% 28/12/2023	164,558	0.35	,	CCBL Cayman 1 Corp Ltd 1.6%	274,004	
USD 200,000	Hopson Development Holdings Ltd 8% 6/1/2023	196,250	0.42	1100 000 000	15/9/2026	190,086	(
USD 400,000	Luye Pharma Group Ltd 1.5%	100,200	0.12	USD 200,000	China SCE Group Holdings Ltd 5.95% 29/9/2024	129,000	(
HSD 400 000	9/7/2024 Star Energy Geothermal Darajat	401,808	0.86	USD 200,000	CIFI Holdings Group Co Ltd	120,000	•
03D 400,000	II / Star Energy Geothermal			HED 300 000	5.5% 23/1/2023	187,207	(
	Salak 4.85% 14/10/2038	405,559	0.86	USD 200,000	Country Garden Holdings Co Ltd 5.125% 17/1/2025	155,000	(
		1,168,175	2.49	USD 200,000	Country Garden Holdings Co		
	British Virgin Islands			118D 200 000	Ltd 5.4% 27/5/2025 Country Garden Holdings Co	155,000	(
USD 200,000	China Cinda 2020 I			03D 200,000	Ltd 6.15% 17/9/2025	157,500	(
	Management Ltd 3.25% 28/1/2027	198,077	0.42	USD 200,000	DP World Crescent Ltd 3.75%	004.000	
USD 200,000	CP Foods Capital Ltd 0.5%	,		USD 200 000	30/1/2030 DP World Salaam FRN	204,000	(
HKD 2 000 000	18/6/2025 Crystal Idea Group Ltd 2.25%	206,654	0.44	202 200,000	1/10/2025 (Perpetual)	210,469	(
TIND 2,000,000	31/10/2022	227,659	0.49	USD 200,000	Fantasia Holdings Group Co	44 140	(
USD 400,000	Elect Global Investments Ltd	207.040	0.00	USD 200,000	Ltd 9.25% 28/7/2023 Foxconn Far East Ltd 2.5%	44,148	
USD 250,000	FRN 3/6/2025 (Perpetual) Fortune Star BVI Ltd 5%	387,640	0.83		28/10/2030	189,119	(
,	18/5/2026	231,087	0.49	USD 400,000	Goodman HK Finance 3% 22/7/2030	392,335	(
USD 200,000	Fortune Star BVI Ltd 5.95% 19/10/2025	193,900	0.41	USD 200,000	Kaisa Group Holdings Ltd	002,000	•
USD 400,000	Huarong Finance 2017 Co Ltd	193,900	0.41	LICD 400 000	9.375% 30/6/2024	45,500	(
1100 000 000	4.75% 27/4/2027	387,000	0.83	USD 400,000	Longfor Group Holdings Ltd 4.5% 16/1/2028*	389,301	(
USD 200,000	Huarong Finance 2019 Co Ltd 2.125% 30/9/2023	192,750	0.41	USD 200,000	MAF Global Securities Ltd FRN		
USD 200,000	Huarong Finance 2019 Co Ltd	.02,.00		118D 200 000	7/9/2022 (Perpetual) Modern Land China Co Ltd	200,176	C
1150 550 000	3.25% 13/11/2024 Huarong Finance II Co Ltd 5%	190,500	0.41	000 200,000	11.5% 13/11/2022	40,000	(
03D 550,000	19/11/2025	543,125	1.16	USD 300,000	Shui On Development Holding	000 000	,
USD 400,000	Midea Investment Development	000.040	0.05	USD 250.000	Ltd 5.75% 12/11/2023 Sinic Holdings Group Co Ltd	282,600	C
USD 200.000	Co Ltd 2.88% 24/2/2027 NWD MTN Ltd 3.75% 14/1/2031	399,042 182,787	0.85 0.39		(Defaulted) 24/1/2022		
	Ocean Laurel Co Ltd 2.375%			118D 200 000	(Zero Coupon) Sunac China Holdings Ltd	15,677	(
118D 400 000	20/10/2025 Peak RE Bvi Holding Ltd FRN	189,431	0.40	000 200,000	7.95% 8/8/2022	124,000	C
03D 400,000	28/10/2025 (Perpetual)	406,500	0.87	USD 200,000	Sunac China Holdings Ltd	05.000	
USD 200,000	RKPF Overseas 2019 A Ltd			USD 200.000	7.95% 11/10/2023 Tequ Mayflower Ltd 2/3/2026	85,000	0
USD 400 000	6.7% 30/9/2024 Sino-Ocean Land Treasure IV	168,500	0.36		(Zero Coupon)	141,900	0
	Ltd 2.7% 13/1/2025	339,800	0.73	USD 200,000	Yuzhou Group Holdings Co Ltd 6% 25/10/2023	34,000	0
USD 342,190	Star Energy Geothermal			USD 200,000	Yuzhou Group Holdings Co Ltd	J 4 ,000	·
	Wayang Windu Ltd 6.75% 24/4/2033	364,644	0.78		7.85% 12/8/2026	35,500	0
USD 200,000	TCL Technology Investments			USD 200,000	Zhenro Properties Group Ltd 6.63% 7/1/2026	24,000	0
USD 200 000	Ltd 1.875% 14/7/2025 TSMC Global Ltd 1.75%	192,911	0.41			4,457,198	9
202 200,000	23/4/2028	187,644	0.40			,,	

^{*} All or a portion of this security represents a security on loan.

ESG Asian Bond Fund continued

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	China			11SD 800 000	Perusahaan Penerbit SBSN	<u> </u>	
USD 400,000	Guoren Property & Casualty Insurance Co Ltd 3.35%			,	Indonesia III 3.55% 9/6/2051 Perusahaan Penerbit SBSN	734,000	1.56
USD 400 000	1/6/2026 ZhongAn Online P&C Insurance	393,304	0.84	,	Indonesia III 3.8% 23/6/2050 Sarana Multi Infrastruktur	758,000	1.62
002 100,000	Co Ltd 3.125% 16/7/2025	373,800	0.80		Persero PT 2.05% 11/5/2026	184,000	0.39
		767,104	1.64			2,088,430	4.45
	Hong Kong				Japan		
USD 500,000	AIA Group Ltd FRN 7/4/2026 (Perpetual)	482.500	1.03	JPY 10,000,000	ANA Holdings Inc 10/12/2031 (Zero Coupon)	90,025	0.19
USD 200,000	Airport Authority 3.25%	402,300	1.03	USD 200,000	Asahi Mutual Life Insurance Co	00,020	0.10
LICD 250 000	12/1/2052	185,961	0.40	1160 300 000	FRN 5/9/2023 (Perpetual) Asahi Mutual Life Insurance Co	208,364	0.44
USD 250,000	Bank of Communications Hong Kong Ltd FRN 8/7/2031	240,390	0.51	03D 200,000	FRN 27/1/2031 (Perpetual)	195,250	0.42
USD 500,000	Bank of East Asia Ltd/The FRN	,		JPY 10,000,000	Lixil Corp 4/3/2022	00.775	0.40
LISD 250 000	21/10/2025 (Perpetual) Bank of East Asia Ltd/The FRN	507,813	1.08	JPY 10 000 000	(Zero Coupon) Senko Group Holdings Co Ltd	86,775	0.18
,	29/5/2030	253,996	0.54		18/3/2025 (Zero Coupon)	88,282	0.19
USD 200,000	Chiyu Banking Corp Ltd FRN 29/11/2022 (Perpetual)	102.025	0.41	USD 200,000	SoftBank Group Corp 5.25% 6/7/2031	105 506	0.40
USD 200,000	CITIC Ltd 2.875% 17/2/2027	192,835 198,594	0.41 0.42	USD 225,000	Sumitomo Mitsui Financial	185,506	0.40
	CITIC Ltd 3.5% 17/2/2032	198,355	0.42		Group Inc 2.472% 14/1/2029	216,055	0.46
USD 235,000	CMB International Leasing Management Ltd 1.75%					1,070,257	2.28
	16/9/2026	223,789	0.48		Jersey		
USD 200,000	Dah Sing Bank Ltd FRN 2/11/2031	198,244	0.42	USD 400,000	Galaxy Pipeline Assets Bidco Ltd 2.16% 31/3/2034	372,000	0.80
USD 250,000	GLP China Holdings Ltd 2.95%	190,244	0.42	USD 225,000	Galaxy Pipeline Assets Bidco	0.2,000	0.00
	29/3/2026	240,748	0.51		Ltd 2.94% 30/9/2040	207,000	0.44
USD 200,000	ICBCIL Finance Co Ltd 2.25% 2/11/2026	194,586	0.42			579,000	1.24
USD 200,000	Lenovo Group Ltd 3.421%			1160 300 000	Kuwait Burgan Bank SAK FRN		
118D 200 000	2/11/2030 Swire Properties MTN	191,514	0.41	03D 200,000	15/12/2031	174,921	0.37
OOD 200,000	Financing Ltd 3.5% 10/1/2028	209,439	0.45		Malaysia	<u> </u>	
USD 300,000	Vanke Real Estate Hong Kong	244 202	0.67	USD 400,000	Cerah Capital Ltd 8/8/2024		
USD 200,000	Co Ltd 5.35% 11/3/2024 Yanlord Land HK Co Ltd 6.8%	311,383	0.67	118D 300 000	(Zero Coupon) CIMB Bank Bhd 2.125%	418,716	0.89
	27/2/2024	191,500	0.41		20/7/2027	293,227	0.63
		4,021,647	8.58	USD 500,000	Dua Capital Ltd 2.78% 11/5/2031	474,320	1.01
HCD 200 000	India				11/3/2031	1,186,263	2.53
USD 200,000	Adani Green Energy Ltd 4.375% 8/9/2024	197,860	0.42		Mauritius	1,100,200	2.00
USD 300,000	Axis Bank Ltd/Gift City FRN	,		USD 200,000	CA Magnum Holdings 5.375%		
USD 500 000	8/9/2026 (Perpetual) HDFC Bank Ltd FRN	281,250	0.60		31/10/2026	201,650	0.43
OOD 000,000	25/8/2026 (Perpetual)	466,625	0.99	USD 400,000	Clean Renewable Power Mauritius Pte Ltd 4.25%		
USD 193,000	JSW Hydro Energy Ltd	170 007	0.30		25/3/2027	390,906	0.83
USD 200,000	4.125% 18/5/2031 Power Finance Corp Ltd	179,007	0.38	USD 475,000	Greenko Power II Ltd 4.3% 13/12/2028	454,456	0.97
	3.75% 6/12/2027	201,627	0.43	USD 250,000	India Airport Infra 6.25%	404,400	0.57
	REC Ltd 3.875% 7/7/2027 Reliance Industries Ltd	201,196	0.43	UCD 242 275	25/10/2025	241,250	0.52
202 200,000	2.875% 12/1/2032	232,319	0.50	USD 243,375	India Cleantech Energy 4.7% 10/8/2026	236,682	0.51
USD 250,000	Reliance Industries Ltd 3.625% 12/1/2052	228,759	0.49	USD 250,000	India Green Power Holdings 4%		
USD 200,000	Shriram Transport Finance Co	220,739	0.49	USD 400 000	22/2/2027 UPL Corp Ltd FRN 27/2/2025	239,375	0.51
	Ltd 4.15% 18/7/2025	191,669	0.41	GGD 400,000	(Perpetual)	381,711	0.81
USD 400,000	Summit Digitel Infrastructure Pvt Ltd 2.875% 12/8/2031	361,538	0.77			2,146,030	4.58
USD 200,000	UltraTech Cement Ltd 2.8%				Netherlands		
	16/2/2031	182,464	0.39	USD 200,000	Royal Capital BV FRN 5/2/2026	202 442	0.40
		2,724,314	5.81		(Perpetual)	202,113	0.43
LISD 200 000	Indonesia Bank Negara Indonesia Persero			USD 200 000	Oman Oman Government International		
200,000	Tbk PT FRN 24/3/2027				Bond 4.75% 15/6/2026	200,500	0.43
HED 000 000	(Perpetual)	187,500	0.40	USD 200,000	Oman Government International	211 12F	0.45
USD 200.000	Indonesia Government		-		Bond 6.75% 28/10/2027	214,125	0.45
,	International Bond 5.25%		1			414,625	

ESG Asian Bond Fund continued

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Pakistan Pakistan Water & Power			_	Tongyang Life Insurance Co Ltd FRN 22/9/2025 (Perpetual)	416,500	0.89
	Development Authority 7.5% 4/6/2031	168,000	0.36	USD 200,000	Woori Card Co Ltd 1.75% 23/3/2026	193,010	0.41
		100,000	0.00			5,276,515	11.26
USD 255.000	Philippines Globe Telecom Inc FRN				Sri Lanka	-,,	
,	2/8/2026 (Perpetual) Philippine Government International Bond 3.2% 6/7/2046	251,175 264,750	0.54		Sri Lanka Government International Bond 6.125% 3/6/2025	184,104	0.39
USD 200,000	Philippine Government International Bond 6.375%	204,730	0.30	USD 400,000	Sri Lanka Government International Bond 6.85%	405.000	0.44
	23/10/2034	255,000	0.54		3/11/2025	195,820	0.4
		770,925	1.64			379,924	0.8
	Singapore	,,,,,,		1100 000 000	Thailand		
,	BOC Aviation Ltd 3% 11/9/2029 BOC Aviation Ltd 3.875%	291,571	0.62		Bangkok Bank PCL/Hong Kong FRN 25/9/2034	194,685	0.4
000,000	27/4/2026	311,492	0.67	USD 400,000	GC Treasury Center Co Ltd 2.98% 18/3/2031*	383,774	0.8
USD 600,000	DBS Group Holdings Ltd FRN 27/2/2025 (Perpetual)	592,500	1.26	USD 300,000	Kasikornbank PCL/Hong Kong FRN 2/10/2031	291,254	0.6
	GLP Pte Ltd FRN 17/5/2026 (Perpetual)	463,652	0.99	USD 200,000	Krung Thai Bank PCL/Cayman Islands FRN 25/3/2026		
,	Singapore Airlines Ltd 3.375% 19/1/2029	193,982	0.41	USD 200,000	(Perpetual) Minor International PCL FRN	192,500	0.4
USD 340,000	United Overseas Bank Ltd FRN 14/10/2031	328,027	0.70	USD 200,000	19/4/2026 (Perpetual) Muang Thai Life Assurance	193,399	0.4
	South Korea	2,181,224	4.65	USD 200,000	PCL FRN 27/1/2037 TMBThanachart Bank PCL FRN	195,752	0.4
USD 200.000	Hana Bank FRN 19/10/2026				2/12/2024 (Perpetual)	196,050	0.4
	(Perpetual)	201,500	0.43			1,647,414	3.5
	Hanwha Life Insurance Co Ltd FRN 4/2/2032	298,098	0.64	USD 200,000	United Arab Emirates Abu Dhabi Ports Co PJSC		
	Hyundai Capital Services Inc 1.25% 8/2/2026	189,220	0.40	USD 200,000	2.5% 6/5/2031 First Abu Dhabi Bank PJSC	189,750	0.4
	Hyundai Capital Services Inc 2.5% 24/1/2027 KB Securities Co Ltd 2.125%	294,845	0.63	USD 200,000	FRN 5/4/2026 (Perpetual) Sweihan PV Power Co PJSC	201,875	0.4
030 300,000	1/11/2026	291,154	0.62		3.625% 31/1/2049	191,750	0.4
USD 200,000	KDB Life Insurance Co Ltd					583,375	1.2
1100 225 222	FRN 21/5/2023 (Perpetual)	199,900	0.43	1100 050 000	United States		
	Kia Corp 2.75% 14/2/2027 Kookmin Bank FRN 2/7/2024 (Perpetual)	223,517 203,475	0.48		SK Battery America Inc 2.125% 26/1/2026 United States Treasury Bill	238,415	0.5
USD 200,000	Kookmin Bank 2.375% 15/2/2027	199,047	0.43	, ,	3/3/2022 (Zero Coupon) United States Treasury Note/	1,899,996	4.0
	Kookmin Bank 2.5% 4/11/2030 Korea Development Bank/The	187,753	0.42	·	Bond 0.75% 31/8/2026 United States Treasury Note/	647,509	1.3
202 200,000	2% 24/2/2025	199,803	0.43	335 000,000	Bond 2.375% 15/5/2051	702,206	1.5
	LG Chem Ltd 2.375% 7/7/2031 LG Chem Ltd 3.625%	184,193	0.39			3,488,126	7.4
USD 250,000	15/4/2029 Mirae Asset Securities Co Ltd	208,486	0.45	USD 250,000	Vietnam BIM Land JSC 7.375% 7/5/2026	219,000	0.4
USD 200,000	1.375% 7/7/2024 Shinhan Card Co Ltd 1.375%	243,057	0.52	Total Bonds Total Transferable Se	curities and Money	42,507,387	90.6
USD 300,000	23/6/2026 Shinhan Card Co Ltd 2.5%	189,652	0.40	Market Instruments A Official Stock Exchan	dmitted to an		
LIGD EOO OOO	27/1/2027 Shinhan Financial Group Co Ltd	294,479	0.63	Dealt in on Another R		42,507,387	90.6
,	FRN 12/5/2026 (Perpetual)	473,750	1.01	Total Portfolio		42,507,387	90.6
400,000	Shinhan Financial Group Co Ltd FRN 5/2/2030	403,044	0.86	Other Net Assets		4,376,185	9.3
			3.00		D)		100.0

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

ESG Asian Bond Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised appreciation/
Currenc	y Purchases	Currer	ncy Sales	Counterparty	Maturity date	• •
IDR	1,000,000,000	USD	69,556	Goldman Sachs	16/3/2022	(68)
USD	256,556	HKD	2,000,000	HSBC Bank Plc	16/3/2022	618
USD	69,517	IDR	1,000,000,000	Goldman Sachs	16/3/2022	29
USD	268,786	JPY	31,000,000	Deutsche Bank	16/3/2022	(267)
Net unre	alised appreciat	ion				312
EUR Hed	lged Share Cla	ISS				
EUR	87,170	USD	99,719	BNY Mellon	15/3/2022	(1,827)
USD	1,799	EUR	1,588	BNY Mellon	15/3/2022	15
Net unre	alised depreciat	ion		-		(1,812)

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SEK Hedg	ed Share Cla	ISS				
SEK	48,153	USD	5,241	BNY Mellon	15/3/2022	(144)
USD	88	SEK	827	BNY Mellon	15/3/2022	1
Net unreali	ised depreciat	ion				(143)
Total net u	nrealised depi	reciation				(1,643)

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
26	USD	US Treasury 2 Year Note (CBT)	June 2022	8,273
6	USD	US Long Bond (CBT)	June 2022	5,578
2	USD	US Ultra Bond (CBT)	June 2022	952
(7)	USD	US Treasury 10 Year Note (CBT)	June 2022	(4,255)
(11)	USD	US Treasury 5 Year Note (CBT)	June 2022	(4,909)
(14)	USD	US Ultra 10 Year Note	June 2022	(11,156)
Total				(5,517)

Swaps as at 28 February 2022

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
CDS	USD (750,000)	Fund provides default protection on Indonesia Government International Bond; and receives Fixed 1%	BNP Paribas	20/12/2026	(11,151)	(5,382)
CDS	USD (750,000)	Fund provides default protection on Philippine Government International Bond; and receives Fixed 1%	Goldman Sachs	20/12/2026	(11,756)	1,521
Total					(22,907)	(3,861)

CDS: Credit Default Swaps

ESG Emerging Markets Blended Bond Fund

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% c Ne Asset
	rities and Money Market Instr	ruments Adn	nitted	_	China Government Bond 3.25%		
	k Exchange Listing or Dealt i			CNY 6 130 000	22/11/2028 China Government Bond 3.27%	73,509	0.1
BONDS				, ,	19/11/2030 China Government Bond 3.29%	1,004,672	1.9
	Argentina			·	23/5/2029	145,520	0.2
USD 200,000	Argentine Republic Government International Bond (Step-up			CNY 290,000	China Government Bond 3.72% 12/4/2051	48,559	0.0
USD 38,240	coupon) 0.5% 9/7/2030 Argentine Republic Government	63,500	0.12			2,133,947	4.0
	International Bond (Step-up coupon) 2% 9/1/2038*	14,053	0.03	USD 196,000	Colombia Colombia Government		
USD 161,760	Argentine Republic Government International Bond (Step-up	,		·	International Bond 7.375% 18/9/2037	216,696	0.4
	coupon) 2% 9/1/2038*	59,447	0.11		Colombian TES 7% 30/6/2032	277,967	0.
		137,000	0.26		Colombian TES 7.5% 26/8/2026 Colombian TES 7.75%	119,177	0.
	Austria				18/9/2030	790,020	1.
USD 355,000	Klabin Austria GmbH 3.2% 12/1/2031	305,123	0.58			1,403,860	2.
	Benin	· · · · · · · · · · · · · · · · · · ·		USD 400 000	Costa Rica Costa Rica Government		
EUR 504,000	Benin Government International	405.050	0.00	000,000	International Bond 6.125%		
	Bond 4.95% 22/1/2035	485,959	0.92	USD 323 000	19/2/2031* Costa Rica Government	397,083	0.
BRL 37,660	Brazil Brazil Notas do Tesouro			000 020,000	International Bond 7%		
	Nacional Serie F 10% 1/1/2023	728,957	1.38		4/4/2044	310,505	0.
BRL 72,240	Brazil Notas do Tesouro	120,931	1.30		Cote d'Ivoire (Ivory Coast)	707,588	1.
	Nacional Serie F 10% 1/1/2025	1,358,401	2.58	USD 200,000	Ivory Coast Government		
BRL 36,500	Brazil Notas do Tesouro	1,000,101	2.00		International Bond 6.125% 15/6/2033	193,144	0.
	Nacional Serie F 10% 1/1/2027	677,548	1.28	EUR 140,000	Ivory Coast Government	100,111	0.
BRL 18,090	Brazil Notas do Tesouro Nacional Serie F 10%	,			International Bond 6.625% 22/3/2048	134,793	0.
DDI 0.470	1/1/2029	327,645	0.62	EUR 281,000	Ivory Coast Government International Bond 6.875%		
BRL 8,170	Brazil Notas do Tesouro Nacional Serie F 10%				17/10/2040	288,253	0.
112D 203 000	1/1/2031 Brazilian Government	148,428	0.28			616,190	1.
000 202,000	International Bond			CZK 6 730 000	Czech Republic Czech Republic Government		
	8.25% 20/1/2034	251,947	0.48		Bond 0.45% 25/10/2023	285,458	0.
	Chile	3,492,926	6.62	CZK 7,310,000	Czech Republic Government Bond 1% 26/6/2026	297,893	0.
CLP 155,000,000	Bonos de la Tesoreria de			CZK 7,560,000	Czech Republic Government Bond 1.2% 13/3/2031	290,230	0.
	la Republica en pesos 1/10/2028 (Zero Coupon)	189,851	0.36	CZK 12,600,000	Czech Republic Government		
CLP 505,000,000	Bonos de la Tesoreria de la			CZK 6,840,000	Bond 2% 13/10/2033 Czech Republic Government	507,242	0.
	Republica en pesos 4.5% 1/3/2026	600,315	1.14	CZK E 870 000	Bond 2.5% 25/8/2028	295,661	0.
CLP 250,000,000	Bonos de la Tesoreria de la Republica en pesos '144A'			CZR 5,670,000	Czech Republic Government Bond 5.7% 25/5/2024	274,328	0.
	4.7% 1/9/2030	291,682	0.55			1,950,812	3.
USD 354,000	Chile Government International Bond 2.55% 27/1/2032	332,297	0.63	LIED OOF OOO	Dominican Republic		
USD 705,000	Chile Government International Bond 3.1% 7/5/2041	617,404	1.17	USD 395,000	Dominican Republic International Bond 4.875%		
USD 230,000	Chile Government International	017,404	1.17	USD 275 000	23/9/2032 Dominican Republic	361,948	0.
	Bond 3.5% 31/1/2034	226,320	0.43	000 270,000	International Bond 5.3%		
	China	2,257,869	4.28	USD 200.000	21/1/2041* Dominican Republic	237,807	0.4
CNY 4,290,000	China Government Bond			2 2 2 2 2 3 3 3 3	International Bond 5.5% 22/2/2029	200 706	0.
CNY 400 000	2.85% 4/6/2027 China Government Bond	686,046	1.30	USD 150,000	Dominican Republic	200,796	U.
	3.02% 27/5/2031	64,275	0.12		International Bond 6% 22/2/2033	147,881	0.
CNY 690,000	China Government Bond 3.03% 11/3/2026	111,366	0.21	USD 405,000	Dominican Republic	, , , , , ,	0.,
		•			International Bond 6.85% 27/1/2045*	398,035	0.

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% 0 No Asset
	Dominican Republic International Bond 7.45%			_	Ghana Government International Bond 8.625%		
	30/4/2044	200,807 1,547,274	2.93	USD 553,000	7/4/2034 Ghana Government	144,050	0.2
	Ecuador				International Bond 8.875%	350,060	0.6
USD 675,797	Ecuador Government				7/5/2042	358,068 996.604	1.8
	International Bond (Step-up					990,004	1.0
USD 746,822	coupon) 1% 31/7/2035 Ecuador Government International Bond (Step-up	472,249	0.89	USD 200,000	Guatemala Guatemala Government Bond 5.375% 24/4/2032	206,568	0.3
	coupon) 5% 31/7/2030*	652,003	1.24		Hungary		
	Equat	1,124,252	2.13	HUF 104,410,000	Hungary Government Bond 1% 26/11/2025	271,383	0.5
EGP 2,300,000	Egypt Government Bond	142.071	0.27	HUF 93,150,000	Hungary Government Bond 3% 26/6/2024	268,322	0.
EGP 2 684 000	14.425% 14/7/2030 Egypt Government Bond	143,071	0.27	HUF 228,830,000	Hungary Government Bond	200,022	0
2,004,000	14.563% 6/7/2026	171,636	0.32		4% 28/4/2051	553,908	1.0
EGP 2,660,000	Egypt Government Bond	ŕ		HUF 74,510,000	Hungary Government Bond	000 000	0
EOD 222 222	14.82% 6/7/2031	168,141	0.32		5.5% 24/6/2025	226,909	0.4
EGP 883,000	Egypt Government Bond	E7 074	0.44			1,320,522	2.
EGP 3.088 000	14.85% 10/4/2023 Egypt Government Bond	57,071	0.11		Indonesia		
, ,	15.433% 28/7/2035 Egypt Government Bond	198,058	0.38	USD 200,000	Indonesia Government International Bond 4.75%		_
	16.1% 7/5/2029	260,696	0.49	IDD 10 070 000 000	18/7/2047	215,175	0.
USD 644,000	Egypt Government International	610.040	1 17	IDR 10,070,000,000	Indonesia Treasury Bond 6.5% 15/2/2031	702,664	1.
FUR 100 000	Bond 5.25% 6/10/2025* Egypt Government International	618,240	1.17	IDR 11,152,000,000	Indonesia Treasury Bond	ŕ	
2011 100,000	Bond 6.375% 11/4/2031	89,508	0.17	IDD 040 000 000	7% 15/9/2030	801,451	1.
USD 291,000	Egypt Government International Bond 6.875% 30/4/2040*	225,525	0.43		Indonesia Treasury Bond 7.5% 15/6/2035	61,712	0.
USD 200,000	Egypt Government International			IDR 1,709,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	124 001	0.
USD 225,000	Bond 7.6% 1/3/2029 Egypt Government International	180,500	0.34	IDR 4,576,000,000	Indonesia Treasury Bond 8.25% 15/5/2029	124,901 353,066	0.
USD 621,000	Bond 7.625% 29/5/2032 Egypt Government International	189,000	0.36	IDR 9,626,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	756,104	1.
	Bond 8.5% 31/1/2047	481,275	0.91		8.37376 13/3/2034		
		2,782,721	5.27			3,015,073	5.
USD 49,000	El Salvador El Salvador Government International Bond 7.75% 24/1/2023	41,752	0.08	USD 754,000	Jamaica Jamaica Government International Bond 6.75% 28/4/2028	833,532	1.
USD 100,000	El Salvador Government International Bond 8.25%	41,732	0.00	USD 200.000	Jordan Jordan Government		
USD 200,000	10/4/2032 El Salvador Government	57,781	0.11	,	International Bond 5.85% 7/7/2030	188,500	0.
	International Bond 9.5% 15/7/2052	109,548	0.21	USD 200,000	Jordan Government		
	10/1/2002	209,081	0.40		International Bond 7.375% 10/10/2047	182,119	0.
	•	209,001	0.40		10/10/2011	370,619	0.
1160 350 000	Gabon Gabon Government				Venue	370,018	U.
U3D 359,000	International Bond 6.625%			1160 300 000	Kenya Republic of Kenya Government		
	6/2/2031	327,173	0.62	030 200,000	International Bond 8%		
USD 567,000	Gabon Government	•			22/5/2032	188,500	0.
	International Bond 6.95%	F70 055	4.00		Luxembourg		
USD 523 000	16/6/2025 Gabon Government	573,355	1.09	USD 180,000	Millicom International Cellular		
000 020,000	International Bond 7%				SA 6.25% 25/3/2029	184,760	0.
	24/11/2031	488,900	0.92		Malaysia		
	Chana	1,389,428	2.63	MYR 2,858,000	Malaysia Government Bond 3.828% 5/7/2034	668,808	1.
USD 256 000	Ghana Ghana Government				Mexico	·	
202 200,000	International Bond 6.375%			MXN 61.082	Mexican Bonos 7.5% 3/6/2027	295,994	0.
	11/2/2027	184,486	0.35	l '	Mexican Bonos 7.75%	_00,00 T	0.
USD 400,000	Ghana Government				23/11/2034	987,843	1.
	International Bond 8.125%						
	18/1/2026	310,000	0.59				

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Asset
USD 290,000	Mexico Government International Bond 5.75%			RUB 56,536,000	Russian Federation Russian Federal Bond - OFZ		
	12/10/2110	293,988	0.56	USD 200 000	6.1% 18/7/2035 Russian Foreign Bond -	150,815	0.2
	M	1,577,825	2.99	202 200,000	Eurobond 5.1% 28/3/2035	60,000	0.1
USD 273 000	Morocco Morocco Government					210,815	0.4
	International Bond 3% 15/12/2032	239,216	0.45	USD 474,000	Saudi Arabia Saudi Government International Bond 3.45% 2/2/2061	433,118	0.8
USD 222,000	Netherlands Kazakhstan Temir Zholy Finance BV 6.95% 10/7/2042	268,402	0.51	EUR 141,000	Senegal Senegal Government	400,110	
USD 741,000	Petrobras Global Finance BV 6.85% 5/6/2115	604 024	1.30		International Bond 4.75%	140.740	0.4
	0.05% 5/0/2115	684,834		EUR 245.000	13/3/2028 Senegal Government	149,746	0.2
		953,236	1.81		International Bond 5.375%		
	Oman Government International Bond 6.5% 8/3/2047	373,500	0.71	USD 200,000	8/6/2037 Senegal Government International Bond 6.75%	227,543	0.4
USD 716,000	Oman Government International	700 500	4 45		13/3/2048	168,784	0.
USD 319.000	Bond 6.75% 28/10/2027 Oman Government International	766,568	1.45			546,073	1.
	Bond 7% 25/1/2051 Oman Government International	315,411	0.60	EUR 219,000	Serbia Serbia International Bond 1%		
	Bond 7.375% 28/10/2032	908,820	1.72		23/9/2028*	208,004	0.
		2,364,299	4.48		South Africa		
,	Panama Cable Onda SA 4.5% 30/1/2030 Panama Government	320,433	0.61		Growthpoint Properties International Pty Ltd 5.872% 2/5/2023 Republic of South Africa	356,524	0.
	International Bond 9.375% 1/4/2029	272,550	0.51	2741 0,007,004	Government Bond 8.5%		
		592,983	1.12	740 42 002 700	31/1/2037	336,287	0.
	Paraguay	· · · · · · · · · · · · · · · · · · ·		ZAR 13,882,790	Republic of South Africa Government Bond 8.75%		
	Paraguay Government International Bond 4.95% 28/4/2031*	523,922	0.99	ZAR 12,716,720	28/2/2048* Republic of South Africa Government Bond 8.875% 28/2/2035	754,022 742,213	1.
050 351,000	Paraguay Government International Bond 6.1% 11/8/2044	376,738	0.72	ZAR 12,000,257	Republic of South Africa Government Bond 10.5%	742,213	
	11/6/2044		1.71		21/12/2026	856,921	1.
	Daw.	900,660	1.71	USD 200,000	Republic of South Africa		
PEN 1,180,000	Peru Government Bond 6.15% 12/8/2032	309,745	0.59	USD 200,000	Government International Bond 5.65% 27/9/2047 Republic of South Africa	171,949	0.
	Peru Government Bond 8.2% 12/8/2026	307,591	0.58		Government International Bond 5.875% 22/6/2030	209,897	0.
USD 199,000	Peruvian Government International Bond 2.783%					3,427,813	6.
	23/1/2031	187,466	0.36		Sri Lanka		
		804,802	1.53	USD 226,000	Sri Lanka Government International Bond 6.75%		
	Poland				18/4/2028	101,295	0.
	Republic of Poland Government Bond 2.5% 25/1/2023	273,245	0.52	USD 200,000	Sri Lanka Government International Bond 6.85%		
PLN 1,173,000	Republic of Poland Government Bond 2.5% 25/4/2024	272,225	0.51	1120 200 000	3/11/2025 Sri Lanka Government	97,910	0.
	JOHA 2.0 /0 20/7/2024	545,470	1.03	332 200,000	International Bond 7.85%		
	Qatar	J-J,+70	1.00		14/3/2029	90,043	0.
USD 552,000	Qatar Government International					289,248	0.
-	Bond 4.4% 16/4/2050	639,630	1.21	EUR 50,000	Sweden East Renewable AB 13.5% 1/1/202	5 33,671	0.
EUR 30,000	Romania Romanian Government International Bond 4.625%			TRY 532,472	Turkey Turkey Government Bond		
	3/4/2049	31,735	0.06		10.6% 11/2/2026	26,120	0.0

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,301,000	Ukraine Ukraine Government International Bond FRN			UYU 3,557,000	Uruguay Government International Bond 8.5% 15/3/2028	85,205	0.16
116D 433 000	31/5/2040 Ukraine Government	273,210	0.52			589,006	1.12
USD 200,000	International Bond 7.375% 25/9/2032 Ukraine Government International Bond 7.75%	151,550	0.29	,	Zambia Zambia Government International Bond 5.375% 20/9/2022 Zambia Government	143,000	0.27
USD 200,000	1/9/2025 Ukraine Government International Bond 7.75% 1/9/2026	74,000 70,000	0.14	,	International Bond 8.5% 14/4/2024 Zambia Government	169,875	0.32
UAH 4,659,000		70,000	0.10	,	International Bond 8.97% 30/7/2027	148,769	0.28
	24/5/2023	138,765	0.26			461,644	0.87
		707,525	1.34	Total Bonds		43,941,294	83.27
USD 33,583	United Kingdom Ukreximbank Via Biz Finance Plc 9.625% 27/4/2022	29,385	0.06	Total Transferable Se Market Instruments A Official Stock Exchan Dealt in on Another R	dmitted to an ge Listing or	43.941.294	83.27
USD 200,000	Uruguay Uruguay Government			Total Portfolio	egulated Market	43,941,294	83.27
	International Bond 4.375%	040 504	0.40	Other Net Assets		8,826,287	16.73
USD 200,000	23/1/2031 Uruguay Government	219,584	0.42	Total Net Assets (USI	D)	52,767,581	100.00
,	International Bond 7.625% 21/3/2036	284,217	0.54				

Open Forward Foreign Exchange Contracts as at 28 February 2022

'	us ut	20 1 CD	iuuiy 2	LULL			
	Currency	y Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
•	AUD	810,276	USD	571,873	Royal Bank of Canada	4/3/2022	14,753
	BRL	1.057.460	USD	197,490	Goldman Sachs	4/3/2022	7.658
	CAD	6,824	USD	5,336	JP Morgan	4/3/2022	34
	CHF	1.080.886	USD	1,170,575	Morgan Stanley	4/3/2022	6,382
	CLP	273,768,389	USD	336,245	Bank of America	4/3/2022	7,321
	CNH	4,837,351	USD	765,658	Bank of America	4/3/2022	43
	COP	4,909,193,610	USD	1,253,945	Bank of America	4/3/2022	4,057
	CZK	28,762,484	USD	1,346,349	Bank of America	4/3/2022	(52,913)
	EUR	1,112,313	USD	1,249,698	UBS	4/3/2022	(1,183)
	EUR	30,000	USD	34,196	Royal Bank of Canada	4/3/2022	(522)
	EUR	1,077,418	USD	1,232,541	Barclays	4/3/2022	(23,194)
	EUR	20,000	USD	22,883	BNP Paribas	4/3/2022	(434)
	EUR	20,000	USD	22,863	BNY Mellon	4/3/2022	(414)
	EUR	90,000	USD	102,972	State Street	4/3/2022	(1,952)
	GBP	1,491,181	USD	1,994,830	Morgan Stanley	4/3/2022	5,031
	GBP	130,000	USD	176,010	Royal Bank of Canada	4/3/2022	(1,664)
	GBP	20,000	USD	27,006	UBS	4/3/2022	(183)
	HUF	92,797,181	USD	284,375	Barclays	4/3/2022	(3,957)
	HUF	11,570,000	USD	35,007	UBS	4/3/2022	(44)
	HUF	6,830,000	USD	21,593	Morgan Stanley	4/3/2022	(954)
	HUF	1,319,759	USD	4,263	Bank of America	4/3/2022	(275)
	IDR	967,076,776	USD	67,503	Deutsche Bank	4/3/2022	(206)
	INR	138,029,480	USD	1,842,039	Morgan Stanley	4/3/2022	(10,783)
	JPY	67,534,999	USD	584,242	Bank of America	4/3/2022	1,746

Open Forward Foreign Exchange Contracts as at 28 February 2022

Inrealised preciation/ preciation/			-			Moturity	Unrealised appreciation/ (depreciation)
USD	Currency	Purchases	Curren	cy Sales	Counterparty	date	USD
14,753	JPY	67,530,000	USD	586,361	Royal Bank of Canada	4/3/2022	(417)
7,658	MXN	27,416,078	USD	1,321,802	RBS Plc	4/3/2022	25,404
34	MYR	7,808,200	USD	1,866,651	Barclays	4/3/2022	(7,002)
6,382	NZD	10,001	USD	6,728	RBS Plc	4/3/2022	25
7,321	PEN	670,346	USD	178,611	Goldman Sachs	4/3/2022	(2,194)
43	PHP	61,014,815	USD	1,190,069	JP Morgan	4/3/2022	(259)
4,057	PLN	50,000	USD	12,448	Morgan Stanley	4/3/2022	(486)
(52,913)	PLN	10,770,118	USD	2,702,758	Goldman Sachs	4/3/2022	(126,034)
(1,183)	RON	5,082,970	USD	1,174,053	UBS	4/3/2022	(21,360)
	RUB	113,060,904	USD	1,475,538	JP Morgan	4/3/2022	(424,393)
(522)	THB	85,759,779	USD	2,595,274	Societe Generale	4/3/2022	29,377
(23,194)	USD	584,435	AUD	810,276	JP Morgan	4/3/2022	(2,191)
(434)	USD	205,049	BRL	1,057,460	Deutsche Bank	4/3/2022	(99)
(414) (1,952)	USD	5,340	CAD	6,824	Royal Bank of Canada	4/3/2022	(30)
5,031	USD	1,165,912	CHF	1,080,886	Bank of America	4/3/2022	(11,046)
	USD	330,172	CLP	273,768,389	Deutsche Bank	4/3/2022	(13,394)
(1,664)	USD	758,360	CNH	4,837,351	Bank of America	4/3/2022	(7,340)
(183)	USD	1,233,388	COP	4,909,193,610	Goldman Sachs	4/3/2022	(24,613)
(3,957) (44)	USD	1,306,476	CZK	28,762,484	Royal Bank of Canada	4/3/2022	13,040
(954)	USD	2,644,295	EUR	2,309,731	Bank of America	4/3/2022	51,738
(275)	USD	11,364	EUR	10,000	UBS	4/3/2022	139
(206)	USD	34,255	EUR	30,000	Morgan Stanley	4/3/2022	582
(10,783)	USD	2,164,210	GBP	1,601,181	Morgan Stanley	4/3/2022	16,826
1,746	USD	40,844	GBP	30,000	Deutsche Bank	4/3/2022	610

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised appreciation/
						(depreciation)
Currency	Purchases	Currenc	y Sales	Counterparty	date	USD
USD	13,576	GBP	10,000	Bank of America	4/3/2022	165
USD	15,944	HUF	4,940,000	Morgan Stanley	4/3/2022	1,016
USD	346,984	HUF	107,576,940	Bank of America	4/3/2022	21,903
USD	67,052	IDR	967,076,776	BNP Paribas	4/3/2022	(245)
USD	1,834,218	INR	138,029,480	Standard Chartered Bank	4/3/2022	2,962
USD	586,404	JPY	67,534,999	Royal Bank of Canada	4/3/2022	417
USD	584,199	JPY	67,530,000	Bank of America	4/3/2022	(1,745)
USD	1,337,852	MXN	27,416,078	Standard Chartered Bank	4/3/2022	(9,354)
USD	1,859,095	MYR	7,808,200	Goldman Sachs	4/3/2022	(553)
USD	6,597	NZD	10,001	UBS	4/3/2022	(157)
USD	173,194	PEN	670,346	Deutsche Bank	4/3/2022	(3,223)
USD	1,187,174	PHP	61,014,815	Standard Chartered Bank	4/3/2022	(2,635)
USD	2,200,162	PLN	9,083,758	BNP Paribas	4/3/2022	26,895
USD	17,450	PLN	70,000	UBS	4/3/2022	703
USD	397,266	PLN	1,666,360	JP Morgan	4/3/2022	(1,407)
USD	1,154,827	RON	5,082,970	Bank of America	4/3/2022	2,134
USD	757,176	RUB	64,170,701	Bank of America	4/3/2022	160,571
USD	2,638,668	THB	85,759,779	Societe Generale	4/3/2022	14,017
USD	921,994	TRY	12,667,187	Barclays	4/3/2022	7,854
USD	879,114	ZAR	13,492,773	Morgan Stanley	4/3/2022	5,753
USD	75,372	ZAR	1,160,200	HSBC Bank Plc	4/3/2022	275
USD	379,440	ZAR	5,730,873	Bank of America	4/3/2022	8,492
USD	823,044	ZAR	12,489,139	Citibank	4/3/2022	14,647
ZAR	20,812,755	USD	1,361,958	Bank of America	4/3/2022	(14,790)
ZAR	12,060,230	USD	779,161	Royal Bank of Canada	4/3/2022	1,473
EGP	7,219,619	USD	456,793	Goldman Sachs	7/3/2022	1,979
AUD	810,276	USD	584,622	JP Morgan	6/4/2022	2,287
BRL	1,057,460	USD	203,213	Deutsche Bank	6/4/2022	33
CHF	1,080,886	USD	1,167,274	Bank of America	6/4/2022	11,499
CZK	28,762,484	USD	1,301,918	Royal Bank of Canada	6/4/2022	(13,171)

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised appreciation/
					Maturity	• • • • • • • • • • • • • • • • • • • •
Currency	Purchases	Curre	ncy Sales	Counterparty	date	USD
INR	138,029,480	USD	1,825,666	Standard Chartered Bank	6/4/2022	(4,991)
JPY	67,530,000	USD	584,561	Bank of America	6/4/2022	1,804
MXN	27,416,078	USD	1,330,215	Standard Chartered Bank	6/4/2022	8,836
MYR	7,808,200	USD	1,858,210	Goldman Sachs	6/4/2022	(204)
PLN	9,083,758	USD	2,195,063	BNP Paribas	6/4/2022	(27,402)
RON	5,082,970	USD	1,150,748	Bank of America	6/4/2022	(1,676)
USD	5,336	CAD	6,824	JP Morgan	6/4/2022	(35)
USD	220,108	CLP	177,857,917	Bank of America	6/4/2022	(2,149)
USD	763,706	CNH	4,837,351	Bank of America	6/4/2022	(8)
USD	1,249,238	COP	4,909,193,610	Bank of America	6/4/2022	(4,106)
USD	1,250,977	EUR	1,112,313	UBS	6/4/2022	766
USD	1,994,708	GBP	1,491,181	Morgan Stanley	6/4/2022	(5,642)
USD	283,454	HUF	92,797,181	Barclays	6/4/2022	3,996
USD	67,409	IDR	967,076,776	Deutsche Bank	6/4/2022	362
USD	584,604	JPY	67,534,999	Bank of America	6/4/2022	(1,804)
USD	6,725	NZD	10,001	RBS Plc	6/4/2022	(26)
USD	159,344	PEN	600,346	Goldman Sachs	6/4/2022	1,786
USD	1,187,174	PHP	61,014,815	JP Morgan	6/4/2022	1,501
USD	1,140,503	ZAR	17,458,382	Bank of America	6/4/2022	15,509
THB	85,759,779	USD	2,639,428	Societe Generale	7/4/2022	(14,445)
Net unrea	llised depreciat	ion				(344,903)
CHF Hed	ged Share Cla	ss				
CHF	4,852	USD	5,251	BNY Mellon	15/3/2022	36
USD	297	CHF	275	BNY Mellon	15/3/2022	(2)
Net unrea	llised appreciat	ion				34
EUR Hed	ged Share Cla	SS				
EUR	14,537,977	USD	16,626,099	BNY Mellon	15/3/2022	(300,074)
USD	1,904,192	EUR	1,687,984	BNY Mellon	15/3/2022	8,614
Net unrea	lised depreciat	ion				(291,460)
Total net	unrealised depr	eciation				(636,329)

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised depreciation USD
(8)	USD	US Ultra Bond (CBT)	June 2022	(7,778)
(44)	USD	US Treasury 10 Year Note (CBT)	June 2022	(35,947)
Total				(43,725)

Swaps as at 28 February 2022

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 3,800,000	Fund receives default protection on China Government Bond; and pays Fixed 1%	BNP Paribas	20/12/2026	39,312	(58,261)
CDS	USD 2,586,257	Fund receives default protection on China Government Bond; and pays Fixed 1%	BNP Paribas	20/12/2026	22,629	(39,652)
CDS	USD (939,246)	Fund provides default protection on Argentine Republic Government International Bond; and receives Fixed 5%	Goldman Sachs	20/6/2026	(150,204)	(514,031)
CDS	USD 3,050,000	Fund receives default protection on China Government Bond; and pays Fixed 1%	JP Morgan	20/12/2026	29,670	(46,763)

Swaps as at 28 February 2022

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	GBP 3,587,379	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 0.83%	Bank of America	4/12/2023	59,953	60,165
IRS	CZK 13,778,171	Fund receives Fixed 2.2825%; and pays Floating CZK Interbank 6 Month	Bank of America	16/12/2026	(41,550)	(41,550)
IRS	MXN 11,478,323	Fund receives Fixed 6.12%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	7/4/2028	(46,337)	(46,337)
IRS	PLN 669,167	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 1.85%	Bank of America	15/12/2031	26,070	26,070
IRS	HUF 108,346,383	Fund receives Fixed 2.9%; and pays Floating HUF BUBOR 6 Month	Bank of America	16/12/2031	(49,350)	(52,326)
IRS	HUF 359,508,003	Fund receives Floating HUF BUBOR 6 Month; and pays Fixed 4.47%	Bank of America	16/3/2032	48,919	48,919
IRS	HUF 244,280,815	Fund receives Floating HUF BUBOR 6 Month; and pays Fixed 4.78%	Bank of America	16/3/2032	15,810	15,810
IRS	PLN 2,015,678	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 3.46%	Bank of America	16/3/2032	19,089	19,089
IRS	MYR 4,695,832	Fund receives Fixed 2.06%; and pays Floating MYR KLIB3M 3 Month	Goldman Sachs	22/5/2025	(30,049)	(30,049)
IRS	MYR 1,120,384	Fund receives Fixed 2.19%; and pays Floating MYR KLIB3M 3 Month	Goldman Sachs	22/5/2030	(23,846)	(23,846)
IRS	HUF 66,229,605	Fund receives Floating HUF BUBOR 6 Month; and pays Fixed 3.515%	Goldman Sachs	15/12/2031	22,744	22,744
IRS	BRL 11,251,397	Fund receives Fixed 11.877%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2024	(1,555)	(1,555)
Total			_		(58,695)	(661,573)

CDS: Credit Default Swaps IRS: Interest Rate Swaps

ESG Emerging Markets Bond Fund

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% c Ne Asset
	rities and Money Market Inst	ruments Adn	nitted		Cayman Islands		
o an Official Stoc legulated Market	k Exchange Listing or Dealt i	n on Anothe	r	USD 1,820,000	DP World Crescent Ltd 3.75% 30/1/2030	1,856,400	0.4
ONDS				USD 1,640,000	DP World Salaam FRN 1/10/2025 (Perpetual)	1,725,847	0.3
USD 6,998,733	Argentina Argentine Republic Government			USD 1,020,000	MAF Sukuk Ltd 4.638% 14/5/2029	1,093,387	0.2
	International Bond (Step-up coupon) 0.5% 9/7/2030	2,222,098	0.50	USD 3,230,000	Sharjah Sukuk Program Ltd 3.234% 23/10/2029*	3,208,763	0.7
USD 2,771,147	Argentine Republic Government International Bond 1%	_,,	0.00	USD 920,000	Sharjah Sukuk Program Ltd 3.854% 3/4/2026	954,740	0.:
	9/7/2029	908,936	0.21		3.034 /0 3/4/2020	8,839,137	2.
USD 13,679,105	Argentine Republic Government International Bond (Step-up				Chile	0,039,137	
	coupon) 1.125% 9/7/2035	4,035,336	0.92	USD 560,000	Banco de Credito e Inversiones		
USD 5,164,442	Argentine Republic Government International Bond (Step-up			USD 500 000	SA 3.5% 12/10/2027* Cencosud SA 4.375% 17/7/2027*	578,224 511,651	0
	coupon) 1.125% 9/7/2046	1,541,586	0.35		Chile Government International	011,001	
USD 9,531,863	Argentine Republic Government International Bond (Step-up			LISD 3 870 000	Bond 2.55% 27/1/2032* Chile Government International	8,532,715	1
	coupon) 2% 9/1/2038	3,502,960	0.80	000 0,070,000	Bond 2.55% 27/7/2033*	3,506,220	0
		12,210,916	2.78	USD 1,630,000	Chile Government International Bond 3.25% 21/9/2071	1,299,110	0
-	Austria			USD 1,655,000	Chile Government International	1,288,110	U
USD 1,480,000	Klabin Austria GmbH 3.2% 12/1/2031	1 272 060	0.29		Bond 3.5% 31/1/2034	1,628,520	0
USD 1,290,000	Klabin Austria GmbH 7%	1,272,060	0.29	USD 1,230,000	Chile Government International Bond 3.5% 25/1/2050	1,110,201	0
	3/4/2049	1,322,666	0.30	USD 320,000	Corp Nacional del Cobre de		_
		2,594,726	0.59	USD 590,000	Chile 3% 30/9/2029 Corp Nacional del Cobre de	308,665	C
USD 247 000	Azerbaijan Republic of Azerbaijan			1100 445 000	Chile 3.7% 30/1/2050	522,699	C
000 247,000	International Bond 3.5%			USD 415,000	Empresa de Transporte de Pasajeros Metro SA 3.65%		
116D 480 000	1/9/2032 Republic of Azerbaijan	233,536	0.05	UOD 555 000	7/5/2030	421,038	C
03D 469,000	International Bond 4.75%			USD 555,000	Empresa de Transporte de Pasajeros Metro SA 4.7%		
	18/3/2024	506,479	0.12		7/5/2050	576,682	C
	<u> </u>	740,015	0.17			18,995,725	4
USD 2.540.000	Bahrain Bahrain Government			USD 216 000	Colombia Colombia Government		
,,,,,,,	International Bond 5.45%			000 210,000	International Bond 2.625%		
USD 2,255,000	16/9/2032 Bahrain Government	2,343,150	0.54	USD 5 435 000	15/3/2023 Colombia Government	216,108	0
,,	International Bond 6%	4.000 = **		000 0,400,000	International Bond 3%		
USD 3.213.000	19/9/2044 Bahrain Government	1,898,541	0.43	USD 1 380 000	30/1/2030 Colombia Government	4,640,580	1
-,,-30	International Bond 6.75%	0.005 = ::	6 ==	332 1,300,000	International Bond 3.125%		
	20/9/2029	3,305,743	0.75	1120 063 000	15/4/2031 Colombia Government	1,160,187	C
	Panin	7,547,434	1.72	000 900,000	International Bond 3.875%		
EUR 3,034,000	Benin Benin Government International			USD 1 012 000	25/4/2027 Colombia Government	922,725	0
	Bond 4.95% 22/1/2035	2,925,399	0.67	1,012,000	International Bond 4%		
	Brazil]	LISD 600 000	26/2/2024 Colombia Government	1,026,456	0
USD 6,723,000	Brazilian Government International Bond 3.875%			030 090,000	International Bond 4.125%		
	12/6/2030	6,243,969	1.42	1160 324 000	15/5/2051 Colombia Government	512,501	0
USD 653,000	Brazilian Government International Bond 4.25%			032 334,000	International Bond 4.5% 2		
LIOP 1 157 TT	7/1/2025	678,061	0.15	1160 603 000	8/1/2026 Colombia Government	358,821	0
USD 1,498,000	Brazilian Government International Bond 4.625%			000,000	International Bond 4.5%		
	13/1/2028	1,520,807	0.35	1160 € 630 000	28/1/2026	615,267	0
USD 225,000	Brazilian Government International Bond 4.75%			000,888,000	Colombia Government International Bond 5%		
	14/1/2050	186,233	0.04	LICD 674 000	15/6/2045	4,646,149	1
USD 3,475,000	Brazilian Government International Bond 5%			USU 074,000	Colombia Government International Bond 5.2%		
	27/1/2045	3,059,407	0.70		15/5/2049	562,595	0
		11,688,477	2.66				

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	
USD 2,430,000	Colombia Government International Bond 5.625%			USD 1,380,000	Dominican Republic International Bond 5.875%		
	26/2/2044	2,163,162	0.49		30/1/2060	1,171,082	0.2
USD 705,000	Colombia Government	_,:::,::=		USD 1,231,000	Dominican Republic	.,,	
	International Bond 5.625%				International Bond 6%		
LISD 1 220 000	26/2/2044 SURA Asset Management SA	627,584	0.14	1150 2 270 000	19/7/2028 Dominican Republic	1,273,645	0.2
050 1,220,000	4.375% 11/4/2027*	1,254,230	0.29	05D 2,270,000	International Bond 6%		
	4.07070 117472027	18,706,365	4.26		22/2/2033	2,237,936	0.
	<u> </u>	10,700,303	4.20	USD 1,740,000	Dominican Republic		
LICD 246 000	Costa Rica Costa Rica Government				International Bond 6.4%	1 0 10 0 50	0
030 210,000	International Bond 4.25%			118D 3 020 000	5/6/2049 Dominican Republic	1,648,650	0.
	26/1/2023	219,134	0.05	OOD 3,920,000	International Bond 6.5%		
USD 718,000	Costa Rica Government				15/2/2048*	3,698,334	0.
	International Bond 4.375%	704.000	2.47	USD 991,000	Dominican Republic		
1160 383 000	30/4/2025 Costa Rica Government	731,260	0.17		International Bond 6.85%	072.057	0
03D 303,000	International Bond 5.625%				27/1/2045	973,957	0.
	30/4/2043*	323,737	0.07			18,614,367	4.
USD 3,096,000	Costa Rica Government				Ecuador		
	International Bond 6.125% 19/2/2031*	2.072.422	0.70	USD 2,690,521	Ecuador Government		
USD 1 907 000	Costa Rica Government	3,073,422	0.70		International Bond (Step-up coupon) 0.5% 31/7/2040	1,653,877	0.
1,001,000	International Bond 7%			USD 7,890,388	Ecuador Government	1,000,011	
	4/4/2044	1,833,228	0.42		International Bond (Step-up		
USD 1,319,000	Costa Rica Government			1100 0 054 700	coupon) 1% 31/7/2035	5,513,823	1.
	International Bond 7.158% 12/3/2045	1 201 750	0.29	USD 3,651,739	Ecuador Government International Bond (Step-up		
USD 320.000	Instituto Costarricense de	1,281,758	0.29		coupon) 5% 31/7/2030	3,188,105	0.
	Electricidad 6.375% 15/5/2043	266,424	0.06			10,355,805	2
		7,728,963	1.76		Emmt	10,000,000	
	Cote d'Ivoire (Ivory Coast)			EGP 20 955 000	Egypt Government Bond		
EUR 2,250,000	Ivory Coast Government			20. 20,000,000	13.564% 14/1/2030	1,246,484	0.
	International Bond 4.875%			EGP 23,190,000	Egypt Government Bond		
LICD 4 002 042	30/1/2032	2,161,009	0.49	ECD 47 070 000	13.765% 5/1/2024	1,471,093	0.
050 1,093,813	Ivory Coast Government International Bond (Step-up			EGP 17,070,000	Egypt Government Bond 14.051% 21/7/2022	1,086,360	0.
	coupon) 5.75% 31/12/2032*	1,069,211	0.24	EGP 27,140,000	Egypt Government Bond	1,000,000	0.
USD 3,400,000	Ivory Coast Government				14.664% 6/10/2030	1,719,794	0
	International Bond 6.125%			USD 3,800,000	Egypt Government International		_
1160 000 000	15/6/2033* Ivory Coast Government	3,283,448	0.75	1160 330 000	Bond 5.25% 6/10/2025* Egypt Government International	3,648,000	0
03D 900,000	International Bond 6.375%			03D 230,000	Bond 5.577% 21/2/2023*	232,875	0.
	3/3/2028*	922,342	0.21	EUR 365,000	Egypt Government International	202,0:0	
		7,436,010	1.69		Bond 6.375% 11/4/2031	326,703	0.
	Croatia	,,-		USD 2,700,000	Egypt Government International	0.047.075	_
USD 1.145.000	Croatia Government			USD 2 575 000	Bond 7.3% 30/9/2033 Egypt Government International	2,217,375	0.
, ,	International Bond 5.5%			202 2,010,000	Bond 7.5% 16/2/2061	1,854,000	0
	4/4/2023	1,187,222	0.27	USD 540,000	Egypt Government International		
	Dominican Republic			1100 0 100 000	Bond 7.6% 1/3/2029	487,350	0
USD 2,084,000	Dominican Republic			USD 3,468,000	Egypt Government International Bond 7.625% 29/5/2032	2,913,120	0.
	International Bond 4.5%	4 000 00=	244	USD 2,028.000	Egypt Government International	٠,٥١٥,١٧٥	U.
USD 2 910 000	30/1/2030 Dominican Republic	1,938,037	0.44		Bond 7.903% 21/2/2048	1,500,720	0.
230 2,310,000	International Bond 4.875%			USD 550,000	Egypt Government International		_
	23/9/2032	2,666,506	0.61	HED EEO OOO	Bond 8.15% 20/11/2059 Egypt Government International	415,250	0.
USD 1,640,000	Dominican Republic			030,000	Bond 8.5% 31/1/2047	432,450	0.
	International Bond 5.3%	1 /10 104	0.33	USD 1,324,000	Egypt Government International	.52, 100	٥.
USD 734 000	21/1/2041 Dominican Republic	1,418,194	0.32		Bond 8.7% 1/3/2049	1,042,650	0.
222 704,000	International Bond 5.5%			USD 5,136,000	Egypt Government International	4 070 000	^
	27/1/2025	769,782	0.17		Bond 8.875% 29/5/2050	4,070,280	0.
		, -	1			04 004 ===	
USD 815,000	Dominican Republic International Bond 5.5%		<u> </u>			24,664,504	5.

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% 0 Ne Asset
_	El Salvador			_	Guatemala		
USD 599,000	El Salvador Government International Bond 5.875%			USD 340,000	Guatemala Government Bond 4.5% 3/5/2026*	346,924	0.0
USD 1,724,000	30/1/2025* El Salvador Government	367,305	0.09	USD 515,000	Guatemala Government Bond 5.375% 24/4/2032*	531,914	0.1
	International Bond 6.375% 18/1/2027	966,914	0.22	USD 650,000	Guatemala Government Bond 6.125% 1/6/2050	665,975	0.1
USD 805,000	El Salvador Government International Bond 7.125%	400.000			Hungary	1,544,813	0.3
USD 1,918,000	20/1/2050 El Salvador Government International Bond 7.65%	403,929	0.09	USD 2,710,000	Hungary Government International Bond 2.125%		
USD 1,393,000	15/6/2035 El Salvador Government	1,023,095	0.23	USD 610,000	22/9/2031 Hungary Government	2,446,479	0.
	International Bond 8.625% 28/2/2029*	780,414	0.18		International Bond 3.125% 21/9/2051	504,644	0.
		3,541,657	0.81	USD 3,144,000	Hungary Government International Bond 5.375%		
USD 1,310,000	Gabon Gabon Government International Bond 6.625%			USD 984,000	21/2/2023 Hungary Government International Bond 7.625%	3,248,255	0.
HED 0 505 000	6/2/2031	1,193,862	0.27		29/3/2041	1,440,222	0.
USU 2,565,000	Gabon Government International Bond 6.95%		-		Indonesia	7,639,600	1.
USD 680,000	16/6/2025 Gabon Government International Bond 7%	2,593,747	0.59	EUR 3,920,000	Indonesia Indonesia Government International Bond 1.3%		
	24/11/2031	635,664	0.15	LISD 3 305 000	23/3/2034 Indonesia Government	3,866,170	0.
		4,423,273	1.01	03D 3,303,000	International Bond 2.85%		_
USD 3,120,000	Georgia Georgian Railway JSC 4%	0.004.000	0.70	USD 1,010,000	14/2/2030* Indonesia Government	3,275,610	0.
	17/6/2028 Ghana	3,084,900	0.70		International Bond 3.85% 18/7/2027	1,063,187	0.
USD 2,580,000	Ghana Government International Bond 6.375%			USD 1,025,000	Indonesia Government International Bond 4.125% 15/1/2025	1,075,079	0.
USD 3,090,000	11/2/2027 Ghana Government International Bond 7.625%	1,859,274	0.42	USD 1,000,000	Indonesia Government International Bond 4.35%	1,070,070	0.
USD 2,885,000	16/5/2029 Ghana Government	2,108,925	0.48	USD 1,079,000	11/1/2048 Indonesia Government International Bond 4.75%	1,022,500	0.:
1100 2 525 000	International Bond 7.875% 26/3/2027*	2,062,775	0.47	USD 300,000	8/1/2026 Indonesia Government	1,162,318	0.:
03D 2,535,000	Ghana Government International Bond 7.875%				International Bond 4.75% 18/7/2047	322,763	0.
USD 2,236,000	11/2/2035 Ghana Government	1,654,088	0.38			11,787,627	2.
, ,	International Bond 8.125% 18/1/2026	1,732,900	0.39	EUR 1,485,000	International Banque Ouest Africaine de		
USD 2,040,000	Ghana Government International Bond 8.125% 26/3/2032	1,397,400	0.32		Developpement 2.75% 22/1/2033	1,634,177	0.
USD 3,310,000	Ghana Government International Bond 8.625%	1,557,700		USD 3,552,000			
USD 2,592,000	7/4/2034 Ghana Government	2,217,700	0.51	11SD 318 000	International Bond 6.75% 28/4/2028 Jamaica Government	3,926,665	0.
USD 605.000	International Bond 8.627% 16/6/2049 Ghana Government	1,678,320	0.38	JJD 310,000	International Bond 7.875% 28/7/2045	413,917	0.
	International Bond 8.75% 11/3/2061	391,738	0.09	USD 1,370,000	Jamaica Government International Bond 8%		^
USD 1,434,000	Ghana Government International Bond 8.95%	022 000	0.24		15/3/2039*	1,805,818 6,146,400	0. 1.
GHS 23,952,000	26/3/2051 Ghana Treasury Note 17.6% 20/2/2023	933,892	0.21				
GHS 8,140,000	Republic of Ghana Government Bonds 20.75% 16/1/2023	1,225,721	0.80				
	DUNUS 20.7070 10/1/2023	1,220,721	0.20				

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Assets
	Jordan				Mongolia		
USD 1.614.000	Jordan Government			USD 2.225.000	Mongolia Government		
,, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	International Bond 5.75%			, ,,,,,,,	International Bond 5.125%		
	31/1/2027	1,625,161	0.37		7/4/2026	2,213,875	0.5
USD 2,927,000	Jordan Government			USD 363,000	Mongolia Government		
	International Bond 5.85% 7/7/2030	2 750 600	0.63		International Bond 5.625% 1/5/2023	260 227	0.0
USD 563 000	Jordan Government	2,758,698	0.63		1/5/2023	368,327	
002 000,000	International Bond 7.375%		-			2,582,202	0.5
	10/10/2047	512,666	0.11		Morocco		
		4,896,525	1.11	USD 2,735,000	Morocco Government International Bond 3%		
	Kazakhstan				15/12/2032	2,396,544	0.5
USD 496,000	Kazakhstan Government			USD 1,445,000	Morocco Government	2,000,011	0.0
	International Bond 4.875%				International Bond 4%		
	14/10/2044	508,400	0.12		15/12/2050	1,145,162	0.2
USD 483,000	Kazakhstan Government					3,541,706	0.8
	International Bond 5.125% 21/7/2025	516,810	0.12		Namibia		
JSD 2.340.000	KazMunayGas National Co JSC	510,010	0.12	USD 646,000	Namibia International Bonds		
, 3,000	3.5% 14/4/2033	2,129,400	0.48	,	5.25% 29/10/2025	661,580	0.1
USD 306,000	KazMunayGas National Co JSC				Netherlands		
HOD 4 044 005	4.75% 24/4/2025	317,487	0.07	USD 401,000	Kazakhstan Temir Zholy		
1,211,000 עפט	KazMunayGas National Co JSC 4.75% 19/4/2027	1,253,403	0.28	,	Finance BV 6.95% 10/7/2042	484,816	0.1
USD 1 039 000	KazMunayGas National Co JSC	1,233,403	0.20		Oman		
1,000,000	5.75% 19/4/2047	1,080,560	0.25	USD 1,450,000	Oman Government International		
USD 656,000	KazMunayGas National Co JSC				Bond 4.75% 15/6/2026	1,453,625	0.3
	6.375% 24/10/2048	731,973	0.17	USD 2,289,000	Oman Government International	0.000.00=	
		6,538,033	1.49	1160 3 800 000	Bond 5.375% 8/3/2027 Oman Government International	2,323,335	0.5
	Kenya			03D 3,090,000	Bond 5.625% 17/1/2028	3,962,938	0.9
JSD 1,305,000	Republic of Kenya Government			USD 5,675,000	Oman Government International	-,,	
	International Bond 6.875%	4 004 470	2 24		Bond 6.5% 8/3/2047	5,299,031	1.2
ISD 1 140 000	24/6/2024 Republic of Kenya Government	1,361,478	0.31	USD 3,697,000	Oman Government International	0.540.400	
JSD 1,140,000	International Bond 8%			LISD 1 160 000	Bond 6.75% 17/1/2048 Oman Government International	3,549,120	0.8
	22/5/2032	1,074,450	0.24	000 1,100,000	Bond 7% 25/1/2051	1,146,950	0.20
USD 380,000	Republic of Kenya Government				20114 1 70 207 17200 1	17,734,999	4.0
	International Bond 8.25%				_	17,734,999	7.0
	28/2/2048	330,600	0.08	LICD 0 004 000	Panama		
		2,766,528	0.63	טטט,ו פט,ט טפט	Panama Government International Bond 3.16%		
	Mexico				23/1/2030	7,921,028	1.8
EUR 4,973,000	Mexico Government			USD 1,010,000	Panama Government	.,,020	
	International Bond 2.25%	4 007 005	4.00		International Bond 3.87%		
ISD 1 350 000	12/8/2036* Mexico Government	4,807,035	1.09	HOD 4 054 000	23/7/2060	858,530	0.1
1,000,000	International Bond 3.5%			USD 4,354,000	Panama Government International Bond 3.875%		
	12/2/2034	1,262,790	0.29		17/3/2028	4,477,414	1.0
JSD 2,870,000	Mexico Government			USD 2,400,000	Panama Government	, .,	
	International Bond 4.5%	0.000.070	0.00		International Bond 4.3%		
ISD 3 205 000	22/4/2029 Mexico Government	3,032,873	0.69	1100 040 000	29/4/2053	2,236,680	0.5
JUD 3,283,000	International Bond 4.75%			USD 910,000	Panama Government International Bond 4.5%		
	27/4/2032	3,499,290	0.80		15/5/2047	886,142	0.2
JSD 2,148,000	Mexico Government			USD 580,000	Panama Government	,, · · -	J. <u>_</u>
	International Bond 4.75%	0.46:			International Bond 4.5%		
ISD 1 024 000	8/3/2044 Mexico Government	2,104,503	0.48		1/4/2056	554,034	0.1
1,024,000	International Bond 5%					16,933,828	3.8
	27/4/2051	1,030,656	0.23				
USD 1,004,000	Mexico Government	, -,	-				
	International Bond 5.75%						
	12/10/2110	1,017,805	0.23				
	12/10/2110	,- ,					

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Paraguay				Romania		
USD 652,000	Paraguay Government			EUR 2,645,000	Romanian Government		
	International Bond 4.7%	074 000	0.45		International Bond 2.625%	0.400.000	0.50
LISD 1 305 000	27/3/2027* Paraguay Government	674,332	0.15	118D 2 250 000	2/12/2040 Romanian Government	2,182,666	0.50
030 1,393,000	International Bond 4.95%			03D 2,230,000	International Bond 3%		
	28/4/2031	1,450,141	0.33		27/2/2027	2,197,969	0.50
USD 540,000	Paraguay Government	, ,		USD 1,430,000	Romanian Government		
	International Bond 5.4%				International Bond 3%		
	30/3/2050	528,906	0.12	1100 4 004 000	14/2/2031*	1,315,600	0.30
		2,653,379	0.60	USD 1,004,000	Romanian Government International Bond 4.375%		
	Peru				22/8/2023	1,036,583	0.24
USD 1,765,000	Corp Financiera de Desarrollo			USD 560,000	Romanian Government		
	SA 2.4% 28/9/2027	1,642,513	0.38		International Bond 4.875%		
USD 214,000	Corp Financiera de Desarrollo SA 4.75% 15/7/2025	224 820	0.05	1100 0 100 000	22/1/2024	582,400	0.13
LISD 1 220 000	Peruvian Government	224,829	0.05	USD 3,100,000	Romanian Government International Bond 5.125%		
000 1,220,000	International Bond 2.783%				15/6/2048*	3,162,000	0.72
	23/1/2031	1,149,289	0.26		16/6/2010		
USD 3,510,000	Peruvian Government		-			10,477,218	2.39
	International Bond 3%	0.040.070		1100 4 000 000	Russian Federation		
LISD 1 140 000	15/1/2034 Peruvian Covernment	3,218,670	0.73	USD 1,200,000	Russian Foreign Bond -	260,000	0.08
030 1,149,000	Peruvian Government International Bond 3.23%			USD 1 000 000	Eurobond 4.25% 23/6/2027 Russian Foreign Bond -	360,000	0.00
	28/7/2121	845,877	0.19	1,000,000	Eurobond 4.75% 27/5/2026	300,000	0.0
USD 1,675,000	Peruvian Government			USD 3,400,000	Russian Foreign Bond -		
	International Bond 3.3%				Eurobond 5.1% 28/3/2035	1,020,000	0.23
LICD 1 706 000	11/3/2041	1,488,656	0.34	USD 2,400,000	Russian Foreign Bond -	720,000	0.1
USD 1,726,000	Peruvian Government International Bond 6.55%			USD 125 073	Eurobond 5.25% 23/6/2047 Russian Foreign Bond -	720,000	0.1
	14/3/2037	2,185,332	0.50	000 120,070	Eurobond (Step-up coupon)		
		10,755,166	2.45		7.5% 31/3/2030	36,271	0.0
	Dhilinnings	,,		USD 7,800	Russian Foreign Bond -		
LISD 1 491 000	Philippines Philippine Government				Eurobond (Step-up coupon) 7.5% 31/3/2030	2,262	0.00
000 1,401,000	International Bond 3%				7.576 3 1/3/2030		
	1/2/2028	1,507,774	0.34			2,438,533	0.56
USD 517,000	Philippine Government				Saudi Arabia		
	International Bond 3.7% 1/3/2041	402 442	0.11	USD 4,955,000	Saudi Government International	4 670 270	1.0
LISD 815 000	Philippine Government	492,443	0.11	LISD 5 010 000	Bond 2.25% 2/2/2033* Saudi Government International	4,679,378	1.07
000 010,000	International Bond 3.7%			000 0,010,000	Bond 2.75% 3/2/2032*	5,880,450	1.34
	2/2/2042	776,287	0.18	USD 1,380,000	Saudi Government International	.,,	
USD 300,000	Philippine Government				Bond 3.25% 22/10/2030	1,424,850	0.32
	International Bond 4.2%	000 040		USD 1,385,000	Saudi Government International	1 005 544	0.00
	21/1/2024	308,812	0.07	118D 2 300 000	Bond 3.45% 2/2/2061 Saudi Government International	1,265,544	0.29
		3,085,316	0.70	OOD 2,090,000	Bond 3.75% 21/1/2055	2,326,665	0.53
	Poland					15,576,887	3.5
USD 1,962,000	Republic of Poland Government		-		Canada	.0,070,007	0.0
	International Bond 3.25% 6/4/2026	2,032,200	0.46	1160 3 404 000	Senegal Senegal Government		
USD 1.291 000	Republic of Poland Government	2,032,200	0.40	UUU 2,401,000	International Bond 6.25%		
	International Bond 4%				23/5/2033	2,307,330	0.5
1,201,000	22/1/2024	1,335,527	0.31	USD 543,000	Senegal Government		
		2 267 727	0.77		International Bond 6.75%	450 0 11	
		3,367,727			13/3/2048	458,249	0.10
		3,301,121					0.6
USD 4,263.000	Qatar Qatar Government International	3,307,727				2,765,579	0.6
USD 4,263,000	Qatar	4,601,376	1.05		Serbia	2,765,579	0.0
, ,	Qatar Qatar Government International Bond 3.75% 16/4/2030* Qatar Government International	4,601,376		EUR 2,590,000	Serbia International Bond 1%		
USD 986,000	Qatar Qatar Government International Bond 3.75% 16/4/2030* Qatar Government International Bond 4.4% 16/4/2050		1.05	EUR 2,590,000		2,765,579	
USD 986,000	Qatar Qatar Government International Bond 3.75% 16/4/2030* Qatar Government International Bond 4.4% 16/4/2050 Qatar Government International	4,601,376 1,142,527	0.26	EUR 2,590,000	Serbia International Bond 1%		
USD 986,000	Qatar Qatar Government International Bond 3.75% 16/4/2030* Qatar Government International Bond 4.4% 16/4/2050	4,601,376			Serbia International Bond 1% 23/9/2028 South Africa Growthpoint Properties		
USD 986,000	Qatar Qatar Government International Bond 3.75% 16/4/2030* Qatar Government International Bond 4.4% 16/4/2050 Qatar Government International	4,601,376 1,142,527	0.26		Serbia International Bond 1% 23/9/2028 South Africa Growthpoint Properties International Pty Ltd 5.872%	2,459,960	0.5
USD 986,000	Qatar Qatar Government International Bond 3.75% 16/4/2030* Qatar Government International Bond 4.4% 16/4/2050 Qatar Government International	4,601,376 1,142,527 5,499,760	0.26	USD 790,000	Serbia International Bond 1% 23/9/2028 South Africa Growthpoint Properties International Pty Ltd 5.872% 2/5/2023		0.56
USD 986,000	Qatar Qatar Government International Bond 3.75% 16/4/2030* Qatar Government International Bond 4.4% 16/4/2050 Qatar Government International	4,601,376 1,142,527 5,499,760	0.26	USD 790,000	Serbia International Bond 1% 23/9/2028 South Africa Growthpoint Properties International Pty Ltd 5.872%	2,459,960	0.63

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Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% c Ne Asset
	·	(000)	ASSOLS		-	(005)	A330
USD 1,520,000	Republic of South Africa Government International			USD 3,007,000	Ukraine Government International Bond 6.876%		
1160 3 000 000	Bond 4.665% 17/1/2024	1,564,057	0.36	1160 3 300 000	21/5/2029 Ukraine Government	1,037,415	0.2
03D 3,900,000	Republic of South Africa Government International			03D 2,300,000	International Bond 7.253%		
	Bond 4.85% 30/9/2029	3,813,771	0.87		15/3/2033	805,000	0.1
USD 605,000	Republic of South Africa Government International			USD 2,470,000	Ukraine Government International Bond 7.375%		
	Bond 4.875% 14/4/2026	620,775	0.14		25/9/2032	864,500	0.2
USD 2,600,000	Republic of South Africa	,		USD 685,000	Ukraine Government	,	
	Government International Bond 5.65% 27/9/2047	2,235,337	0.51		International Bond 7.75% 1/9/2022*	328,800	0.0
USD 2,613,000	Republic of South Africa	2,233,337	0.51	USD 1,483,000	Ukraine Government	320,000	0.0
	Government International				International Bond 7.75%		
115D 274 000	Bond 5.75% 30/9/2049 Republic of South Africa	2,254,555	0.51	LISD 1 010 000	1/9/2023 Ukraine Government	667,350	0.
03D 274,000	Government International			030 1,019,000	International Bond 7.75%		
	Bond 5.875% 16/9/2025	292,853	0.07		1/9/2024	377,030	0.0
		16,846,089	3.84	USD 2,990,000	Ukraine Government International Bond 7.75%		
	Sri Lanka				1/9/2025	1,106,300	0.2
USD 2,071,000	Sri Lanka Government			USD 4,922,000	Ukraine Government		
	International Bond 6.125% 3/6/2025	1,016,747	0.23		International Bond 7.75% 1/9/2027*	1,696,884	0.3
USD 2,437,000	Sri Lanka Government	1,010,717	0.20		1/3/2021	9,171,369	2.0
	International Bond 6.2%	4 400 740	0.05		United Analy Enginetes	9,171,309	2.0
USD 2 490 000	11/5/2027 Sri Lanka Government	1,102,742	0.25	USD 510 000	United Arab Emirates Abu Dhabi Crude Oil Pipeline		
202 2, 100,000	International Bond 6.35%			002 010,000	LLC 4.6% 2/11/2047*	559,828	0.
1100 4 070 000	28/6/2024	1,224,956	0.28	USD 1,300,000	Abu Dhabi Government		
USD 1,673,000	Sri Lanka Government International Bond 6.85%				International Bond 1.7% 2/3/2031	1,215,500	0.
	3/11/2025	819,017	0.18	USD 7,218,000	Abu Dhabi Government	1,210,000	0
USD 1,046,000	Sri Lanka Government				International Bond 2.5%		
	International Bond 7.55% 28/3/2030	470,826	0.11	USD 1 300 000	30/9/2029 Abu Dhabi Government	7,254,090	1.0
		4,634,288	1.05		International Bond 3.125%		
	Sweden	.,,		UCD 1 355 000	30/9/2049	1,226,875	0.2
EUR 71,000	East Renewable AB 13.5%			050 1,355,000	Abu Dhabi Government International Bond 3.875%		
	1/1/2025	47,812	0.01		16/4/2050	1,451,544	0.3
	Trinidad and Tobago			USD 460,000	Emirate of Dubai Government		
USD 671,000	Trinidad & Tobago Government				International Bonds 5.25% 30/1/2043	490,475	0.
	International Bond 4.5% 4/8/2026	676,360	0.15		0020 .0	12,198,312	2.7
USD 200,000	Trinidad Generation UnLtd	070,000	0.10		United Kingdom	.2,.00,0.2	
	5.25% 4/11/2027	202,674	0.05	USD 549,000	NAK Naftogaz Ukraine via		
		879,034	0.20		Kondor Finance Plc 7.625%		
	Turkey			LISD 110 250	8/11/2026 Ukreximbank Via Biz Finance	192,150	0.0
USD 810,000	TC Ziraat Bankasi AS 5.375%	757 755	0.47	000 110,200	Plc 9.75% 22/1/2025	90,956	0.0
USD 485.000	2/3/2026 Turkey Government	757,755	0.17			283,106	0.0
100,000	International Bond 4.25%				Uruguay	·	
LICD 1 000 000	13/3/2025	450,998	0.10	USD 2,405,327	Uruguay Government		
1,000,000 עפט	Turkey Government International Bond 5.75%				International Bond 4.125%	0.500.000	_
	11/5/2047	722,295	0.17	USD 4 232 200	20/11/2045 Uruguay Government	2,596,809	0.
		1,931,048	0.44	332 1,202,200	International Bond 4.375%		
	Ukraine			1100 1 007 077	23/1/2031	4,646,628	1.0
USD 1,960,000	NPC Ukrenergo 6.875%			USD 1,387,973	Uruguay Government International Bond 4.975%		
11SD 7 620 000	9/11/2026 Ukraine Government	686,000	0.16		20/4/2055	1,623,796	0.3
7,029,000	International Bond FRN			USD 3,738,600	Uruguay Government		
	31/5/2040	1,602,090	0.36		International Bond 5.1% 18/6/2050	4,415,941	1.0
					10/0/2000	13,283,174	3.0
						13,203,174	ა.

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets
	Zambia		
USD 323,000	Zambia Government		
	International Bond 5.375% 20/9/2022	230,945	0.05
USD 600,000		200,010	0.00
	International Bond 8.5%		
USD 475 000	14/4/2024 Zambia Government	453,000	0.11
000 470,000	International Bond 8.97%		
	30/7/2027	353,326	0.08
		1,037,271	0.24
Total Bonds		412,847,390	93.99
Total Transferable Sec			
Market Instruments Ad Official Stock Exchange			
Dealt in on Another R		412,847,390	93.99
Total Portfolio	-	412,847,390	93.99
Otto an Not Assets		00 400 050	0.04
Other Net Assets		26,420,253	6.01
Total Net Assets (USE	0)	439,267,643	100.00

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency Purchases Currency Sales Counterparty date USI BRL 15,829,879 USD 3,008,453 BNP Paribas 28/3/2022 41,492 EUR 180,000 USD 204,985 HSBC Bank Plc 28/3/2022 (2,736 GBP 80,000 USD 108,236 HSBC Bank Plc 28/3/2022 (922 MXN 152,936,513 USD 7,430,293 JP Morgan 28/3/2022 51,476 USD 952,314 BRL 4,896,800 BNP Paribas 28/3/2022 150,580 USD 21,165,098 EUR 18,702,730 Goldman Sachs 28/3/2022 150,580 USD 2,367,193 MXN 48,379,500 Barclays 28/3/2022 1,913 USD 2,750,477 MXN 56,184,000 Bank of America 28/3/2022 1,261,517 USD 1,169,045 RUB 328,208,000 Morgan Stanley 28/3/2022 352,537 USD 1,446,919 RUB							Unrealised appreciation/
EUR 180,000 USD 204,985 HSBC Bank Plc 28/3/2022 (2,736) GBP 80,000 USD 108,236 HSBC Bank Plc 28/3/2022 (92' MXN 152,936,513 USD 7,430,293 JP Morgan 28/3/2022 51,476 USD 952,314 BRL 4,896,800 BNP Paribas 28/3/2022 8,847 USD 21,165,098 EUR 18,702,730 Goldman Sachs 28/3/2022 150,580 USD 2,367,193 MXN 48,379,500 Barclays 28/3/2022 4,337 USD 2,750,477 MXN 56,184,000 Bank of America 28/3/2022 1,261,517 USD 4,207,176 RUB 328,208,000 Morgan Stanley 28/3/2022 1,261,517 USD 1,169,045 RUB 90,975,900 Bank of America 28/3/2022 352,537 USD 1,446,919 RUB 113,279,310 Goldman Sachs 28/3/2022 430,238 USD 1,041,489 TRY </th <th>Currency</th> <th>Purchases</th> <th>Currency</th> <th>Sales</th> <th>Counterparty</th> <th>•</th> <th>(depreciation) USD</th>	Currency	Purchases	Currency	Sales	Counterparty	•	(depreciation) USD
GBP 80,000 USD 108,236 HSBC Bank Plc 28/3/2022 (92' MXN 152,936,513 USD 7,430,293 JP Morgan 28/3/2022 51,476 USD 952,314 BRL 4,896,800 BNP Paribas 28/3/2022 8,847 USD 21,165,098 EUR 18,702,730 Goldman Sachs 28/3/2022 150,580 USD 2,367,193 MXN 48,379,500 Barclays 28/3/2022 43' USD 2,750,477 MXN 56,184,000 Bank of America 28/3/2022 1,913 USD 4,207,176 RUB 328,208,000 Morgan Stanley 28/3/2022 1,261,51' USD 1,169,045 RUB 90,975,900 Bank of America 28/3/2022 352,53' USD 1,446,919 RUB 113,279,310 Goldman Sachs 28/3/2022 430,238' USD 1,047,720 TRY 1,522,360 Morgan Stanley 28/3/2022 430,238' USD 5,141,489 TRY<	BRL	15,829,879	USD	3,008,453	BNP Paribas	28/3/2022	41,492
MXN 152,936,513 USD 7,430,293 JP Morgan 28/3/2022 51,478 USD 952,314 BRL 4,896,800 BNP Paribas 28/3/2022 8,847 USD 21,165,098 EUR 18,702,730 Goldman Sachs 28/3/2022 150,586 USD 2,367,193 MXN 48,379,500 Barclays 28/3/2022 1,913 USD 2,750,477 MXN 56,184,000 Bank of America 28/3/2022 1,913 USD 4,207,176 RUB 328,208,000 Morgan Stanley 28/3/2022 1,261,511 USD 1,169,045 RUB 90,975,900 Bank of America 28/3/2022 352,537 USD 2,858,519 RUB 223,798,796 UBS 28/3/2022 430,238 USD 1,446,919 RUB 113,279,310 Goldman Sachs 28/3/2022 430,238 USD 102,720 TRY 1,522,360 Morgan Stanley 28/3/2022 162,316 USD 5,141,489 TRY <td>EUR</td> <td>180,000</td> <td>USD</td> <td>204,985</td> <td>HSBC Bank Plc</td> <td>28/3/2022</td> <td>(2,736)</td>	EUR	180,000	USD	204,985	HSBC Bank Plc	28/3/2022	(2,736)
USD 952,314 BRL 4,896,800 BNP Paribas 28/3/2022 8,847 USD 21,165,098 EUR 18,702,730 Goldman Sachs 28/3/2022 150,587 USD 2,367,193 MXN 48,379,500 Barclays 28/3/2022 150,587 USD 2,750,477 MXN 56,184,000 Bank of America 28/3/2022 1,913 USD 4,207,176 RUB 328,208,000 Morgan Stanley 28/3/2022 1,261,511 USD 1,169,045 RUB 90,975,900 Bank of America 28/3/2022 352,537 USD 2,858,519 RUB 223,798,796 UBS 28/3/2022 849,925 USD 1,446,919 RUB 113,279,310 Goldman Sachs 28/3/2022 430,238 USD 102,720 TRY 1,522,360 Morgan Stanley 28/3/2022 430,238 USD 5,141,489 TRY 72,523,282 Bank of America 28/3/2022 162,316 USD 2,081,212 TRY 28,991,946 JP Morgan 28/3/2022 162,316 USD 1,136,652 TRY 15,775,200 HSBC Bank Plc 28/3/2022 53,587 USD 1,136,652 TRY 15,775,200 HSBC Bank Plc 28/3/2022 53,587 USD 1,136,652 TRY 15,775,200 HSBC Bank Plc 28/3/2022 53,587 USD 1,136,652 TRY 15,775,200 HSBC Bank Plc 28/3/2022 53,587 USD 1,136,652 TRY 15,775,200 HSBC Bank Plc 28/3/2022 53,587 USD 1,136,652 TRY 15,775,200 HSBC Bank Plc 38/3/2022 (118,276 USD 4,007,77,453 USD 6,619,823 BNY Mellon 28/3/2022 (118,276 USD 4,007,77,453 USD 6,619,823 BNY Mellon 3,331,858	GBP	80,000	USD	108,236	HSBC Bank Plc	28/3/2022	(921)
USD 21,165,098 EUR 18,702,730 Goldman Sachs 28/3/2022 150,580 USD 2,367,193 MXN 48,379,500 Barclays 28/3/2022 433 USD 2,750,477 MXN 56,184,000 Bank of America 28/3/2022 1,913 USD 4,207,176 RUB 328,208,000 Morgan Stanley 28/3/2022 1,261,513 USD 1,169,045 RUB 90,975,900 Bank of America 28/3/2022 352,533 USD 2,858,519 RUB 223,798,796 UBS 28/3/2022 849,925 USD 1,446,919 RUB 113,279,310 Goldman Sachs 28/3/2022 430,238 USD 102,720 TRY 1,522,360 Morgan Stanley 28/3/2022 430,238 USD 5,141,489 TRY 72,523,282 Bank of America 28/3/2022 162,316 USD 2,081,212 TRY 28,991,946 JP Morgan 28/3/2022 162,316 USD 1,136,652 TRY 15,775,200 HSBC Bank PIC 28/3/2022 53,587 ZAR 100,777,453 USD 6,619,823 BNY Mellon 28/3/2022 (118,276 Net unrealised appreciation 3,331,858	MXN	152,936,513	USD	7,430,293	JP Morgan	28/3/2022	51,478
USD 2,367,193 MXN 48,379,500 Barclays 28/3/2022 437 USD 2,750,477 MXN 56,184,000 Bank of America 28/3/2022 1,913 USD 4,207,176 RUB 328,208,000 Morgan Stanley 28/3/2022 1,261,517 USD 1,169,045 RUB 90,975,900 Bank of America 28/3/2022 352,537 USD 2,858,519 RUB 223,798,796 UBS 28/3/2022 849,925 USD 1,446,919 RUB 113,279,310 Goldman Sachs 28/3/2022 430,238 USD 102,720 TRY 1,522,360 Morgan Stanley 28/3/2022 430,238 USD 5,141,489 TRY 72,523,282 Bank of America 28/3/2022 162,316 USD 2,081,212 TRY 28,991,946 JP Morgan 28/3/2022 90,738 USD 1,136,652 TRY 15,775,200 HSBC Bank Pic 28/3/2022 53,587 ZAR 100,777,453 USD 6,619,823 BNY Mellon 28/3/2022 (118,278 Net unrealised appreciation 3,331,858	USD	952,314	BRL	4,896,800	BNP Paribas	28/3/2022	8,847
USD 2,750,477 MXN 56,184,000 Bank of America 28/3/2022 1,913 USD 4,207,176 RUB 328,208,000 Morgan Stanley 28/3/2022 1,261,513 USD 1,169,045 RUB 90,975,900 Bank of America 28/3/2022 352,537 USD 2,858,519 RUB 223,798,796 UBS 28/3/2022 849,925 USD 1,446,919 RUB 113,279,310 Goldman Sachs 28/3/2022 430,238 USD 102,720 TRY 1,522,360 Morgan Stanley 28/3/2022 430,238 USD 5,141,489 TRY 72,523,282 Bank of America 28/3/2022 162,316 USD 2,081,212 TRY 28,991,946 JP Morgan 28/3/2022 90,738 USD 1,136,652 TRY 15,775,200 HSBC Bank Pic 28/3/2022 53,587 ZAR 100,777,453 USD 6,619,823 BNY Mellon 28/3/2022 (118,278 Net unrealised appreciation 3,331,858	USD	21,165,098	EUR	18,702,730	Goldman Sachs	28/3/2022	150,580
USD 4,207,176 RUB 328,208,000 Morgan Stanley 28/3/2022 1,261,517 USD 1,169,045 RUB 90,975,900 Bank of America 28/3/2022 352,537 USD 2,858,519 RUB 223,798,796 UBS 28/3/2022 849,925 USD 1,446,919 RUB 113,279,310 Goldman Sachs 28/3/2022 430,238 USD 102,720 TRY 1,522,360 Morgan Stanley 28/3/2022 (1,800 USD 5,141,489 TRY 72,523,282 Bank of America 28/3/2022 162,316 USD 2,081,212 TRY 28,991,946 JP Morgan 28/3/2022 90,735 USD 1,136,652 TRY 15,775,200 HSBC Bank Pic 28/3/2022 53,587 ZAR 100,777,453 USD 6,619,823 BNY Mellon 28/3/2022 (118,276 Net unrealised appreciation 3,331,856	USD	2,367,193	MXN	48,379,500	Barclays	28/3/2022	431
USD 1,169,045 RUB 90,975,900 Bank of America 28/3/2022 352,537 USD 2,858,519 RUB 223,798,796 UBS 28/3/2022 849,925 USD 1,446,919 RUB 113,279,310 Goldman Sachs 28/3/2022 430,236 USD 102,720 TRY 1,522,360 Morgan Stanley 28/3/2022 (1,800 USD 5,141,489 TRY 72,523,282 Bank of America 28/3/2022 162,316 USD 2,081,212 TRY 28,991,946 JP Morgan 28/3/2022 90,735 USD 1,136,652 TRY 15,775,200 HSBC Bank Plc 28/3/2022 53,587 ZAR 100,777,453 USD 6,619,823 BNY Mellon 28/3/2022 (118,276 Net unrealised appreciation 3,331,856	USD	2,750,477	MXN	56,184,000	Bank of America	28/3/2022	1,913
USD 2,858,519 RUB 223,798,796 UBS 28/3/2022 849,925 USD 1,446,919 RUB 113,279,310 Goldman Sachs 28/3/2022 430,238 USD 102,720 TRY 1,522,360 Morgan Stanley 28/3/2022 (1,800 USD 5,141,489 TRY 72,523,282 Bank of America 28/3/2022 162,316 USD 2,081,212 TRY 28,991,946 JP Morgan 28/3/2022 90,735 USD 1,136,652 TRY 15,775,200 HSBC Bank Plc 28/3/2022 53,587 ZAR 100,777,453 USD 6,619,823 BNY Mellon 28/3/2022 (118,278 Net unrealised appreciation 3,331,858	USD	4,207,176	RUB	328,208,000	Morgan Stanley	28/3/2022	1,261,511
USD 1,446,919 RUB 113,279,310 Goldman Sachs 28/3/2022 430,238 USD 102,720 TRY 1,522,360 Morgan Stanley 28/3/2022 (1,800 USD 5,141,489 TRY 72,523,282 Bank of America 28/3/2022 162,316 USD 2,081,212 TRY 28,991,946 JP Morgan 28/3/2022 90,738 USD 1,136,652 TRY 15,775,200 HSBC Bank Plc 28/3/2022 53,587 ZAR 100,777,453 USD 6,619,823 BNY Mellon 28/3/2022 (118,278 Net unrealised appreciation 3,331,858	USD	1,169,045	RUB	90,975,900	Bank of America	28/3/2022	352,537
USD 102,720 TRY 1,522,360 Morgan Stanley 28/3/2022 (1,800 USD 5,141,489 TRY 72,523,282 Bank of America 28/3/2022 162,316 USD 2,081,212 TRY 28,991,946 JP Morgan 28/3/2022 90,738 USD 1,136,652 TRY 15,775,200 HSBC Bank Plc 28/3/2022 53,587 ZAR 100,777,453 USD 6,619,823 BNY Mellon 28/3/2022 (118,278 Net unrealised appreciation 3,331,858 AUD Hedged Share Class	USD	2,858,519	RUB	223,798,796	UBS	28/3/2022	849,925
USD 5,141,489 TRY 72,523,282 Bank of America 28/3/2022 162,316 USD 2,081,212 TRY 28,991,946 JP Morgan 28/3/2022 90,738 USD 1,136,652 TRY 15,775,200 HSBC Bank Pic 28/3/2022 53,587 ZAR 100,777,453 USD 6,619,823 BNY Mellon 28/3/2022 (118,278 Net unrealised appreciation 3,331,858	USD	1,446,919	RUB	113,279,310	Goldman Sachs	28/3/2022	430,238
USD 2,081,212 TRY 28,991,946 JP Morgan 28/3/2022 90,735 USD 1,136,652 TRY 15,775,200 HSBC Bank Plc 28/3/2022 53,587 ZAR 100,777,453 USD 6,619,823 BNY Mellon 28/3/2022 (118,276 Net unrealised appreciation 3,331,856	USD	102,720	TRY	1,522,360	Morgan Stanley	28/3/2022	(1,800)
USD 1,136,652 TRY 15,775,200 HSBC Bank Pic 28/3/2022 53,587 ZAR 100,777,453 USD 6,619,823 BNY Mellon 28/3/2022 (118,278 Net unrealised appreciation 3,331,858 AUD Hedged Share Class	USD	5,141,489	TRY	72,523,282	Bank of America	28/3/2022	162,316
ZAR 100,777,453 USD 6,619,823 BNY Mellon 28/3/2022 (118,278) Net unrealised appreciation 3,331,858 AUD Hedged Share Class	USD	2,081,212	TRY	28,991,946	JP Morgan	28/3/2022	90,735
Net unrealised appreciation 3,331,859 AUD Hedged Share Class	USD	1,136,652	TRY	15,775,200	HSBC Bank Plc	28/3/2022	53,587
AUD Hedged Share Class	ZAR	100,777,453	USD	6,619,823	BNY Mellon	28/3/2022	(118,278)
	Net unreal	ised appreciat	ion				3,331,855
AUD 13.156.841 USD 9.472.492 BNY Mellon 15/3/2022 54.434	AUD Hedg	ged Share Cla	ISS				
	AUD	13,156,841	USD	9,472,492	BNY Mellon	15/3/2022	54,434
USD 639,510 AUD 890,479 BNY Mellon 15/3/2022 (5,289	USD	639,510	AUD	890,479	BNY Mellon	15/3/2022	(5,289)
Net unrealised appreciation 49,145	Net unreal	ised appreciat	ion				49,145

Open Forward Foreign Exchange Contracts as at 28 February 2022

	20 Feb					Unrealised appreciation/ (depreciation)
Currency	Purchases		Sales	Counterparty	date	USD
CHF Heag	ed Share Cla	155				
CHF	24,016,490	USD	25,989,882	BNY Mellon	15/3/2022	175,158
USD	1,803,072	CHF	1,665,228	BNY Mellon	15/3/2022	(11,131)
Net unreal	ised appreciat	ion				164,027
EUR Hedg	jed Share Cla	ISS				
EUR	381,003,907	USD	435,711,149	BNY Mellon	15/3/2022	(7,846,969)
USD	35,408,307	EUR	31,459,737	BNY Mellon	15/3/2022	79,604
Net unreal	ised depreciat	ion				(7,767,365)
GBP Hedg	jed Share Cla	ISS				
GBP	3,497	USD	4,744	BNY Mellon	15/3/2022	(52)
USD	322	GBP	239	BNY Mellon	15/3/2022	-
Net unreal	ised depreciat	ion				(52)
SGD Hedg	jed Share Cla	iss				
SGD	6,206	USD	4,624	BNY Mellon	15/3/2022	(54)
USD	316	SGD	427	BNY Mellon	15/3/2022	1
Net unreal	ised depreciat	ion				(53)
Total net u	nrealised depi	reciation				(4,222,443)

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(39)	EUR	Euro BUXL	March 2022	889,443
120	USD	US Long Bond (CBT)	June 2022	59,501
(76)	USD	US Treasury 10 Year Note (CBT)	June 2022	(58,080)
Total				890,864

Swaps as at 28 February 2022

	Nominal			Expiration	Unrealised appreciation/ (depreciation)	Market Value
Туре	Value	Description	Counterparty	date	USD	USD
CDS	USD 2,350,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Bank of America	20/12/2026	48,630	448,028
CDS	USD 4,150,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Bank of America	20/12/2026	204,300	791,199
CDS	USD 3,130,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Bank of America	20/12/2026	106,448	174,141
CDS	USD 9,125,000	Fund receives default protection on CDX.EM.36.V1; and pays Fixed 1%	Goldman Sachs	20/12/2026	163,814	752,050
CDS	USD 3,164,000	Fund receives default protection on Saudi Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2026	6,241	(62,990)
CDS	USD 2,754,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2026	186,756	525,051
IRS	BRL 49,165,956	Fund receives Fixed 10.8975%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2025	(111,895)	(111,895)
Total					604,294	2,515,584

CDS: Credit Default Swaps IRS: Interest Rate Swaps

ESG Emerging Markets Corporate Bond Fund

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	N
	rities and Money Market Inst	ruments Adn	nitted		Cayman Islands	· /	
	k Exchange Listing or Dealt			USD 1,050,000	Aldar Sukuk No 2 Ltd 3.875%		
Regulated Market	0 0				22/10/2029	1,084,781	0.9
ONDO				USD 1,191,000	Baidu Inc 2.375% 23/8/2031*	1,091,093	0.9
BONDS				USD 200,000	CIFI Holdings Group Co Ltd		
LICD 4 244 425	Argentina			1100 400 000	4.45% 17/8/2026	151,500	0.
USD 1,344,435	YPF SA (Step-up coupon) 4% 12/2/2026*	1.149.088	1 04	USD 400,000	CSN Inova Ventures 6.75%	440.040	0.
LISD 716 000	YPF SA 8.5% 28/7/2025	570,577	1.04 0.51	HCD 300 000	28/1/2028*	413,313	0.
	YPF SA 8.75% 4/4/2024	309,075	0.31	03D 200,000	DP World Crescent Ltd 3.875% 18/7/2029	288,400	0.
000 020,000	111 0/(0.70/0 4/4/2024	· · · · · · · · · · · · · · · · · · ·		USD 900 000	DP World Salaam FRN	200,400	0.
		2,028,740	1.83	002 000,000	1/10/2025 (Perpetual)*	947,111	0.
	Austria			USD 245,000	Grupo Aval Ltd 4.75% 26/9/2022	247,281	0
USD 355,000	Klabin Austria GmbH 3.2%			USD 1,203,000	MAF Global Securities Ltd FRN		
	12/1/2031	305,123	0.28		20/3/2026 (Perpetual)*	1,263,150	1.
USD 200,000	Klabin Austria GmbH 7%			USD 200,000	MAF Sukuk Ltd 4.638%		
	3/4/2049	205,064	0.18		14/5/2029	214,390	0
USD 190,000	Suzano Austria GmbH 3.75%	477.004	0.40	USD 783,000	QNB Finance Ltd 1.375%		
1160 630 000	15/1/2031	177,921	0.16		26/1/2026	743,850	0
030,000	Suzano Austria GmbH 5% 15/1/2030	645,993	0.58	USD 200,000	Sunac China Holdings Ltd	00.000	_
LISD 200 000	Suzano Austria GmbH 5%	045,995	0.56	LICD 777 000	5.95% 26/4/2024	80,000	0
000 200,000	15/1/2030	205,077	0.19	USD 777,000	Tingyi Cayman Islands Holding Corp 1.625% 24/9/2025*	750.062	0
	10/ 1/2000			1150 200 000	Yuzhou Group Holdings Co Ltd	750,962	U
		1,539,178	1.39	03D 300,000	8.3% 27/5/2025	92,650	0
	Bermuda		-		0.070 2170/2020	•	
	CBQ Finance Ltd 5% 24/5/2023	305,482	0.27			7,368,481	6
USD 1,090,000	Star Energy Geothermal Darajat				Chile		
	II / Star Energy Geothermal	4 405 440	4.00		CAP SA 3.9% 27/4/2031	986,797	0
	Salak 4.85% 14/10/2038	1,105,148	1.00	USD 278,000	Corp Nacional del Cobre de		
		1,410,630	1.27		Chile 4.25% 17/7/2042	271,383	0
	Brazil			USD 150,000	Empresa Nacional de		
USD 1.200.000	Banco do Brasil SA/Cayman				Telecomunicaciones SA	427.004	0
.,200,000	4.875% 11/1/2029*	1,210,116	1.09	LICD 227 000	3.05% 14/9/2032	137,981	0
USD 1,099,000	Natura Cosmeticos SA 4.125%	.,,,		030 227,000	Empresa Nacional de Telecomunicaciones SA		
	3/5/2028	1,040,203	0.94		4.75% 1/8/2026	237,524	0
		2,250,319	2.03	USD 925.000	Empresa Nacional del Petroleo	201,021	Ū
	Duldie le Ministre Internate	,,-		,	3.45% 16/9/2031*	853,312	0
LICD FOR OOD	British Virgin Islands Arcos Dorados Holdings Inc			USD 1,113,000	Falabella SA 3.375% 15/1/2032	1,039,447	0
03D 526,000	5.875% 4/4/2027*	536,652	0.48		Interchile SA 4.5% 30/6/2056	1,017,347	0
LISD 1 465 000	Central American Bottling Corp /	330,032	0.40	USD 590,000	Inversiones CMPC SA 3%		
1,400,000	CBC Bottling Holdco SL /				6/4/2031*	540,332	0
	Beliv Holdco SL 5.25%			USD 900,000	Inversiones CMPC SA 3.85%	000 070	•
	27/4/2029	1,505,287	1.36	LICD 4 40E 000	13/1/2030	888,278	0
USD 1,001,000	Franshion Brilliant Ltd 4.25%	,, -		USD 1,165,000	Inversiones La Construccion SA	1 046 752	0
	23/7/2029*	903,327	0.82	LISD 1 116 000	4.75% 7/2/2032 VTR Comunicaciones SpA	1,046,753	0
USD 676,000	Gold Fields Orogen Holdings			000 1,110,000	4.375% 15/4/2029	1,063,621	0
	BVI Ltd 5.125% 15/5/2024*	697,994	0.63		4.070 70 10/4/2020		
USD 200,000	Gold Fields Orogen Holdings		,			8,082,775	7
1100 000 000	BVI Ltd 6.125% 15/5/2029	218,571	0.20		Colombia		
USD 200,000	Huarong Finance 2017 Co Ltd	105.050	0.40	USD 999,000	Banco Davivienda SA FRN		
HCD 300 000	FRN 3/7/2023 Huarong Finance 2019 Co Ltd	195,250	0.18		22/4/2031 (Perpetual)	944,467	0
05D 200,000	3.375% 24/2/2030	168,400	0.15	USD 897,000	Banco de Bogota SA 4.375%		
LISD 400 000	Huarong Finance II Co Ltd	100,400	0.13		3/8/2027	855,778	0
OOD 400,000	4.625% 3/6/2026	387,000	0.35		Ecopetrol SA 4.125% 16/1/2025	329,012	0
USD 929.280	Star Energy Geothermal	301,000	3.55		Ecopetrol SA 4.625% 2/11/2031	1,120,625	1
,	Wayang Windu Ltd 6.75%				Ecopetrol SA 5.375% 26/6/2026 Ecopetrol SA 5.875% 18/9/2023	212,165 232,589	0
	24/4/2033*	990,259	0.89	,	Ecopetrol SA 5.875% 28/5/2045	115,743	0
		5,602,740	5.06		Ecopetrol SA 5.875% 26/3/2045 Ecopetrol SA 5.875% 2/11/2051	881,559	0
		0,002,770	0.00		Interconexion Electrica SA ESP	331,000	J
1100	Canada				3.825% 26/11/2033	1,935,266	1
USD 594,000	Canacol Energy Ltd 5.75%	FF0 004	0 <u>50</u>		-	6,627,204	5
1160 600 000	24/11/2028	556,201	0.50			0,021,204	
U0U,889 UCU	MEGlobal Canada ULC 5%	721 020	0.65		Hong Kong		
	18/5/2025	721,920	0.65	USD 200,000	Yanlord Land HK Co Ltd	/ 	
		1,278,121	1.15		5.125% 20/5/2026	185,690	0

^{*} All or a portion of this security represents a security on loan.

ESG Emerging Markets Corporate Bond Fund continued

Holding	Description	Market Value (USD)		Holding	Description	Market Value (USD)	% o Ne Assets
	India	<u> </u>		_	Mauritius		
USD 2,042,000	HDFC Bank Ltd FRN			USD 500,000	Clean Renewable Power		
	25/8/2026 (Perpetual)	1,905,696	1.72		Mauritius Pte Ltd 4.25%		
USD 1,034,000	Reliance Industries Ltd				25/3/2027*	488,633	0.4
	3.667% 30/11/2027*	1,067,127	0.97	USD 1,147,000	Greenko Power II Ltd 4.3%	1 007 202	0.9
		2,972,823	2.69	USD 559 763	13/12/2028* India Cleantech Energy 4.7%	1,097,392	0.9
	Indonesia			000 000,700	10/8/2026	544,369	0.4
USD 1,075,000	Indofood CBP Sukses Makmur					2,130,394	1.9
LIOD 500 000	Tbk PT 3.398% 9/6/2031	1,001,094	0.91		Marrian	2,100,001	
080 586,000	Perusahaan Gas Negara Tbk PT 5.125% 16/5/2024	611,141	0.55	USD 200 000	Mexico America Movil SAB de CV		
	1 1 0.12070 10/0/2024		1.46	GOD 200,000	2.875% 7/5/2030	195,650	0.
		1,612,235	1.40	USD 200,000	America Movil SAB de CV	,	
LIOD 540 000	Ireland				3.625% 22/4/2029	206,309	0.
USD 510,000	Phosagro OAO Via Phosagro Bond Funding DAC 2.6%			USD 200,000	America Movil SAB de CV	240,002	0
	16/9/2028	191,250	0.17	USD 626 000	4.375% 22/4/2049 Banco Inbursa SA Institucion	218,693	0.2
USD 299,000	Phosagro OAO Via Phosagro	.0.,200	0	000 020,000	De Banca Multiple Grupo		
	Bond Funding DAC 3.05%				Financiero Inbursa 4.375%		
	23/1/2025	112,125	0.10		11/4/2027*	644,631	0.
USD 200,000	Phosagro OAO Via Phosagro Bond Funding DAC 3.949%			USD 840,000	Banco Mercantil del Norte		
	24/4/2023	75,000	0.07		SA/Grand Cayman FRN 10/1/2028 (Perpetual)*	822,675	0.
	2 11 11 2020	378,375		USD 531.000	Banco Mercantil del Norte	022,075	0.
		370,373	0.34		SA/Grand Cayman FRN		
LICD 4 400 000	Isle of Man				27/6/2029 (Perpetual)	520,645	0.
USD 1,100,000	AngloGold Ashanti Holdings Plc 3.375% 1/11/2028*	1,032,625	0.93	USD 214,000	Banco Mercantil del Norte		
USD 650.000	AngloGold Ashanti Holdings Plc	1,002,020	0.33		SA/Grand Cayman FRN 14/10/2030 (Perpetual)	222 727	0.
	3.75% 1/10/2030	615,062	0.56	USD 380 000	Banco Mercantil del Norte	223,737	U.
		1,647,687	1.49	002 000,000	SA/Grand Cayman FRN		
	Israel	,- ,			24/1/2032 (Perpetual)	350,654	0.
USD 1 550 000	Bank Hapoalim BM '144A'			USD 232,000	BBVA Bancomer SA/Texas		_
.,000,000	FRN 21/1/2032*	1,493,812	1.35	LICD 1 457 000	FRN 18/1/2033 BBVA Bancomer SA/Texas	223,138	0.
USD 1,258,000	Bank Leumi Le-Israel BM			03D 1,437,000	FRN 13/9/2034*	1,442,321	1.
	'144A' FRN 29/1/2031	1,205,714	1.09	USD 731,000	BBVA Bancomer SA/Texas	.,, 0	
USD 745,000	Energean Israel Finance Ltd '144A' 4.5% 30/3/2024*	729,169	0.66		FRN 13/9/2034*	723,635	0.
USD 591 589	Energean Israel Finance Ltd	729,109	0.00	USD 1,115,000	Braskem Idesa SAPI 6.99%	4 070 400	
002 001,000	'144A' 4.875% 30/3/2026	567,334	0.51	LISD 1 780 000	20/2/2032 Cemex SAB de CV FRN	1,070,422	0.
USD 825,285	Leviathan Bond Ltd '144A'			03D 1,760,000	8/6/2026 (Perpetual)*	1,704,706	1.
	6.125% 30/6/2025*	842,666	0.76	USD 700,000	Cibanco SA Ibm / PLA	1,701,700	
USD 199,362	Leviathan Bond Ltd '144A'	202.900	0.40		Administradora Industrial S		
LISD 1 260 000	6.75% 30/6/2030 Mizrahi Tefahot Bank Ltd	202,900	0.18		de RL de CV 4.962%		
1,200,000	'144A' FRN 7/4/2031*	1,212,750	1.10	HCD 600 000	18/7/2029*	723,187	0.
		6,254,345		030 609,000	Coca-Cola Femsa SAB de CV 1.85% 1/9/2032	529,749	0.
	I	0,204,040	0.00	USD 300,000	Coca-Cola Femsa SAB de CV	323,743	0.
LICD COE OOO	Luxembourg B2W Digital Lux Sarl				2.75% 22/1/2030	289,242	0.
030 695,000	4.375% 20/12/2030	600,770	0.54	USD 150,000	Coca-Cola Femsa SAB de CV		
USD 465,000	B2W Digital Lux Sarl '144A'	000,110	0.01	1100 4 070 000	5.25% 26/11/2043	177,778	0.
	4.375% 20/12/2030	401,954	0.36	1,070,000 עפט	Corp Inmobiliaria Vesta SAB de CV 3.625% 13/5/2031	984,218	0.
USD 1,200,000	CSN Resources SA 4.625%			USD 1.817.000	Grupo Bimbo SAB de CV	₹04,∠10	U.
1160 300 000	10/6/2031	1,090,041	0.99	,,300	FRN 17/4/2023 (Perpetual)	1,842,529	1.
JOD 200,000	JSM Global Sarl 4.75% 20/10/2030	174,750	0.16	USD 873,000	Grupo Televisa SAB 5%		
USD 400.000	Klabin Finance SA 4.875%	174,730	0.10		13/5/2045	945,806	0.
-,0	19/9/2027	409,200	0.37	USD 200,000	Industrias Penoles SAB de CV	200 227	0.
	MHP Lux SA 6.25% 19/9/2029	357,200	I	USD 1 089 000	4.15% 12/9/2029 Metalsa S A P I De Cv 3.75%	200,237	U.
	MHP Lux SA 6.95% 3/4/2026	159,600	0.14	335 1,003,000	4/5/2031	976,580	0.
USD 1,738,800	Millicom International Cellular	1 704 770	1.61	USD 1,135,000	Nemak SAB de CV 3.625%	,9	,
USD 786 000	SA 6.25% 25/3/2029 Petrorio Luxembourg Trading	1,784,778	1.61		28/6/2031*	1,006,263	0
302 700,000	Sarl 6.125% 9/6/2026	768,826	0.70	USD 939,000	Orbia Advance Corp SAB de	0.47.075	_
		5,747,119		LICD 4 224 000	CV 5.5% 15/1/2048 Trust Fibra Uno 4.869%	947,273	0.

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

ESG Emerging Markets Corporate Bond Fund continued

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Assets
USD 200,000	Trust Fibra Uno 6.95%				Spain		
	30/1/2044	219,434	0.20	USD 890,000	Al Candelaria Spain SA 5.75% 15/6/2033	789,150	0.7
		18,397,517	16.61			769,150	0.7
USD 638,000	Morocco OCP SA 3.75% 23/6/2031	568,423	0.51		Turkey Akbank TAS 6.8% 6/2/2026 Turkiye Sise ve Cam Fabrikalari	591,825	0.5
1100 4 040 000	Netherlands			,,,,,	AS 6.95% 14/3/2026	825,105	0.7
	Braskem Netherlands Finance BV FRN 23/1/2081	1,350,914	1.22			1,416,930	1.2
USD 1,172,000	Equate Petrochemical BV 2.625% 28/4/2028*	1,109,005	1.00	USD 323,000	United Arab Emirates DP World Ltd/United Arab		
USD 345,000	Petrobras Global Finance BV 5.093% 15/1/2030	341,766	0.31	USD 1.131.000	Emirates 4.7% 30/9/2049 National Central Cooling Co	325,536	0.2
USD 560,000	Sigma Finance Netherlands BV 4.875% 27/3/2028	583,888	0.52		PJSC 2.5% 21/10/2027 Oztel Holdings SPC Ltd	1,073,036	0.9
USD 1,150,000	Teva Pharmaceutical Finance	303,000	0.52	05D 1,076,000	5.625% 24/10/2023	1,106,298	1.0
	Netherlands III BV 3.15% 1/10/2026*	1,049,375	0.95			2,504,870	2.2
USD 1,703,000	Teva Pharmaceutical Finance Netherlands III BV 4.75%	, , , , ,		USD 1,135,000	United Kingdom Bidvest Group UK Plc/The		
USD 200 000	9/5/2027 Teva Pharmaceutical Finance	1,639,414	1.48	USD 1.019.000	3.625% 23/9/2026* Liquid Telecommunications	1,089,600	0.9
202 200,000	Netherlands III BV 6.75% 1/3/2028	209,947	0.19		Financing Plc 5.5% 4/9/2026 Polyus Finance Plc 3.25%	990,977	0.9
USD 200,000	Teva Pharmaceutical Finance	209,947	0.19	030 017,000	14/10/2028	405,369	0.3
	Netherlands III BV 7.125% 31/1/2025	209,781	0.19			2,485,946	2.2
		6,494,090	5.86	USD 1 044 000	United States ATP Tower Holdings LLC /		
USD 1,085,000	Panama AES Panama Generation			- 000 1,044,000	Andean Tower Partners Colombia SAS / Andean		
	Holdings SRL 4.375% 31/5/2030	1,049,737	0.95	1	Telecom Par 4.05% 27/4/2026 GUSAP III LP 4.25% 21/1/2030*	973,530 591,707	0.8
	Banco General SA 4.125% 7/8/2027	661,665	0.60		MercadoLibre Inc 3.125% 14/1/2031	1,605,676	1.4
USD 1,115,000	Cable Onda SA 4.5% 30/1/2030	1,060,187	0.95	USD 1,140,000	Stillwater Mining Co 4.5% 16/11/2029	1,054,500	0.9
		2,771,589	2.50			4,225,413	3.8
	Paraguay			Total Bonds		104,277,254	94.1
USD 1,597,000	Banco Continental SAECA 2.75% 10/12/2025	1,496,038	1.35	Total Transferable Se Market Instruments A Official Stock Exchan	dmitted to an		
LICD 1 410 000	Peru Banco de Credito del Peru			Dealt in on Another R		104,277,254	94.
, ,	FRN 30/9/2031	1,327,684	1.20				
USD 1,176,000	InRetail Consumer 3.25% 22/3/2028	1,105,646	1.00	Other Transferable	Securities		
USD 1,190,000	Minsur SA 4.5% 28/10/2031	1,160,661	1.05	BONDS			
		3,593,991	3.25	1150 274 708	Bermuda Digicel Group Two Ltd		
	Qatar			030 214,700	8.25% 30/9/2022**	_	0.0
USD 392,000	Commercial Bank PSQC/The FRN 3/3/2026 (Perpetual)	391,273	0.35	Total Bonds		_	0.0
	Singapore	., -		Total Other Transfera	ble Securities	_	0.0
USD 603,000	Medco Bell Pte Ltd 6.375% 30/1/2027	583,351	0.53	Total Portfolio		104,277,254	94.
USD 589,000	Medco Laurel Tree Pte Ltd			Other Net Assets	.,	6,474,384	5.8
	6.95% 12/11/2028	571,330	0.51	Total Net Assets (USI))	110,751,638	100.0
	Cauth Afri	1,154,681	1.04	+			
USD 857,000	South Africa Growthpoint Properties International Pty Ltd 5.872%						
	2/5/2023	870,487	0.79				

^{*} All or a portion of this security represents a security on loan.
** Security subject to a fair value adjustment as detailed in Note 2(j).

ESG Emerging Markets Corporate Bond Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD			
CHF Hedged Share Class									
CHF	2,678,934	USD	2,898,904	BNY Mellon	15/3/2022	19,692			
USD	100,850	CHF	93,200	BNY Mellon	15/3/2022	(688)			
Net unreali	sed appreciat	ion				19,004			
EUR Hedg	ed Share Cla	ISS							
EUR	56,993,248	USD	65,194,263	BNY Mellon	15/3/2022	(1,191,315)			
USD	2,221,088	EUR	1,966,379	BNY Mellon	15/3/2022	12,876			
Net unrealised depreciation (1,178,43)									

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Durchages	Currency	Salas	Countarmorty		Unrealised appreciation/ (depreciation) USD		
Currency Purchases Currency Sales Counterparty date SEK Hedged Share Class								
			0.500	DNIV Mallan	45/2/2022	(000)		
SEK	88,033	USD	9,580	BNY Mellon	15/3/2022	(263)		
USD	287	SEK	2,697	BNY Mellon	15/3/2022	2		
Net unrealised depreciation								
Total net unrealised depreciation								

ESG Emerging Markets Local Currency Bond Fund

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	rities and Money Market In	etrumente Adn	nittod		China Government Bond		
to an Official Stoc	k Exchange Listing or Dea			,,	3.02% 27/5/2031	2,804,005	0.60
Regulated Market					China Government Bond 3.13% 21/11/2029	2,933,668	0.63
BONDS	Brazil			CNY 21,370,000	China Government Bond 3.25% 22/11/2028	3,490,875	0.75
BRL 428,250	Brazil Letras do Tesouro Nacional 1/7/2022			CNY 18,400,000	China Government Bond 3.27% 19/11/2030	3,015,656	0.65
BRL 579,910	(Zero Coupon) Brazil Letras do Tesouro	8,006,222	1.71	CNY 19,770,000	China Government Bond 3.29% 23/5/2029	3,232,514	0.69
	Nacional 1/7/2023 (Zero Coupon)	9,628,105	2.06	CNY 5,130,000	China Government Bond 3.72% 12/4/2051	858,990	0.18
BRL 799,690	Brazil Letras do Teso uro Nacional 1/1/2024	0,020,100	2.00	CNY 15,220,000	China Government Bond 3.81% 14/9/2050	2,589,033	0.55
	(Zero Coupon)	12,608,736	2.70		0.0176 1176/2000	31,162,302	6.66
BRL 190,940	Brazil Letras do Tesouro				Colombia	01,102,002	0.00
	Nacional 1/7/2024 (Zero Coupon)	2,864,788	0.61		Colombia Colombian TES 6% 28/4/2028	4,240,904	0.91
BRL 108,630	Brazil Notas do Tesouro Nacional Serie F 10%				Colombian TES 6.25% 26/11/2025	1,088,768	0.23
	1/1/2023	2,069,470	0.44		Colombian TES 7% 26/3/2031	882,921	0.19
BRL 365,030	Brazil Notas do Tesouro Nacional Serie F 10%				Colombian TES 7% 30/6/2032 Colombian TES 7.25%	1,667,370	0.36
RDI 265.470	1/1/2023 Brazil Notas do Tesouro	7,065,614	1.51	COP 17 785 300 000	18/10/2034 Colombian TES 7.5% 26/8/2026	1,944,689 4,306,370	0.42 0.92
BIXE 200,470	Nacional Serie F 10% 1/1/2025	4 001 900	1.07		Colombian TES 7.75% 18/9/2030	2,059,986	0.44
BRL 252,330	Brazil Notas do Tesouro	4,991,899	1.07	COP 16,006,500,000	Colombian TES 10% 24/7/2024	4,236,168	0.90
,,,,,,	Nacional Serie F 10%					20,427,176	4.37
BDI 333 560	1/1/2025 Brazil Notas do Tesouro	4,821,933	1.03		Czech Republic		
BIXE 333,300	Nacional Serie F 10% 1/1/2027	6,191,865	1.32	CZK 19,410,000	Czech Republic Government Bond 0.05% 29/11/2029	690,589	0.15
BRL 142,550	Brazil Notas do Tesouro	0,191,000	1.32	CZK 76,740,000	Czech Republic Government		
	Nacional Serie F 10% 1/1/2029	2,581,857	0.55	CZK 90,810,000	Bond 0.25% 10/2/2027 Czech Republic Government	2,985,744	0.64
BRL 84,900	Brazil Notas do Tesouro Nacional Serie F 10%			CZK 59,140,000	Bond 0.95% 15/5/2030 Czech Republic Government	3,453,520	0.74
	1/1/2031	1,542,415	0.33		Bond 1% 26/6/2026	2,410,040	0.51
		62,372,904	13.33	CZK 59,880,000	Czech Republic Government Bond 1.2% 13/3/2031	2,298,807	0.49
	Chile			CZK 34,300,000	Czech Republic Government	2,230,007	0.43
CLP 2,700,000,000	Bonos de la Tesoreria de			071/ 02 020 000	Bond 1.25% 14/2/2025	1,441,744	0.31
	la Republica en pesos 1/10/2028 (Zero Coupon)	3,307,082	0.71	CZK 22,030,000	Czech Republic Government Bond 1.75% 23/6/2032	878,436	0.19
CLP 3,190,000,000	Bonos de la Tesoreria de la	5,551,552		CZK 98,890,000	Czech Republic Government	•	
	Republica en pesos '144A'	2 204 222	0.70	CZK 35 340 000	Bond 2% 13/10/2033 Czech Republic Government	3,981,048	0.85
CLP 1,640,000,000	2.3% 1/10/2028 Bonos de la Tesoreria de la	3,261,322	0.70	CZR 33,340,000	Bond 2.4% 17/9/2025	1,531,556	0.33
	Republica en pesos '144A'			CZK 33,700,000	Czech Republic Government	4 450 000	2.24
CLP 765 000 000	2.8% 1/10/2033 Bonos de la Tesoreria de la	1,577,845	0.34	CZK 78 540 000	Bond 2.5% 25/8/2028 Czech Republic Government	1,456,693	0.31
CEF 703,000,000	Republica en pesos 4.5%				Bond 2.75% 23/7/2029	3,440,841	0.73
CLP 2,985,000,000	1/3/2026 Bonos de la Tesoreria de la	909,388	0.19	CZK 31,870,000	Czech Republic Government Bond 4.2% 4/12/2036	1,619,880	0.35
	Republica en pesos 4.5%			CZK 300,000,000	Czech Republic Government	40 544 000	0.00
CLP 935 000 000	1/3/2026 Bonos de la Tesoreria de la	3,548,397	0.76		Bond 4.7% 12/9/2022	13,514,093	2.89
OLI 933,000,000	Republica en pesos 5%					39,702,991	8.49
	1/3/2035	1,091,911	0.23	USD 1 425 000	Dominican Republic Dominican Republic		
	China	13,695,945	2.93	1 005 1,420,000	International Bond 5.5% 22/2/2029*	1,430,671	0.31
CNY 26,690,000	China Government Bond				Egypt	, ,	
ONIV 00 400 000	1.99% 9/4/2025	4,172,414	0.89	EGP 9,623,000	Egypt Government Bond		
CNY 28,190,000	China Government Bond 2.68% 21/5/2030	4,398,524	0.94		14.563% 6/7/2026	615,370	0.13
CNY 22,710,000	China Government Bond 3.02% 22/10/2025	3,666,623	0.78		Egypt Government Bond 14.664% 6/10/2030	3,521,206	0.75
	J.UL /U LLI 10/2020	0,000,020	0.70	EGP 41,514,000	Egypt Government Bond 14.82% 6/7/2031	2,624,144	0.56

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% N Asse
HSD 030 000	Faunt Covernment International			IDD 34 366 000 000	Indonesia Transum, Bond		
05D 939,000	Egypt Government International Bond 5.75% 29/5/2024*	935,479	0.20	IDR 34,266,000,000	Indonesia Treasury Bond 9% 15/3/2029	2,745,191	0.5
		7,696,199	1.64	IDR 18,017,000,000	Indonesia Treasury Bond 9.5% 15/7/2031	1,502,984	0.3
	Ghana			IDR 3,040,000,000	Indonesia Treasury Bond		
GHS 13,710,000	Ghana Treasury Note 17.6% 20/2/2023	2,013,138	0.43	IDR 56.535.000.000	10.5% 15/8/2030 Indonesia Treasury Bond	264,495	0.0
GHS 3,965,000	Republic of Ghana Government Bonds 20.75% 16/1/2023	507.050	0.13		11% 15/9/2025	4,702,396	1.0
GHS 2,900,000	Republic of Ghana Government	597,050	0.13			46,584,612	9.
	Bonds 20.75% 6/3/2023	440,107	0.09	MVD 7 655 000	Malaysia		
		3,050,295	0.65	WITR 7,000,000	Malaysia Government Bond 2.632% 15/4/2031	1,671,941	0.
HI IE 280 820 000	Hungary Hungary Government Bond			MYR 6,957,000	Malaysia Government Bond	1 662 651	0
1101 209,020,000	1.5% 24/8/2022	861,605	0.18	MYR 7,386,000	3.502% 31/5/2027 Malaysia Government Bond	1,663,651	0.
HUF 184,470,000	Hungary Government Bond	404 704	0.10	NN/D 0 040 000	3.733% 15/6/2028	1,774,156	0.
HUF 802,370,000	1.5% 22/4/2026 Hungary Government Bond	481,784	0.10	MYR 6,816,000	Malaysia Government Bond 3.757% 22/5/2040	1,530,903	0.
	2.5% 24/10/2024	2,265,858	0.48	MYR 10,776,000	Malaysia Government Bond		
HUF 867,430,000	Hungary Government Bond 2.75% 22/12/2026	2,351,241	0.50	MYR 9 962 000	3.8% 17/8/2023 Malaysia Government Bond	2,624,256	0.
HUF 483,540,000	Hungary Government Bond				3.828% 5/7/2034	2,331,233	0
HI IE 112 440 000	3% 27/10/2027 Hungary Government Bond	1,304,523	0.28	MYR 7,765,000	Malaysia Government Bond 3.844% 15/4/2033	1 040 527	0.
1101 112,440,000	3% 21/8/2030	288,859	0.06	MYR 3,216,000	Malaysia Government Bond	1,842,537	U
HUF 523,930,000	Hungary Government Bond 3.25% 22/10/2031	1 247 910	0.29	10/D 40 057 000	3.882% 14/3/2025	786,671	0
HUF 749,760,000	Hungary Government Bond	1,347,819	0.29	MYR 10,957,000	Malaysia Government Bond 3.885% 15/8/2029	2,645,629	0
	4% 28/4/2051	1,814,875	0.39	MYR 11,247,000	Malaysia Government Bond		
HUF 594,280,000	Hungary Government Bond 5.5% 24/6/2025	1,809,792	0.39	MVP 6 387 000	3.892% 15/3/2027 Malaysia Government Bond	2,739,091	0
HUF 750,780,000	Hungary Government Bond			WTT 0,307,000	3.899% 16/11/2027	1,557,770	0
FUR 640 000	6.75% 22/10/2028 Hungary Government	2,457,080	0.53	MYR 5,268,000	Malaysia Government Bond 3.9% 30/11/2026	1,288,237	0
LOIX 040,000	International Bond 1.75%			MYR 15,341,000	Malaysia Government Bond	1,200,237	U
	5/6/2035	652,904	0.14	NAVE 40 540 000	3.955% 15/9/2025	3,767,201	0
		15,636,340	3.34	MYR 10,510,000	Malaysia Government Bond 4.059% 30/9/2024	2,579,629	0
DD 25 553 000 000	Indonesia Indonesia Treasury Bond			MYR 6,085,000	Malaysia Government Bond	4 40 4 000	•
JIX 23,333,000,000	5.5% 15/4/2026	1,791,929	0.38	MYR 4 052 000	4.181% 15/7/2024 Malaysia Government Bond	1,494,983	0
OR 48,326,000,000	Indonesia Treasury Bond	2 200 400	0.70	, ,	4.232% 30/6/2031	1,001,300	0
OR 65.738.000.000	6.125% 15/5/2028 Indonesia Treasury Bond	3,380,499	0.72	MYR 11,454,000	Malaysia Government Bond 4.392% 15/4/2026	2,852,251	0
	6.5% 15/2/2031	4,587,064	0.98	MYR 3,556,000	Malaysia Government Bond	2,002,201	U
OR 54,333,000,000	Indonesia Treasury Bond 7% 15/5/2027	4,020,044	0.86	MAYD 4 224 000	4.498% 15/4/2030	892,707	0
OR 36,434,000,000	Indonesia Treasury Bond		0.00	MYR 4,331,000	Malaysia Government Bond 4.736% 15/3/2046	1,074,370	0
DD 24 506 000 000	7% 15/9/2030 Indonesia Treasury Bond	2,618,369	0.56	MYR 5,508,000	Malaysia Government Bond		
517 24,500,000,000	7.5% 15/8/2032	1,808,910	0.39	MYR 6 550 000	4.762% 7/4/2037 Malaysia Government Bond	1,424,066	0
OR 11,559,000,000	Indonesia Treasury Bond		0.40		4.893% 8/6/2038	1,686,450	0
IDR 8,892,000,000	7.5% 15/5/2038 Indonesia Treasury Bond	844,780	0.18			39,229,032	8
	8.125% 15/5/2024	669,051	0.14		Mexico		
39,087,000,000	Indonesia Treasury Bond 8.25% 15/5/2029	3,015,796	0.65	' '	Mexican Bonos 5.75% 5/3/2026 Mexican Bonos 6.5% 9/6/2022	4,851,299 1,139,396	1 0
OR 12,673,000,000	Indonesia Treasury Bond			· '	Mexican Bonos 6.75% 9/3/2023	1,560,460	0
OR 32 297 000 000	8.25% 15/6/2032 Indonesia Treasury Bond	984,413	0.21	· '	Mexican Bonos 7.5% 3/6/2027	4,322,739	0
JIC 32,297,000,000	8.25% 15/5/2036	2,512,139	0.54	WIXIN 705,933	Mexican Bonos 7.75% 29/5/2031	3,736,306	0.
OR 34,954,000,000	Indonesia Treasury Bond	0.620.004	0.50	MXN 326,346	Mexican Bonos 7.75%		
OR 43,426,000.000	8.375% 15/3/2024 Indonesia Treasury Bond	2,630,004	0.56	MXN 364 636	23/11/2034 Mexican Bonos 7.75%	1,577,665	0
	8.375% 15/9/2026	3,382,313	0.72		13/11/2042	1,718,841	0
OR 36,572,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	2,872,660	0.61		Mexican Bonos 8% 7/12/2023	3,161,002	0
OR 12,316,000,000	Indonesia Treasury Bond	۷,012,000	0.01	' '	Mexican Bonos 8% 5/9/2024 Mexican Bonos 8% 7/11/2047	5,388,608 1,958,835	1. 0.
	8.375% 15/4/2039	975,970	0.21	l '	Mexican Bonos 8.5% 31/5/2029	5,168,417	1
DD 45 055 000 000	Indonesia Treasury Bond	010,010	0.21	' '	Mexican Bonos 8.5% 18/11/2038	4,139,081	0.

 $[\]ensuremath{^{\star}}\xspace$ All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% N Asse
MXN 949 447	Mexican Bonos 10% 5/12/2024	4,926,129	1.05	RUB 279 906 000	Russian Federal Bond - OFZ		
,	Mexican Bonos 10% 20/11/2036	1,476,609	0.32	1102 210,000,000	7.05% 19/1/2028	1,153,290	0.
,		45,125,387	9.65	RUB 22,381,000	Russian Federal Bond - OFZ		
	D	10,120,001	0.00		7.1% 16/10/2024	141,151	0.
DEN 17 EGO 000	Peru Covernment			RUB 133,829,000	Russian Federal Bond - OFZ	202 224	
PEN 17,300,000	Peruvian Government International Bond 6.35%			DI IR 147 181 000	7.15% 12/11/2025 Russian Federal Bond - OFZ	698,031	0.
	12/8/2028	4,786,538	1.02	100 147,101,000	7.25% 10/5/2034	466.176	0.
PEN 12,276,000	Peruvian Government	,,	-	RUB 211,107,000	Russian Federal Bond - OFZ	100,110	0.
	International Bond 6.95%				7.65% 10/4/2030	792,462	0.
DEN 40 404 000	12/8/2031	3,437,199	0.74	RUB 200,191,000	Russian Federal Bond - OFZ		_
PEN 10,434,000	Peruvian Government International Bond 8.2%			DUD 45 000 000	7.7% 23/3/2033	696,608	0
	12/8/2026	3,100,875	0.66	RUB 45,093,000	Russian Federal Bond - OFZ 7.7% 16/3/2039	142,490	0
	12/0/2020		2.42	RUB 269 312 000	Russian Federal Bond - OFZ	142,490	U
		11,324,612	2.42	1100 200,012,000	7.75% 16/9/2026	1,322,075	0
	Poland			RUB 187,173,000	Russian Federal Bond - OFZ		
PLN 11,160,000	Republic of Poland Government	0.004.400	0.40		7.95% 7/10/2026	921,990	0
PI N 9 576 000	Bond 0.25% 25/10/2026* Republic of Poland Government	2,234,400	0.48	RUB 285,859,000	Russian Federal Bond - OFZ	4.055.000	
1 LIV 9,570,000	Bond 1.25% 25/10/2030	1,832,661	0.39	DUD 147 700 000	8.15% 3/2/2027 Russian Federal Bond - OFZ	1,355,063	0
PLN 24,202,000	Republic of Poland Government	.,002,00.	0.00	RUB 147,700,000	8.5% 17/9/2031	578,129	0
	Bond 2.25% 25/4/2022	5,786,846	1.24		0.0% 1775/2001	-	
PLN 12,304,000	Republic of Poland Government					11,580,757	2
DI NI 2 267 000	Bond 2.5% 25/1/2023	2,918,408	0.62	EUD 4 700 000	Serbia		
PLN 3,367,000	Republic of Poland Government Bond 2.5% 25/7/2026	752,758	0.16	EUR 1,789,000	Serbia International Bond 1% 23/9/2028	1 600 177	^
PLN 8.320.000	Republic of Poland Government	132,130	0.10			1,699,177	0
-,,	Bond 2.5% 25/7/2027	1,831,388	0.39		South Africa		
PLN 9,523,000	Republic of Poland Government			ZAR 48,917,657	Republic of South Africa		
	Bond 2.75% 25/4/2028	2,113,738	0.45		Government Bond 6.25% 31/3/2036	2,231,934	0
PLN 19,701,000	Republic of Poland Government	4 204 000	0.00	ZAR 30 845 650	Republic of South Africa	2,231,334	U
PI N 27 069 000	Bond 2.75% 25/10/2029 Republic of Poland Government	4,294,086	0.92	2 (55,5 .5,555	Government Bond 6.5%		
1 21 27,000,000	Bond 4% 25/10/2023*	6,481,756	1.39		28/2/2041	1,336,828	0
		28,246,041	6.04	ZAR 62,309,430	Republic of South Africa		
		20,240,041	0.04		Government Bond 7%	2 202 522	0
DON 2 240 000	Romania			7AP 106 651 434	28/2/2031 Republic of South Africa	3,392,533	0
RON 3,340,000	Romania Government Bond 3.25% 29/4/2024	733,189	0.16	ZAIX 100,001,404	Government Bond 8%		
RON 3.395.000	Romania Government Bond	700,100	0.10		31/1/2030	6,369,791	1
,,	3.25% 24/6/2026	705,213	0.15	ZAR 77,362,467	Republic of South Africa		
RON 6,135,000	Romania Government Bond				Government Bond 8.25%		_
DOM 0 400 000	3.65% 28/7/2025	1,325,423	0.28	7AD 66 400 964	31/3/2032	4,506,810	0
RON 2,180,000	Romania Government Bond	410 OFF	0.00	ZAR 00,499,804	Republic of South Africa Government Bond 8.5%		
RON 1 875 000	3.65% 24/9/2031 Romania Government Bond	412,855	0.09		31/1/2037	3,673,319	0
	4% 25/10/2023	420,501	0.09	ZAR 44,754,888	Republic of South Africa	,,	,
RON 7,995,000	Romania Government Bond	-,			Government Bond 8.75%	_	
	4.25% 28/6/2023	1,804,104	0.39	740 00 500 055	31/1/2044	2,431,537	0
RON 3,260,000	Romania Government Bond	745.005	0.40	ZAR 83,588,855	Republic of South Africa Government Bond 8.75%		
RON 4 150 000	5.8% 26/7/2027 Romania Government Bond	745,865	0.16		28/2/2048*	4,540,001	0
11014 7, 130,000	5.85% 26/4/2023	954,329	0.20	ZAR 64,436,115	Republic of South Africa	.,0,001	
EUR 762,000	Romanian Government	551,020	3.20		Government Bond 8.875%		
	International Bond 2.75%			740 66 670 171	28/2/2035	3,760,823	0
EUD 200 200	26/2/2026	875,010	0.19	∠AR 39,278,184	Republic of South Africa Government Bond 9%		
EUR 622,000	Romanian Government International Bond 3.624%				31/1/2040	2,224,789	0
	26/5/2030	674,543	0.14	ZAR 127.275.334	Republic of South Africa	2,221,700	Ū
			1.85	,=,	Government Bond 10.5%		
		8,651,032	1.00		21/12/2026	9,088,545	1
	Russian Federation					43,556,910	9
DUD 000 1 1 7 7 7	Russian Federal Bond - OFZ	1,812,231	0.20		Sweden		
RUB 266,140,000		エヌエンフス1	0.39	FUR 500 000	East Renewable AB 13.5%		
	5.7% 17/5/2028	1,012,231			//		_
	5.7% 17/5/2028 Russian Federal Bond - OFZ		0.07		1/1/2025	336,706	0
RUB 89,957,000	5.7% 17/5/2028	348,169	0.07			336,706	0
RUB 89,957,000	5.7% 17/5/2028 Russian Federal Bond - OFZ 6% 6/10/2027		0.07		Ukraine	336,706	0
RUB 89,957,000 RUB 142,251,000	5.7% 17/5/2028 Russian Federal Bond - OFZ 6% 6/10/2027 Russian Federal Bond - OFZ	348,169				336,706	0

 $^{^{\}star}$ All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

		•				
Holding	Description	Market Value (USD)	% of Net Assets			
UYU 47,757,000	Uruguay Uruguay Government International Bond 8.5% 15/3/2028*	1,143,974	0.24			
Total Bonds		433,129,163	92.58			
Market Instruments A	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Pool tip on Apotter Populated Market					
Total Portfolio	-0	433,129,163 433,129,163	92.58			
Other Net Assets Total Net Assets (USE	D)	34,708,068 467,837,231	7.42			
	,	- ,,				

^{*} All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2022

Unrealised appreciation/ Maturity (depreciation) Currency Purchases Currency Sales Counterparty date 52,756,400 USD 1,890,178 Morgan Stanley 1/3/2022 (125,638)UAH UAH 7,320,100 USD 264,741 Goldman Sachs (19,906)USD 60,076,500 2,058,825 UAH Morgan Stanley 1/3/2022 49.450 KZT 773,589,800 USD 1,726,763 9/3/2022 Goldman Sachs (155, 182)KZT 337,890,000 USD 750,033 Morgan Stanley 9/3/2022 (63,595)AUD 460,600 USD 332,043 State Street 28/3/2022 1,547 AUD 786,400 USD 560.803 JP Morgan 28/3/2022 8.747 BRL 15,640,000 USD 2.971.407 BNY Mellon 28/3/2022 41,955 BRL 11.692.600 USD 2.258.252 HSBC Bank Plc 28/3/2022 (5.436)BRL 12,590,400 USD 2,444,705 JP Morgan 28/3/2022 (18,910)9,510,000 USD 1,822,408 Citibank 28/3/2022 CAD 352,500 USD 275,581 Morgan Stanley 28/3/2022 1,848 CHF 333,200 USD 360,189 Morgan Stanley 28/3/2022 3,051 CLP 1,842,990,800 USD 2,273,613 UBS 28/3/2022 32,515 CLP 4,248,104,552 USD 5,193,282 Bank of America 28/3/2022 122,356 27.130.400 USD 4.266.061 Morgan Stanley 28/3/2022 20.075 CNH 10.208.510.000 USD 2.570.766 Bank of America 28/3/2022 38.242 COP COP 9,345,710,000 USD 2,350,235 BNY Mellon 28/3/2022 38.266 CZK 154,402,694 USD 7,112,896 Morgan Stanley 28/3/2022 (187,913)**EUR** 9,923,200 USD 11,102,582 Goldman Sachs 28/3/2022 **EUR** 4,341,800 USD 4,853,802 JP Morgan 28/3/2022 24,674 **EUR** 12,057,700 USD 13,674,285 Morgan Stanley 28/3/2022 (126, 170)EUR 10,363,900 USD 11,729,764 Deutsche Bank 28/3/2022 (84,814) **GBP** 232,200 USD 310,837 Morgan Stanley 28/3/2022 643 GRP 388.600 USD 518.429 JP Morgan 28/3/2022 2.850 Citibank 28/3/2022 HUF 1,043,581,628 USD 3.319.712 (174,081)106.740.000 USD 336.502 Societe Generale 28/3/2022 (14.760) HUF HUF 3,152,289,391 USD 9,966,926 JP Morgan 28/3/2022 (465,094)**IDR** 59,950,258,179 USD 4,170,453 Chartered Bank 28/3/2022 (10,696)**IDR** 40,000,000,000 USD 2,798,769 Goldman Sachs 28/3/2022 (23,297)INR 1.118.547.960 USD 14.742.955 Standard Chartered Bank 28/3/2022 JPY 547,650,500 USD 4,743,197 Deutsche Bank 28/3/2022 11,192 JPY 119,071,200 USD 1,031,753 State Street 28/3/2022 1,955 .JPY 1.114.126.500 USD 9,715,683 HSBC Bank Plc 28/3/2022 (43,473)JPY 2,093,027,800 USD (56,635)18,227,107 JP Morgan 28/3/2022 MXN 60.654.300 USD HSBC Bank Plc 28/3/2022 31.528 2.935.727 MXN 47,591,900 USD 31,647 2,296,585 Morgan Stanley 28/3/2022

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currer	icy Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
MXN	63,230,000	USD	3,072,648	JP Morgan	28/3/2022	20,612
MYR	25,481,460	USD	6,080,594	Morgan Stanley	28/3/2022	(16,234)
NZD	1,194,100	USD	797,732	Morgan Stanley	28/3/2022	8,394
PEN	11,201,370	USD	2,992,698	Deutsche Bank	28/3/2022	(50,652)
PEN	469,330	USD	125,369	BNP Paribas	28/3/2022	(2,099)
PLN	3,190,000	USD	793,006	Morgan Stanley	28/3/2022	(31,263)
PLN	102,952,156	USD	25,642,521	Goldman Sachs	28/3/2022	(1,058,480)
RON	15,979,900	USD	3,653,634	BNP Paribas	28/3/2022	(36,993)
RUB	57,007,000	USD	722,980	Bank of America	28/3/2022	(211,343)
RUB	903,819,110	USD	11,694,498	HSBC Bank Plc	28/3/2022	(3,582,726)
THB	181,357,200	USD	5,596,943	HSBC Bank Plc	28/3/2022	(46,019)
THB	924,771,940	USD	28,469,499	Standard Chartered Bank	28/3/2022	(164,373)
USD	3,738,745	AUD	5,254,160	Royal Bank of Canada	28/3/2022	(66,582)
USD	1,421,683	BRL	7,283,600	Deutsche Bank	28/3/2022	18,351
USD	33,130,064	BRL	173,871,226	Morgan Stanley	28/3/2022	(369,737)
USD	1,184,870	BRL	5,972,300	HSBC Bank Plc	28/3/2022	34,186
USD	2,446,823	CAD	3,118,500	RBS Plc	28/3/2022	(7,538)
USD	702,418	CAD	895,800	Morgan Stanley	28/3/2022	(2,606)
USD	2,641,479	CHF	2,443,200	Standard Chartered Bank	28/3/2022	(21,991)
USD	577,222	CHF	529,100	JP Morgan	28/3/2022	421
USD	2,865,915	CLP	2,294,451,700	RBS Plc	28/3/2022	(5,124)
USD	125,123	CLP	101,150,000	Goldman Sachs	28/3/2022	(1,446)
USD	1,300,609	CLP	1,023,969,500	Standard Chartered Bank	28/3/2022	19,320
USD	908,821	CLP	723,419,600	JP Morgan	28/3/2022	3,609
USD	4,781,898	CNH	30,496,890	BNP Paribas	28/3/2022	(36,086)
USD	505,266	COP	1,993,258,600	Morgan Stanley	28/3/2022	(4,155)
USD	14,551,035	COP	57,478,464,168	HSBC Bank Plc	28/3/2022	(138,844)
USD	2,518,419	COP	9,935,164,000	Bank of America	28/3/2022	(20,729)
USD	2,078,625	CZK	45,126,200	HSBC Bank Plc	28/3/2022	54,708
USD	318,210	CZK	6,840,000	Goldman Sachs	28/3/2022	11,435
USD	8,012,339	EUR	7,101,200	JP Morgan	28/3/2022	33,381
USD	4,126,040	EUR	3,620,000	State Street	28/3/2022	58,583
USD	47,212,685	EUR	41,681,691	Toronto Dominion	28/3/2022	378,846
USD	1,326,908	GBP	980,540	State Street	28/3/2022	11,582
USD	2,435,403	GBP	1,792,700	Deutsche Bank	28/3/2022	30,622
USD	1,956,203	HUF	619,162,700	Citibank	28/3/2022	89,883

Open Forward Foreign Exchange Contracts as at 28 February 2022

Unrealised appreciation/ Maturity (depreciation) **Currency Purchases Currency** Sales Counterparty 2.210.974 HUF 691.710.000 HSBC Bank Plc 28/3/2022 USD 125,977 USD 10 261 034 IDR 147 194 332 903 HSBC Bank Plc 28/3/2022 47 690 USD 2,017,449 INR Deutsche Bank 28/3/2022 152.360.400 4.657 USD 3,703,040 INR 278,850,000 Barclays 28/3/2022 19,229 USD 3,026,159 INR 226,961,900 Morgan Stanley 28/3/2022 27,828 USD 2,532,973 INR Standard 189,712,600 Chartered Bank 28/3/2022 26.732 11,496,223 JPY 1,322,097,182 HSBC Bank Plc 28/3/2022 18,530 USD USD 736,686 JPY 84,660,000 JP Morgan 28/3/2022 1,717 USD 26,272,077 JPY 3,029,965,479 BNP Paribas 28/3/2022 (32,353)USD 256,910 MXN 5,247,800 Goldman Sachs 28/3/2022 184 USD 2,575,067 MXN 52,718,700 HSBC Bank Plc 28/3/2022 (3,972)USD 816,637 MXN 16,810,000 JP Morgan 28/3/2022 (5,721)USD 7,043,608 MXN 144,746,470 BNP Paribas 28/3/2022 (37,500)USD 2,446,821 MXN 50,188,000 RBS Plc 28/3/2022 (8,414)USD 2.539.449 MXN 51,680,200 Bank of America 28/3/2022 11,214 USD 3.653.503 NZD 5,531,990 Morgan Stanley 28/3/2022 (81.090) USD 4,573,172 PEN 17,387,200 Morgan Stanley 28/3/2022 6,415 111,822,760 HSBC Bank Plc 28/3/2022 USD 2,170,473 PHP (4,409)USD 2,015,453 PHP 103,977,200 Standard Chartered Bank 28/3/2022 (6,838)JP Morgan 28/3/2022 USD 1.624.458 PLN 6.529.600 65.249 7.015.296 RON BNP Paribas 28/3/2022 USD 30.760.480 53,449 USD 5.316.686 RUB 437.452.200 UBS 28/3/2022 1.390.554 USD 1,884,747 RUB 142,780,000 HSBC Bank Plc 28/3/2022 603,297 USD 2,644,615 RUB 227,039,700 Bank of America 28/3/2022 USD 1,323,830 RUB 115,173,200 JP Morgan 28/3/2022 290,151 USD 655,651 THB 21,190,000 Goldman Sachs 28/3/2022 7,075 USD 737,339 THB 23,927,600 HSBC Bank Plc 28/3/2022 4,970

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised
					Maturity	appreciation/ (depreciation)
Currency	Purchases	Currenc	y Sales	Counterparty	date	USD
USD	9,867,273	ZAR	150,119,605	Barclays	28/3/2022	182,474
USD	JSD 821,614 ZAR		12,430,000	HSBC Bank Plc	28/3/2022	19,707
USD	2,456,430	ZAR	37,418,800	Morgan Stanley	28/3/2022	42,398
USD	3,893,188	ZAR	59,513,700	JP Morgan	28/3/2022	53,728
USD	1,110,884	ZAR	16,891,400	Citibank	28/3/2022	21,154
USD	111,962	ZAR	1,680,000	Standard Chartered Bank	28/3/2022	3,579
USD	1,251,231	ZAR	18,910,100	State Street	28/3/2022	31,267
ZAR	35,895,800	USD	2,321,446	JP Morgan	28/3/2022	(5,669)
ZAR	10,932,000	USD	721,179	HSBC Bank Plc	28/3/2022	(15,913)
ZAR	R 40,460,000 US		2,661,776	Goldman Sachs	28/3/2022	(51,544)
UAH	95,365,900	USD	3,216,388	Goldman Sachs	19/4/2022	(592,262)
UAH	18,524,200	USD	609,349	Morgan Stanley	26/4/2022	(98,771)
KZT	558,129,500	USD	1,252,113	JP Morgan	27/4/2022	(143,793)
KZT	561,746,200	USD	1,262,351	JP Morgan	29/4/2022	(147,578)
UAH	15,600,000	USD	539,233	HSBC Bank Plc	17/5/2022	(113,747)
UAH	77,075,090	USD	2,547,937	BNP Paribas	31/5/2022	(467,388)
UAH	60,076,500	USD	1,926,764	Morgan Stanley	1/7/2022	(333,230)
Net unreal	ised depreciat	ion				(4,607,226)
CHF Hedo	ged Share Cla	SS				
CHF	4,745	USD	5,135	BNY Mellon	15/3/2022	35
USD	277	CHF	256	BNY Mellon	15/3/2022	(2)
Net unrea	lised appreciat	ion				33
EUR Hed	ged Share Cla	ISS				
EUR	7,710,072	USD	8,751,053	BNY Mellon	15/3/2022	(92,745)
USD	1,889,208	EUR	1,691,464	BNY Mellon	15/3/2022	(10,266)
Net unrea	lised depreciat	ion				(103,011)
Total net u	ınrealised depi	reciation				(4,710,204)

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(102)	EUR	Euro Bund	March 2022	245,926
(183)	USD	US Treasury 10 Year Note (CBT)	June 2022	(148,703)
Total				97,223

Swaps as at 28 February 2022

					Unrealised appreciation/	Market
Туре	Nominal Value	Description	Counterparty	Expiration date	(depreciation) USD	Value USD
IRS	BRL 1,419,941	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 7.49%	Bank of America	4/1/2027	39,923	39,923
IRS	THB 28,798,531	Fund receives Fixed 1.014%; and pays Floating THB BKIBOR 6 Month	Bank of America	16/3/2027	(17,947)	(17,947)
IRS	ZAR 33,283,701	Fund receives Floating ZAR JIBAR 3 Month; and pays Fixed 6.627%	Bank of America	16/3/2027	7,639	7,639
IRS	MXN 30,978,001	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.8%	Bank of America	13/11/2031	5,777	5,777
IRS	THB 39,447,554	Fund receives Fixed 1.775%; and pays Floating THB BKIBOR 6 Month	Bank of America	16/3/2032	(19,644)	(19,644)
IRS	THB 60,272,125	Fund receives Fixed 1.84%; and pays Floating THB BKIBOR 6 Month	Bank of America	16/3/2032	(18,994)	(18,994)
IRS	HUF 360,505,846	Fund receives Floating HUF BUBOR 6 Month; and pays Fixed 3.08%	Bank of America	16/3/2032	164,391	164,391

Swaps as at 28 February 2022

	Nominal			Expiration	Unrealised appreciation/ (depreciation)	Market Value
Туре	Value	Description	Counterparty	date	USD	USD
IRS	ZAR 39,085,518	Fund receives Floating ZAR JIBAR 3 Month; and pays Fixed 7.5675%	Bank of America	16/3/2032	23,310	23,310
IRS	ZAR 17,555,113	Fund receives Floating ZAR JIBAR 3 Month; and pays Fixed 8.14%	Bank of America	16/3/2032	(35,767)	(35,767)
IRS	THB 53,853,629	Fund receives Fixed 1.315%; and pays Floating THB BKIBOR 6 Month	Goldman Sachs	16/3/2027	(9,557)	(9,557)
IRS	THB 31,874,193	Fund receives Fixed 1.814%; and pays Floating THB BKIBOR 6 Month	Goldman Sachs	16/3/2032	(12,376)	(12,376)
IRS	THB 35,160,634	Fund receives Fixed 1.31%; and pays Floating THB BKIBOR 6 Month	HSBC Bank Plc	16/3/2027	(6,500)	(6,500)
IRS	THB 21,174,477	Fund receives Fixed 1.4125%; and pays Floating THB BKIBOR 6 Month	HSBC Bank Plc	16/3/2027	(701)	(701)
IRS	THB 23,877,602	Fund receives Fixed 1.43%; and pays Floating THB BKIBOR 6 Month	HSBC Bank Plc	16/3/2027	(171)	(171)
IRS	THB 25,041,416	Fund receives Fixed 1.9425%; and pays Floating THB BKIBOR 6 Month	HSBC Bank Plc	16/3/2032	(671)	(671)
IRS	BRL 5,059,461	Fund receives Fixed 7.785%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(79,049)	(79,049)
IRS	BRL 3,589,128	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 10.465%	JP Morgan	4/1/2027	16,974	16,974
IRS	BRL 2,092,507	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 10.665%	JP Morgan	2/1/2029	10,391	10,391
IRS	THB 33,264,164	Fund receives Fixed 1.87%; and pays Floating THB BKIBOR 6 Month	JP Morgan	16/3/2032	(7,675)	(7,675)
Total					59,353	59,353

IRS: Interest Rate Swaps

Purchased Options as at 28 February 2022

Number of contracts		Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
50,300,000	Put	OTC USD/JPY	HSBC Bank Plc	USD 114.4	31/3/2022	98	259,143
45,600,000	Call	OTC EUR/USD	HSBC Bank Plc	EUR 1.1425	7/4/2022	(259,182)	229,049
Total						(259,084)	488,192

ESG Fixed Income Global Opportunities Fund

Portfolio of Investments 28 February 2022

	Holding	Description	Market Value (EUR) A	% of Net Assets	Holding	Description	Market Value (EUR)	% o Ne Asset
Traneforal	olo Socu	rities and Money Market Inst	rumente Adn	nitted	547	DiaSorin SpA	73,216	0.0
to an Offic	rial Stoc	k Exchange Listing or Dealt	in on Anothe	r		Enel SpA	196,216	0.0
Regulated		k Exchange Listing of Dealt	II OII AIIOIIIE	•	,	FinecoBank Banca Fineco SpA	99,676	0.0
Negulateu	Market				,	Intesa Sanpaolo SpA	285,613	0.0
FUNDS						Poste Italiane SpA	86,474	0.0
		Ireland				Prysmian SpA	105,516	0.0
	221,671	BlackRock ICS Euro Liquid				Snam SpA	126,013	0.0
		Environmentally Aware Fund~	21,810,368	2.11			1,263,993	0.1
		Luxembourg				Japan		
	13,896	BlackRock Strategic Funds			6,500	SoftBank Group Corp	257,524	0.0
		- Emerging Markets Short	4 440 004	0.44	1,536	SoftBank Group Corp ADR	30,467	0.0
		Duration Bond Fund [~]	1,413,801	0.14			287,991	0.0
otal Funds			23,224,169	2.25		Luxembourg		
соммон	/ PREFE	RRED STOCKS (SHARES) &	WARRANTS	;	3,665	HomeToGo SE (Wts 31/12/2025)	1,832	0.0
	0.000	Belgium	000 474	0.00		Netherlands		
	3,632	Anheuser-Busch InBev SA/NV	203,174	0.02		ASML Holding NV (NY Shares)	100,570	0.0
		Bermuda				Davide Campari-Milano NV*	65,921	0.0
	3,586	Signet Jewelers Ltd	227,170	0.02	262	NXP Semiconductors NV	44,619	0.0
		British Virgin Islands					211,110	0.0
	9,786	Capri Holdings Ltd	595,694	0.06		Norway		
		Canada			15,431	Equinor ASA	432,952	0.0
	782	Enbridge Inc*	29,762	0.01		South Korea		
	13,373	Enbridge Inc*	508,955	0.05	100	POSCO ADR	5,259	0.
		IGM Financial Inc	22,338	0.00		Switzerland		
		Lions Gate Entertainment Corp	234,079	0.02	5 508	Holcim Ltd	244,880	0.
		Nutrien Ltd	25,764	0.00	,	TE Connectivity Ltd	368,854	0.
		Shopify Inc	150,138	0.02	2,0.0	. = comission, significant		
	29	Shopify Inc 'A'	17,699	0.00			613,734	0.0
			988,735	0.10	44	Taiwan Taiwan Semiconductor		
		Cayman Islands			44	Manufacturing Co Ltd ADR	4,234	0.0
		Angel Pond Holdings Corp	95,346	0.01	697	Taiwan Semiconductor	4,234	0.
		Tencent Holdings Ltd ADR	19,551	0.00	001	Manufacturing Co Ltd ADR	67,076	0.
	13,393	TPB Acquisition Corp I	115,034	0.01		a.ia.actag co Eta / E. t		
			229,931	0.02			71,310	0.
		Denmark			70 700	United Kingdom	470.004	_
	2,525	Pandora A/S	232,663	0.02		Barclays Plc	172,084	0.
		_			75,257		319,817	0.
					,	BP Plc ADR		
	4 0 40	France	054070	0.00			245,483	
	,	BNP Paribas SA*	254,076	0.03		JD Sports Fashion Plc	134,354	0.
	18	BNP Paribas SA* Hermes International	22,068	0.00	56,299	Legal & General Group Plc	134,354 183,921	0. 0.
	18 7,899	BNP Paribas SA* Hermes International Societe Generale SA	22,068 199,213	0.00 0.02	56,299 309,079	Legal & General Group Plc Lloyds Banking Group Plc	134,354	0. 0. 0.
	18 7,899	BNP Paribas SA* Hermes International	22,068 199,213 310,863	0.00 0.02 0.03	56,299 309,079	Legal & General Group Plc Lloyds Banking Group Plc London Stock Exchange	134,354 183,921 176,682	0. 0. 0.
	18 7,899	BNP Paribas SA* Hermes International Societe Generale SA	22,068 199,213	0.00 0.02	56,299 309,079 2,080	Legal & General Group Plc Lloyds Banking Group Plc London Stock Exchange Group Plc	134,354 183,921 176,682 162,097	0. 0. 0.
	18 7,899	BNP Paribas SA* Hermes International Societe Generale SA TotalEnergies SE*	22,068 199,213 310,863	0.00 0.02 0.03	56,299 309,079 2,080 1,936	Legal & General Group Plc Lloyds Banking Group Plc London Stock Exchange Group Plc Next Plc	134,354 183,921 176,682 162,097 156,658	0. 0. 0.
	18 7,899 6,905	BNP Paribas SA* Hermes International Societe Generale SA	22,068 199,213 310,863	0.00 0.02 0.03	56,299 309,079 2,080 1,936 6,620	Legal & General Group Plc Lloyds Banking Group Plc London Stock Exchange Group Plc	134,354 183,921 176,682 162,097	0. 0. 0. 0.
	18 7,899 6,905 2,729	BNP Paribas SA* Hermes International Societe Generale SA TotalEnergies SE* Germany Brenntag SE	22,068 199,213 310,863 786,220 204,293	0.00 0.02 0.03 0.08	56,299 309,079 2,080 1,936 6,620 7,193	Legal & General Group Plc Lloyds Banking Group Plc London Stock Exchange Group Plc Next Plc Reckitt Benckiser Group Plc RELX Plc	134,354 183,921 176,682 162,097 156,658 501,826 194,761	0 0 0 0
	18 7,899 6,905 2,729 3,039	BNP Paribas SA* Hermes International Societe Generale SA TotalEnergies SE* Germany	22,068 199,213 310,863 786,220	0.00 0.02 0.03 0.08	56,299 309,079 2,080 1,936 6,620 7,193	Legal & General Group Plc Lloyds Banking Group Plc London Stock Exchange Group Plc Next Plc Reckitt Benckiser Group Plc	134,354 183,921 176,682 162,097 156,658 501,826 194,761 1,474,477	0. 0. 0. 0. 0. 0.
	18 7,899 6,905 2,729 3,039 20,636	BNP Paribas SA* Hermes International Societe Generale SA TotalEnergies SE* Germany Brenntag SE Daimler Truck Holding AG	22,068 199,213 310,863 786,220 204,293 81,445	0.00 0.02 0.03 0.08	56,299 309,079 2,080 1,936 6,620 7,193	Legal & General Group Plc Lloyds Banking Group Plc London Stock Exchange Group Plc Next Plc Reckitt Benckiser Group Plc RELX Plc Rio Tinto Plc	134,354 183,921 176,682 162,097 156,658 501,826 194,761	0 0 0 0 0
	18 7,899 6,905 2,729 3,039 20,636 2,433	BNP Paribas SA* Hermes International Societe Generale SA TotalEnergies SE* Germany Brenntag SE Daimler Truck Holding AG Fresenius SE & Co KGaA	22,068 199,213 310,863 786,220 204,293 81,445 643,534	0.00 0.02 0.03 0.08 0.02 0.01 0.06	56,299 309,079 2,080 1,936 6,620 7,193 21,573	Legal & General Group Plc Lloyds Banking Group Plc London Stock Exchange Group Plc Next Plc Reckitt Benckiser Group Plc RELX Plc Rio Tinto Plc United States	134,354 183,921 176,682 162,097 156,658 501,826 194,761 1,474,477	0. 0. 0. 0. 0. 0.
	18 7,899 6,905 2,729 3,039 20,636 2,433 132 3,702	BNP Paribas SA* Hermes International Societe Generale SA TotalEnergies SE* Germany Brenntag SE Daimler Truck Holding AG Fresenius SE & Co KGaA Gerresheimer AG* Hannover Rueck SE* LANXESS AG	22,068 199,213 310,863 786,220 204,293 81,445 643,534 157,050	0.00 0.02 0.03 0.08 0.02 0.01 0.06 0.02 0.00 0.02	56,299 309,079 2,080 1,936 6,620 7,193 21,573	Legal & General Group Plc Lloyds Banking Group Plc London Stock Exchange Group Plc Next Plc Reckitt Benckiser Group Plc RELX Plc Rio Tinto Plc United States 2020 Cash Mandatory	134,354 183,921 176,682 162,097 156,658 501,826 194,761 1,474,477 3,722,160	0 0 0 0 0 0
	18 7,899 6,905 2,729 3,039 20,636 2,433 132 3,702 6,284	BNP Paribas SA* Hermes International Societe Generale SA TotalEnergies SE* Germany Brenntag SE Daimler Truck Holding AG Fresenius SE & Co KGaA Gerresheimer AG* Hannover Rueck SE* LANXESS AG Mercedes-Benz Group AG*	22,068 199,213 310,863 786,220 204,293 81,445 643,534 157,050 21,674 159,778 432,151	0.00 0.02 0.03 0.08 0.02 0.01 0.06 0.02 0.00 0.02 0.04	56,299 309,079 2,080 1,936 6,620 7,193 21,573	Legal & General Group Plc Lloyds Banking Group Plc London Stock Exchange Group Plc Next Plc Reckitt Benckiser Group Plc RELX Plc Rio Tinto Plc United States 2020 Cash Mandatory Exchangeable Trust (Pref)	134,354 183,921 176,682 162,097 156,658 501,826 194,761 1,474,477 3,722,160	0. 0. 0. 0. 0. 0. 0.
	18 7,899 6,905 2,729 3,039 20,636 2,433 132 3,702 6,284 198	BNP Paribas SA* Hermes International Societe Generale SA TotalEnergies SE* Germany Brenntag SE Daimler Truck Holding AG Fresenius SE & Co KGaA Gerresheimer AG* Hannover Rueck SE* LANXESS AG Mercedes-Benz Group AG* Siemens AG	22,068 199,213 310,863 786,220 204,293 81,445 643,534 157,050 21,674 159,778 432,151 24,865	0.00 0.02 0.03 0.08 0.02 0.01 0.06 0.02 0.00 0.02 0.04 0.00	56,299 309,079 2,080 1,936 6,620 7,193 21,573	Legal & General Group Plc Lloyds Banking Group Plc London Stock Exchange Group Plc Next Plc Reckitt Benckiser Group Plc RELX Plc Rio Tinto Plc United States 2020 Cash Mandatory Exchangeable Trust (Pref) Advance Auto Parts Inc	134,354 183,921 176,682 162,097 156,658 501,826 194,761 1,474,477 3,722,160 40,658 349,509	0. 0. 0. 0. 0. 0. 0.
	18 7,899 6,905 2,729 3,039 20,636 2,433 132 3,702 6,284 198	BNP Paribas SA* Hermes International Societe Generale SA TotalEnergies SE* Germany Brenntag SE Daimler Truck Holding AG Fresenius SE & Co KGaA Gerresheimer AG* Hannover Rueck SE* LANXESS AG Mercedes-Benz Group AG*	22,068 199,213 310,863 786,220 204,293 81,445 643,534 157,050 21,674 159,778 432,151	0.00 0.02 0.03 0.08 0.02 0.01 0.06 0.02 0.00 0.02 0.04	56,299 309,079 2,080 1,936 6,620 7,193 21,573 41 1,923 2,734	Legal & General Group Plc Lloyds Banking Group Plc London Stock Exchange Group Plc Next Plc Reckitt Benckiser Group Plc RELX Plc Rio Tinto Plc United States 2020 Cash Mandatory Exchangeable Trust (Pref) Advance Auto Parts Inc Advanced Micro Devices Inc	134,354 183,921 176,682 162,097 156,658 501,826 194,761 1,474,477 3,722,160 40,658 349,509 297,820	0 0 0 0 0 0 0
	18 7,899 6,905 2,729 3,039 20,636 2,433 132 3,702 6,284 198	BNP Paribas SA* Hermes International Societe Generale SA TotalEnergies SE* Germany Brenntag SE Daimler Truck Holding AG Fresenius SE & Co KGaA Gerresheimer AG* Hannover Rueck SE* LANXESS AG Mercedes-Benz Group AG* Siemens AG	22,068 199,213 310,863 786,220 204,293 81,445 643,534 157,050 21,674 159,778 432,151 24,865	0.00 0.02 0.03 0.08 0.02 0.01 0.06 0.02 0.00 0.02 0.04 0.00	56,299 309,079 2,080 1,936 6,620 7,193 21,573 41 1,923 2,734 177	Legal & General Group Plc Lloyds Banking Group Plc London Stock Exchange Group Plc Next Plc Reckitt Benckiser Group Plc RELX Plc Rio Tinto Plc United States 2020 Cash Mandatory Exchangeable Trust (Pref) Advance Auto Parts Inc Advanced Micro Devices Inc Agilent Technologies Inc	134,354 183,921 176,682 162,097 156,658 501,826 194,761 1,474,477 3,722,160 40,658 349,509 297,820 20,853	0 0 0 0 0 0 0
	18 7,899 6,905 2,729 3,039 20,636 2,433 132 3,702 6,284 198	BNP Paribas SA* Hermes International Societe Generale SA TotalEnergies SE* Germany Brenntag SE Daimler Truck Holding AG Fresenius SE & Co KGaA Gerresheimer AG* Hannover Rueck SE* LANXESS AG Mercedes-Benz Group AG* Siemens AG Volkswagen AG (Pref)	22,068 199,213 310,863 786,220 204,293 81,445 643,534 157,050 21,674 159,778 432,151 24,865 340,131	0.00 0.02 0.03 0.08 0.02 0.01 0.06 0.02 0.00 0.02 0.04 0.00 0.03	56,299 309,079 2,080 1,936 6,620 7,193 21,573 41 1,923 2,734 177 5,500	Legal & General Group Plc Lloyds Banking Group Plc London Stock Exchange Group Plc Next Plc Reckitt Benckiser Group Plc RELX Plc Rio Tinto Plc United States 2020 Cash Mandatory Exchangeable Trust (Pref) Advance Auto Parts Inc Advanced Micro Devices Inc Agilent Technologies Inc Alcoa Corp	134,354 183,921 176,682 162,097 156,658 501,826 194,761 1,474,477 3,722,160 40,658 349,509 297,820 20,853 389,387	0. 0. 0. 0. 0. 0. 0.
	18 7,899 6,905 2,729 3,039 20,636 2,433 132 3,702 6,284 198 1,933	BNP Paribas SA* Hermes International Societe Generale SA TotalEnergies SE* Germany Brenntag SE Daimler Truck Holding AG Fresenius SE & Co KGaA Gerresheimer AG* Hannover Rueck SE* LANXESS AG Mercedes-Benz Group AG* Siemens AG Volkswagen AG (Pref)	22,068 199,213 310,863 786,220 204,293 81,445 643,534 157,050 21,674 159,778 432,151 24,865 340,131	0.00 0.02 0.03 0.08 0.02 0.01 0.06 0.02 0.00 0.02 0.04 0.00 0.03	56,299 309,079 2,080 1,936 6,620 7,193 21,573 41 1,923 2,734 177 5,500 146	Legal & General Group Plc Lloyds Banking Group Plc London Stock Exchange Group Plc Next Plc Reckitt Benckiser Group Plc RELX Plc Rio Tinto Plc United States 2020 Cash Mandatory Exchangeable Trust (Pref) Advance Auto Parts Inc Advanced Micro Devices Inc Agilent Technologies Inc Alcoa Corp Alphabet Inc	134,354 183,921 176,682 162,097 156,658 501,826 194,761 1,474,477 3,722,160 40,658 349,509 297,820 20,853 389,387 347,302	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0
	18 7,899 6,905 2,729 3,039 20,636 2,433 132 3,702 6,284 198 1,933	BNP Paribas SA* Hermes International Societe Generale SA TotalEnergies SE* Germany Brenntag SE Daimler Truck Holding AG Fresenius SE & Co KGaA Gerresheimer AG* Hannover Rueck SE* LANXESS AG Mercedes-Benz Group AG* Siemens AG Volkswagen AG (Pref)	22,068 199,213 310,863 786,220 204,293 81,445 643,534 157,050 21,674 159,778 432,151 24,865 340,131 2,064,921	0.00 0.02 0.03 0.08 0.02 0.01 0.06 0.02 0.00 0.02 0.04 0.00 0.03	56,299 309,079 2,080 1,936 6,620 7,193 21,573 41 1,923 2,734 177 5,500 146 29	Legal & General Group Plc Lloyds Banking Group Plc London Stock Exchange Group Plc Next Plc Reckitt Benckiser Group Plc RELX Plc Rio Tinto Plc United States 2020 Cash Mandatory Exchangeable Trust (Pref) Advance Auto Parts Inc Advanced Micro Devices Inc Agilent Technologies Inc Alcoa Corp Alphabet Inc Alphabet Inc Alphabet Inc Alphabet Inc	134,354 183,921 176,682 162,097 156,658 501,826 194,761 1,474,477 3,722,160 40,658 349,509 297,820 20,853 389,387 347,302 68,874	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
	18 7,899 6,905 2,729 3,039 20,636 2,433 132 3,702 6,284 198 1,933	BNP Paribas SA* Hermes International Societe Generale SA TotalEnergies SE* Germany Brenntag SE Daimler Truck Holding AG Fresenius SE & Co KGaA Gerresheimer AG* Hannover Rueck SE* LANXESS AG Mercedes-Benz Group AG* Siemens AG Volkswagen AG (Pref) Ireland Johnson Controls International plc	22,068 199,213 310,863 786,220 204,293 81,445 643,534 157,050 21,674 159,778 432,151 24,865 340,131 2,064,921	0.00 0.02 0.03 0.08 0.02 0.01 0.06 0.02 0.00 0.02 0.04 0.00 0.03 0.20	56,299 309,079 2,080 1,936 6,620 7,193 21,573 41 1,923 2,734 177 5,500 146 29 3,728	Legal & General Group Plc Lloyds Banking Group Plc London Stock Exchange Group Plc Next Plc Reckitt Benckiser Group Plc RELX Plc Rio Tinto Plc United States 2020 Cash Mandatory Exchangeable Trust (Pref) Advance Auto Parts Inc Advanced Micro Devices Inc Agilent Technologies Inc Alcoa Corp Alphabet Inc Alphabet Inc Alphabet Inc Altice USA Inc	134,354 183,921 176,682 162,097 156,658 501,826 194,761 1,474,477 3,722,160 40,658 349,509 297,820 20,853 389,387 347,302 68,874 37,866	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
	18 7,899 6,905 2,729 3,039 20,636 2,433 132 3,702 6,284 198 1,933	BNP Paribas SA* Hermes International Societe Generale SA TotalEnergies SE* Germany Brenntag SE Daimler Truck Holding AG Fresenius SE & Co KGaA Gerresheimer AG* Hannover Rueck SE* LANXESS AG Mercedes-Benz Group AG* Siemens AG Volkswagen AG (Pref)	22,068 199,213 310,863 786,220 204,293 81,445 643,534 157,050 21,674 159,778 432,151 24,865 340,131 2,064,921	0.00 0.02 0.03 0.08 0.02 0.01 0.06 0.02 0.00 0.02 0.04 0.00 0.03 0.20	56,299 309,079 2,080 1,936 6,620 7,193 21,573 41 1,923 2,734 177 5,500 146 29 3,728 20,600	Legal & General Group Plc Lloyds Banking Group Plc London Stock Exchange Group Plc Next Plc Reckitt Benckiser Group Plc RELX Plc Rio Tinto Plc United States 2020 Cash Mandatory Exchangeable Trust (Pref) Advance Auto Parts Inc Advanced Micro Devices Inc Agilent Technologies Inc Alcoa Corp Alphabet Inc Alphabet Inc Altice USA Inc Altus Power Inc	134,354 183,921 176,682 162,097 156,658 501,826 194,761 1,474,477 3,722,160 40,658 349,509 297,820 20,853 389,387 347,302 68,874 37,866 137,474	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0
	18 7,899 6,905 2,729 3,039 20,636 2,433 132 3,702 6,284 198 1,933	BNP Paribas SA* Hermes International Societe Generale SA TotalEnergies SE* Germany Brenntag SE Daimler Truck Holding AG Fresenius SE & Co KGaA Gerresheimer AG* Hannover Rueck SE* LANXESS AG Mercedes-Benz Group AG* Siemens AG Volkswagen AG (Pref) Ireland Johnson Controls International plc	22,068 199,213 310,863 786,220 204,293 81,445 643,534 157,050 21,674 159,778 432,151 24,865 340,131 2,064,921	0.00 0.02 0.03 0.08 0.02 0.01 0.06 0.02 0.00 0.02 0.04 0.00 0.03 0.20	56,299 309,079 2,080 1,936 6,620 7,193 21,573 41 1,923 2,734 177 5,500 146 29 3,728 20,600 3,234	Legal & General Group Plc Lloyds Banking Group Plc London Stock Exchange Group Plc Next Plc Reckitt Benckiser Group Plc Retx Plc Rio Tinto Plc United States 2020 Cash Mandatory Exchangeable Trust (Pref) Advance Auto Parts Inc Advanced Micro Devices Inc Agilent Technologies Inc Alcoa Corp Alphabet Inc Altice USA Inc Altus Power Inc (Wts 22/1/2026)	134,354 183,921 176,682 162,097 156,658 501,826 194,761 1,474,477 3,722,160 40,658 349,509 297,820 20,853 389,387 347,302 68,874 37,866 137,474 4,409	0.000000000000000000000000000000000000
	18 7,899 6,905 2,729 3,039 20,636 2,433 132 3,702 6,284 198 1,933	BNP Paribas SA* Hermes International Societe Generale SA TotalEnergies SE* Germany Brenntag SE Daimler Truck Holding AG Fresenius SE & Co KGaA Gerresheimer AG* Hannover Rueck SE* LANXESS AG Mercedes-Benz Group AG* Siemens AG Volkswagen AG (Pref) Ireland Johnson Controls International plc Trane Technologies Plc	22,068 199,213 310,863 786,220 204,293 81,445 643,534 157,050 21,674 159,778 432,151 24,865 340,131 2,064,921	0.00 0.02 0.03 0.08 0.02 0.01 0.06 0.02 0.00 0.02 0.04 0.00 0.03 0.20	56,299 309,079 2,080 1,936 6,620 7,193 21,573 41 1,923 2,734 177 5,500 146 29 3,728 20,600 3,234 237	Legal & General Group Plc Lloyds Banking Group Plc London Stock Exchange Group Plc Next Plc Reckitt Benckiser Group Plc RELX Plc Rio Tinto Plc United States 2020 Cash Mandatory Exchangeable Trust (Pref) Advance Auto Parts Inc Advanced Micro Devices Inc Agilent Technologies Inc Alcoa Corp Alphabet Inc Altice USA Inc Altus Power Inc Altus Power Inc Altus Power Inc (Wts 22/1/2026) Amazon.com Inc	134,354 183,921 176,682 162,097 156,658 501,826 194,761 1,474,477 3,722,160 40,658 349,509 297,820 20,853 389,387 347,302 68,874 37,866 137,474 4,409 644,823	0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0
	18 7,899 6,905 2,729 3,039 20,636 2,433 132 3,702 6,284 198 1,933 3,955 1,890	BNP Paribas SA* Hermes International Societe Generale SA TotalEnergies SE* Germany Brenntag SE Daimler Truck Holding AG Fresenius SE & Co KGaA Gerresheimer AG* Hannover Rueck SE* LANXESS AG Mercedes-Benz Group AG* Siemens AG Volkswagen AG (Pref) Ireland Johnson Controls International plc	22,068 199,213 310,863 786,220 204,293 81,445 643,534 157,050 21,674 159,778 432,151 24,865 340,131 2,064,921	0.00 0.02 0.03 0.08 0.02 0.01 0.06 0.02 0.00 0.02 0.04 0.00 0.03 0.20	56,299 309,079 2,080 1,936 6,620 7,193 21,573 41 1,923 2,734 177 5,500 146 29 3,728 20,600 3,234 237 305	Legal & General Group Plc Lloyds Banking Group Plc London Stock Exchange Group Plc Next Plc Reckitt Benckiser Group Plc Retx Plc Rio Tinto Plc United States 2020 Cash Mandatory Exchangeable Trust (Pref) Advance Auto Parts Inc Advanced Micro Devices Inc Agilent Technologies Inc Alcoa Corp Alphabet Inc Altice USA Inc Altus Power Inc (Wts 22/1/2026)	134,354 183,921 176,682 162,097 156,658 501,826 194,761 1,474,477 3,722,160 40,658 349,509 297,820 20,853 389,387 347,302 68,874 37,866 137,474 4,409	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0

 $[\]tilde{\ }$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

		Market	% of			Market	
Holding	Description	Value (EUR)	Net Assets	Holding	Description	Value (EUR)	Net Assets
1,428	ArcLight Clean Transition Corp			10,535	Offerpad Solutions Inc		
	II (Wts 4/2/2023)	1,641	0.00		(Wts 1/9/2026)	5,820	0.00
33,130	Astra Space Inc	98,591	0.01	31,606	Offerpad Solutions Inc 'A'	137,142	0.01
1,343	Aurora Innovation Inc			208	O'Reilly Automotive Inc	120,591	0.01
	(Wts 31/12/2028)	1,556	0.00	11,734	Park Hotels & Resorts Inc (Reit)	200,942	0.02
6,080	Bath & Body Works Inc	289,332	0.03	396	Parker-Hannifin Corp	104,307	0.01
1,440	Beazer Homes USA Inc	21,016	0.00	3,517	Pear Therapeutics Inc		
3,455	Best Buy Co Inc	295,861	0.03		(Wts 1/12/2026)	2,554	0.00
191	Blackstone Inc	21,750	0.00	143	PepsiCo Inc	20,892	0.00
6,539	Blend Labs Inc	50,338	0.01	8,531	Pivotal Investment Corp III	74,490	0.01
182	Broadcom Inc	95,512	0.01	25,840	Planet Labs PBC	125,015	0.01
6,399	Cano Health Inc (Wts 3/6/2026)	5,758	0.00	3,320	PVH Corp	290,867	0.03
5,380	Cano Health Inc (Wts 3/6/2026)	4,841	0.00	19,734	Rocket Lab USA Inc	163,519	0.02
8,418	Carrier Global Corp	337,439	0.03	2,291	salesforce.com Inc	429,295	0.04
1,918	Century Communities Inc	108,225	0.01	17,141	Sarcos Technology and		
4,385	CF Industries Holdings Inc	312,831	0.03		Robotics Corp	90,871	0.01
237	CH Robinson Worldwide Inc	20,039	0.00	41,120	Sarcos Technology and		
608	Climate Real Impact Solutions II				Robotics Corp		
	Acquisition Corp				(Wts 15/6/2027)	30,043	0.00
	(Wts 31/12/2027)	281	0.00	3,089	Science Strategic Acquisition		
8,377	Coupang Inc*	188,237	0.02		Corp Alpha (Wts 31/12/2027)	1,321	0.00
	Danaher Corp	76,925	0.01	180	Sempra Energy	22,995	0.00
	Deere & Co	20.741	0.00	43	ServiceNow Inc	22,221	0.00
	Delta Air Lines Inc	264,846	0.03		Sonder Holdings Inc 'A'	72,707	0.01
,	DiamondRock Hospitality Co	- ,			Sonos Inc*	530,965	0.05
,+	(Reit)	216,500	0.02	· · · · · · · · · · · · · · · · · · ·	Starbucks Corp	118,268	0.01
3 506	Dick's Sporting Goods Inc*	327,186	0.03		Starwood Property Trust Inc	,	
	DR Horton Inc	378,916	0.04	,000	(Reit)	309,068	0.03
	Dynatrace Inc	208,140	0.02	10 706	Sunstone Hotel Investors Inc	000,000	0.00
	Edwards Lifesciences Corp	286,322	0.03	10,700	(Reit)	101,112	0.01
	Element Solutions Inc	187,828	0.02	317	Target Hospitality Corp	101,112	0.01
	Embark Technology Inc	107,020	0.02	017	(Wts 15/3/2024)	62	0.00
1,012	(Wts 31/12/2027)	676	0.00	5 868	Taylor Morrison Home Corp 'A'	156,169	0.00
221	Entergy Corp	20,612	0.00		Tenet Healthcare Corp	53,468	0.02
		14,402	0.00		Tesla Inc	94,639	0.01
	EVgo Inc (Wts 15/9/2025)		0.00				0.01
	FedEx Corp Floor & Decor Holdings Inc 'A'	149,264 109,200	0.02		Thermo Fisher Scientific Inc	130,918	0.01
				5,490	Tishman Speyer Innovation	47.642	0.01
	Ford Motor Co	339,259	0.03	1 000	Corp II	47,643	0.01
	Forestar Group Inc	70,144	0.01	1,090	Tishman Speyer Innovation	440	0.00
	Fortive Corp	20,322	0.00	0.057	Corp II (Wts 31/12/2027)	440	0.00
1,000	Frontier Communications	04.000	0.00		TJX Cos Inc/The	389,982	0.04
40.075	Parent Inc	24,092	0.00	1	Toast Inc	202,985	0.02
13,975	Frontier Communications			4,464	TPB Acquisition Corp I		
4.040	Parent Inc	336,689	0.03		(Wts 19/2/2023)	1,989	0.00
	Generac Holdings Inc	460,677	0.05	2,880	TPG Pace Beneficial Finance		
	General Motors Co	406,926	0.04		Corp (Wts 9/10/2027)	1,718	0.00
	Gores Holdings VIII Inc	326,571	0.03		Uber Technologies Inc	260,652	0.03
6,985	Gores Holdings VIII Inc			· · · · · · · · · · · · · · · · · · ·	United Rentals Inc	309,813	0.03
	(Wts 31/12/2027)	8,402	0.00		United States Steel Corp	51,542	0.01
	Green Plains Inc	272,910	0.03		UnitedHealth Group Inc	170,677	0.02
	HCA Healthcare Inc	229,966	0.02	· · · · · · · · · · · · · · · · · · ·	Victoria's Secret & Co	116,837	0.01
	Hilton Worldwide Holdings Inc*	776,808	0.08		Victoria's Secret & Co	24,421	0.00
	Home Depot Inc/The	18,764	0.00	1	Volta Inc (Wts 26/8/2026)	10,042	0.00
674	HP Inc	20,640	0.00	826	Walt Disney Co/The	108,597	0.01
11,001	Hyzon Motors Inc			9,954	Western Digital Corp	456,392	0.04
	(Wts 2/10/2025)	13,036	0.00	3,797	Williams-Sonoma Inc	491,966	0.05
9,075	Informatica Inc*	171,659	0.02	10,419	WillScot Mobile Mini		
45	Intuit Inc	19,110	0.00		Holdings Corp	336,979	0.03
904	Intuitive Surgical Inc	235,200	0.02	13,712	Xenia Hotels & Resorts Inc		
143	Johnson & Johnson	20,853	0.00		(Reit)	228,095	0.02
14,305	Latch Inc (Wts 4/6/2026)	8,922	0.00			19,256,801	1.87
	Lennar Corp	327,125	0.03	T. 10	101 1 201 1 201		
	Masco Corp	126,720	0.01	Total Common / Prefe	erred Stocks (Shares) & Warrants	31,685,496	3.08
	Mastercard Inc	174,916	0.02				
	Microchip Technology Inc	41,148	0.00	BONDS			
	Micron Technology Inc	46,847	0.01		Argentina		
	Microsoft Corp	386,214	0.04	USD 3.959.694	Argentine Republic Government		
	Moderna Inc	160,121	0.04	222 3,000,004	International Bond (Step-up		
1 108		100,121	0.02	t .			
		28 815	0.00		coupon) 1.125% 9/7/2035	1.040 768	0.10
243	Nucor Corp NVIDIA Corp	28,815 455,538	0.00 0.04		coupon) 1.125% 9/7/2035	1,040,768	0.10

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% o Ne Asset
USD 176,171	Argentine Republic Government International Bond (Step-up			EUR 300,000	Solvay SA FRN 2/12/2025 (Perpetual)	288,555	0.0
LISD 218 000	coupon) 2.5% 9/7/2041 Capex SA '144A' 6.875%	52,976	0.01			2,986,879	0.29
	15/5/2024 Generacion Mediterranea SA /	185,014	0.02	USD 200,000	Bermuda Inkia Energy Ltd 5.875%	171.010	0.00
USD 293 940	Central Termica Roca SA '144A' 9.625% 1/12/2027 Genneia SA '144A' 8.75%	226,646	0.02	USD 200,000	9/11/2027 Li & Fung Ltd 4.375% 4/10/2024	174,210 178,337	0.0
	2/9/2027	245,063	0.02	USD 925,000	Star Energy Geothermal Darajat II / Star Energy Geothermal		
		1,750,467	0.17		Salak '144A' 4.85%		
	Australia APT Pipelines Ltd 2% 15/7/2030	223,752	0.02	USD 525,000	14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal	835,615	0.0
USD 324,000	FMG Resources August 2006 Pty Ltd '144A' 4.5%				Salak 4.85% 14/10/2038	474,268	0.0
	15/9/2027	290,205	0.03		D	1,662,430	0.1
USD 30,000	FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024	27,430	0.00		Brazil Banco Bradesco SA/Cayman Islands '144A' 3.2% 27/1/2025	363,555	0.0
	National Australia Bank Ltd '144A' 1.887% 12/1/2027	238,894	0.02		Banco Votorantim SA '144A' 4% 24/9/2022 Brazilian Government	315,745	0.0
USD 300,000	Santos Finance Ltd 5.25% 13/3/2029	288,571	0.03	000 200,000	International Bond 4.625%		
		1,068,852	0.10	USD 445.000	13/1/2028 BRF SA '144A' 5.75%	180,910	0.0
EUD 400 000	Austria				21/9/2050	354,501	0.0
EUR 400,000	ams-OSRAM AG 5/3/2025 (Zero Coupon)	348,308	0.03			1,214,711	0.
	ams-OSRAM AG 2.125% 3/11/2027	366,104	0.04	USD 350,000	British Virgin Islands Fortune Star BVI Ltd 5%		
	ams-OSRAM AG 6% 31/7/2025 BRF GmbH '144A' 4.35%	248,765	0.02	USD 220,000	18/5/2026 Greenland Global Investment	288,254	0.0
USD 345,000	29/9/2026 Klabin Austria GmbH '144A'	876,004	80.0	USD 400,000	Ltd 6.75% 26/9/2023 NWD Finance BVI Ltd FRN	148,875	0.0
	3.2% 12/1/2031 Lenzing AG FRN 7/9/2025	264,202	0.03	USD 500,000	10/3/2028 (Perpetual) NWD MTN Ltd 3.75% 14/1/2031	339,020 407,151	0.0
FUR 607 000	(Perpetual) Republic of Austria Government	621,660	0.06	USD 200,000	Prime Bloom Holdings Ltd 6.95% 5/7/2022	31,240	0.
	Bond '144A' 0.7% 20/4/2071 Republic of Austria Government	483,415	0.05	USD 450,000	RKPF Overseas 2020 A Ltd 5.125% 26/7/2026	322,759	0.
	Bond '144A' 2.1% 20/9/2117 Suzano Austria GmbH 3.125%	2,349,896	0.23	USD 335,480	Star Energy Geothermal Wayang Windu Ltd 6.75%	022,700	0.
	15/1/2032 Suzano Austria GmbH 3.75%	401,578	0.04	USD 320 000	24/4/2033 Wheelock MTN BVI Ltd 2.375%	318,522	0.
030 012,000	15/1/2031	510,618	0.05	000 020,000	25/1/2026	279,312	0.
USD 200,000	Suzano Austria GmbH '144A' 5.75% 14/7/2026	195,203	0.02			2,135,133	0.:
EUR 700,000	Verbund AG 0.9% 1/4/2041	639,884	0.06	USD 30 000	Canada 1011778 BC ULC / New Red		
		7,305,637	0.71	000 00,000	Finance Inc '144A' 3.875%		
USD 213,000	Bahrain Bahrain Government International Bond '144A'			USD 97,333	15/1/2028 Air Canada 2015-2 Class B Pass Through Trust '144A'	26,085	0.
USD 1,032,000	5.25% 25/1/2033 Bahrain Government	168,429	0.02	USD 350,000	5% 15/12/2023 Bausch Health Cos Inc '144A'	87,244	0.
	International Bond '144A' 5.625% 18/5/2034	820,651	0.08	USD 21.000	4.875% 1/6/2028 Bausch Health Cos Inc '144A'	299,075	0.
	3.02370 10/3/203 4	989,080	0.10	,	5.75% 15/8/2027 Bausch Health Cos Inc '144A'	18,804	0.
EUR 300,000	Belgium KBC Group NV FRN 16/6/2027	289,581	0.03		6.125% 1/2/2027 Canadian Imperial Bank of	338,936	0.
EUR 700,000	KBC Group NV 0.75% 21/1/2028	678,930	0.06		Commerce 0.95% 23/10/2025 Masonite International Corp	1,812,201	0.
	KBC Group NV 0.875% 27/6/2023	808,888	0.08	USD 101,000	'144A' 5.375% 1/2/2028 Mattamy Group Corp '144A'	18,068	0.
EUR 900,000	Solvay SA FRN 4/12/2023 (Perpetual)	920,925	0.09		4.625% 1/3/2030	84,390	0.0

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	Mattamy Group Corp '144A'				Ballyrock CLO 2020-2 Ltd		
USD 855,000	5.25% 15/12/2027 MEGlobal Canada ULC '144A'	90,988	0.01		'Series 2020-2A DR' '144A' FRN 20/10/2031	221,550	0.02
USD 200,000	5% 18/5/2025 MEGlobal Canada ULC 5%	799,351	0.08	USD 250,000	Bardot CLO Ltd 'Series 2019- 2A DR' '144A' FRN		
USD 490,000	18/5/2025 NOVA Chemicals Corp '144A'	186,983	0.02	USD 250,000	22/10/2032 Barings Clo Ltd 2015-II 'Series	221,468	0.02
USD 410,000	4.875% 1/6/2024 Toronto-Dominion Bank/The	441,492	0.04		2015-2A AR' '144A' FRN 20/10/2030	221,505	0.02
	1.95% 12/1/2027	354,560 4,558,177	0.03	USD 100,000	Bean Creek CLO Ltd 'Series 2015-1A ER' '144A' FRN		
	Cayman Islands			USD 191,218	20/4/2031 Bioceanico Sovereign	85,980	0.01
USD 490,000	AC Energy Finance International Ltd 5.1%				Certificate Ltd 5/6/2034 (Zero Coupon)	126,160	0.01
USD 220,000	25/11/2025 (Perpetual) ACEN Finance Ltd 4%	429,275	0.04	USD 245,096	BlueMountain CLO 2013-2 Ltd 'Series 2013-2A A1R' '144A'		
USD 200,000	8/3/2025 (Perpetual) Agile Group Holdings Ltd FRN	173,475	0.02	USD 250,000	FRN 22/10/2030 Carbone Clo Ltd 'Series 2017-	217,137	0.02
USD 250,000	31/7/2024 (Perpetual) AGL CLO 11 Ltd 'Series 2021-	49,895	0.01	USD 250,000	1A A1' '144A' FRN 20/1/2031 CARLYLE US CLO 2017-4 Ltd	221,410	0.02
USD 250,000	11A E' '144A' FRN 15/4/2034 AGL CLO 3 Ltd 'Series 2020-3A	222,891	0.02		'Series 2017-4A A1' '144A' FRN 15/1/2030	221,530	0.02
USD 300,000	D' '144A' FRN 15/1/2033 AGL CLO 5 Ltd 'Series 2020-5A	223,618	0.02	USD 345,000	CBAM 2017-1 Ltd 'Series 2017- 1A A1' '144A' FRN 20/7/2030	305,699	0.03
USD 690,000	BR' '144A' FRN 20/7/2034 AGL CLO 5 Ltd 'Series 2020-5A	267,242	0.03	USD 250,000	CBAM 2017-1 Ltd 'Series 2017- 1A C' '144A' FRN 20/7/2030	222,414	0.02
USD 250,000	ER' '144A' FRN 20/7/2034 AGL CLO 7 Ltd 'Series 2020-7A	612,432	0.06	USD 200,000	Central China Real Estate Ltd 7.9% 7/11/2023	85,535	0.01
USD 250,000	DR' '144A' FRN 15/7/2034 AGL CLO 7 Ltd 'Series 2020-7A	219,490	0.02	USD 200,000	China Aoyuan Group Ltd 5.98% 18/8/2025	32,966	0.00
USD 550,000	ER' '144A' FRN 15/7/2034 AGL CLO 9 Ltd 'Series 2020-9A	213,929	0.02	USD 200,000	China Aoyuan Group Ltd 6.2% 24/3/2026	32,966	0.00
USD 200,000	D' '144A' FRN 20/1/2034 Ahli United Sukuk Ltd FRN	494,831	0.05	USD 200,000	China SCE Group Holdings Ltd 5.95% 29/9/2024	114,937	0.01
USD 250,000	17/6/2026 (Perpetual) ALM VII Ltd 'Series 2012-7A	174,672	0.02	USD 200,000	China SCE Group Holdings Ltd 7% 2/5/2025	110,037	0.01
USD 250,000	SUB' '144A' FRN 15/10/2116 Anchorage Capital CLO 3-R Ltd	145	0.00	USD 250,000	CIFC Funding 2013-I Ltd 'Series 2013-1A A2R' '144A'		
	'Series 2014-3RA A' '144A' FRN 28/1/2031	221,580	0.02	USD 250,000	FRN 16/7/2030 CIFC Funding 2013-III-R Ltd	222,772	0.02
USD 500,000	Anchorage Capital CLO 4-R Ltd 'Series 2014-4RA A' '144A'				'Series 2013-3RA B' '144A' FRN 24/4/2031	221,307	0.02
USD 252,000	FRN 28/1/2031 Anchorage Capital CLO 5-R Ltd	442,279	0.04	USD 250,000	CIFC Funding 2014-II-R Ltd 'Series 2014-2RA B1' '144A'		
	'Series 2014-5RA B' '144A' FRN 15/1/2030	223,874	0.02	USD 250,000	FRN 24/4/2030 CIFC Funding 2017-I Ltd	221,294	0.02
USD 250,000	Apidos CLO XV 'Series 2013- 15A A1RR' '144A' FRN	004 500	0.00		'Series 2017-1A B' '144A' FRN 23/4/2029	222,567	0.02
USD 330,000	20/4/2031 Apidos CLO XXXVII 'Series	221,589	0.02		CIFI Holdings Group Co Ltd 5.95% 20/10/2025	139,439	0.01
1100 050 000	2021-37A E' '144A' FRN 22/10/2034	290,373	0.03		CIMC Enric Holdings Ltd 30/11/2026 (Zero Coupon)	242,122	0.02
USD 250,000	Apidos CLO XXXVIII 'Series 2021-38A E2' '144A' FRN	202 207	0.00		DaFa Properties Group Ltd 12.5% 30/6/2022	78,863	0.01
USD 923,000	21/1/2034 Arabian Centres Sukuk II Ltd	220,267	0.02		DP World Salaam FRN 1/10/2025 (Perpetual)	656,337	0.06
USD 287,000	'144A' 5.625% 7/10/2026 Arabian Centres Sukuk Ltd	807,988	0.08	USD 514,000	Dryden 53 CLO Ltd 'Series 2017-53A A' '144A' FRN	455.546	
USD 250,000	5.375% 26/11/2024 ASSURANT CLO Ltd 'Series	251,877	0.02	USD 299,000	15/1/2031 Dryden XXVIII Senior Loan	455,549	0.04
HCD 000 407	2018-3A CR' '144A' FRN 20/10/2031	221,263	0.02	LIOD COS OS	Fund 'Series 2013-28A A1LR' '144A' FRN 15/8/2030	264,973	0.03
	Atrium XII '144A' FRN 22/4/2027 Rein Copital Credit CLO 2021 2	197,985	0.02		Fantasia Holdings Group Co Ltd 7.95% 5/7/2022	40,540	0.00
UOU 25U,UUU	Bain Capital Credit CLO 2021-3 Ltd 'Series 2021-3A D' '144A'	224 564	0.03		Fantasia Holdings Group Co Ltd 11.75% 17/4/2022	83,107	0.01
	FRN 24/7/2034	221,564	0.02	USD 250,000	Galaxy XXII CLO Ltd 'Series 2016-22A ARR' '144A' FRN	000 000	0.00
					16/4/2034	222,969	0.02

Holding	Description	Market Value (EUR)	% of Net	Holding	Description	Market Value	% of Net Assets
	-	(EUK)	Assets			(EUK)	ASSELS
USD 250,000	Goldentree Loan Opportunities X Ltd 'Series 2015-10A AR'	224 447	0.00	USD 250,000	OCP CLO 2014-7 Ltd 'Series 2014-7A A2RR' '144A' FRN	202 222	0.00
USD 500,000	'144A' FRN 20/7/2031 GoldentTree Loan Management US CLO 1 Ltd 'Series 2021-	221,417	0.02	USD 166,902	20/7/2029 OCP CLO 2016-12 Ltd 'Series 2016-12A A1R' '144A' FRN	222,226	0.02
USD 500,000	9A E' '144A' FRN 20/1/2033 GoldentTree Loan Management	409,897	0.04	USD 200,000	18/10/2028 OHA Loan Funding 2013-2 Ltd	147,661	0.01
USD 500 000	US CLO 1 Ltd 'Series 2021- 11A E' '144A' FRN 20/10/2034 GoldentTree Loan Management	419,038	0.04	USD 250 000	'Series 2013-2A AR' '144A' FRN 23/5/2031 OZLM VIII Ltd 'Series 2014-8A	177,071	0.02
000 300,000	US CLO 1 Ltd 'Series 2021- 11A EJ' '144A' FRN				CRR' '144A' FRN 17/10/2029 Palmer Square CLO 2018-1 Ltd	217,493	0.02
USD 510,000	20/10/2034 Golub Capital Partners CLO	440,564	0.04		'Series 2018-1A A1' '144A' FRN 18/4/2031	220,993	0.02
1105 440 000	55B Ltd 'Series 2021-55A E' '144A' FRN 20/7/2034	452,596	0.04		Parallel 2015-1 Ltd FRN 20/7/2027	222,082	0.02
USD 410,000	Great Lakes CLO 2019-1 Ltd 'Series 2019-1A AR' '144A' FRN 15/7/2031	265 246	0.04	USD 250,000	Pikes Peak CLO 1 'Series 2018-1A A' '144A' FRN 24/7/2031	220 722	0.02
USD 1,150,000	Grupo Aval Ltd '144A' 4.375% 4/2/2030	365,346 910,624	0.04	USD 250,000	Pikes Peak Clo 4 'Series 2019- 4A DR' '144A' FRN	220,733	0.02
USD 400,000	Grupo Aval Ltd 4.75% 26/9/2022	359,712	0.04	USD 200,000	15/7/2034 Poseidon Finance 1 Ltd	222,053	0.02
USD 250,000	Highbridge Loan Management 7-2015 Ltd 'Series 7A-2015				1/2/2025 (Zero Coupon) Redsun Properties Group Ltd	217,570	0.02
USD 200,000	CR' '144A' FRN 15/3/2027 Hilong Holding Ltd 9.75%	222,760	0.02	USD 200,000	7.3% 13/1/2025 Redsun Properties Group Ltd	60,141	0.01
USD 332,000	18/11/2024 IHS Holding Ltd '144A' 5.625% 29/11/2026	143,565 290,630	0.01	USD 250,000	9.7% 16/4/2023 Regatta IX Funding Ltd 'Series 2017-1A B' '144A' FRN	53,459	0.01
USD 200,000	Jingrui Holdings Ltd 12% 25/7/2022	75,734	0.01	USD 250,000	17/4/2030 Regatta VIII Funding Ltd 'Series	222,770	0.02
	Kaisa Group Holdings Ltd 9.375% 30/6/2024	60,810	0.01		2017-1A B' '144A' FRN 17/10/2030	221,076	0.02
	Kaisa Group Holdings Ltd 11.25% 16/4/2025	46,629	0.01	USD 524,000	Rockford Tower CLO 2017-3 Ltd 'Series 2017-3A A' '144A'	405 500	0.05
	KWG Group Holdings Ltd 5.875% 10/11/2024 LoanCore 2018-CRE1 Issuer	73,952	0.01	USD 200,000	FRN 20/10/2030 Ronshine China Holdings Ltd 7.1% 25/1/2025	465,596 40,985	0.05
002 22,000	Ltd 'Series 2018-CRE1 A' '144A' FRN 15/5/2028	20,136	0.00	USD 200,000	Ronshine China Holdings Ltd 8.1% 9/6/2023	46,242	0.00
USD 250,000	Logan Group Co Ltd 4.5% 13/1/2028	65,710	0.01		Ronshine China Holdings Ltd 8.75% 25/10/2022	73,863	0.01
	MAF Global Securities Ltd FRN 7/9/2022 (Perpetual)	356,709	0.04		RR 19 Ltd 'Series 2021-19A D' '144A' FRN 15/10/2035	221,807	0.02
	MAF Global Securities Ltd 4.75% 7/5/2024 MAF Sukuk Ltd 4.638%	368,868	0.04		Shimao Group Holdings Ltd 4.6% 13/7/2030 Shui On Development Holding	72,170	0.01
	14/5/2029 Microport Scientific Corp	191,018	0.02		Ltd 5.75% 12/11/2023 Silver Creek CLO Ltd 'Series	167,862	0.02
	11/6/2026 (Zero Coupon) Modern Land China Co Ltd	141,667	0.01	,	2014-1A DR' '144A' FRN 20/7/2030	223,826	0.02
USD 440,000	9.8% 11/4/2023 MP CLO VII Ltd 'Series 2015-	106,918	0.01	USD 1,100,000	Sinic Holdings Group Co Ltd (Defaulted) 24/1/2022	61 /61	0.01
USD 250.000	1A CRR' '144A' FRN 18/10/2028 Neuberger Berman Loan	390,736	0.04	USD 200,000	(Zero Coupon) Sinic Holdings Group Co Ltd 10.5% 18/6/2022	61,461 7,128	0.00
,	Advisers CLO 34 Ltd 'Series 2019-34A BR' '144A' FRN				Sitka Holdings LLC '144A' FRN 6/7/2026	272,460	0.03
USD 250,000	20/1/2035 Oaktree CLO 2015-1 Ltd ' Series 2015-1A DR' '144A'	222,746	0.02	USD 107,000	Strata CLO I Ltd FRN 15/1/2031 Strata CLO I Ltd FRN 15/1/2118 Sunac China Holdings Ltd 6.65%	86,425 74,326	0.01 0.01
USD 150,000	FRN 20/10/2027 Ocean Trails CLO VI 'Series 2016-6A BRR' '144A' FRN	223,115	0.02	USD 200,000	3/8/2024 Sunac China Holdings Ltd 7% 9/7/2025	70,388 69,497	0.01
USD 150,000	15/7/2028 Ocean Trails CLO VI 'Series	132,804	0.01		Sunac China Holdings Ltd 7.5% 1/2/2024	72,170	0.01
	2016-6A CRR' '144A' FRN 15/7/2028	133,713	0.01		TICP CLO IX Ltd 'Series 2017- 9A A' '144A' FRN 20/1/2031	220,974	0.02
				USD 273,000	Times China Holdings Ltd 5.75% 14/1/2027	86,350	0.01

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 200.000	Times China Holdings Ltd 6.75%			USD 163.000	Ecopetrol SA 5.375%		
	8/7/2025 TRESTLES CLO II Ltd 'Series	66,824	0.01		26/6/2026 Ecopetrol SA 6.875%	148,854	0.01
	2018-2A D' '144A' FRN 25/7/2031	211,478	0.02		29/4/2030 Empresas Publicas de Medellin	1,540,159	0.15
USD 150,000	TRINITAS CLO IV Ltd 'Series 2016-4A A2L2' '144A' FRN	211,110	0.02	·	ESP '144A' 4.25% 18/7/2029 Empresas Publicas de Medellin	158,806	0.02
	18/10/2031	134,060	0.01	000 200,000	ESP '144A' 4.375% 15/2/2031	155,300	0.02
USD 250,000	Trinitas CLO XIV Ltd 'Series 2020-14A B' '144A' FRN					4,702,533	0.46
USD 250,000	25/1/2034 Trinitas CLO XIV Ltd 'Series 2020-14A C' '144A' FRN	221,580	0.02	EUR 100,000	Cyprus Bank of Cyprus Pcl FRN 24/6/2027	90,450	0.01
1100 050 000	25/1/2034	223,449	0.02	USD 200,000	MHP SE '144A' 7.75% 10/5/2024	71,279	0.01
USD 250,000	Tryon Park CLO Ltd FRN 15/4/2029	222,717	0.02		10/0/2024	161,729	0.01
EUR 761,000	UPCB Finance VII Ltd 3.625%	,			Denmark	101,729	0.02
USD 200,000	15/6/2029 XP Inc '144A' 3.25% 1/7/2026	736,834 166,096	0.07 0.02	EUR 760,000	Danske Bank A/S 1.625%		
	Yuzhou Group Holdings Co Ltd 7.85% 12/8/2026	55,352	0.01	EUR 200,000	15/3/2024 Nykredit Realkredit AS FRN	776,291	0.07
USD 245,000	Zhenro Properties Group Ltd				15/4/2026 (Perpetual)	202,300	0.02
	7.35% 5/2/2025	24,012	0.00		Daniela au Daniela	978,591	0.09
	Chile	25,584,341	2.48	USD 400,000	Dominican Republic Aeropuertos Dominicanos Siglo		
USD 200,000	Chile Government International Bond 2.55% 27/7/2033	161,447	0.02	USD 207 000	XXI SA '144A' 6.75% 30/3/2029 Dominican Republic	353,438	0.03
USD 1,195,000	Chile Government International Bond 3.5% 31/1/2034	1,047,691	0.10	000 207,000	International Bond '144A'	171 516	0.02
USD 620,000	VTR Comunicaciones SpA '144A' 4.375% 15/4/2029	523,409	0.05	USD 150,000	4.5% 30/1/2030 Dominican Republic	171,516	0.02
USD 226,000	VTR Comunicaciones SpA '144A' 5.125% 15/1/2028	197,712	0.02		International Bond '144A' 4.875% 23/9/2032	122,465	0.01
		1,930,259	0.19	USD 150,000	Dominican Republic International Bond 5.3%		
LUCE 0 000 000	China			USD 1.120.000	21/1/2041 Dominican Republic	115,572	0.01
	Angang Steel Co Ltd 25/5/2023 (Zero Coupon)	233,409	0.02	, ,	International Bond '144A' 5.5% 22/2/2029	994,830	0.10
, ,	China Government Bond 2.68% 21/5/2030	722,912	0.07	USD 200,000	Dominican Republic International Bond 5.95%	,,,,,,	
CNY 18,610,000	China Government Bond 2.85% 4/6/2027	2,651,627	0.26	1160 070 000	25/1/2027 Dominican Republic	187,329	0.02
CNY 19,000,000	China Government Bond 3.27% 19/11/2030	2,774,521	0.27	030 970,000	International Bond '144A' 6% 22/2/2033	852,048	0.08
USD 200,000	Pharmaron Beijing Co Ltd 18/6/2026 (Zero Coupon)	154,586	0.01		22/2/2000	2,797,198	0.27
USD 200,000	ZhongAn Online P&C Insurance	400.000	0.00		Egypt		
	Co Ltd 3.5% 8/3/2026	166,392 6,703,447	0.02	USD 229,000	Egypt Government International Bond '144A' 5.25% 6/10/2025	195,874	0.02
	Colombia	0,100,441	0.00	USD 236,000	Egypt Government International		
USD 400,000	Banco Davivienda SA '144A' FRN 22/4/2031 (Perpetual)	336,939	0.03	USD 200,000	Bond 5.25% 6/10/2025 Egypt Government International	201,862	0.02
USD 150,000	Banco GNB Sudameris SA			USD 373,000	Bond 5.875% 11/6/2025 Egypt Government International	174,856	0.02
USD 200,000	'144A' FRN 16/4/2031 Colombia Government	129,918	0.01	USD 509,000	Bond '144A' 7.3% 30/9/2033 Egypt Government International	272,932	0.02
	International Bond 3.125% 15/4/2031	149,813	0.01		Bond 7.6% 1/3/2029	409,294	0.04
USD 200,000	Colombia Government International Bond 3.875%	,			Finland	1,254,818	0.12
1160 300 000	25/4/2027	170,744	0.02	EUR 100,000	Citycon Oyj FRN 24/11/2024	04.55	
USD 200,000	Colombia Government International Bond 4.5%			EUR 325 000	(Perpetual) Finnair Oyj 4.25% 19/5/2025	91,891 316,061	0.01 0.03
USD 2.025.000	28/1/2026 Colombia Government	180,624	0.02	EUR 1,400,000	Neste Oyj 0.75% 25/3/2028 OP Corporate Bank plc 0.375%	1,341,858	0.13
_ 52 _,525,550	International Bond 4.5% 15/3/2029	1,731,376	0.17		26/2/2024	1,001,124	0.10

Portfolio of Investments 28 February 2022

EUR 200,000	Description	(EUR)	Net Assets	Holding	Description	Value (EUR)	No Asset
		(LOIL)	ASSOLS		-	(LOIV)	ASSC
	SBB Treasury Oyj 1.125% 26/11/2029	170,872	0.02	, ,,	FCT Autonoria 2019 FRN 25/9/2035	1,219,498	0.1
EUR 290,000	Stora Enso Oyj 0.625% 2/12/2030	262,512	0.02	EUR 20,974	FCT Noria 2018-1 FRN 25/6/2038	20,912	0.0
		3,184,318	0.31	EUR 400,000	FCT Noria 2021 FRN	007.570	0.4
	France			EUR 200.000	25/10/2049 FCT Pixel 2021 1.221%	397,576	0.
	Accor SA 0.7% 7/12/2027 Air France-KLM 3.875%	37,917	0.00		25/2/2038 French Republic Government	198,559	0.
	1/7/2026	381,562	0.04	LOIN 3,920,000	Bond OAT '144A' 0.5%		_
EUR 100,000	Altice France SA/France 2.125% 15/2/2025	95,000	0.01	EUR 200.000	25/6/2044 Getlink SE 3.5% 30/10/2025	3,487,639 198,822	0
EUR 116,000	Altice France SA/France			EUR 100,000	Goldstory SASU FRN 1/3/2026	100,074	0
FUR 909 000	2.5% 15/1/2025 Altice France SA/France	111,136	0.01	EUR 200,000	Goldstory SASU 5.375% 1/3/2026	100 224	C
LOIX 909,000	4.125% 15/1/2029	836,394	0.08	EUR 200,000	Harmony French Home Loans	199,224	·
EUR 294,000	Altice France SA/France	074 000	0.00		FCT 2021-1 FRN 27/5/2061	200,742	C
EUR 300.000	4.25% 15/10/2029 Altice France SA/France	271,089	0.02	EUR 336,000	Holding d'Infrastructures des Metiers de l'Environnement		
,	5.875% 1/2/2027	308,682	0.03		0.625% 16/9/2028	312,982	(
EUR 1,000,000	Arkema SA 0.125% 14/10/2026	974.500	0.09	EUR 200,000	Iliad Holding SASU 5.125%	400.005	,
EUR 300,000	AXA SA FRN 10/7/2042	278,686	0.09	GBP 300 000	15/10/2026 Korian SA FRN 15/3/2024	199,665	(
	BNP Paribas SA FRN			OBI 000,000	(Perpetual)	332,481	(
118D 200 000	14/3/2022 (Perpetual) BNP Paribas SA FRN	178,555	0.02	EUR 100,000	La Financiere Atalian SASU	00.450	,
000 200,000	19/8/2025 (Perpetual)	195,250	0.02	EUR 200.000	4% 15/5/2024 La Financiere Atalian SASU	92,453	(
	BNP Paribas SA 1% 17/4/2024	1,011,625	0.10		5.125% 15/5/2025	182,350	(
	BPCE SA 0.125% 4/12/2024 Burger King France SAS FRN	989,625	0.09	GBP 300,000	La Financiere Atalian SASU	226 907	(
201,000	1/11/2026	199,901	0.02	EUR 400,000	6.625% 15/5/2025 La Poste SA FRN 29/10/2025	336,897	,
	CAB SELAS 3.375% 1/2/2028	189,524	0.02		(Perpetual)	393,860	(
EUR 200,000	Casino Guichard Perrachon SA FRN 31/1/2024 (Perpetual)	102,862	0.01		Loxam SAS 3.75% 15/7/2026 Loxam SAS 4.5% 15/2/2027	195,270 200,676	(
EUR 217,000	Casino Guichard Perrachon SA	102,002	0.01		Loxam SAS 4.5% 15/2/2027 Loxam SAS 5.75% 15/7/2027	156,736	(
EUD 400 000	5.25% 15/4/2027	181,095	0.02		Midco GB SASU 7.75%		
EUR 100,000	Casino Guichard Perrachon SA 6.625% 15/1/2026	91,113	0.01	EUR 320 000	1/11/2027 Paprec Holding SA 3.5%	101,950	(
	CGG SA 7.75% 1/4/2027	251,355	0.02	LOIX 329,000	1/7/2028	312,571	(
EUR 307,000	Chrome Bidco SASU 3.5% 31/5/2028	207 022	0.03	EUR 212,000	Picard Groupe SAS 3.875%	005.714	
EUR 200,000	Chrome Holdco SASU 5%	287,823	0.03	FUR 100 000	1/7/2026 Quatrim SASU 5.875%	205,714	(
	31/5/2029	185,419	0.02		15/1/2024	99,226	(
	CMA CGM SA 7.5% 15/1/2026 Credit Agricole SA '144A' FRN	216,188	0.02		RCI Banque SA FRN 18/2/2030	94,994	(
000,000	23/3/2029 (Perpetual)	501,179	0.05		Renault SA 2.375% 25/5/2026 Rubis Terminal Infra SAS	95,830	(
USD 680,000	Credit Agricole SA '144A'		0.05		5.625% 15/5/2025	410,042	(
FUR 38 113	2.015% 11/1/2027 E-Carat SA FRN 20/12/2028	584,980 38,055	0.05 0.00	USD 200,000	Societe Generale SA FRN 4/10/2023 (Perpetual)	185,671	(
	Electricite de France SA FRN	00,000	0.00	USD 200,000	Societe Generale SA '144A'	100,071	•
EUD 400 000	4/7/2024 (Perpetual)	495,000	0.05		FRN 18/12/2023 (Perpetual)	188,221	(
EUR 100,000	Electricite de France SA FRN 29/1/2025 (Perpetual)	101,525	0.01	USD 600,000	Societe Generale SA '144A' FRN 29/9/2025 (Perpetual)	587,267	(
EUR 600,000	Electricite de France SA FRN			USD 325,000	Societe Generale SA '144A' FRN	001,201	
GBP 200 000	22/1/2026 (Perpetual) Electricite de France SA FRN	603,900	0.06	EUD 200 000	21/1/2026 Societe Generale SA FRN	281,606	C
OBI 200,000	29/1/2026 (Perpetual)	237,427	0.02	EUR 200,000	22/9/2028	190,600	C
EUR 200,000	Electricite de France SA FRN	400 500	0.00	USD 461,000	Societe Generale SA '144A'		
FUR 800 000	15/12/2026 (Perpetual) Electricite de France SA FRN	182,500	0.02	FUR 475 000	FRN 18/11/2030 (Perpetual) Solvay Finance SACA FRN	394,889	C
	15/6/2030 (Perpetual)	697,400	0.07	LUK 475,000	3/6/2024 (Perpetual)	502,479	C
EUR 800,000	Engie SA FRN 30/5/2028	720 570	0.07	EUR 300,000	Suez SA FRN 19/1/2024		
EUR 900 000	(Perpetual)* Engie SA 0.875% 27/3/2024	736,572 908,761	0.07 0.09	FUR 400 000	(Perpetual) Tereos Finance Groupe I SA	302,700	(
EUR 300,000	Engie SA 1.375% 21/6/2039	267,849	0.02	LOIX 400,000	7.5% 30/10/2025	416,418	(
	Engie SA 1.75% 27/3/2028	409,658	0.04	EUR 600,000	TotalEnergies SE FRN		
	Faurecia SE 2.75% 15/2/2027 Faurecia SE 3.75% 15/6/2028	196,749 99,046	0.02 0.01	FUR 500 000	26/2/2025 (Perpetual) TotalEnergies SE FRN	601,806	(
	FCT Autonoria 2019 FRN 25/9/2035	47,139	0.00	LOIX 300,000	25/10/2027 (Perpetual)	461,350	C

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value (EUR)	% N
Holding	Description	(EUR)	Assets	Holding	Description	(EUR)	Asse
EUR 200,000	TotalEnergies SE FRN			EUR 100,000	Novelis Sheet Ingot GmbH		
	25/7/2032 (Perpetual)	174,610	0.02		3.375% 15/4/2029	94,251	0.
EUR 720,000	Unibail-Rodamco-Westfield SE			EUR 300,000	PCF GmbH FRN 15/4/2026	296,424	0.
	1% 14/3/2025	721,567	0.07		PCF GmbH 4.75% 15/4/2026	97,106	0.
	Vallourec SA 8.5% 30/6/2026	408,030	0.04		ProGroup AG 3% 31/3/2026	193,357	0.
EUR 200,000	Veolia Environnement SA FRN			EUR 200,000	Red & Black Auto Germany 8		
	20/1/2029 (Perpetual)	182,800	0.02		UG 0.393% 15/9/2030	198,339	0
		28,829,798	2.80	EUR 100,000	Red & Black Auto Germany 8		
	Germany			EUD 000 000	UG 0.793% 15/9/2030	99,810	0
1160 400 000	Allianz SE FRN 30/10/2027			EUR 300,000	Renk AG/Frankfurt am Main	000 000	_
03D 400,000	(Perpetual)	310,063	0.03	EUD 100 000	5.75% 15/7/2025	302,328	0
FUR 500 000	BASF SE 0.25% 5/6/2027	487,277	0.05	EUR 100,000	Schenck Process Holding GmbH/Darmstadt 5.375%		
	Bertelsmann SE & Co KGaA	401,211	0.00		15/6/2023	98,860	0
LOT 000,000	FRN 23/4/2075	907,470	0.09	EUR 87,920		96,600	U
FUR 5 772 000	Bundesrepublik Deutschland	307,470	0.09	EUR 07,920	Verwaltungsgesellschaft 674		
2017 0,772,000	Bundesanleihe 15/8/2030					99 707	0
	(Zero Coupon)†	5,758,667	0.56	EUD 100 000	mbH 6% 30/7/2026	88,797	0
ELID 100 000	CeramTec BondCo GmbH	3,730,007	0.50	EUR 100,000			
LOIX 100,000	5.25% 15/12/2025	102,042	0.01		Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	05.070	^
ELID 200 000	Cheplapharm Arzneimittel	102,042	0.01	EUD 400 000		95,970	0
LUIN 200,000	GmbH 3.5% 11/2/2027	191,532	0.02	EUR 160,000	Tele Columbus AG 3.875%	150 040	^
ELID 843 000	Cheplapharm Arzneimittel	181,002	0.02	EUD 000 000	2/5/2025	150,246	0
EUR 043,000	GmbH 4.375% 15/1/2028	819.716	0.08	EUR 200,000	thyssenkrupp AG 1.875%	100 070	^
ELID 900 000	Commerzbank AG FRN	019,710	0.06	EUD 040 000	6/3/2023	199,879	0
EUR 600,000	9/10/2025 (Perpetual)	820,040	0.08	EUR 342,000	thyssenkrupp AG 2.875%	0.40.005	^
ELID 100 000	DEMIRE Deutsche Mittelstand	020,040	0.00	EUD 200 000	22/2/2024	342,925	0
EUR 100,000	Real Estate AG 1.875%			EUR 360,000	TK Elevator Holdco GmbH	200 402	0
	15/10/2024	96,381	0.01	EUD 000 000	6.625% 15/7/2028	360,403	0
ELID 520 000	Deutsche Bahn Finance GMBH	90,361	0.01	EUR 200,000	TK Elevator Midco GmbH FRN	100 240	0
EUR 320,000	1.125% 29/5/2051	450,144	0.04	EUD 445 000	15/7/2027	199,340	0
ELID 400 000		450,144	0.04	EUR 115,000	TK Elevator Midco GmbH FRN	444.004	^
EUR 400,000	Deutsche Bank AG (Restricted)	277.024	0.03	EUD 045 000	15/7/2027	114,621	0
ELID 100 000	FRN 30/11/2026 (Perpetual)	377,934	0.03	EUR 215,000	TK Elevator Midco GmbH	045.000	
EUR 100,000	Deutsche Bank AG 1.75%	00 210	0.01	EUD 000 000	4.375% 15/7/2027	215,009	0
LICD 1 170 000	17/1/2028	98,318	0.01		Vonovia SE 1.5% 14/6/2041	648,620	0
עסט ו, וויש, טטט	Deutsche Bank AG/New York NY FRN 7/1/2028	1,004,359	0.10		Vonovia SE 1.625% 1/9/2051	150,163	0
1160 3 633 000	Deutsche Bank AG/New York	1,004,339	0.10	EUR 600,000	ZF Finance GmbH 2%	550 407	^
03D 2,033,000	NY 1.686% 19/3/2026	2,420,372	0.23	EUD 400 000	6/5/2027	553,197	0
ELID 1 267 350	Deutsche Bundesrepublik	2,420,572	0.23	EUR 100,000	ZF Finance GmbH 2.75%	04.057	^
LOIX 1,201,333	Inflation Linked Bond 0.1%			EUD 200 000	25/5/2027 75 Finance Combut 39/	94,657	0
	15/4/2026	1,569,580	0.15	EUR 200,000	ZF Finance GmbH 3%	400 445	
EUR 100 000	Deutsche Lufthansa AG	1,309,300	0.13	EUD 000 000	21/9/2025	198,115	0
LOIX 100,000	1.625% 16/11/2023	99,227	0.01	EUR 900,000	ZF Finance GmbH 3.75%	075 007	_
ELID 400 000	Deutsche Lufthansa AG 2%	99,221	0.01		21/9/2028	875,237	0
EUR 400,000		204 120	0.04			26,223,893	2
ELID 300 000	14/7/2024 Deutsche Lufthansa AG	394,120	0.04		Ghana		
LUIX 300,000	2.875% 16/5/2027	205 200	0.03	1160 020 000			
ELID 400 000	Deutsche Lufthansa AG 3.5%	285,289	0.03	000,000	Ghana Government International Bond 7.625%		
EUR 400,000		202 222	0.04			500 0E4	_
ELID 200 000	14/7/2029	383,332	0.04		16/5/2029	589,854	0
±∪K 200,000	Deutsche Lufthansa AG 3.75%	105 700	0.00		Greece		
ELID 200 000	11/2/2028 DIC Asset AC 2 25%	195,768	0.02	EUR 1,120,000	Hellenic Republic Government		
EUR 200,000	DIC Asset AG 2.25%	470.004	0.00	, -,	Bond '144A' 12/2/2026		
ELID 200 000	22/9/2026	179,901	0.02		(Zero Coupon)	1,060,517	0
	Douglas GmbH 6% 8/4/2026	192,789	0.02	EUR 1.460.000	Hellenic Republic Government	, , ,	-
EUR 500,000	Eurogrid GmbH 1.113%	404 404	0.05	,,	Bond '144A' 1.5% 18/6/2030	1,377,495	0
ELID 224 222	15/5/2032	484,481	0.05	EUR 420.000	Hellenic Republic Government	, ,	·
EUR 334,000	Gruenenthal GmbH 4.125%	040.000	0.00	,-30	Bond '144A' 1.75% 18/6/2032	390,909	0
ELID 400 000	15/5/2028	319,000	0.03	EUR 1.465.000	Hellenic Republic Government	,	
EUR 100,000	IHO Verwaltungs GmbH	00.400	0.04	, , .	Bond '144A' 1.875%		
ELID 200 000	3.625% 15/5/2025	99,466	0.01		24/1/2052	1,176,051	0.
EUR 200,000	IHO Verwaltungs GmbH	400.000	0.00	EUR 1.005.000	Hellenic Republic Government	, ,	
EUD 202 222	3.875% 15/5/2027	198,862	0.02	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Bond '144A' 2% 22/4/2027	1,030,637	0
EUR 200,000	LEG Immobilien SE 1.5%	404	 				
EUD 100 000	17/1/2034	184,434	0.02			5,035,609	0
	Nidda BondCo GmbH 5%	60 565	0.01		Hong Kong		
EUR 100,000	30/9/2025	90,598	0.01	USD 250.000	Bank of East Asia Ltd/The FRN		
			1			000 007	_
	Nidda BondCo GmbH 7.25%				21/10/2025 (Perpetual)	226,227	U
EUR 100,000	30/9/2025	96,741	0.01	USD 200.000	· · · /	226,227	U
EUR 100,000		96,741 1,938,336	0.01	USD 200,000	Nanyang Commercial Bank Ltd FRN 2/6/2022 (Perpetual)	179,834	0

[†] All or a portion of this security is pledged or given in guarantee, see Note 14, for further details.

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 200,000	Yanlord Land HK Co Ltd 6.8%			EUR 10,905,000	European Union 0.3%		
	27/2/2024	170,624	0.02	TUD 12 005 000	4/11/2050	8,991,827	0.87
		576,685	0.06	EUR 12,885,000	European Union 0.4% 4/2/2037	12,055,850	1.17 2.13
	India		}			21,959,175	2.13
USD 200,000	Axis Bank Ltd/Gift City FRN 8/9/2026 (Perpetual)	167,060	0.02	USD 150 000	Ireland AerCap Ireland Capital DAC /		
USD 200,000	Bharat Petroleum Corp Ltd 4%	107,000	0.02	000 100,000	AerCap Global Aviation Trust		
	8/5/2025	181,129	0.02		2.45% 29/10/2026	128,136	0.01
	Bharti Airtel Ltd 3.25% 3/6/2031 Bharti Airtel Ltd 4.375%	184,532	0.02	GBP 399,858	Agora Securities UK 2021 DAC FRN 17/8/2031	477,605	0.05
03D 200,000	10/6/2025	184,849	0.02	EUR 400,000	AIB Group Plc FRN 9/10/2024	477,003	0.00
USD 200,000	HDFC Bank Ltd FRN 25/8/2026			,	(Perpetual)	401,700	0.04
HED 200 000	(Perpetual)	166,302	0.01	EUR 800,000	AIB Group Plc FRN 23/6/2025	924 026	0.00
05D 200,000	Hindustan Petroleum Corp Ltd 4% 12/7/2027	181,930	0.02	EUR 725.000	(Perpetual) AIB Group Plc FRN 30/5/2031	834,936 723,369	0.08 0.07
USD 700,000	Power Finance Corp Ltd 3.75%	,			Alme Loan Funding V DAC	,	
1100 700 000	6/12/2027	628,762	0.06	EUD 050 000	FRN 15/7/2031	991,055	0.10
	REC Ltd 3.875% 7/7/2027 ReNew Power Pvt Ltd 6.45%	627,419	0.06	EUR 250,000	Anchorage Capital Europe CLO 2 DAC FRN 15/4/2034	247,540	0.02
002 200,000	27/9/2022	179,147	0.02	EUR 256,000	Anchorage Capital Europe CLO	217,010	0.02
USD 200,000	ReNew Power Synthetic 6.67%				2 DAC FRN 15/4/2034	255,705	0.03
1160 300 000	12/3/2024 Shriram Transport Finance Co	182,924	0.02	EUR 264,000	Anchorage Capital Europe CLO 2 DAC FRN 15/4/2034	264,081	0.03
000 000,000	Ltd 5.1% 16/7/2023	269,501	0.02	EUR 250,000	Anchorage Capital Europe CLO	204,001	0.00
USD 375,000	Summit Digitel Infrastructure				2 DAC FRN 15/4/2034	249,716	0.03
	Pvt Ltd 2.875% 12/8/2031	301,992	0.03	EUR 150,000	Anchorage Capital Europe CLO	142 920	0.01
		3,255,547	0.32	EUR 250.000	2021-4 DAC FRN 25/4/2034 Anchorage Capital Europe CLO	143,830	0.01
	Indonesia				2021-4 DAC FRN 25/4/2034	246,571	0.02
USD 200,000	Bank Negara Indonesia Persero Tbk PT 3.75% 30/3/2026	173,742	0.02	EUR 250,000	Anchorage Capital Europe CLO	040 400	0.00
USD 200.000	Bank Tabungan Negara Persero	173,742	0.02	FUR 250 000	5 DAC 1.02% 15/7/2034 Aqueduct European CLO	248,480	0.02
	Tbk PT 4.2% 23/1/2025	175,079	0.02	20.1200,000	5-2020 DAC 2% 20/4/2034	246,354	0.02
USD 200,000	Indonesia Government			EUR 268,000	Ardagh Metal Packaging		
	International Bond 3.5% 11/1/2028	184,449	0.02		Finance USA LLC / Ardagh Metal Packaging Finance Plc		
USD 400,000	Indonesia Government	,	0.02		2% 1/9/2028	243,225	0.02
	International Bond 4.1%	004.000	0.04	EUR 268,000	Ardagh Metal Packaging		
USD 200 000	24/4/2028 Indonesia Government	381,392	0.04		Finance USA LLC / Ardagh Metal Packaging Finance Plc		
202 200,000	International Bond 4.75%				3% 1/9/2029	240,179	0.02
	11/2/2029	198,508	0.02	GBP 300,000	Ardagh Packaging Finance Plc /		
USD 100,000	Indonesia Government International Bond 7.75%				Ardagh Holdings USA Inc	224 220	0.03
	17/1/2038	123,695	0.01	USD 251.000	4.75% 15/7/2027 Ardagh Packaging Finance Plc /	324,320	0.03
USD 100,000	Indonesia Government			002 201,000	Ardagh Holdings USA Inc		
	International Bond 8.5% 12/10/2035	130,832	0.01	EUD 400 000	'144A' 5.25% 30/4/2025	226,180	0.02
DR 36.533.000.000	Indonesia Treasury Bond 7%	130,032	0.01	EUR 100,000	Ares European CLO VII DAC FRN 15/10/2030	99,820	0.01
	15/9/2030	2,339,263	0.23	EUR 1,500,000	Ares European CLO VIII DAC	33,020	0.01
DR 19,329,000,000	Indonesia Treasury Bond 7.5%	4 005 005	0.40		FRN 17/4/2032	1,496,167	0.15
IDR 5 359 000 000	15/6/2035 Indonesia Treasury Bond 7.5%	1,265,235	0.12	EUR 250,000	Ares European CLO X DAC FRN 15/10/2031	248,598	0.02
.2., 0,000,000,000	15/4/2040	350,124	0.03	EUR 500,000	Armada Euro CLO III DAC FRN	240,000	0.02
DR 23,478,000,000	Indonesia Treasury Bond	4 040 400	0.40		15/7/2031	497,580	0.05
USD 200 000	8.375% 15/3/2034 Perusahaan Penerbit SBSN	1,643,109	0.16	EUR 300,000	Armada Euro CLO III DAC FRN 15/7/2031	297,884	0.03
202 200,000	Indonesia III 3.55% 9/6/2051	163,496	0.01	USD 225,000	ASG Finance Designated	231,004	0.03
USD 200,000	Perusahaan Penerbit SBSN			-,	Activity Co '144A' 7.875%		
	Indonesia III 4.45%	195,003	0.02	EUD 400 000	3/12/2024	195,460	0.02
	20/2/2029			EUR 100,000	Avoca CLO XV DAC FRN 15/4/2031	99,431	0.01
		7,323,927	0.71	EUR 250,000	Avoca CLO XVIII DAC FRN	55,451	5.01
ELID OES COO	International European Union 4/10/2030			F1/5 400 555	15/4/2031	248,833	0.03
EUR 950,000	(Zero Coupon)	911,498	0.09	EUR 100,000	Avoca CLO XX DAC FRN 15/7/2032	98,927	0.01
	. '	,			10/1/2002	30,327	0.0

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value	% of Net Assets
nolaling	Description	(EUK)	ASSEIS	Holding	Description	(EUR)	ASSEIS
EUR 100,000	Avoca CLO XXII DAC FRN 15/4/2035	98,478	0.01	EUR 250,000	CVC Cordatus Loan Fund XVII DAC 6.12% 18/11/2033	241,195	0.02
	Avoca CLO XXII DAC FRN 15/4/2035	246,203	0.02		CVC Cordatus Loan Fund XVII DAC 6.12% 18/11/2033	241,195	0.02
	Avoca CLO XXII DAC FRN 15/4/2035	241,959	0.02		CVC Cordatus Loan Fund XVIII DAC 6.06% 29/7/2034	326,062	0.03
	Avoca CLO XXIV DAC FRN 15/7/2034	377,001	0.04	,	CVC Cordatus Loan Fund XX DAC FRN 22/6/2034	244,889	0.02
	Avoca CLO XXV DAC 6.14% 15/10/2034	238,791	0.02		CVC Cordatus Loan Fund XXI DAC FRN 22/9/2034	240,329	0.02
	Bain Capital Euro CLO 2019-1 DAC FRN 15/4/2032	99,521	0.01		Dartry Park CLO DAC FRN 28/1/2034	250,420	0.03
	Bain Capital Euro CLO 2019-1 DAC FRN 15/4/2032 Bank of Ireland Group Plc FRN	98,468	0.01		Euro-Galaxy III CLO DAC FRN 24/4/2034 Euro-Galaxy III CLO DAC FRN	248,530	0.02
	19/9/2027 Bank of Ireland Group Pic FRN	358,879	0.04		24/4/2034 Euro-Galaxy VI CLO DAC FRN	249,276	0.03
	11/8/2031 Bilbao CLO I DAC FRN	306,800	0.03		11/4/2031 Euro-Galaxy VI CLO DAC	236,081	0.02
,	20/7/2031 Bilbao CLO II DAC FRN	145,853	0.02	201(200,000	'Series 2018-6X A' FRN 11/4/2031	249,263	0.03
	20/8/2035 Bilbao CLO II DAC FRN	387,972	0.04	EUR 250,000	Euro-Galaxy VII CLO DAC FRN 25/7/2035	250,179	0.03
EUR 390,000	20/8/2035 Bilbao CLO III DAC 5.96%	327,760	0.03	EUR 250,000	Fair Oaks Loan Funding III DAC 1.75% 15/10/2034	246,670	0.02
EUR 150,000	17/5/2034 BlueMountain EUR 2021-1 CLO	379,613	0.04		Fidelity Grand Harbour CLO 2021-1 DAC 3.6% 15/10/2034	249,150	0.03
EUR 250,000	DAC FRN 15/4/2034 BlueMountain EUR 2021-1 CLO	144,084	0.01	,	Harvest CLO XVIII DAC FRN 15/10/2030	98,953	0.01
EUR 250,000	DAC FRN 15/4/2034 BlueMountain EUR 2021-1 CLO	240,140	0.02		Harvest CLO XXIII DAC FRN 20/10/2032	246,280	0.02
EUR 250,000	DAC FRN 15/4/2034 BlueMountain EUR 2021-1 CLO DAC 3.2% 15/4/2034	248,893 248,772	0.03		Harvest CLO XXIII DAC FRN 20/10/2032 Harvest CLO XXVI DAC FRN	247,216	0.02
EUR 250,000	Bluemountain Euro 2021-2 CLO DAC 6.21% 15/10/2035	240,772	0.02		15/1/2034 Harvest CLO XXVI DAC 6.12%	252,131	0.03
EUR 100,000	BlueMountain Fuji EUR CLO III DAC FRN 15/1/2031	98,342	0.01		15/1/2034 Haus European Loan Conduit	242,434	0.02
EUR 500,000	BlueMountain Fuji Eur CLO V DAC FRN 15/1/2033	497,815	0.05		No 39 DAC FRN 28/7/2051 Haus European Loan Conduit	485,870	0.05
	Cairn CLO XI DAC FRN 15/7/2035	248,568	0.02	EUR 277,920	No 39 DAC FRN 28/7/2051 Haus European Loan Conduit	447,858	0.04
	Capital Four CLO II DAC FRN 15/1/2034	144,625	0.01	EUR 250,000	No 39 DAC FRN 28/7/2051 Henley CLO IV DAC FRN	277,351	0.03
	Carlyle Euro CLO 2021-2 DAC 3.3% 15/10/2035	431,709	0.04	EUR 100,000	25/4/2034 Henley CLO IV DAC FRN	248,887	0.03
	CIFC European Funding CLO II DAC FRN 15/4/2033	199,425	0.02	EUR 250,000	25/4/2034 Henley CLO IV DAC FRN	97,870	0.01
	CIFC European Funding CLO III DAC FRN 15/1/2034	1,001,961	0.10	EUR 150,000	25/4/2034 Henley CLO IV DAC FRN	244,203	0.02
	CIFC European Funding CLO III DAC FRN 15/1/2034 CIFC European Funding CLO	148,630	0.02	EUR 250,000	25/4/2034 Henley CLO V DAC FRN 25/10/2034	142,777	0.01
	CIFC European Funding CLO III DAC FRN 15/1/2034 CIFC European Funding CLO	503,928	0.05	EUR 1,700,000	Invesco Euro CLO II DAC FRN 15/8/2034	241,708 1,692,617	0.02
	IV DAC 5.97% 18/8/2035 Clontarf Park CLO DAC FRN	242,297	0.02	EUR 100,000	Invesco Euro Clo III DAC FRN 15/7/2032	99,515	0.01
	5/8/2030 Contego CLO VI DAC FRN	249,667	0.03	EUR 250,000	Invesco Euro CLO IV DAC FRN 15/4/2033	249,336	0.03
,	15/4/2034 Contego CLO VIII DAC FRN	248,684	0.02	EUR 150,000	Invesco Euro CLO V DAC FRN 15/1/2034	145,184	0.01
	25/1/2034 CVC Cordatus Loan Fund IV	247,492	0.02	EUR 1,500,000	Invesco Euro CLO V DAC FRN 15/1/2034	1,505,818	0.15
	DAC FRN 22/2/2034 CVC Cordatus Loan Fund VI	98,487	0.01	EUR 250,000	Invesco Euro CLO VII DAC 6.24% 15/1/2035	242,411	0.02
	DAC FRN 15/4/2032 CVC Cordatus Loan Fund XIX	297,433	0.03	EUR 8,110,000	Ireland Government Bond 1.35% 18/3/2031	8,677,295	0.84
EUR 100,000	DAC FRN 23/12/2033 CVC Cordatus Loan Fund XV	1,500,983	0.15		Last Mile Logistics Pan Euro Finance DAC FRN 17/8/2033	673,625	0.07
	DAC FRN 26/8/2032	97,910	0.01	EUR 237,934	Last Mile Logistics Pan Euro Finance DAC FRN 17/8/2033	237,470	0.02

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% N Asse
	Last Mile Securities PE 2021				Rockford Tower Europe CLO		
EUR 377,679	DAC FRN 17/8/2031	576,708	0.06	EUR 500,000	2018-1 DAC FRN 20/12/2031	500,075	0.
EUR 427.910	Last Mile Securities PE 2021	0,0,,00	0.00	EUR 250.000	Rockford Tower Europe CLO	000,070	٥.
	DAC FRN 17/8/2031	426,862	0.04		2018-1 DAC 5.36%		
EUR 300,000	Linde Plc 1% 30/9/2051	245,124	0.02		20/12/2031	243,899	0.
EUR 250,000	Madison Park Euro Funding			EUR 500,000	Rockford Tower Europe CLO		
	XIV DAC 3.6% 15/7/2032	247,602	0.02		2019-1 DAC FRN 20/1/2033	496,654	0.
EUR 250,000	Madison Park Euro Funding			EUR 150,000	Rockford Tower Europe CLO		
EUD 050 000	XVI DAC FRN 25/5/2034	245,710	0.02	EUD 070 000	2021-1 DAC FRN 20/4/2034	145,886	0.
EUR 250,000	Madison Park Euro Funding	220 555	0.00	EUR 270,000	RRE 2 Loan Management DAC	207.050	0
ELID 250 000	XVI DAC FRN 25/5/2034 Man GLG Euro CLO 3.5%	238,555	0.02	EUD 250 000	FRN 15/7/2035 RRE 5 Loan Management DAC	267,959	0
LOIX 230,000	15/10/2032	250,000	0.02	LUIX 230,000	1.75% 15/1/2037	250,237	0
FUR 150 000	Marino Park CLO DAC FRN	250,000	0.02	FUR 250 000	RRE 6 Loan Management DAC	250,257	U
2011 100,000	16/1/2034	146,793	0.02	2011 200,000	6.25% 15/4/2035	246,850	0
USD 200,000	Metalloinvest Finance DAC	,		EUR 250,000	RRE 7 Loan Management DAC	,	
	'144A' 3.375% 22/10/2028	66,824	0.01		FRN 15/1/2036	246,486	0
EUR 150,000	Neuberger Berman Loan			EUR 250,000	RRE 7 Loan Management DAC		
	Advisers Euro CLO FRN				FRN 15/1/2036	245,998	0
	17/4/2034	143,123	0.01	GBP 134,108	Scorpio European Loan Conduit		
EUR 250,000	Northwoods Capital 19 Euro				No. 34 DAC '144A' FRN		_
	DAC FRN 25/11/2033	248,352	0.02	=::= -=-	17/5/2029	160,305	0
EUR 250,000	OAK Hill European Credit			EUR 250,000	Sound Point Euro CLO 6.27%	0.45.050	_
	Partners V Designated Activity Co 1.9% 21/1/2035	247 200	0.00	EUD 250 000	25/1/2035	245,952	C
ELIR 100 000	OAK Hill European Credit	247,290	0.02	EUR 250,000	Sound Point Euro CLO II Funding DAC 6.34%		
LOIX 100,000	Partners VI DAC FRN				26/1/2036	247,500	C
	20/1/2032	99,479	0.01	FUR 500 000	Sound Point Euro CLO III	247,500	
EUR 200.000	OAK Hill European Credit	00,	0.0.	20.1.000,000	Funding DAC FRN 15/4/2033	496,927	C
	Partners VII DAC FRN			EUR 150,000	Sound Point Euro CLO V	,	-
	20/10/2031	199,077	0.02	,	Funding DAC FRN 25/7/2035	145,947	C
EUR 500,000	OCP Euro CLO 2017-2 DAC			EUR 250,000	St Paul's CLO VI DAC FRN		
	'Series 2017-2X B' FRN				20/5/2034	248,964	C
	15/1/2032	496,535	0.05	EUR 500,000	St Paul's CLO VI DAC 3.3%		
EUR 250,000	OCP Euro CLO 2019-3 DAC				20/5/2034	495,424	C
ELID 050 000	FRN 20/4/2033	248,937	0.03	EUR 250,000	St Paul's CLO X DAC FRN	0.40.000	
EUR 250,000	OCP Euro CLO 2019-3 DAC	247 404	0.00	EUD 200 000	22/4/2035	248,830	C
ELID 250 000	FRN 20/4/2033 OCP Euro CLO 2020-4 DAC	247,401	0.02	EUR 300,000	St Paul's CLO XII DAC FRN 15/4/2033	297,963	C
LOIX 230,000	FRN 22/9/2034	244,491	0.02	EUR 250 000	St Paul's CLO XII DAC FRN	297,903	·
FUR 250 000	OCP Euro CLO 2020-4 DAC	244,401	0.02	201(200,000	15/4/2033	248,319	C
	FRN 22/9/2034	239,465	0.02	EUR 700,000	Sutton Park CLO DAC FRN	,	
EUR 250,000	OCP Euro CLO 2020-4 DAC	,			15/11/2031	696,603	C
	5.94% 22/9/2034	244,491	0.02	GBP 160,806	Taurus 2019-2 UK DAC FRN		
EUR 495,628	Pearl Finance 2020 DAC FRN				17/11/2029	192,059	C
	17/11/2032	497,744	0.05	GBP 197,308	Taurus 2019-2 UK DAC FRN		
EUR 575,873	Pearl Finance 2020 DAC FRN				17/11/2029	235,131	C
EUD 500 000	17/11/2032	579,903	0.06	GBP 222,367	Taurus 2021-1 UK DAC FRN	005.004	_
EUR 500,000	Penta CLO 6 DAC FRN	407.045	0.05	CDD 404 CCC	17/5/2031	265,234	C
ELID 250 000	25/7/2034 Penta CLO 8 DAC 5.93%	497,945	0.05	GBP 181,000	Taurus 2021-1 UK DAC FRN 17/5/2031	217 420	C
EUR 250,000	15/1/2034	248,836	0.03	CBD 626 641	Taurus 2021-4 UK DAC FRN	217,420	
FUR 600 000	Penta Clo 9 DAC FRN	240,030	0.03	GBF 020,041	17/8/2031	746,834	C
2011 000,000	25/7/2036	594,418	0.06	GBP 208.059	Taurus 2021-4 UK DAC FRN	7 10,001	•
EUR 600.000	Penta Clo 9 DAC FRN			,	17/8/2031	245,514	C
,	25/7/2036	593,051	0.06	EUR 100,000	Vesey Park CLO DAC FRN	-,-	
USD 348,241	Prodigy Finance CM2021-1				16/11/2032	99,407	C
	DAC 'Series 2021-1A A'			GBP 500,000	Virgin Media Vendor Financing		
	'144A' FRN 25/7/2051	309,456	0.03		Notes III DAC 4.875%		
USD 250,000	Prodigy Finance CM2021-1				15/7/2028	561,997	C
	DAC 'Series 2021-1A B'	000 000		EUR 250,000	Voya Euro CLO II DAC FRN	0.17.000	
TUD 450 000	'144A' FRN 25/7/2051	222,306	0.02	EUD 040 000	15/7/2035	247,893	C
EUR 150,000	Providus CLO V DAC FRN	1/11 7/16	0.01	EUR 340,000	Voya Euro CLO II DAC FRN 15/7/2035	335 046	^
ELIB 08 000	15/2/2035 River Green Finance 2020 DAC	141,746	0.01	EI ID 380 000	Voya Euro CLO II DAC FRN	335,946	0
LUIN 90,000	FRN 22/1/2032	97,794	0.01	LUIN 300,000	15/7/2035	378,624	C
EUR 250.000	Rockfield Park CLO DAC FRN	01,10 1	3.51	EUR 100.000	Voya Euro CLO III DAC FRN	3,0,024	
2.1.200,000	16/7/2034	243,548	0.02		15/4/2033	99,537	C
EUR 400,000	Rockford Tower Europe CLO	-,		EUR 250,000	Voya Euro CLO V DAC FRN	,	
,	2018-1 DAC FRN 20/12/2031	399,244	0.04	,	15/4/2035	247,078	C
						60,111,151	5

Holding	Description	Market Value (EUR)	% of Net Assets	Holdina	Description	Market Value (EUR)	% of Net Assets
	•	(====)			Italy Buoni Poliennali Del	(=011)	
11SD 400 000	Isle of Man AngloGold Ashanti Holdings Plc			EUR 2,370,000	Tesoro '144A' 2.15%		
03D 400,000	3.75% 1/10/2030	337,238	0.03		1/9/2052	2,420,606	0.24
		337,230	0.00	EUR 364.000	Italy Buoni Poliennali Del	2, 120,000	0.21
	Israel				Tesoro '144A' 4.75%		
USD 200,000	Bank Leumi Le-Israel BM '144A'				1/9/2044	525,445	0.05
1100 00 070	FRN 29/1/2031	170,790	0.02	EUR 200,000	Leather 2 SpA FRN 30/9/2028	196,637	0.02
080 69,073	Energean Israel Finance Ltd	E0 020	0.00	EUR 400,000	Nexi SpA 24/2/2028		
	'144A' 4.875% 30/3/2026	59,020	0.00		(Zero Coupon)	338,175	0.03
		229,810	0.02	EUR 350,000	Poste Italiane SpA 2.625%	000 004	
	Italy			EUD 127 000	24/6/2170 Progetto Quinto SRL FRN	302,094	0.03
EUR 150,000	ASTM SpA 1.5% 25/1/2030	137,792	0.01	LOIX 121,090	27/10/2036	127,996	0.01
	ASTM SpA 2.375% 25/11/2033	114,783	0.01	FUR 465 000	Red & Black Auto Italy Srl	127,930	0.0
EUR 277,000	Autoflorence 2 Srl 0.589%			2011 100,000	2.285% 28/12/2031	463,443	0.05
EUD 000 000	24/12/2044	273,811	0.03	EUR 600,000	Rekeep SpA 7.25% 1/2/2026	628,815	0.06
EUR 222,000	Autoflorence 2 Srl 1.789%	222 165	0.00	EUR 365,000	Snam SpA 0.875% 25/10/2026	363,765	0.04
ELID 300 000	24/12/2044 Banca Monte dei Paschi di	223,165	0.02	EUR 100,000	Telecom Italia SpA/Milano		
EUR 300,000	Siena SpA 1.875% 9/1/2026	272,557	0.03		1.125% 26/3/2022	99,988	0.0
FUR 100 000	Banca Monte dei Paschi di	212,001	0.00	EUR 207,000	Telecom Italia SpA/Milano		
	Siena SpA 3.625% 24/9/2024	96,919	0.01	EUD 000 ccc	1.625% 18/1/2029	180,805	0.02
EUR 200,000	Banco BPM SpA FRN	,		EUR 200,000	Telecom Italia SpA/Milano	400.050	0.00
	21/9/2027	201,750	0.02	EUD 200 000	2.75% 15/4/2025	199,252	0.02
EUR 100,000	Banco BPM SpA FRN			EUR 200,000	Telecom Italia SpA/Milano 4% 11/4/2024	204,854	0.02
	14/9/2030	103,393	0.01	FUR 2 100 000	Terna - Rete Elettrica Nazionale	204,034	0.02
EUR 375,000	Banco BPM SpA FRN			2,100,000	1% 23/7/2023	2,124,381	0.2
	29/6/2031	354,609	0.03	EUR 400.000	UniCredit SpA FRN 3/6/2023	2,121,001	0.2
EUR 400,000	Banco BPM SpA FRN			2011 100,000	(Perpetual)	413,000	0.0
EUD 400 000	19/1/2032	379,912	0.04	EUR 600,000	UniCredit SpA FRN 3/6/2025	-,	
EUR 100,000	Brignole Co 2021 SRL FRN	00.300	0.01		(Perpetual)	593,250	0.0
ELID 118 000	24/7/2036 Brunello Bidco SpA FRN	99,300	0.01	EUR 200,000	UniCredit SpA FRN 3/6/2026		
LOIX 110,000	15/2/2028	116,949	0.01		(Perpetual)	215,600	0.02
EUR 270.000	Cedacri Mergeco SPA FRN	110,040	0.01	EUR 200,000	UniCredit SpA FRN 3/6/2027		
	15/5/2028	268,807	0.03	EUD 000 000	(Perpetual)	173,100	0.02
EUR 460,000	Centurion Bidco SpA 5.875%	,		EUR 300,000	UniCredit SpA FRN 15/1/2032	286,125	0.03
	30/9/2026	453,732	0.04			20,913,547	2.03
	Diocle Spa FRN 30/6/2026	136,507	0.01		Japan		
	doValue SpA 3.375% 31/7/2026	565,598	0.05	JPY 30,000,000	ANA Holdings Inc 10/12/2031		
	doValue SpA 5% 4/8/2025	102,108	0.01		(Zero Coupon)	240,632	0.0
EUR 600,000	Enel SpA FRN 8/6/2027	539,013	0.05	EUR 200,000	East Japan Railway Co 1.104%		
EUR 600 000	(Perpetual) Eni SpA FRN 11/2/2030	559,015	0.05		15/9/2039	176,971	0.0
LOIX 000,000	(Perpetual)	535,560	0.05	JPY 10,000,000	Kyoritsu Maintenance Co Ltd	04.050	0.0
FUR 400 000	Gamma Bidco SpA 5.125%	000,000	0.00	IDV 00 000 000	29/1/2026 (Zero Coupon)	84,350	0.0
	15/7/2025	390,990	0.04	JPY 20,000,000	Medipal Holdings Corp	156 710	0.0
EUR 100,000	Gamma Bidco SpA 6.25%	,		1160 200 000	7/10/2022 (Zero Coupon) Mitsubishi UFJ Financial Group	156,718	0.0
	15/7/2025	99,824	0.01	03D 300,000	Inc FRN 19/1/2028	438,528	0.0
EUR 100,000	IMA Industria Macchine			USD 1 800 000	Mizuho Financial Group Inc	400,020	0.0
	Automatiche SpA 3.75%			.,000,000	FRN 22/5/2030	1,595,148	0.1
	15/1/2028	93,991	0.01	USD 700,000	Nomura Holdings Inc 2.329%	, ,	
	Inter Media and Communication	00.040			22/1/2027	598,522	0.0
EUR 100,000	0 4 0 750/ 0/0/0007		0.01		Rakuten Group Inc FRN		
	SpA 6.75% 9/2/2027	98,949		EUR 729,000			0.00
	Intesa Sanpaolo SpA FRN			EUR 729,000	22/4/2027 (Perpetual)	641,155	0.00
EUR 600,000	Intesa Sanpaolo SpA FRN 20/1/2025 (Perpetual)	98,949 617,625	0.06		SoftBank Group Corp FRN		
EUR 600,000	Intesa Sanpaolo SpA FRN 20/1/2025 (Perpetual) Intesa Sanpaolo SpA '144A'	617,625	0.06	USD 700,000	SoftBank Group Corp FRN 19/7/2023 (Perpetual)	641,155 609,847	
EUR 600,000 USD 445,000	Intesa Sanpaolo SpA FRN 20/1/2025 (Perpetual) Intesa Sanpaolo SpA '144A' FRN 17/9/2025 (Perpetual)			USD 700,000	SoftBank Group Corp FRN 19/7/2023 (Perpetual) SoftBank Group Corp 2.125%	609,847	0.0
EUR 600,000 USD 445,000	Intesa Sanpaolo SpA FRN 20/1/2025 (Perpetual) Intesa Sanpaolo SpA '144A' FRN 17/9/2025 (Perpetual) Intesa Sanpaolo SpA FRN	617,625 422,260	0.06 0.04	USD 700,000 EUR 200,000	SoftBank Group Corp FRN 19/7/2023 (Perpetual) SoftBank Group Corp 2.125% 6/7/2024		0.0
EUR 600,000 USD 445,000 EUR 340,000	Intesa Sanpaolo SpA FRN 20/1/2025 (Perpetual) Intesa Sanpaolo SpA '144A' FRN 17/9/2025 (Perpetual) Intesa Sanpaolo SpA FRN 1/3/2028 (Perpetual)	617,625	0.06	USD 700,000 EUR 200,000	SoftBank Group Corp FRN 19/7/2023 (Perpetual) SoftBank Group Corp 2.125% 6/7/2024 SoftBank Group Corp 2.875%	609,847 190,671	0.00
EUR 600,000 USD 445,000 EUR 340,000	Intesa Sanpaolo SpA FRN 20/1/2025 (Perpetual) Intesa Sanpaolo SpA '144A' FRN 17/9/2025 (Perpetual) Intesa Sanpaolo SpA FRN	617,625 422,260	0.06 0.04	USD 700,000 EUR 200,000 EUR 236,000	SoftBank Group Corp FRN 19/7/2023 (Perpetual) SoftBank Group Corp 2.125% 6/7/2024 SoftBank Group Corp 2.875% 6/1/2027	609,847	0.00
EUR 600,000 USD 445,000 EUR 340,000 EUR 250,000	Intesa Sanpaolo SpA FRN 20/1/2025 (Perpetual) Intesa Sanpaolo SpA '144A' FRN 17/9/2025 (Perpetual) Intesa Sanpaolo SpA FRN 1/3/2028 (Perpetual) Intesa Sanpaolo SpA FRN	617,625 422,260 341,445	0.06 0.04 0.03	USD 700,000 EUR 200,000 EUR 236,000	SoftBank Group Corp FRN 19/7/2023 (Perpetual) SoftBank Group Corp 2.125% 6/7/2024 SoftBank Group Corp 2.875% 6/1/2027 SoftBank Group Corp 3.125%	609,847 190,671 212,471	0.00
EUR 600,000 USD 445,000 EUR 340,000 EUR 250,000 EUR 860,000	Intesa Sanpaolo SpA FRN 20/1/2025 (Perpetual) Intesa Sanpaolo SpA '144A' FRN 17/9/2025 (Perpetual) Intesa Sanpaolo SpA FRN 1/3/2028 (Perpetual) Intesa Sanpaolo SpA FRN 1/9/2031 (Perpetual) Intesa Sanpaolo SpA 0.75% 4/12/2024	617,625 422,260 341,445	0.06 0.04 0.03	USD 700,000 EUR 200,000 EUR 236,000 EUR 200,000	SoftBank Group Corp FRN 19/7/2023 (Perpetual) SoftBank Group Corp 2.125% 6/7/2024 SoftBank Group Corp 2.875% 6/1/2027 SoftBank Group Corp 3.125% 19/9/2025	609,847 190,671	0.00
EUR 600,000 USD 445,000 EUR 340,000 EUR 250,000 EUR 860,000	Intesa Sanpaolo SpA FRN 20/1/2025 (Perpetual) Intesa Sanpaolo SpA '144A' FRN 17/9/2025 (Perpetual) Intesa Sanpaolo SpA FRN 1/3/2028 (Perpetual) Intesa Sanpaolo SpA FRN 1/9/2031 (Perpetual) Intesa Sanpaolo SpA 0.75% 4/12/2024 Intesa Sanpaolo SpA 0.75%	617,625 422,260 341,445 256,094 859,441	0.06 0.04 0.03 0.02 0.08	USD 700,000 EUR 200,000 EUR 236,000 EUR 200,000	SoftBank Group Corp FRN 19/7/2023 (Perpetual) SoftBank Group Corp 2.125% 6/7/2024 SoftBank Group Corp 2.875% 6/1/2027 SoftBank Group Corp 3.125%	609,847 190,671 212,471	0.0 0.0 0.0 0.0
EUR 600,000 USD 445,000 EUR 340,000 EUR 250,000 EUR 860,000 EUR 200,000	Intesa Sanpaolo SpA FRN 20/1/2025 (Perpetual) Intesa Sanpaolo SpA '144A' FRN 17/9/2025 (Perpetual) Intesa Sanpaolo SpA FRN 1/3/2028 (Perpetual) Intesa Sanpaolo SpA FRN 1/9/2031 (Perpetual) Intesa Sanpaolo SpA 0.75% 4/12/2024 Intesa Sanpaolo SpA 0.75% 16/3/2028	617,625 422,260 341,445 256,094	0.06 0.04 0.03 0.02	USD 700,000 EUR 200,000 EUR 236,000 EUR 200,000 EUR 300,000	SoftBank Group Corp FRN 19/7/2023 (Perpetual) SoftBank Group Corp 2.125% 6/7/2024 SoftBank Group Corp 2.875% 6/1/2027 SoftBank Group Corp 3.125% 19/9/2025 SoftBank Group Corp 3.375%	609,847 190,671 212,471 192,714	0.00 0.02 0.02
EUR 600,000 USD 445,000 EUR 340,000 EUR 250,000 EUR 860,000 EUR 200,000	Intesa Sanpaolo SpA FRN 20/1/2025 (Perpetual) Intesa Sanpaolo SpA '144A' FRN 17/9/2025 (Perpetual) Intesa Sanpaolo SpA FRN 1/3/2028 (Perpetual) Intesa Sanpaolo SpA FRN 1/9/2031 (Perpetual) Intesa Sanpaolo SpA 0.75% 4/12/2024 Intesa Sanpaolo SpA 0.75% 16/3/2028 Italy Buoni Poliennali Del	617,625 422,260 341,445 256,094 859,441 188,690	0.06 0.04 0.03 0.02 0.08 0.02	USD 700,000 EUR 200,000 EUR 236,000 EUR 200,000 EUR 300,000	SoftBank Group Corp FRN 19/7/2023 (Perpetual) SoftBank Group Corp 2.125% 6/7/2024 SoftBank Group Corp 2.875% 6/1/2027 SoftBank Group Corp 3.125% 19/9/2025 SoftBank Group Corp 3.375% 6/7/2029	609,847 190,671 212,471 192,714	0.06 0.02 0.02 0.02
EUR 600,000 USD 445,000 EUR 340,000 EUR 250,000 EUR 860,000 EUR 200,000 EUR 1,868,000	Intesa Sanpaolo SpA FRN 20/1/2025 (Perpetual) Intesa Sanpaolo SpA '144A' FRN 17/9/2025 (Perpetual) Intesa Sanpaolo SpA FRN 1/3/2028 (Perpetual) Intesa Sanpaolo SpA FRN 1/9/2031 (Perpetual) Intesa Sanpaolo SpA 0.75% 4/12/2024 Intesa Sanpaolo SpA 0.75% 16/3/2028 Italy Buoni Poliennali Del Tesoro 0.9% 1/4/2031	617,625 422,260 341,445 256,094 859,441	0.06 0.04 0.03 0.02 0.08	USD 700,000 EUR 200,000 EUR 236,000 EUR 200,000 EUR 300,000 EUR 315,000	SoftBank Group Corp FRN 19/7/2023 (Perpetual) SoftBank Group Corp 2.125% 6/7/2024 SoftBank Group Corp 2.875% 6/1/2027 SoftBank Group Corp 3.125% 19/9/2025 SoftBank Group Corp 3.375% 6/7/2029 SoftBank Group Corp 4%	609,847 190,671 212,471 192,714 255,493	0.0 0.0 0.0 0.0
EUR 600,000 USD 445,000 EUR 340,000 EUR 250,000 EUR 860,000 EUR 200,000 EUR 1,868,000	Intesa Sanpaolo SpA FRN 20/1/2025 (Perpetual) Intesa Sanpaolo SpA '144A' FRN 17/9/2025 (Perpetual) Intesa Sanpaolo SpA FRN 1/3/2028 (Perpetual) Intesa Sanpaolo SpA FRN 1/9/2031 (Perpetual) Intesa Sanpaolo SpA O.75% 4/12/2024 Intesa Sanpaolo SpA 0.75% 16/3/2028 Italy Buoni Poliennali Del Tesoro 0.9% 1/4/2031 Italy Buoni Poliennali Del	617,625 422,260 341,445 256,094 859,441 188,690	0.06 0.04 0.03 0.02 0.08 0.02	USD 700,000 EUR 200,000 EUR 236,000 EUR 300,000 EUR 315,000 EUR 100,000	SoftBank Group Corp FRN 19/7/2023 (Perpetual) SoftBank Group Corp 2.125% 6/7/2024 SoftBank Group Corp 2.875% 6/1/2027 SoftBank Group Corp 3.125% 19/9/2025 SoftBank Group Corp 3.375% 6/7/2029 SoftBank Group Corp 4% 19/9/2029 SoftBank Group Corp 4.75% 30/7/2025	609,847 190,671 212,471 192,714 255,493	0.00 0.00 0.00 0.00 0.00
EUR 600,000 USD 445,000 EUR 340,000 EUR 250,000 EUR 860,000 EUR 200,000 EUR 1,868,000	Intesa Sanpaolo SpA FRN 20/1/2025 (Perpetual) Intesa Sanpaolo SpA '144A' FRN 17/9/2025 (Perpetual) Intesa Sanpaolo SpA FRN 1/3/2028 (Perpetual) Intesa Sanpaolo SpA FRN 1/9/2031 (Perpetual) Intesa Sanpaolo SpA 0.75% 4/12/2024 Intesa Sanpaolo SpA 0.75% 16/3/2028 Italy Buoni Poliennali Del Tesoro 0.9% 1/4/2031	617,625 422,260 341,445 256,094 859,441 188,690	0.06 0.04 0.03 0.02 0.08 0.02	USD 700,000 EUR 200,000 EUR 236,000 EUR 300,000 EUR 315,000 EUR 100,000	SoftBank Group Corp FRN 19/7/2023 (Perpetual) SoftBank Group Corp 2.125% 6/7/2024 SoftBank Group Corp 2.875% 6/1/2027 SoftBank Group Corp 3.125% 19/9/2025 SoftBank Group Corp 3.375% 6/7/2029 SoftBank Group Corp 4% 19/9/2029 SoftBank Group Corp 4.75%	609,847 190,671 212,471 192,714 255,493 279,106	0.06 0.02 0.02 0.02 0.02 0.03

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 200,000	SoftBank Group Corp 5.375%			EUR 200,000	Cirsa Finance International Sarl		
USD 1,342,000	30/7/2022 Sumitomo Mitsui Financial	178,420	0.02	EUR 200,000	4.75% 22/5/2025 Cullinan Holdco Scsp 4.625%	194,926	0.02
FUR 200 000	Group Inc 2.472% 14/1/2029 Takeda Pharmaceutical	1,148,164	0.11		15/10/2026 Dana Financing Luxembourg	188,720	0.02
	Co Ltd 2% 9/7/2040 Takeda Pharmaceutical Co Ltd	187,726	0.02		Sarl 3% 15/7/2029 Dragon Aviation Finance	184,958	0.02
	2.05% 31/3/2030	163,546	0.02	000 47,010	Luxembourg SA 4%		
		7,840,968	0.76	USD 1,023,000	28/11/2022 EIG Pearl Holdings Sarl '144A'	43,324	0.00
	Aptiv Plc 3.1% 1/12/2051 Aptiv Plc / Aptiv Corp 2.396%	207,922	0.02	USD 1,266,000	3.545% 31/8/2036 EIG Pearl Holdings Sarl '144A'	894,387	0.09
	18/2/2025	315,318	0.03	EUR 200,000	4.387% 30/11/2046 Eliott Capital Sarl 30/12/2022	1,102,495	0.11
	Avis Budget Finance Plc 4.75% 30/1/2026	101,410	0.01	EUR 200,000	(Zero Coupon) European TopSoho Sarl	200,246	0.02
	CPUK Finance Ltd 4.875% 28/8/2025	117,906	0.01	USD 452,497	(Defaulted) 4% 21/9/2021 FEL Energy VI Sarl 5.75%	172,016	0.02
GBP 100,000	CPUK Finance Ltd 6.5% 28/8/2026	121,773	0.01	EUR 651,000	1/12/2040 Garfunkelux Holdco 3 SA 6.75%	380,994	0.04
GBP 530,000	Galaxy Bidco Ltd 6.5% 31/7/2026	633,576	0.06		1/11/2025 Garfunkelux Holdco 3 SA 7.75%	654,984	0.06
EUR 220,000	Heathrow Funding Ltd 1.5% 11/2/2030		0.02	,	1/11/2025	601,244	0.06
GBP 340,000	Heathrow Funding Ltd 2.625%	213,614			GOL Equity Finance SA '144A' 3.75% 15/7/2024	232,146	0.02
GBP 100,000	16/3/2028 Heathrow Funding Ltd 2.75%	389,553	0.04	USD 227,000	Gol Finance SA '144A' 7% 31/1/2025	182,780	0.02
GBP 394,000	13/10/2029 Kane Bidco Ltd 6.5%	117,598	0.01	EUR 369,000	Herens Midco Sarl 5.25% 15/5/2029	316,091	0.03
	15/2/2027	473,239	0.05	EUR 530,000	Holcim Finance Luxembourg SA 0.5% 3/9/2030	471,999	0.05
	Kuwait	2,691,909	0.26	EUR 300,000	HSE Finance Sarl 5.625%		0.03
USD 295,000	Burgan Bank SAK FRN 9/7/2024 (Perpetual)	255,955	0.02	USD 450,000	15/10/2026 JSM Global Sarl '144A' 4.75%	293,082	
	Luxembourg	255,955	0.02	USD 215,000	20/10/2030 Kenbourne Invest SA '144A'	350,324	0.03
EUR 100,000	ADLER Group SA 2.25% 14/1/2029	82,420	0.01	USD 603,000	4.7% 22/1/2028 Kenbourne Invest SA '144A'	178,651	0.02
EUR 600,000	ADLER Group SA 2.75%	,		USD 200.000	6.875% 26/11/2024 Kernel Holding SA 6.5%	546,518	0.05
EUR 400,000	13/11/2026 ADLER Group SA 3.25%	505,839	0.05	,	17/10/2024 Lincoln Financing SARL 3.625%	71,279	0.01
EUR 225,000	5/8/2025* Albion Financing 1 SARL /	348,150	0.03		1/4/2024	200,050	0.02
	Aggreko Holdings Inc 5.25% 15/10/2026	221,531	0.02		Lion/Polaris Lux 4 SA FRN 1/7/2026	99,461	0.01
EUR 600,000	Altice Financing SA 2.25% 15/1/2025	562,782	0.05	EUR 300,000	Lune Holdings Sarl 5.625% 15/11/2028	276,057	0.03
EUR 100,000	Altice Financing SA 3%			EUR 200,000	Matterhorn Telecom SA 4% 15/11/2027	194,736	0.02
EUR 309,000	15/1/2028 Altice Financing SA 4.25%	89,151	0.01	USD 630,000	MC Brazil Downstream Trading SARL '144A' 7.25%	,	
USD 276,000	15/8/2029 Atento Luxco 1 SA '144A' 8%	279,334	0.03	1105 540 000	30/6/2031	523,431	0.05
EUR 220,000	10/2/2026 Becton Dickinson Euro Finance	250,979	0.02		Millicom International Cellular SA '144A' 4.5% 27/4/2031	423,600	0.04
FUR 673 000	Sarl 1.208% 4/6/2026 Becton Dickinson Euro Finance	221,409	0.02	USD 180,000	Millicom International Cellular SA '144A' 6.625% 15/10/2026	166,285	0.02
	Sarl 1.336% 13/8/2041	559,223	0.05	EUR 400,000	Monitchem HoldCo 3 SA 5.25% 15/3/2025	398,640	0.04
	BL Consumer Credit 2021 FRN 25/9/2038	385,885	0.04	USD 200,000	Nexa Resources SA '144A' 5.375% 4/5/2027	178,824	0.02
EUR 355,000	BL Consumer Credit 2021 FRN 25/9/2038	354,039	0.03	EUR 355,000	Prologis International Funding II		
EUR 622,000	BL Consumer Credit 2021 FRN 25/9/2038	620,201	0.06	USD 210,000	SA 1.625% 17/6/2032 Puma International Financing	344,045	0.03
EUR 237,000	Cidron Aida Finco Sarl 5% 1/4/2028	219,307	0.02	USD 224,000	SA 5% 24/1/2026 Puma International Financing	183,479	0.02
EUR 264,000	Cidron Aida Finco Sarl 5%			EUR 100.000	SA '144A' 5.125% 6/10/2024 Rossini Sarl FRN 30/10/2025	197,086 99,579	0.02 0.01
GBP 413,000	1/4/2028 Cidron Aida Finco Sarl 6.25%	244,291	0.02	EUR 650,000	Rossini Sarl 6.75% 30/10/2025 Rumo Luxembourg Sarl 5.25%	664,625	0.06
EUR 420,000	1/4/2028 Cirsa Finance International Sarl	456,366	0.04	335 430,000	10/1/2028	404,512	0.04
	4.5% 15/3/2027	395,837	0.04				

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 262,407	SC Germany SA Compartment				Mexico		
	Consumer 2020-1 FRN			USD 452,000	Axtel SAB de CV '144A'		
	14/11/2034	264,510	0.03		6.375% 14/11/2024	414,905	0.04
EUR 174,938	SC Germany SA Compartment			USD 300,000	Banco Mercantil del Norte SA/		
	Consumer 2020-1 FRN	477.040	0.00		Grand Cayman '144A' FRN	040 400	0.00
ELID 1 120 000	14/11/2034 SELP Finance Sarl 0.875%	177,218	0.02	LICD 275 000	24/1/2027 (Perpetual) Banco Mercantil del Norte SA/	246,162	0.02
LOIX 1,120,000	27/5/2029	1,033,844	0.10	USD 275,000	Grand Cayman '144A' FRN		
EUR 200,000	SES SA FRN 29/1/2024	.,000,0	00		24/1/2032 (Perpetual)	226,099	0.02
	(Perpetual)	206,890	0.02	USD 390,000	Braskem Idesa SAPI '144A'	.,	
EUR 1,460,000	SES SA FRN 27/5/2026				6.99% 20/2/2032	332,716	0.03
FUD 455 000	(Perpetual)	1,344,441	0.13	USD 200,000	Cemex SAB de CV '144A' FRN	474 000	0.00
,	SES SA 2% 2/7/2028 Simpar Europe SA '144A' 5.2%	155,440	0.01	LISD 512 000	8/6/2026 (Perpetual)	171,026	0.02
03D 725,000	26/1/2031	543,847	0.05	080 513,000	Cemex SAB de CV '144A' 5.2% 17/9/2030	447,600	0.04
EUR 180.211	Summer BC Holdco A Sarl	040,041	0.00	USD 224 000	Grupo Axo SAPI de CV '144A'	447,000	0.04
	9.25% 31/10/2027	186,956	0.02	000 22 1,000	5.75% 8/6/2026	196,149	0.02
EUR 900,000	Summer BC Holdco B SARL			USD 615,000	Grupo Bimbo SAB de CV '144A'	,	
	5.75% 31/10/2026	908,874	0.09		FRN 17/4/2023 (Perpetual)	555,205	0.05
USD 94,000	Telecom Italia Capital SA			USD 200,000	Industrias Penoles SAB de CV		
EUD 0 000	6.375% 15/11/2033	82,104	0.01	1100 010 000	'144A' 4.75% 6/8/2050	168,063	0.02
EUR 9,000	Telecom Italia Finance SA 7.75% 24/1/2033	10,950	0.00	USD 213,000	Metalsa S A P I De Cv 3.75% 4/5/2031	170,188	0.02
FUR 1 000 000	Traton Finance Luxembourg SA	10,950	0.00	MXN 312 000	Mexican Bonos 7.75%	170,100	0.02
2011 1,000,000	1.25% 24/3/2033	915,850	0.09	WIXIN 512,000	23/11/2034	1,343,883	0.13
		23,243,242	2.26	USD 1,794,000	Mexico City Airport Trust 5.5%	.,,	
		20,240,242	2.20		31/7/2047	1,446,577	0.14
1100 000 000	Malaysia			USD 265,000	Mexico Government		
USD 200,000	Cindai Capital Ltd 8/2/2023	178,719	0.02		International Bond 2.659%		
	(Zero Coupon) Malaysia Government Bond	170,719	0.02	LICD 200 000	24/5/2031	215,569	0.02
10111 3,000,000	2.632% 15/4/2031	1,907,095	0.19	USD 200,000	Mexico Government International Bond 4.35%		
MYR 1,600,000	Malaysia Government Bond	.,00.,000	00		15/1/2047	163,986	0.02
	3.502% 31/5/2027	340,903	0.03	USD 2,619,000	Mexico Government	100,000	0.02
MYR 5,400,000	Malaysia Government Bond			,, ,,,,,,,,	International Bond 4.4%		
	4.254% 31/5/2035	1,169,455	0.11		12/2/2052	2,128,143	0.21
		3,596,172	0.35	USD 213,000	Nemak SAB de CV 3.625%	100.054	0.00
	Marshall Islands			1150 860 000	28/6/2031 Operadora de Servicios Mega	168,254	0.02
USD 110,000	Danaos Corp '144A' 8.5%			030 009,000	SA de CV Sofom ER '144A'		
	1/3/2028	104,495	0.01		8.25% 11/2/2025	663,143	0.06
	Mauritius						0.88
USD 300,000						9 057 668	0.00
	Azure Power Solar Energy Pvt				M 1! -	9,057,668	
	Ltd 5.65% 24/12/2024*	276,454	0.03	LISD 450 000	Mongolia Mangolia Covernment	9,057,668	
USD 200,000	37			USD 450,000	Mongolia Government	9,057,668	
	Ltd 5.65% 24/12/2024* CA Magnum Holdings 5.375% 31/10/2026	276,454 179,667	0.03	USD 450,000	Mongolia Government International Bond 5.125%		0.04
	Ltd 5.65% 24/12/2024* CA Magnum Holdings 5.375% 31/10/2026 Clean Renewable Power			,	Mongolia Government	9,057,668 398,939	0.04
	Ltd 5.65% 24/12/2024* CA Magnum Holdings 5.375% 31/10/2026 Clean Renewable Power Mauritius Pte Ltd 4.25%	179,667	0.02	,	Mongolia Government International Bond 5.125% 7/4/2026		0.04
USD 200,000	Ltd 5.65% 24/12/2024* CA Magnum Holdings 5.375% 31/10/2026 Clean Renewable Power Mauritius Pte Ltd 4.25% 25/3/2027			,	Mongolia Government International Bond 5.125% 7/4/2026 Mongolian Mining Corp/Energy		
USD 200,000	Ltd 5.65% 24/12/2024* CA Magnum Holdings 5.375% 31/10/2026 Clean Renewable Power Mauritius Pte Ltd 4.25%	179,667	0.02	,	Mongolia Government International Bond 5.125% 7/4/2026 Mongolian Mining Corp/Energy Resources LLC 9.25%	398,939	0.01
USD 200,000 USD 300,000	Ltd 5.65% 24/12/2024* CA Magnum Holdings 5.375% 31/10/2026 Clean Renewable Power Mauritius Pte Ltd 4.25% 25/3/2027 Greenko Solar Mauritius Ltd	179,667 174,146	0.02	,	Mongolia Government International Bond 5.125% 7/4/2026 Mongolian Mining Corp/Energy Resources LLC 9.25% 15/4/2024	398,939 129,175	0.01
USD 200,000 USD 300,000 USD 461,000	Ltd 5.65% 24/12/2024* CA Magnum Holdings 5.375% 31/10/2026 Clean Renewable Power Mauritius Pte Ltd 4.25% 25/3/2027 Greenko Solar Mauritius Ltd 5.95% 29/7/2026 HTA Group Ltd/Mauritius '144A' 7% 18/12/2025	179,667 174,146	0.02	USD 200,000	Mongolia Government International Bond 5.125% 7/4/2026 Mongolian Mining Corp/Energy Resources LLC 9.25% 15/4/2024	398,939 129,175	0.01
USD 200,000 USD 300,000 USD 461,000	Ltd 5.65% 24/12/2024* CA Magnum Holdings 5.375% 31/10/2026 Clean Renewable Power Mauritius Pte Ltd 4.25% 25/3/2027 Greenko Solar Mauritius Ltd 5.95% 29/7/2026 HTA Group Ltd/Mauritius '144A' 7% 18/12/2025 India Cleantech Energy '144A'	179,667 174,146 276,985 418,288	0.02 0.02 0.03 0.04	USD 200,000	Mongolia Government International Bond 5.125% 7/4/2026 Mongolian Mining Corp/Energy Resources LLC 9.25% 15/4/2024 Morocco Morocco Government	398,939 129,175	0.01
USD 200,000 USD 300,000 USD 461,000 USD 243,375	Ltd 5.65% 24/12/2024* CA Magnum Holdings 5.375% 31/10/2026 Clean Renewable Power Mauritius Pte Ltd 4.25% 25/3/2027 Greenko Solar Mauritius Ltd 5.95% 29/7/2026 HTA Group Ltd/Mauritius '144A' 7% 18/12/2025 India Cleantech Energy '144A' 4.7% 10/8/2026	179,667 174,146 276,985	0.02 0.02 0.03	USD 200,000	Mongolia Government International Bond 5.125% 7/4/2026 Mongolian Mining Corp/Energy Resources LLC 9.25% 15/4/2024	398,939 129,175	0.01 0.05
USD 200,000 USD 300,000 USD 461,000 USD 243,375	Ltd 5.65% 24/12/2024* CA Magnum Holdings 5.375% 31/10/2026 Clean Renewable Power Mauritius Pte Ltd 4.25% 25/3/2027 Greenko Solar Mauritius Ltd 5.95% 29/7/2026 HTA Group Ltd/Mauritius '144A' 7% 18/12/2025 India Cleantech Energy '144A' 4.7% 10/8/2026 India Green Energy Holdings	179,667 174,146 276,985 418,288 212,541	0.02 0.02 0.03 0.04 0.02	USD 200,000	Mongolia Government International Bond 5.125% 7/4/2026 Mongolian Mining Corp/Energy Resources LLC 9.25% 15/4/2024 Morocco Morocco Government International Bond '144A' 3% 15/12/2032	398,939 129,175 528,114	0.01 0.05
USD 200,000 USD 300,000 USD 461,000 USD 243,375 USD 500,000	Ltd 5.65% 24/12/2024* CA Magnum Holdings 5.375% 31/10/2026 Clean Renewable Power Mauritius Pte Ltd 4.25% 25/3/2027 Greenko Solar Mauritius Ltd 5.95% 29/7/2026 HTA Group Ltd/Mauritius '144A' 7% 18/12/2025 India Cleantech Energy '144A' 4.7% 10/8/2026 India Green Energy Holdings '144A' 5.375% 29/4/2024	179,667 174,146 276,985 418,288	0.02 0.02 0.03 0.04	USD 200,000 USD 400,000	Mongolia Government International Bond 5.125% 7/4/2026 Mongolian Mining Corp/Energy Resources LLC 9.25% 15/4/2024 Morocco Morocco Government International Bond '144A' 3% 15/12/2032 Netherlands	398,939 129,175 528,114	0.01 0.05
USD 200,000 USD 300,000 USD 461,000 USD 243,375 USD 500,000	Ltd 5.65% 24/12/2024* CA Magnum Holdings 5.375% 31/10/2026 Clean Renewable Power Mauritius Pte Ltd 4.25% 25/3/2027 Greenko Solar Mauritius Ltd 5.95% 29/7/2026 HTA Group Ltd/Mauritius '144A' 7% 18/12/2025 India Cleantech Energy '144A' 4.7% 10/8/2026 India Green Energy Holdings '144A' 5.375% 29/4/2024 India Green Energy Holdings	179,667 174,146 276,985 418,288 212,541 449,391	0.02 0.02 0.03 0.04 0.02 0.04	USD 200,000 USD 400,000	Mongolia Government International Bond 5.125% 7/4/2026 Mongolian Mining Corp/Energy Resources LLC 9.25% 15/4/2024 Morocco Morocco Government International Bond '144A' 3% 15/12/2032 Netherlands Abertis Infraestructuras Finance	398,939 129,175 528,114	0.01 0.05
USD 200,000 USD 300,000 USD 461,000 USD 243,375 USD 500,000 USD 250,000	Ltd 5.65% 24/12/2024* CA Magnum Holdings 5.375% 31/10/2026 Clean Renewable Power Mauritius Pte Ltd 4.25% 25/3/2027 Greenko Solar Mauritius Ltd 5.95% 29/7/2026 HTA Group Ltd/Mauritius '144A' 7% 18/12/2025 India Cleantech Energy '144A' 4.7% 10/8/2026 India Green Energy Holdings '144A' 5.375% 29/4/2024	179,667 174,146 276,985 418,288 212,541	0.02 0.02 0.03 0.04 0.02	USD 200,000 USD 400,000	Mongolia Government International Bond 5.125% 7/4/2026 Mongolian Mining Corp/Energy Resources LLC 9.25% 15/4/2024 Morocco Morocco Government International Bond '144A' 3% 15/12/2032 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025	398,939 129,175 528,114	0.05
USD 200,000 USD 300,000 USD 461,000 USD 243,375 USD 500,000 USD 250,000 USD 275,000	Ltd 5.65% 24/12/2024* CA Magnum Holdings 5.375% 31/10/2026 Clean Renewable Power Mauritius Pte Ltd 4.25% 25/3/2027 Greenko Solar Mauritius Ltd 5.95% 29/7/2026 HTA Group Ltd/Mauritius '144A' 7% 18/12/2025 India Cleantech Energy '144A' 4.7% 10/8/2026 India Green Energy Holdings '144A' 5.375% 29/4/2024 India Green Energy Holdings 5.375% 29/4/2024 India Green Power Holdings 4% 22/2/2027	179,667 174,146 276,985 418,288 212,541 449,391	0.02 0.02 0.03 0.04 0.02 0.04	USD 200,000 USD 400,000 EUR 200,000	Mongolia Government International Bond 5.125% 7/4/2026 Mongolian Mining Corp/Energy Resources LLC 9.25% 15/4/2024 Morocco Morocco Government International Bond '144A' 3% 15/12/2032 Netherlands Abertis Infraestructuras Finance	398,939 129,175 528,114 312,290	0.01 0.05 0.03
USD 200,000 USD 300,000 USD 461,000 USD 243,375 USD 500,000 USD 250,000 USD 275,000	Ltd 5.65% 24/12/2024* CA Magnum Holdings 5.375% 31/10/2026 Clean Renewable Power Mauritius Pte Ltd 4.25% 25/3/2027 Greenko Solar Mauritius Ltd 5.95% 29/7/2026 HTA Group Ltd/Mauritius '144A' 7% 18/12/2025 India Cleantech Energy '144A' 4.7% 10/8/2026 India Green Energy Holdings '144A' 5.375% 29/4/2024 India Green Energy Holdings 5.375% 29/4/2024 India Green Power Holdings 4% 22/2/2027 Network i2i Ltd FRN 15/1/2025	179,667 174,146 276,985 418,288 212,541 449,391 224,695 234,608	0.02 0.02 0.03 0.04 0.02 0.04 0.02 0.02	USD 200,000 USD 400,000 EUR 200,000 USD 1,600,000	Mongolia Government International Bond 5.125% 7/4/2026 Mongolian Mining Corp/Energy Resources LLC 9.25% 15/4/2024 Morocco Morocco Government International Bond '144A' 3% 15/12/2032 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual) ABN AMRO Bank NV '144A' FRN 13/12/2029	398,939 129,175 528,114 312,290	0.01 0.05 0.03
USD 200,000 USD 300,000 USD 461,000 USD 243,375 USD 500,000 USD 250,000 USD 275,000 USD 300,000	Ltd 5.65% 24/12/2024* CA Magnum Holdings 5.375% 31/10/2026 Clean Renewable Power Mauritius Pte Ltd 4.25% 25/3/2027 Greenko Solar Mauritius Ltd 5.95% 29/7/2026 HTA Group Ltd/Mauritius '144A' 7% 18/12/2025 India Cleantech Energy '144A' 4.7% 10/8/2026 India Green Energy Holdings '144A' 5.375% 29/4/2024 India Green Energy Holdings 5.375% 29/4/2024 India Green Power Holdings 4% 22/2/2027 Network i2i Ltd FRN 15/1/2025 (Perpetual)*	179,667 174,146 276,985 418,288 212,541 449,391 224,695	0.02 0.02 0.03 0.04 0.02 0.04 0.02	USD 200,000 USD 400,000 EUR 200,000 USD 1,600,000	Mongolia Government International Bond 5.125% 7/4/2026 Mongolian Mining Corp/Energy Resources LLC 9.25% 15/4/2024 Morocco Morocco Government International Bond '144A' 3% 15/12/2032 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual) ABN AMRO Bank NV '144A' FRN 13/12/2029 America Movil BV 2/3/2024	398,939 129,175 528,114 312,290 192,982 1,354,234	0.01 0.05 0.03 0.02 0.13
USD 200,000 USD 300,000 USD 461,000 USD 243,375 USD 500,000 USD 250,000 USD 275,000 USD 300,000	Ltd 5.65% 24/12/2024* CA Magnum Holdings 5.375% 31/10/2026 Clean Renewable Power Mauritius Pte Ltd 4.25% 25/3/2027 Greenko Solar Mauritius Ltd 5.95% 29/7/2026 HTA Group Ltd/Mauritius '144A' 7% 18/12/2025 India Cleantech Energy '144A' 4.7% 10/8/2026 India Green Energy Holdings '144A' 5.375% 29/4/2024 India Green Energy Holdings 5.375% 29/4/2024 India Green Power Holdings 4% 22/2/2027 Network i2i Ltd FRN 15/1/2025 (Perpetual)* UPL Corp Ltd FRN 27/2/2025	179,667 174,146 276,985 418,288 212,541 449,391 224,695 234,608 270,533	0.02 0.02 0.03 0.04 0.02 0.04 0.02 0.02 0.02	USD 200,000 USD 400,000 EUR 200,000 USD 1,600,000 EUR 300,000	Mongolia Government International Bond 5.125% 7/4/2026 Mongolian Mining Corp/Energy Resources LLC 9.25% 15/4/2024 Morocco Morocco Government International Bond '144A' 3% 15/12/2032 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual) ABN AMRO Bank NV '144A' FRN 13/12/2029 America Movil BV 2/3/2024 (Zero Coupon)	398,939 129,175 528,114 312,290	0.01 0.05 0.03
USD 200,000 USD 300,000 USD 461,000 USD 500,000 USD 250,000 USD 275,000 USD 300,000 USD 250,000	Ltd 5.65% 24/12/2024* CA Magnum Holdings 5.375% 31/10/2026 Clean Renewable Power Mauritius Pte Ltd 4.25% 25/3/2027 Greenko Solar Mauritius Ltd 5.95% 29/7/2026 HTA Group Ltd/Mauritius '144A' 7% 18/12/2025 India Cleantech Energy '144A' 4.7% 10/8/2026 India Green Energy Holdings '144A' 5.375% 29/4/2024 India Green Energy Holdings 5.375% 29/4/2024 India Green Power Holdings 4% 22/2/2027 Network i2i Ltd FRN 15/1/2025 (Perpetual)* UPL Corp Ltd FRN 27/2/2025 (Perpetual)	179,667 174,146 276,985 418,288 212,541 449,391 224,695 234,608	0.02 0.02 0.03 0.04 0.02 0.04 0.02 0.02	USD 200,000 USD 400,000 EUR 200,000 USD 1,600,000 EUR 300,000	Mongolia Government International Bond 5.125% 7/4/2026 Mongolian Mining Corp/Energy Resources LLC 9.25% 15/4/2024 Morocco Morocco Government International Bond '144A' 3% 15/12/2032 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual) ABN AMRO Bank NV '144A' FRN 13/12/2029 America Movil BV 2/3/2024 (Zero Coupon) ATF Netherlands BV FRN	398,939 129,175 528,114 312,290 192,982 1,354,234 317,790	0.01 0.05 0.03 0.02 0.13 0.03
USD 200,000 USD 300,000 USD 461,000 USD 500,000 USD 250,000 USD 275,000 USD 300,000 USD 250,000	Ltd 5.65% 24/12/2024* CA Magnum Holdings 5.375% 31/10/2026 Clean Renewable Power Mauritius Pte Ltd 4.25% 25/3/2027 Greenko Solar Mauritius Ltd 5.95% 29/7/2026 HTA Group Ltd/Mauritius '144A' 7% 18/12/2025 India Cleantech Energy '144A' 4.7% 10/8/2026 India Green Energy Holdings '144A' 5.375% 29/4/2024 India Green Energy Holdings 5.375% 29/4/2024 India Green Power Holdings 4% 22/2/2027 Network i2i Ltd FRN 15/1/2025 (Perpetual)* UPL Corp Ltd FRN 27/2/2025 (Perpetual)	179,667 174,146 276,985 418,288 212,541 449,391 224,695 234,608 270,533 212,562	0.02 0.02 0.03 0.04 0.02 0.04 0.02 0.02 0.02 0.02	USD 200,000 USD 400,000 EUR 200,000 EUR 300,000 EUR 600,000	Mongolia Government International Bond 5.125% 7/4/2026 Mongolian Mining Corp/Energy Resources LLC 9.25% 15/4/2024 Morocco Morocco Government International Bond '144A' 3% 15/12/2032 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual) ABN AMRO Bank NV '144A' FRN 13/12/2029 America Movil BV 2/3/2024 (Zero Coupon) ATF Netherlands BV FRN 20/1/2023 (Perpetual)	398,939 129,175 528,114 312,290 192,982 1,354,234	0.01 0.05 0.03 0.02 0.13
USD 200,000 USD 300,000 USD 461,000 USD 500,000 USD 250,000 USD 275,000 USD 300,000 USD 250,000	Ltd 5.65% 24/12/2024* CA Magnum Holdings 5.375% 31/10/2026 Clean Renewable Power Mauritius Pte Ltd 4.25% 25/3/2027 Greenko Solar Mauritius Ltd 5.95% 29/7/2026 HTA Group Ltd/Mauritius '144A' 7% 18/12/2025 India Cleantech Energy '144A' 4.7% 10/8/2026 India Green Energy Holdings '144A' 5.375% 29/4/2024 India Green Energy Holdings 5.375% 29/4/2024 India Green Power Holdings 4% 22/2/2027 Network i2i Ltd FRN 15/1/2025 (Perpetual)* UPL Corp Ltd FRN 27/2/2025 (Perpetual)	179,667 174,146 276,985 418,288 212,541 449,391 224,695 234,608 270,533	0.02 0.02 0.03 0.04 0.02 0.04 0.02 0.02 0.02	USD 200,000 USD 400,000 EUR 200,000 EUR 300,000 EUR 600,000	Mongolia Government International Bond 5.125% 7/4/2026 Mongolian Mining Corp/Energy Resources LLC 9.25% 15/4/2024 Morocco Morocco Government International Bond '144A' 3% 15/12/2032 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual) ABN AMRO Bank NV '144A' FRN 13/12/2029 America Movil BV 2/3/2024 (Zero Coupon) ATF Netherlands BV FRN	398,939 129,175 528,114 312,290 192,982 1,354,234 317,790	0.01 0.05 0.03 0.02 0.13 0.03

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

	<u> Holding</u>	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
ļ		Braskem Netherlands Finance	,			Q-Park Holding I BV 1.5%	(' '	
I	USD 800,000	BV FRN 23/1/2081 Braskem Netherlands Finance	197,643	0.02	EUR 300,000	1/3/2025 Q-Park Holding I BV 2%	92,384	0.01
ı	USD 200,000	BV '144A' FRN 23/1/2081 Braskem Netherlands Finance	790,571	0.08	EUR 344,000	1/3/2027 Repsol International Finance	264,813	0.02
	USD 469,000	BV 4.5% 10/1/2028 Braskem Netherlands Finance	178,893	0.02		BV FRN 22/12/2026 (Perpetual)	323,549	0.03
İ	EUR 200,000	BV '144A' 5.875% 31/1/2050 Cooperatieve Rabobank UA	413,257	0.04	EUR 400,000	Repsol International Finance BV FRN 11/9/2028	000 000	0.04
!	EUR 700,000	FRN 29/12/2025 (Perpetual) Digital Dutch Finco BV 0.625%	206,300	0.02	EUR 242,000	(Perpetual) Repsol International Finance	399,220	0.04
1	EUR 310,000	15/7/2025 Digital Dutch Finco BV 1%	688,677	0.07		BV FRN 25/3/2075 Stellantis NV 0.75% 18/1/2029	249,938 186,066	0.02
1	EUR 500,000	15/1/2032 Digital Dutch Finco BV 1.5%	270,326	0.03	EUR 1,140,000	Stellantis NV 1.25% 20/6/2033 Stellantis NV 3.375% 7/7/2023	446,090 1,179,592	0.04 0.11
		15/3/2030	474,032	0.05	EUR 100,000	Telefonica Europe BV FRN		
		Domi 2021-1 BV FRN 15/6/2053 Dutch Property Finance 2020-2	180,632	0.02	EUR 100,000	4/9/2023 (Perpetual) Telefonica Europe BV FRN	100,930	0.01
		BV FRN 28/1/2058 Dutch Property Finance 2021-1	293,017	0.03	EUR 600,000	31/3/2024 (Perpetual) Telefonica Europe BV FRN	106,005	0.01
ſ	EUR 531.000	BV FRN 28/7/2058 Dutch Property Finance 2021-2	740,500	0.07	EUR 500.000	14/12/2024 (Perpetual) Telefonica Europe BV FRN	621,750	0.06
		BV 0.246% 28/4/2059 Dutch Property Finance 2021-2	525,900	0.05		22/6/2026 (Perpetual) Telefonica Europe BV FRN	499,875	0.05
		BV 0.496% 28/4/2059 ELM BV for Firmenich	306,651	0.03	,	24/2/2028 (Perpetual) Telefonica Europe BV FRN	827,698	0.08
•	2011 700,000	International SA FRN 3/9/2025 (Perpetual)	739,928	0.07		12/2/2029 (Perpetual) TenneT Holding BV 1.5%	345,916	0.03
ı	EUR 200,000	Energizer Gamma Acquisition BV 3.5% 30/6/2029	180,262	0.02		3/6/2039 Teva Pharmaceutical Finance	190,384	0.02
1	USD 461,000	Equate Petrochemical BV			LOIX 490,000	Netherlands II BV 3.75% 9/5/2027	466 477	0.04
ı	USD 400,000	'144A' 2.625% 28/4/2028 Equate Petrochemical BV	388,667	0.04	EUR 810,000	Teva Pharmaceutical Finance	466,477	0.04
ļ	EUR 280,000	4.25% 3/11/2026 Euro-Galaxy V CLO DAC FRN	369,459	0.04	EUD 400 000	Netherlands II BV 4.5% 1/3/2025	806,636	0.08
ı	USD 295,500	15/2/2034 Greenko Dutch BV 3.85%	272,752	0.03	EUR 100,000	Teva Pharmaceutical Finance Netherlands II BV 6%	100.050	0.04
1	EUR 100,000	29/3/2026 Iberdrola International BV FRN	256,704	0.02	USD 265,000	31/1/2025 Teva Pharmaceutical Finance	103,958	0.01
ı	EUR 500,000	12/11/2024 (Perpetual) Iberdrola International BV FRN	103,500	0.01		Netherlands III BV 5.125% 9/5/2029	225,701	0.02
1	EUR 600,000	9/11/2026 (Perpetual) Iberdrola International BV FRN	468,500	0.04		Trivium Packaging Finance BV 3.75% 15/8/2026	191,558	0.02
	EUD 000 000	9/8/2029 (Perpetual)	545,250	0.05	USD 200,000	Trivium Packaging Finance BV	470.040	0.00
		ING Groep NV FRN 16/2/2027 Jubilee Place 17/1/2059	299,232	0.03	ELID 150 000	'144A' 5.5% 15/8/2026 United Group BV FRN 1/2/2029	178,843 147,757	0.02 0.01
1	LOIX 201,000	(Zero Coupon)	201,482	0.02		United Group BV 3.625%	147,737	0.01
I	EUR 200,000	Koninklijke KPN NV FRN 8/11/2024 (Perpetual)	194,310	0.02	FUR 300 000	15/2/2028 United Group BV 4%	90,020	0.01
į	EUR 100,000	Naturgy Finance BV FRN 24/4/2024 (Perpetual)	100,375	0.01		15/11/2027 United Group BV 4.625%	278,749	0.03
I	EUR 600,000	Naturgy Finance BV FRN 23/11/2026 (Perpetual)	550,551	0.05		15/8/2028 United Group BV 4.875%	270,215	0.03
El	JR 4,800,000	Netherlands Government Bond '144A' 0.5% 15/1/2040†				1/7/2024 Upjohn Finance BV 1.362%	200,364	0.02
1	EUR 100,000	Nobel Bidco BV 3.125%	4,790,135	0.46	,	23/6/2027	132,799	0.01
1	EUR 300,000	15/6/2028 Nobian Finance BV 3.625%	90,492	0.01		VEON Holdings BV '144A' 3.375% 25/11/2027	195,460	0.02
1	USD 447,000	15/7/2026 NXP BV / NXP Funding LLC / NXP USA Inc '144A' 3.875%	281,691	0.03	,	VEON Holdings BV 4% 9/4/2025 Volkswagen International	66,824	0.01
ı	USD 150 000	18/6/2026 NXP BV / NXP Funding LLC /	416,937	0.04	2011 000,000	Finance NV FRN 24/3/2026 (Perpetual)	846,086	0.08
,	100,000	NXP USA Inc '144A' 4.3% 18/6/2029	142,311	0.01	EUR 100,000	VZ Secured Financing BV 3.5% 15/1/2032	94,032	0.00
		OCI NV 3.625% 15/10/2025	207,122	0.01	EUR 100,000	Wintershall Dea Finance 2 BV		
l		OI European Group BV 2.875% 15/2/2025 Phoenix PIB Dutch Finance BV	97,565	0.01	EUR 200,000	FRN 20/4/2026 (Perpetual) ZF Europe Finance BV 2.5% 23/10/2027	80,790 184,836	0.01
	TIID 100 000							

[†] All or a portion of this security is pledged or given in guarantee, see Note 14, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% N Asse
	•			0	Portugal	, ,	
FUR 100 000	Norway Adevinta ASA 2.625%			FUR 185 701	Ares Lusitani-STC SA / Pelican		
	15/11/2025	99,182	0.01	2011 100,101	Finance 2 1.706% 25/1/2035	185,374	0.
EUR 200,000	Adevinta ASA 3% 15/11/2027	192,843	0.02	EUR 1,021,356	Ares Lusitani-STC SA / Pelican		
EUR 100,000	Nassa Topco AS 2.875%			=::= ::= ::=	Finance 2 3.706% 25/1/2035	1,024,657	0
	6/4/2024	100,555	0.01	EUR 100,000	EDP - Energias de Portugal SA	102 200	0.
		392,580	0.04	FUR 1 100 000	FRN 30/4/2079 EDP - Energias de Portugal SA	103,200	U
	Oman				FRN 20/7/2080	1,047,392	0
USD 204,000	OQ SAOC '144A' 5.125%			EUR 900,000	TAGUS - Sociedade de		
	6/5/2028	181,500	0.02		Titularização de Creditos		
	Pakistan				SA/Ulisses Finance No. 2 2.294%		
USD 400,000	Pakistan Water & Power				23/9/2038	892,493	0
	Development Authority 7.5% 4/6/2031	299,371	0.03	EUR 700,000	TAGUS - Sociedade de	,	
		299,371	0.03		Titularizacao de Creditos SA/		
LIOD 440 000	Panama				Viriato Finance No 1 0.985%	007.404	0
USD 410,000	Aeropuerto Internacional de Tocumen SA '144A' 5.125%			FUR 176 158	28/10/2040 TAGUS - Sociedade de	687,491	0
	11/8/2061	334,743	0.03	251(170,100	Titularizacao de Creditos SA/		
USD 200,000	Banco Latinoamericano de	,			Volta VII 0.7% 12/2/2024	175,646	0
	Comercio Exterior SA '144A'	.==				4,116,253	0
118D 300 000	2.375% 14/9/2025 Panama Government	175,038	0.02		Puerto Rico		
200,000	Panama Government International Bond 4.5%			USD 66,000	Puerto Rico Sales Tax		
	15/5/2047	173,525	0.02		Financing Corp Sales Tax		
USD 200,000	Panama Government				Revenue 4.75% 1/7/2053	65,038	0
	International Bond 4.5%	470 554	0.04		Qatar		
	16/4/2050	172,554	0.01	USD 286,000	Qatar Energy '144A' 3.125%		
		855,860	0.08		12/7/2041	240,169	0
	Paraguay				Romania		
USD 200,000	Paraguay Government			USD 156,000	Romanian Government		
	International Bond '144A' 5.4% 30/3/2050	174,536	0.02		International Bond '144A' 3.625% 27/3/2032	121 607	0
		174,000	0.02	USD 122 000	Romanian Government	131,697	U
1160 330 000	Peru			000 122,000	International Bond 6.125%		
05D 320,000	InRetail Consumer '144A' 3.25% 22/3/2028	268,365	0.02		22/1/2044	125,691	0
USD 28,000	Peruvian Government	200,000	0.02			257,388	0
	International Bond 1.862%				Russian Federation		
	1/12/2032	21,241	0.00	RUB 150,351,000	Russian Federal Bond - OFZ		
USD 209,000	Peruvian Government International Bond 3%				6.1% 18/7/2035	357,352	0
	15/1/2034	170,760	0.02		Saudi Arabia		
		460.366	0.04	USD 200,000	Saudi Government International		
	B	+00,000	0.04		Bond 3.625% 4/3/2028	188,444	0
118D 200 000	Philippines Globe Telecom Inc 2.5%			USD 200,000	Saudi Government International	200 020	_
200,000	23/7/2030	159,170	0.02		Bond 4.5% 17/4/2030	200,026	0
USD 300,000	Globe Telecom Inc 3%	. 55, 6				388,470	0
	23/7/2035	221,909	0.02		Singapore		
USD 200,000	Philippine Government			USD 246,563	Continuum Energy Levanter Pte	044 400	^
	International Bond 3.75% 14/1/2029	185,993	0.02	USD 665 710	Ltd 4.5% 9/2/2027 Continuum Energy Levanter Pte	214,466	0
USD 100.000	Philippine Government	100,000	0.02	000,719	Ltd '144A' 4.5% 9/2/2027	579,058	0
	International Bond 6.375%			USD 200,000	DBS Group Holdings Ltd FRN	, , , , ,	J
	15/1/2032	111,373	0.01		27/2/2025 (Perpetual)	175,970	0
USD 100,000	Philippine Government			USD 200,000	Global Prime Capital Pte Ltd	470 407	_
	International Bond 6.375% 23/10/2034	113,601	0.01	USD 200 000	5.95% 23/1/2025 GLP Pte Ltd FRN 17/5/2026	178,197	0
USD 100.000	Philippine Government	113,001	0.01	JJD 200,000	(Perpetual)	165,243	0
,	International Bond 9.5%			USD 200,000	LMIRT Capital Pte Ltd 7.25%	,= -=	
	2/2/2030	127,856	0.01		19/6/2024	177,083	C
USD 200,000	Philippine National Bank 3.28%	4=0 000	2.55	USD 300,000	ONGC Videsh Vankorneft Pte	070.000	_
	27/9/2024	178,903	0.02	SCD 3E0 000	Ltd 3.75% 27/7/2026 Singapore Airlines Ltd 1.625%	272,241	0
		1,098,805	0.11	3GD 250,000	.		
		1,030,000	0.11		3/12/2025	178.174	n
		1,090,003	0.11	USD 200,000	3/12/2025 Theta Capital Pte Ltd 8.125%	178,174	0

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% N Asse
USD 400,000	United Overseas Bank Ltd FRN			EUR 208,415	FT Santander Consumer Spain		
	19/10/2023 (Perpetual)	359,045	0.03		Auto 2020-1 3.5% 20/3/2033	211,139	0.
		2,479,901	0.24	EUR 204,000	Grifols Escrow Issuer SA	100.006	0.
	South Africa			EUR 100.000	3.875% 15/10/2028 Grupo Antolin-Irausa SA 3.5%	188,096	U.
ZAR 13,924,500	Republic of South Africa				30/4/2028	86,935	0
	Government Bond 8.5% 31/1/2037	605 211	0.07	EUR 1,000,000	Iberdrola Finanzas SA 0.875%	1 011 750	•
		685,311	0.07	FUR 100 000	16/6/2025 International Consolidated	1,011,750	0
1160 300 000	South Korea Hanwha Life Insurance Co Ltd			2017 100,000	Airlines Group SA 0.625%		
03D 200,000	FRN 23/4/2023 (Perpetual)	181,764	0.02	=::= === ===	17/11/2022	98,690	0
USD 230,000	Heungkuk Life Insurance Co	,		EUR 700,000	International Consolidated Airlines Group SA 1.125%		
	Ltd FRN 9/11/2022	005 507			18/5/2028	648,011	C
1180 640 000	(Perpetual) Kookmin Bank FRN 2/7/2024	205,567	0.02	EUR 400,000	International Consolidated	, .	
03D 040,000	(Perpetual)	580,138	0.06		Airlines Group SA 2.75%		
,	Kookmin Bank 2.5% 4/11/2030	167,285	0.01	EUR 500 000	25/3/2025 International Consolidated	385,988	C
	LG Chem Ltd 2.375% 7/7/2031	164,113	0.01	2017 300,000	Airlines Group SA 3.75%		
	POSCO 1/9/2026 (Zero Coupon) Shinhan Financial Group Co Ltd	299,888	0.03		25/3/2029	478,720	(
002 000,000	FRN 12/5/2026 (Perpetual)	253,262	0.02	EUR 328,000	Kaixo Bondco Telecom SA	200 070	,
,	SK Hynix Inc 2.375% 19/1/2031	405,469	0.04	FUR 1 165 000	5.125% 30/9/2029 Lorca Telecom Bondco SA 4%	306,670	C
USD 200,000	Tongyang Life Insurance Co Ltd	105 540	0.02	2011,100,000	18/9/2027	1,122,658	(
USD 200.000	FRN 22/9/2025 (Perpetual) Woori Bank FRN 4/10/2024	185,548	0.02	EUR 100,000	Merlin Properties Socimi SA		_
002 200,000	(Perpetual)	179,804	0.02	EUD 2 620 000	1.375% 1/6/2030	91,415	(
		2,622,838	0.25	EUR 3,029,000	Spain Government Bond '144A' 0.5% 30/4/2030	3,529,946	(
	Spain			EUR 2,936,000	Spain Government Bond '144A'	0,0=0,0	
EUR 200,000	Autonoria Spain 2021 FT FRN			EUD 100 000	3.45% 30/7/2066	3,989,819	(
	31/1/2039	199,737	0.02	EUR 100,000	Tendam Brands SAU FRN 15/9/2024	99,383	C
EUR 200,000	Autonoria Spain 2021 FT FRN 31/1/2039	199,591	0.02	EUR 100,000	Tendam Brands SAU 5%	99,303	
EUR 400.000	Autonoria Spain 2021 FT FRN	199,591	0.02	,	15/9/2024	99,938	(
	31/1/2039	399,143	0.04			19,396,262	1
EUR 200,000	Banco Bilbao Vizcaya				Sri Lanka		
			I				
	Argentaria SA FRN 29/3/2024 (Perpetual)	206.216	0.02	USD 200,000	Sri Lanka Government		
EUR 400,000	Argentaria SA FRN 29/3/2024 (Perpetual) Banco Bilbao Vizcaya	206,216	0.02	USD 200,000	Sri Lanka Government International Bond 6.125%	07 405	,
EUR 400,000	29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN			,	Sri Lanka Government International Bond 6.125% 3/6/2025	87,485	(
,	29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual)	206,216 415,740	0.02	,	Sri Lanka Government International Bond 6.125%	87,485	C
,	29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN	415,740	0.04	,	Sri Lanka Government International Bond 6.125% 3/6/2025 Sri Lanka Government	87,485 107,115	
EUR 400,000	29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual) Banco de Sabadell SA FRN			,	Sri Lanka Government International Bond 6.125% 3/6/2025 Sri Lanka Government International Bond 6.825%	,	(
EUR 400,000 EUR 200,000	29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual) Banco de Sabadell SA FRN 11/3/2027 Banco de Sabadell SA FRN 17/1/2030	415,740	0.04	,	Sri Lanka Government International Bond 6.125% 3/6/2025 Sri Lanka Government International Bond 6.825%	107,115	(
EUR 400,000 EUR 200,000	29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual) Banco de Sabadell SA FRN 11/3/2027 Banco de Sabadell SA FRN 17/1/2030 Banco de Sabadell SA FRN	415,740 394,736 188,760	0.04 0.04 0.02	USD 250,000	Sri Lanka Government International Bond 6.125% 3/6/2025 Sri Lanka Government International Bond 6.825% 18/7/2026 Sweden Fastighets AB Balder 2.873%	107,115 194,600	(
EUR 400,000 EUR 200,000 EUR 400,000	29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual) Banco de Sabadell SA FRN 11/3/2027 Banco de Sabadell SA FRN 17/1/2030	415,740 394,736	0.04	USD 250,000 EUR 375,000	Sri Lanka Government International Bond 6.125% 3/6/2025 Sri Lanka Government International Bond 6.825% 18/7/2026 Sweden Fastighets AB Balder 2.873% 2/6/2081	107,115	(
EUR 400,000 EUR 200,000 EUR 400,000 EUR 600,000	29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual) Banco de Sabadell SA FRN 11/3/2027 Banco de Sabadell SA FRN 17/1/2030 Banco de Sabadell SA FRN 15/4/2031 Banco Santander SA FRN 14/1/2026 (Perpetual)	415,740 394,736 188,760	0.04 0.04 0.02	USD 250,000 EUR 375,000	Sri Lanka Government International Bond 6.125% 3/6/2025 Sri Lanka Government International Bond 6.825% 18/7/2026 Sweden Fastighets AB Balder 2.873% 2/6/2081 Heimstaden Bostad AB FRN	107,115 194,600 328,350	(
EUR 400,000 EUR 200,000 EUR 400,000 EUR 600,000	29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual) Banco de Sabadell SA FRN 11/3/2027 Banco de Sabadell SA FRN 17/1/2030 Banco de Sabadell SA FRN 15/4/2031 Banco Santander SA FRN 14/1/2026 (Perpetual) Banco Santander SA 1.125%	415,740 394,736 188,760 374,740 577,548	0.04 0.04 0.02 0.03 0.05	USD 250,000 EUR 375,000 EUR 600,000	Sri Lanka Government International Bond 6.125% 3/6/2025 Sri Lanka Government International Bond 6.825% 18/7/2026 Sweden Fastighets AB Balder 2.873% 2/6/2081	107,115 194,600	(
EUR 400,000 EUR 200,000 EUR 400,000 EUR 600,000 EUR 500,000	29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual) Banco de Sabadell SA FRN 11/3/2027 Banco de Sabadell SA FRN 17/1/2030 Banco de Sabadell SA FRN 15/4/2031 Banco Santander SA FRN 14/1/2026 (Perpetual) Banco Santander SA 1.125% 23/6/2027	415,740 394,736 188,760 374,740	0.04 0.04 0.02 0.03	USD 250,000 EUR 375,000 EUR 600,000 EUR 600,000	Sri Lanka Government International Bond 6.125% 3/6/2025 Sri Lanka Government International Bond 6.825% 18/7/2026 Sweden Fastighets AB Balder 2.873% 2/6/2081 Heimstaden Bostad AB FRN 15/1/2026 (Perpetual) Heimstaden Bostad AB FRN 1/2/2027 (Perpetual)	107,115 194,600 328,350	(
EUR 400,000 EUR 200,000 EUR 400,000 EUR 600,000 EUR 500,000	29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual) Banco de Sabadell SA FRN 11/3/2027 Banco de Sabadell SA FRN 17/1/2030 Banco de Sabadell SA FRN 15/4/2031 Banco Santander SA FRN 14/1/2026 (Perpetual) Banco Santander SA 1.125%	415,740 394,736 188,760 374,740 577,548	0.04 0.04 0.02 0.03 0.05	USD 250,000 EUR 375,000 EUR 600,000 EUR 600,000	Sri Lanka Government International Bond 6.125% 3/6/2025 Sri Lanka Government International Bond 6.825% 18/7/2026 Sweden Fastighets AB Balder 2.873% 2/6/2081 Heimstaden Bostad AB FRN 1/5/1/2026 (Perpetual) Heimstaden Bostad AB FRN 1/2/2027 (Perpetual) Heimstaden Bostad AB FRN	107,115 194,600 328,350 549,384 513,000	(
EUR 400,000 EUR 200,000 EUR 400,000 EUR 500,000 EUR 400,000 EUR 300,000	29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual) Banco de Sabadell SA FRN 17/1/2030 Banco de Sabadell SA FRN 17/1/2030 Banco de Sabadell SA FRN 15/4/2031 Banco Santander SA FRN 14/1/2026 (Perpetual) Banco Santander SA 1.125% 23/6/2027 CaixaBank SA FRN 19/9/2023 (Perpetual) CaixaBank SA FRN 10/7/2026	415,740 394,736 188,760 374,740 577,548 490,915	0.04 0.04 0.02 0.03 0.05 0.05	USD 250,000 EUR 375,000 EUR 600,000 EUR 450,000	Sri Lanka Government International Bond 6.125% 3/6/2025 Sri Lanka Government International Bond 6.825% 18/7/2026 Sweden Fastighets AB Balder 2.873% 2/6/2081 Heimstaden Bostad AB FRN 15/1/2026 (Perpetual) Heimstaden Bostad AB FRN 1/2/2027 (Perpetual)	107,115 194,600 328,350 549,384	
EUR 400,000 EUR 200,000 EUR 400,000 EUR 500,000 EUR 400,000 EUR 300,000	29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual) Banco de Sabadell SA FRN 17/1/2030 Banco de Sabadell SA FRN 17/1/2030 Banco de Sabadell SA FRN 15/4/2031 Banco Santander SA FRN 14/1/2026 (Perpetual) Banco Santander SA 1.125% 23/6/2027 CaixaBank SA FRN 19/9/2023 (Perpetual) CaixaBank SA FRN 10/7/2026 CaixaBank SA FRN 10/7/2026	415,740 394,736 188,760 374,740 577,548 490,915 415,736 296,685	0.04 0.04 0.02 0.03 0.05 0.05 0.04 0.03	EUR 375,000 EUR 600,000 EUR 450,000 EUR 607,000	Sri Lanka Government International Bond 6.125% 3/6/2025 Sri Lanka Government International Bond 6.825% 18/7/2026 Sweden Fastighets AB Balder 2.873% 2/6/2081 Heimstaden Bostad AB FRN 15/1/2026 (Perpetual) Heimstaden Bostad AB FRN 1/2/2027 (Perpetual) Heimstaden Bostad AB FRN 29/10/2027 (Perpetual) Intrum AB 4.875% 15/8/2025 Skandinaviska Enskilda Banken	107,115 194,600 328,350 549,384 513,000 385,286	
EUR 400,000 EUR 200,000 EUR 400,000 EUR 500,000 EUR 400,000 EUR 300,000 EUR 400,000	29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual) Banco de Sabadell SA FRN 17/1/2030 Banco de Sabadell SA FRN 17/1/2030 Banco de Sabadell SA FRN 15/4/2031 Banco Santander SA FRN 14/1/2026 (Perpetual) Banco Santander SA 1.125% 23/6/2027 CaixaBank SA FRN 19/9/2023 (Perpetual) CaixaBank SA FRN 10/7/2026	415,740 394,736 188,760 374,740 577,548 490,915 415,736	0.04 0.04 0.02 0.03 0.05 0.05 0.04	EUR 375,000 EUR 600,000 EUR 450,000 EUR 607,000	Sri Lanka Government International Bond 6.125% 3/6/2025 Sri Lanka Government International Bond 6.825% 18/7/2026 Sweden Fastighets AB Balder 2.873% 2/6/2081 Heimstaden Bostad AB FRN 15/1/2026 (Perpetual) Heimstaden Bostad AB FRN 1/2/2027 (Perpetual) Heimstaden Bostad AB FRN 29/10/2027 (Perpetual) Intrum AB 4.875% 15/8/2025 Skandinaviska Enskilda Banken AB FRN 13/5/2025	107,115 194,600 328,350 549,384 513,000 385,286 608,223	
EUR 400,000 EUR 200,000 EUR 400,000 EUR 500,000 EUR 400,000 EUR 300,000 EUR 400,000	29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual) Banco de Sabadell SA FRN 17/1/2030 Banco de Sabadell SA FRN 17/1/2030 Banco de Sabadell SA FRN 15/4/2031 Banco Santander SA FRN 14/1/2026 (Perpetual) Banco Santander SA 1.125% 23/6/2027 CaixaBank SA FRN 19/9/2023 (Perpetual) CaixaBank SA FRN 10/7/2026 CaixaBank SA FRN 10/7/2026 CaixaBank SA 0.375% 18/11/2026	415,740 394,736 188,760 374,740 577,548 490,915 415,736 296,685	0.04 0.04 0.02 0.03 0.05 0.05 0.04 0.03	EUR 375,000 EUR 600,000 EUR 600,000 EUR 450,000 EUR 607,000 USD 200,000	Sri Lanka Government International Bond 6.125% 3/6/2025 Sri Lanka Government International Bond 6.825% 18/7/2026 Sweden Fastighets AB Balder 2.873% 2/6/2081 Heimstaden Bostad AB FRN 15/1/2026 (Perpetual) Heimstaden Bostad AB FRN 1/2/2027 (Perpetual) Heimstaden Bostad AB FRN 29/10/2027 (Perpetual) Intrum AB 4.875% 15/8/2025 Skandinaviska Enskilda Banken AB FRN 13/5/2025 (Perpetual)	107,115 194,600 328,350 549,384 513,000 385,286	
EUR 400,000 EUR 200,000 EUR 400,000 EUR 500,000 EUR 400,000 EUR 400,000 EUR 300,000 EUR 300,000	29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual) Banco de Sabadell SA FRN 11/3/2027 Banco de Sabadell SA FRN 17/1/2030 Banco de Sabadell SA FRN 15/4/2031 Banco Santander SA FRN 14/1/2026 (Perpetual) Banco Santander SA 1.125% 23/6/2027 CaixaBank SA FRN 19/9/2023 (Perpetual) CaixaBank SA FRN 10/7/2026 CaixaBank SA 0.375% 18/11/2026 Cellnex Finance Co SA 0.75% 15/11/2026 Cellnex Finance Co SA 2%	415,740 394,736 188,760 374,740 577,548 490,915 415,736 296,685 387,288 281,572	0.04 0.04 0.02 0.03 0.05 0.05 0.04 0.03 0.04	EUR 375,000 EUR 600,000 EUR 600,000 EUR 450,000 EUR 607,000 USD 200,000	Sri Lanka Government International Bond 6.125% 3/6/2025 Sri Lanka Government International Bond 6.825% 18/7/2026 Sweden Fastighets AB Balder 2.873% 2/6/2081 Heimstaden Bostad AB FRN 15/1/2026 (Perpetual) Heimstaden Bostad AB FRN 1/2/2027 (Perpetual) Heimstaden Bostad AB FRN 29/10/2027 (Perpetual) Intrum AB 4.875% 15/8/2025 Skandinaviska Enskilda Banken AB FRN 13/5/2025	107,115 194,600 328,350 549,384 513,000 385,286 608,223	
EUR 400,000 EUR 200,000 EUR 400,000 EUR 500,000 EUR 400,000 EUR 300,000 EUR 300,000 EUR 300,000 EUR 400,000	29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual) Banco de Sabadell SA FRN 11/3/2027 Banco de Sabadell SA FRN 17/1/2030 Banco de Sabadell SA FRN 15/4/2031 Banco Santander SA FRN 14/1/2026 (Perpetual) Banco Santander SA 1.125% 23/6/2027 CaixaBank SA FRN 19/9/2023 (Perpetual) CaixaBank SA FRN 10/7/2026 CaixaBank SA O.375% 18/11/2026 Cellnex Finance Co SA 0.75% 15/11/2026 Cellnex Finance Co SA 2% 15/9/2032	415,740 394,736 188,760 374,740 577,548 490,915 415,736 296,685 387,288	0.04 0.04 0.02 0.03 0.05 0.05 0.04 0.03 0.04	EUR 375,000 EUR 600,000 EUR 600,000 EUR 450,000 EUR 607,000 USD 200,000	Sri Lanka Government International Bond 6.125% 3/6/2025 Sri Lanka Government International Bond 6.825% 18/7/2026 Sweden Fastighets AB Balder 2.873% 2/6/2081 Heimstaden Bostad AB FRN 15/1/2026 (Perpetual) Heimstaden Bostad AB FRN 1/2/2027 (Perpetual) Heimstaden Bostad AB FRN 29/10/2027 (Perpetual) Intrum AB 4.875% 15/8/2025 Skandinaviska Enskilda Banken AB FRN 13/5/2025 (Perpetual) Svenska Handelsbanken AB FRN 1/3/2027 (Perpetual)	107,115 194,600 328,350 549,384 513,000 385,286 608,223 178,197 175,622	
EUR 400,000 EUR 200,000 EUR 400,000 EUR 500,000 EUR 400,000 EUR 300,000 EUR 300,000 EUR 300,000 EUR 400,000	29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual) Banco de Sabadell SA FRN 11/3/2027 Banco de Sabadell SA FRN 17/1/2030 Banco de Sabadell SA FRN 15/4/2031 Banco Santander SA FRN 14/1/2026 (Perpetual) Banco Santander SA 1.125% 23/6/2027 CaixaBank SA FRN 19/9/2023 (Perpetual) CaixaBank SA FRN 10/7/2026 CaixaBank SA 0.375% 18/11/2026 Cellnex Finance Co SA 0.75% 15/11/2026 Cellnex Finance Co SA 2%	415,740 394,736 188,760 374,740 577,548 490,915 415,736 296,685 387,288 281,572 346,818	0.04 0.04 0.02 0.03 0.05 0.05 0.04 0.03 0.04 0.03 0.03	EUR 375,000 EUR 600,000 EUR 600,000 EUR 450,000 USD 200,000 USD 200,000 EUR 600,000	Sri Lanka Government International Bond 6.125% 3/6/2025 Sri Lanka Government International Bond 6.825% 18/7/2026 Sweden Fastighets AB Balder 2.873% 2/6/2081 Heimstaden Bostad AB FRN 15/1/2026 (Perpetual) Heimstaden Bostad AB FRN 1/2/2027 (Perpetual) Heimstaden Bostad AB FRN 29/10/2027 (Perpetual) Intrum AB 4.875% 15/8/2025 Skandinaviska Enskilda Banken AB FRN 13/5/2025 (Perpetual) Svenska Handelsbanken AB FRN 1/3/2027 (Perpetual) Svenska Handelsbanken AB	107,115 194,600 328,350 549,384 513,000 385,286 608,223	
EUR 400,000 EUR 200,000 EUR 400,000 EUR 500,000 EUR 400,000 EUR 300,000 EUR 300,000 EUR 400,000 EUR 400,000 EUR 1,700,000	29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual) Banco de Sabadell SA FRN 17/1/2030 Banco de Sabadell SA FRN 17/1/2030 Banco de Sabadell SA FRN 17/1/2031 Banco Santander SA FRN 15/4/2031 Banco Santander SA FRN 14/1/2026 (Perpetual) Banco Santander SA 1.125% 23/6/2027 CaixaBank SA FRN 19/9/2023 (Perpetual) CaixaBank SA FRN 10/7/2026 CaixaBank SA FRN 10/7/2026 CaixaBank SA O.375% 18/11/2026 Cellnex Finance Co SA 0.75% 15/11/2026 Cellnex Finance Co SA 2% 15/9/2032 Cellnex Telecom SA 0.75%	415,740 394,736 188,760 374,740 577,548 490,915 415,736 296,685 387,288 281,572	0.04 0.04 0.02 0.03 0.05 0.05 0.04 0.03 0.04	EUR 375,000 EUR 600,000 EUR 600,000 EUR 450,000 USD 200,000 USD 200,000 EUR 600,000	Sri Lanka Government International Bond 6.125% 3/6/2025 Sri Lanka Government International Bond 6.825% 18/7/2026 Sweden Fastighets AB Balder 2.873% 2/6/2081 Heimstaden Bostad AB FRN 15/1/2026 (Perpetual) Heimstaden Bostad AB FRN 1/2/2027 (Perpetual) Heimstaden Bostad AB FRN 29/10/2027 (Perpetual) Intrum AB 4.875% 15/8/2025 Skandinaviska Enskilda Banken AB FRN 13/5/2025 (Perpetual) Svenska Handelsbanken AB FRN 1/3/2027 (Perpetual) Svenska Handelsbanken AB 0.01% 2/12/2027 Sweden Government	107,115 194,600 328,350 549,384 513,000 385,286 608,223 178,197 175,622	
EUR 400,000 EUR 200,000 EUR 400,000 EUR 500,000 EUR 400,000 EUR 300,000 EUR 300,000 EUR 400,000 EUR 400,000 EUR 400,000 EUR 1,700,000 EUR 100,000	29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual) Banco de Sabadell SA FRN 11/3/2027 Banco de Sabadell SA FRN 17/1/2030 Banco de Sabadell SA FRN 17/1/2031 Banco Santander SA FRN 14/1/2026 (Perpetual) Banco Santander SA 1.125% 23/6/2027 CaixaBank SA FRN 19/9/2023 (Perpetual) CaixaBank SA FRN 10/7/2026 CaixaBank SA FRN 10/7/2026 CaixaBank SA FRN 10/7/2026 Cellnex Finance Co SA 0.75% 18/11/2026 Cellnex Finance Co SA 2% 15/9/2032 Cellnex Telecom SA 0.75% 20/11/2031 Cellnex Telecom SA 1.75% 23/10/2030	415,740 394,736 188,760 374,740 577,548 490,915 415,736 296,685 387,288 281,572 346,818	0.04 0.04 0.02 0.03 0.05 0.05 0.04 0.03 0.04 0.03 0.03	EUR 375,000 EUR 600,000 EUR 600,000 EUR 450,000 USD 200,000 USD 200,000 EUR 600,000	Sri Lanka Government International Bond 6.125% 3/6/2025 Sri Lanka Government International Bond 6.825% 18/7/2026 Sweden Fastighets AB Balder 2.873% 2/6/2081 Heimstaden Bostad AB FRN 15/1/2026 (Perpetual) Heimstaden Bostad AB FRN 1/2/2027 (Perpetual) Heimstaden Bostad AB FRN 29/10/2027 (Perpetual) Intrum AB 4.875% 15/8/2025 Skandinaviska Enskilda Banken AB FRN 13/5/2025 (Perpetual) Svenska Handelsbanken AB FRN 1/3/2027 (Perpetual) Svenska Handelsbanken AB	107,115 194,600 328,350 549,384 513,000 385,286 608,223 178,197 175,622	
EUR 400,000 EUR 200,000 EUR 400,000 EUR 500,000 EUR 400,000 EUR 300,000 EUR 300,000 EUR 400,000 EUR 400,000 EUR 400,000 EUR 1,700,000 EUR 100,000	29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual) Banco de Sabadell SA FRN 11/3/2027 Banco de Sabadell SA FRN 17/1/2030 Banco de Sabadell SA FRN 17/1/2031 Banco Santander SA FRN 14/1/2026 (Perpetual) Banco Santander SA 1.125% 23/6/2027 CaixaBank SA FRN 19/9/2023 (Perpetual) CaixaBank SA FRN 10/7/2026 CaixaBank SA 0.375% 18/11/2026 Cellnex Finance Co SA 0.75% 15/11/2032 Cellnex Finance Co SA 2% 15/9/2032 Cellnex Telecom SA 0.75% 20/11/2031 Cellnex Telecom SA 1.75% 23/10/2030 Food Service Project SA 5.5%	415,740 394,736 188,760 374,740 577,548 490,915 415,736 296,685 387,288 281,572 346,818 1,484,933 87,674	0.04 0.04 0.02 0.03 0.05 0.05 0.04 0.03 0.04 0.03 0.14 0.01	USD 250,000 EUR 375,000 EUR 600,000 EUR 607,000 USD 200,000 USD 200,000 EUR 600,000 SEK 27,000,000	Sri Lanka Government International Bond 6.125% 3/6/2025 Sri Lanka Government International Bond 6.825% 18/7/2026 Sweden Fastighets AB Balder 2.873% 2/6/2081 Heimstaden Bostad AB FRN 15/1/2026 (Perpetual) Heimstaden Bostad AB FRN 1/2/2027 (Perpetual) Heimstaden Bostad AB FRN 29/10/2027 (Perpetual) Intrum AB 4.875% 15/8/2025 Skandinaviska Enskilda Banken AB FRN 13/5/2025 (Perpetual) Svenska Handelsbanken AB FRN 1/3/2027 (Perpetual) Svenska Handelsbanken AB O.01% 2/12/2027 Sweden Government International Bond 0.125%	107,115 194,600 328,350 549,384 513,000 385,286 608,223 178,197 175,622 560,964	
EUR 400,000 EUR 200,000 EUR 400,000 EUR 500,000 EUR 400,000 EUR 300,000 EUR 300,000 EUR 400,000 EUR 1,700,000 EUR 100,000 EUR 163,000	29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual) Banco de Sabadell SA FRN 11/3/2027 Banco de Sabadell SA FRN 17/1/2030 Banco de Sabadell SA FRN 17/1/2031 Banco Santander SA FRN 14/1/2026 (Perpetual) Banco Santander SA 1.125% 23/6/2027 CaixaBank SA FRN 19/9/2023 (Perpetual) CaixaBank SA FRN 10/7/2026 CaixaBank SA 0.375% 18/11/2026 Cellnex Finance Co SA 0.75% 15/11/2026 Cellnex Finance Co SA 0.75% 20/11/2031 Cellnex Telecom SA 0.75% 20/11/2031 Cellnex Telecom SA 1.75% 23/10/2030 Food Service Project SA 5.5% 21/1/2027	415,740 394,736 188,760 374,740 577,548 490,915 415,736 296,685 387,288 281,572 346,818 1,484,933	0.04 0.04 0.02 0.03 0.05 0.05 0.04 0.03 0.04 0.03 0.03 0.14	USD 250,000 EUR 375,000 EUR 600,000 EUR 607,000 USD 200,000 USD 200,000 EUR 600,000 SEK 27,000,000	Sri Lanka Government International Bond 6.125% 3/6/2025 Sri Lanka Government International Bond 6.825% 18/7/2026 Sweden Fastighets AB Balder 2.873% 2/6/2081 Heimstaden Bostad AB FRN 15/1/2026 (Perpetual) Heimstaden Bostad AB FRN 1/2/2027 (Perpetual) Heimstaden Bostad AB FRN 29/10/2027 (Perpetual) Intrum AB 4.875% 15/8/2025 Skandinaviska Enskilda Banken AB FRN 13/5/2025 (Perpetual) Svenska Handelsbanken AB FRN 1/3/2027 (Perpetual) Svenska Handelsbanken AB 0.01% 2/12/2027 Sweden Government International Bond 0.125% 9/9/2030 Sweden Government International Bond 0.125%	107,115 194,600 328,350 549,384 513,000 385,286 608,223 178,197 175,622 560,964 2,460,498	
EUR 400,000 EUR 200,000 EUR 400,000 EUR 500,000 EUR 400,000 EUR 300,000 EUR 400,000 EUR 400,000 EUR 1,700,000 EUR 100,000 EUR 163,000	29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual) Banco de Sabadell SA FRN 11/3/2027 Banco de Sabadell SA FRN 17/1/2030 Banco de Sabadell SA FRN 17/1/2031 Banco Santander SA FRN 14/1/2026 (Perpetual) Banco Santander SA 1.125% 23/6/2027 CaixaBank SA FRN 19/9/2023 (Perpetual) CaixaBank SA FRN 10/7/2026 CaixaBank SA 0.375% 18/11/2026 Cellnex Finance Co SA 0.75% 15/11/2032 Cellnex Finance Co SA 2% 15/9/2032 Cellnex Telecom SA 0.75% 20/11/2031 Cellnex Telecom SA 1.75% 23/10/2030 Food Service Project SA 5.5%	415,740 394,736 188,760 374,740 577,548 490,915 415,736 296,685 387,288 281,572 346,818 1,484,933 87,674	0.04 0.04 0.02 0.03 0.05 0.05 0.04 0.03 0.04 0.03 0.14 0.01	USD 250,000 EUR 375,000 EUR 600,000 EUR 450,000 EUR 607,000 USD 200,000 USD 200,000 EUR 600,000 SEK 27,000,000	Sri Lanka Government International Bond 6.125% 3/6/2025 Sri Lanka Government International Bond 6.825% 18/7/2026 Sweden Fastighets AB Balder 2.873% 2/6/2081 Heimstaden Bostad AB FRN 15/1/2026 (Perpetual) Heimstaden Bostad AB FRN 1/2/2027 (Perpetual) Heimstaden Bostad AB FRN 29/10/2027 (Perpetual) Intrum AB 4.875% 15/8/2025 Skandinaviska Enskilda Banken AB FRN 13/5/2025 (Perpetual) Svenska Handelsbanken AB FRN 1/3/2027 (Perpetual) Svenska Handelsbanken AB 0.01% 2/12/2027 Sweden Government International Bond 0.125% 9/9/2030 Sweden Government	107,115 194,600 328,350 549,384 513,000 385,286 608,223 178,197 175,622 560,964	

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 100,000	Verisure Holding AB 3.25% 15/2/2027	94,082	0.01	USD 200,000	MDGH GMTN RSC Ltd 3.95% 21/5/2050	189,334	0.02
EUR 200,000	Verisure Holding AB 3.5% 15/5/2023	200,692	0.02	USD 830,000	NBK Tier 1 Ltd '144A' FRN 24/8/2026 (Perpetual)	712,248	0.07
EUR 100,000	Verisure Holding AB 3.875% 15/7/2026	98,042	0.01		24/0/2020 (i cipetaai)	2,111,433	0.20
EUR 200,000	Verisure Midholding AB 5.25%	,		1150 300 000	United Kingdom Antofagasta Plc '144A' 2.375%		
	15/2/2029	191,995 6,723,354	0.02		14/10/2030	159,226	0.02
	Switzerland			GBP 100,000	Atlas Funding 2021-1 Plc FRN 25/7/2058	119,754	0.0
USD 400,000	Credit Suisse Group AG FRN 18/12/2024 (Perpetual)	367,977	0.03	GBP 100,000	Atlas Funding 2021-1 Plc FRN 25/7/2058	120,637	0.0
USD 400,000	Credit Suisse Group AG '144A' FRN 18/12/2024 (Perpetual)	367,977	0.03	USD 605,740	Avianca Midco 2 Ltd '144A' 9% 1/12/2028	537,329	0.0
USD 200,000	Credit Suisse Group AG '144A'		0.02	GBP 1,694,000	Azure Finance No 2 Plc FRN 20/7/2030		0.2
USD 200,000	FRN 12/9/2025 (Perpetual) Credit Suisse Group AG '144A'	185,351		USD 241,000	Barclays Plc FRN 15/9/2023	2,052,742	
USD 212,000	FRN 21/8/2026 (Perpetual) Credit Suisse Group AG '144A'	180,731	0.02	USD 200,000	(Perpetual) Barclays Plc FRN 15/6/2024	227,307	0.0
USD 527,000	FRN 24/1/2030 (Perpetual) UBS AG/London '144A' 1.375%	175,478	0.02	GBP 200,000	(Perpetual) Barclays Plc FRN 15/6/2025	192,007	0.0
USD 1 078 000	13/1/2025 UBS Group AG '144A' FRN	457,551	0.04	USD 200 000	(Perpetual) Barclays Plc FRN 15/12/2025	248,231	0.0
	31/1/2024 (Perpetual) UBS Group AG FRN 19/2/2025	1,010,239	0.10		(Perpetual) Barclays Plc FRN 9/8/2029	185,548 276,652	0.0
03D 400,000	(Perpetual)	382,010	0.04	,	Barley Hill NO 2 Plc 27/8/2058	,	
		3,127,314	0.30	EUR 800,000	(Zero Coupon) BCP V Modular Services	119,639	0.0
USD 370,000	Thailand Bangkok Bank PCL/Hong Kong				Finance II Plc 4.75% 30/11/2028	762,640	0.0
USD 200,000	FRN 25/9/2034 GC Treasury Center Co Ltd	320,904	0.03	GBP 100,000	BCP V Modular Services Finance II Plc 6.125%		
USD 310,000	4.3% 18/3/2051 Kasikornbank PCL/Hong Kong	180,934	0.02	GBP 509 000	30/11/2028 Bellis Acquisition Co Plc 3.25%	111,797	0.0
	FRN 2/10/2031 Krung Thai Bank PCL/Cayman	268,152	0.02		16/2/2026 Bellis Acquisition Co Plc 4.5%	555,528	0.0
202 200,000	Islands FRN 25/3/2026 (Perpetual)	171,515	0.02		16/2/2026	113,299	0.0
USD 200,000	Minor International PCL FRN				British Telecommunications Plc FRN 18/8/2080	857,038	0.0
USD 200,000	19/4/2026 (Perpetual) TMBThanachart Bank PCL FRN	172,316	0.02	USD 600,000	British Telecommunications Plc '144A' FRN 23/11/2081	511,342	0.0
	2/12/2024 (Perpetual)	174,678	0.02	USD 200,000	British Telecommunications Plc '144A' FRN 23/11/2081	170,885	0.0
	Turkey	1,200,400	0.10	GBP 178,000	Canada Square Funding 17/1/2059 (Zero Coupon)	213,118	0.0
USD 57,238	Turkish Airlines 2015-1 Class A Pass Through Trust '144A'			GBP 303,000	Canada Square Funding 17/1/2059 (Zero Coupon)		0.0
	4.2% 15/3/2027	43,336	0.00	GBP 102,000	Canada Square Funding 2021-2	362,960	
USD 461.000	Ukraine NPC Ukrenergo '144A' 6.875%			GBP 112,000	Plc FRN 17/6/2058 Canada Square Funding 2021-2	120,535	0.0
,	9/11/2026 Ukraine Government	165,940	0.02	GBP 202,000	Plc FRN 17/6/2058 Canary Wharf Finance II Plc	134,304	0.0
000 400,000	International Bond '144A'	101 700	0.04	FUR 100 000	FRN 22/10/2037 Chanel Ceres Plc 0.5%	210,019	0.0
USD 278,000	7.253% 15/3/2033 Ukraine Government	124,738	0.01		31/7/2026 Channel Link Enterprises	97,477	0.0
	International Bond '144A' 7.375% 25/9/2032	86,693	0.01	,	Finance Plc FRN 30/6/2050	181,464	0.0
		377,371	0.04		Channel Link Enterprises Finance Plc FRN 30/6/2050	221,250	0.0
USD 200.000	United Arab Emirates Abu Dhabi National Oil Co 0.7%			GBP 369,000	Constellation Automotive Financing Plc 4.875%		
	4/6/2024 Emirates NBD Bank PJSC FRN	175,892	0.01	GBP 71,433	15/7/2027 Dignity Finance Plc (Restricted)	406,934	0.0
	20/3/2025 (Perpetual)	432,896	0.04		3.546% 31/12/2034 Dowson 2021-2 Plc 1.882%	91,430	0.0
	Emirates NBD Bank PJSC FRN 9/4/2026 (Perpetual)	423,757	0.04		20/10/2028	596,616	0.0
USD 200,000	MDGH GMTN RSC Ltd '144A' 2.875% 7/11/2029	177,306	0.02		eG Global Finance Plc 3.625%	558,671	0.0
		•			7/2/2024	131,831	0.0

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUD 200 000	eG Global Finance Plc 4.375%			1160 330 000	Liquid Telecommunications		
	7/2/2025 eG Global Finance Plc 6.25%	192,089	0.02	03D 230,000	Financing Plc '144A' 5.5% 4/9/2026	201,596	0.02
•	30/10/2025 Finsbury Square FRN	296,227	0.03	GBP 192,000	Lloyds Banking Group Plc FRN 15/12/2031	215,770	0.02
	16/12/2067 Finsbury Square FRN	1,051,494	0.10	GBP 148,684	London Wall Mortgage Capital Plc FRN 15/5/2051	177,265	0.02
	16/12/2067 Finsbury Square 2018-2 Plc	372,857	0.04	GBP 72,000	Mitchells & Butlers Finance Plc FRN 15/6/2036	70,575	0.01
•	FRN 12/9/2068 Finsbury Square 2020-1 Plc	329,045	0.03	GBP 110,000	Mortimer BTL 2021-1 Plc FRN 23/6/2053	128,002	0.01
	FRN 16/3/2070 Finsbury Square 2021-2 Plc	257,033	0.03	GBP 18,989	Motor 2016-1 Plc 'Series 2016- 1 C' 3.75% 25/11/2025	22,730	0.00
	16/12/2071 (Zero Coupon) Finsbury Square 2021-2 Plc	366,088	0.04	GBP 100,000	National Express Group Plc FRN 26/11/2025 (Perpetual)	117,103	0.01
	16/12/2071 (Zero Coupon) Fresnillo Plc '144A' 4.25%	239,772	0.02	USD 1,961,000	NatWest Group Plc FRN 22/5/2024	1,753,219	0.17
	2/10/2050 Gemgarto 2018-1 Plc FRN	162,551	0.02	GBP 535,000	Newday Funding Master Issuer Plc - Series 2021-1 FRN	.,. 00,2.0	0
	16/9/2065 Gemgarto 2021-1 Plc FRN	119,571	0.01	GBP 283 000	15/3/2029 Newday Funding Master Issuer	641,867	0.06
	16/12/2067 Gemgarto 2021-1 Plc 5.049%	258,993	0.03	25. 200,000	Plc - Series 2021-3 1.589% 15/11/2029	337,913	0.03
	16/12/2067 Greene King Finance Plc FRN	993,811	0.10	EUR 152,000	Newgate Funding Plc 'Series 2006-1 BB' FRN 1/12/2050	150,290	0.02
	15/12/2033 Greene King Finance Plc	465,950	0.05	GBP 100,000	NGG Finance Plc FRN 18/6/2073	123,027	0.01
	3.593% 15/3/2035 Harben Finance 28/9/2055	177,005	0.02	EUR 700,000	NGG Finance Plc FRN 5/12/2079	687,683	0.07
•	(Zero Coupon) Harben Finance 28/9/2055	556,368	0.05	GBP 459,000	Ocado Group Plc 3.875% 8/10/2026*	497,189	0.05
	(Zero Coupon) Heathrow Finance Plc (Step-up	519,913	0.05	GBP 230,000	Paragon Mortgages No 25 Plc FRN 15/5/2050	274,314	0.03
	coupon) 4.375% 1/3/2027 Heathrow Finance Plc (Step-up	228,062	0.02	GBP 190,000	PCL Funding IV Plc FRN 15/9/2024	227,224	0.02
	coupon) 4.625% 1/9/2029 Hops Hill No 1 Plc FRN	114,400	0.01	GBP 115,000	PCL Funding V Plc FRN 15/10/2025	136,919	0.01
	27/5/2054 Hops Hill No 1 Plc FRN	120,767	0.01	GBP 200,000	Pinewood Finance Co Ltd 3.25% 30/9/2025	232,768	0.02
	27/5/2054 HSBC Bank Plc FRN	241,420	0.02	GBP 538,000	Polaris 2022-1 Plc 23/10/2059 (Zero Coupon)	643,097	0.06
	30/6/2022 (Perpetual) HSBC Holdings Plc FRN	103,675	0.01	GBP 307,000	Polaris 2022-1 Plc 23/10/2059 (Zero Coupon)	366,972	0.04
	24/7/2027 Iceland Bondco Plc 4.375%	560,573	0.06	GBP 364,000	Polaris 2022-1 Plc 23/10/2059 (Zero Coupon)	435,052	0.04
	15/5/2028 Iceland Bondco Plc 4.625%	101,445	0.01	GBP 100,000	Precise Mortgage Funding 2020-1B Plc FRN 16/10/2056	119,477	0.01
	15/3/2025 Informa Plc 1.25% 22/4/2028	324,976 219,647	0.03 0.02	GBP 300,000	Premier Foods Finance Plc 3.5% 15/10/2026	340,550	0.03
EUR 740,000	Informa Pic 2.125% 6/10/2025 InterContinental Hotels Group	755,977	0.07	GBP 505,000	Residential Mortgage Securities 32 Plc FRN 20/6/2070	610,243	0.06
•	Plc 3.375% 8/10/2028 Iron Mountain UK Plc 3.875%	120,596	0.01	GBP 373,341	RMAC Securities No 1 Plc 'Series 2007-NS1X A2A' FRN	5 7 5,2 7 5	
•	15/11/2025 Jaguar Land Rover Automotive	118,997	0.01	USD 65.000	12/6/2044 Royalty Pharma Plc 1.75%	428,276	0.04
•	Plc 4.5% 15/7/2028 Jaguar Land Rover Automotive	323,976	0.03		2/9/2027 Royalty Pharma Plc 3.55%	54,023	0.01
•	Plc '144A' 7.75% 15/10/2025 Jerrold Finco Plc 4.875%	189,118	0.02		2/9/2050 Sage AR Funding No 1 Plc FRN	78,829	0.01
•	15/1/2026 Jerrold Finco Plc 5.25%	148,131	0.01		17/11/2030 Santander UK Group Holdings	453,404	0.04
	15/1/2027 Lanebrook Mortgage	349,169	0.03	,	Plc FRN 24/6/2022 (Perpetual) Santander UK Group Holdings	240,010	0.02
32. 300,000	Transaction 2020-1 Plc FRN 12/6/2057	426,092	0.04		Plc FRN 11/1/2028 Satus 2021-1 Plc 2.152%	292,124	0.03
GBP 158,000	Lanebrook Mortgage Transaction 2021-1 Plc	120,002	0.04		17/8/2028 Satus 2021-1 Plc 3.452%	146,315	0.01
GRP 103 000	1.332% 20/7/2058 Lanebrook Mortgage	189,285	0.02		17/8/2028 Sherwood Financing Plc FRN	295,957	0.03
GDI 103,000	Transaction 2021-1 Plc 1.732% 20/7/2058	121,647	0.01	LOIX 100,000	15/11/2027	98,815	0.01
	0270 20/112000	121,047	0.01				

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
_	-	(==-/				(
	Sherwood Financing Plc 4.5% 15/11/2026	245,693	0.02		Vmed O2 UK Financing I Plc 3.25% 31/1/2031	365,196	0.04
,	Sherwood Financing Plc 6% 15/11/2026	227,569	0.02		Vmed O2 UK Financing I Plc 4% 31/1/2029	324,842	0.03
	Spirit Issuer Plc FRN 28/12/2028	29,126	0.00		Vmed O2 UK Financing I Plc 4.5% 15/7/2031	252,608	0.03
	SSE Plc 0.875% 6/9/2025 Standard Chartered Plc '144A'	1,274,198	0.12		Vodafone Group Plc FRN 3/10/2078	101,130	0.01
EUR 1,400,000	FRN 12/1/2028 Standard Chartered Plc FRN	538,135	0.05		Vodafone Group Plc FRN 3/10/2078	555,221	0.05
GBP 100,000	23/9/2031 Stonegate Pub Co Financing	1,328,366	0.13		Vodafone Group Plc FRN 3/1/2079	704,305	0.07
GBP 892,000	2019 Plc 8% 13/7/2025 Stonegate Pub Co Financing	121,242	0.01		Vodafone Group Plc FRN 27/8/2080	119,988	0.01
EUR 100,000	2019 Plc 8.25% 31/7/2025 Synthomer Plc 3.875%	1,088,372	0.11		Vodafone Group Plc FRN 27/8/2080	364,720	0.04
GBP 167,000	1/7/2025 Thames Water Kemble Finance	100,433	0.01		Vodafone Group Plc FRN 4/6/2081	164,736	0.02
GBP 107,000	Plc 4.625% 19/5/2026 Together Asset Backed	196,095	0.02		Vodafone Group Plc 0.9% 24/11/2026	702,284	0.07
	Securitisation 2021-1st1 Plc 1.324% 12/7/2063	127,304	0.01	USD 90,000	Vodafone Group Plc 4.25% 17/9/2050	79,783	0.01
GBP 120,000	Tower Bridge Funding 2020-1 Plc FRN 20/9/2063	145,505	0.01			61,954,802	6.01
	Tower Bridge Funding 2020-1 Plc FRN 20/9/2063	139,027	0.01	USD 300,000	United States 1211 Avenue of the Americas		
,	Tower Bridge Funding 2021-1 Plc FRN 21/7/2064	437,275	0.04		Trust 2015-1211 'Series 2015-1211 C' '144A' FRN	074 000	0.00
	Tower Bridge Funding 2021-1 Plc FRN 21/7/2064	301,331	0.03	USD 500,000	10/8/2035 1211 Avenue of the Americas	271,203	0.03
	Tower Bridge Funding 2021-2 Plc FRN 20/11/2063	199,665	0.02		Trust 2015-1211 'Series 2015-1211 D' '144A' FRN	440.000	0.04
	Tower Bridge Funding 2021-2 Plc FRN 20/11/2063	165,780	0.02	USD 2,750,000	10/8/2035 1211 Avenue of the Americas	440,296	0.04
	Tower Bridge Funding 2022-1 Plc 20/12/2063 (Zero Coupon)	225,248	0.02		Trust 2015-1211 'Series 2015-1211 A1A2' '144A' 3.901% 10/8/2035	2,518,542	0.24
	Turbo Finance 9 Plc FRN 20/8/2028	906,638	0.09	USD 300,000	245 Park Avenue Trust 2017- 245P 'Series 2017-245P E'	2,316,342	0.24
	Twin Bridges 2020-1 Plc FRN 12/12/2054	319,483	0.03	USD 233 867	'144A' FRN 5/6/2037 280 Park Avenue 2017-280P	240,955	0.02
	Twin Bridges 2020-1 Plc FRN 12/12/2054	241,477	0.02	03D 233,007	Mortgage Trust 'Series 2017- 280P E' '144A' FRN 15/9/2034	205,168	0.02
	Twin Bridges 2021-1 Plc FRN 12/3/2055	520,163	0.05		AbbVie Inc 2.95% 21/11/2026	157,905	0.02
	Twin Bridges 2021-1 Plc FRN 12/3/2055	263,583	0.03	USD 600,000	AbbVie Inc 4.25% 21/11/2049 AbbVie Inc 4.45% 14/5/2046	19,575 566,791	0.00 0.06
	Twin Bridges 2021-2 Plc 12/9/2055 (Zero Coupon)	327,517	0.03		AccessLex Institute 'Series 2007-A A3' FRN 25/5/2036	94,225	0.01
,	Twin Bridges 2021-2 Plc 12/9/2055 (Zero Coupon)	186,801	0.02	USD 317,746	ACE Securities Corp Home Equity Loan Trust Series		
	Twin Bridges 2021-2 Plc 12/9/2055 (Zero Coupon)	163,915	0.02	HOD 0 550 500	2003-OP1 'Series 2003-OP1 A2' FRN 25/12/2033	268,692	0.03
,	Twin Bridges 2022-1 Plc 1/12/2055 (Zero Coupon)	301,074	0.03	USD 2,559,589	ACE Securities Corp Home Equity Loan Trust Series		
	Twin Bridges 2022-1 Plc 1/12/2055 (Zero Coupon)	567,050	0.06	HOD 404 003	2007-HE4 'Series 2007-HE4 A2C' FRN 25/5/2037	587,200	0.06
	Unique Pub Finance Co Plc/ The 5.659% 30/6/2027	107,154	0.01		Advanced Micro Devices Inc 7.5% 15/8/2022	451,606	0.04
	Unique Pub Finance Co Plc/ The 7.395% 28/3/2024	97,130	0.01	USD 871,000	Affirm Asset Securitization Trust 2022-X1 'Series 2022-X1 A'		0.55
	United Kingdom Gilt 0.875% 31/7/2033	13,547,110	1.32	USD 32,688	'144A' 1.75% 15/2/2027 Ajax Mortgage Loan Trust 2018-	774,828	0.08
	Very Group Funding Plc/The 6.5% 1/8/2026	457,496	0.05		B 'Series 2018-B B' '144A' 26/2/2057 (Zero Coupon)	14,212	0.00
EUR 500,000	Virgin Media Finance Plc 3.75% 15/7/2030	453,448	0.04	USD 102,288	Ajax Mortgage Loan Trust 2018- D 'Series 2018-D A' '144A'	_	
GBP 300,000	Virgin Media Secured Finance Plc 4.25% 15/1/2030	327,606	0.03	USD 1,028,129	FRN 25/8/2058 Ajax Mortgage Loan Trust 2019-	91,536	0.01
USD 200 000	Virgin Media Secured Finance	178,452	0.02		G (Step-up coupon) 'Series 2019-G A' '144A' 3% 25/9/2059	914,321	0.09

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
LISD 576 072	Ajax Mortgage Loan Trust 2019-			1160 30 000	AMC Networks Inc 4.75%		
030 370,072	H (Step-up coupon) 'Series			030 30,000	1/8/2025	26,567	0.00
	2019-H A' '144A' 3%			USD 15.000	AMC Networks Inc 5% 1/4/2024	13,350	0.00
	25/11/2059	512,327	0.05		American Express Co FRN	.,	
USD 765,703	Ajax Mortgage Loan Trust				15/9/2026 (Perpetual)	365,718	0.04
	2020-A 2.375% 25/12/2059	677,729	0.07	USD 229,631	American Homes 4 Rent 2015-		
USD 141,982	Ajax Mortgage Loan Trust 2020-				SFR1 'Series 2015-SFR1 XS'		0.00
	C (Step-up coupon) 'Series 2020-C A' '144A' 2.25%			1100 405 000	'144A' FRN 17/4/2052 American Honda Finance Corp	2	0.00
	27/9/2060	125,714	0.01	03D 403,000	2.25% 12/1/2029	347,081	0.03
USD 434,228	Ajax Mortgage Loan Trust 2020-	0,	0.0.	USD 60,000	American Municipal Power Inc	0 ,00 .	0.00
	D (Step-up coupon) 'Series				7.834% 15/2/2041	83,759	0.01
	2020-D A' '144A' 2.25%			USD 835,000	American Tower Corp 1.875%		
1100 0 000 000	25/6/2060	382,722	0.04	1100 000 000	15/10/2030	656,694	0.06
USD 2,228,903	Ajax Mortgage Loan Trust 2021- C (Step-up coupon) 'Series			USD 290,000	American Tower Corp 2.7% 15/4/2031	242,228	0.02
	2021-C A' '144A' 2.115%			USD 100 000	American Tower Corp 2.75%	242,220	0.02
	25/1/2061	1,938,335	0.19	000 100,000	15/1/2027	88,338	0.01
USD 4,250,598	Ajax Mortgage Loan Trust 2021-			USD 111,000	American Tower Corp 2.95%		
	G 'Series 2021-G A' '144A'				15/1/2051	79,035	0.01
1100 045 000	FRN 25/6/2061	3,658,352	0.36	USD 93,000	American Tower Corp 3.1%	00.570	0.04
USD 615,000	Albertsons Cos Inc / Safeway			LICD 252 000	15/6/2050	68,572	0.01
	Inc / New Albertsons LP / Albertsons LLC '144A' 3.5%			USD 252,000	American University/The 3.672% 1/4/2049	236,694	0.02
	15/3/2029	509,599	0.05	USD 76 000	AMN Healthcare Inc '144A'	230,034	0.02
USD 52,000	Albertsons Cos Inc / Safeway	000,000	0.00	002 . 0,000	4.625% 1/10/2027	67,265	0.01
	Inc / New Albertsons LP /			USD 850,000	Anheuser-Busch InBev		
	Albertsons LLC '144A'				Worldwide Inc 3.5% 1/6/2030	781,284	0.08
	4.625% 15/1/2027	46,490	0.00	USD 108,000	Anheuser-Busch InBev		
USD 40,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP /			HSD 43 000	Worldwide Inc 4.5% 1/6/2050	104,082	0.01
	Albertsons LLC '144A'			03D 42,000	Anheuser-Busch InBev Worldwide Inc 4.6%		
	4.875% 15/2/2030	35,818	0.00		15/4/2048	40,091	0.00
USD 49,000	Albertsons Cos Inc / Safeway	,-		USD 38,000	Anthem Inc 3.125% 15/5/2050	29,974	0.00
	Inc / New Albertsons LP /				Anthem Inc 3.65% 1/12/2027	74,318	0.01
	Albertsons LLC '144A'				Apple Inc 2.65% 11/5/2050	40,275	0.00
HCD 22 000	5.875% 15/2/2028	45,301	0.00		Apple Inc 2.65% 8/2/2051	83,203	0.01
USD 23,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP /				Apple Inc 3% 20/6/2027 Aramark Services Inc '144A' 5%	2,753,587	0.27
	Albertsons LLC '144A' 7.5%			000 190,000	1/2/2028	174,851	0.02
	15/3/2026	21,648	0.00	USD 278,000	Ares Capital Corp 2.15%	,	
USD 498,000	Alexandria Real Estate Equities				15/7/2026	232,417	0.02
	Inc 1.875% 1/2/2033	387,250	0.04	USD 85,000	Arizona Health Facilities		
USD 663,000	Alexandria Real Estate Equities	E26 E82	0.05	LICD 41 000	Authority FRN 1/1/2037	73,881	0.01
LISD 144 000	Inc 2% 18/5/2032 Alexandria Real Estate Equities	526,582	0.05	USD 41,000	Ashford Hospitality Trust 2018- ASHF 'Series 2018-ASHF D'		
000 144,000	Inc 2.95% 15/3/2034	123,798	0.01		'144A' FRN 15/4/2035	35,674	0.00
EUR 334,000	Allied Universal Holdco LLC/	,.		USD 776,000	Ashford Hospitality Trust 2018-	,	
	Allied Universal Finance				ASHF 'Series 2018-ASHF E'		
	Corp/Atlas Luxco 4 Sarl				'144A' FRN 15/4/2035	665,610	0.07
ODD 000 000	3.625% 1/6/2028	316,044	0.03	USD 68,000	Ashton Woods USA LLC /		
GBP 300,000	Allied Universal Holdco LLC/ Allied Universal Finance				Ashton Woods Finance Co '144A' 4.625% 1/8/2029	57,489	0.01
	Corp/Atlas Luxco 4 Sarl			USD 338 000	Ashton Woods USA LLC /	37,409	0.01
	4.875% 1/6/2028	334,791	0.03	002 000,000	Ashton Woods Finance Co		
USD 362,000	Ally Financial Inc FRN	•			'144A' 4.625% 1/4/2030	285,017	0.03
	15/5/2026 (Perpetual)	308,668	0.03	USD 173,000	Ashton Woods USA LLC /		
USD 165,000	Ally Financial Inc 2.2%				Ashton Woods Finance Co		
1100 450 655	2/11/2028 Alternative Loan Trust 2004-	136,478	0.01	1160 300 000	'144A' 6.625% 15/1/2028	158,416	0.02
USD 450,055	22CB 'Series 2004-22CB			050 300,000	Astrazeneca Finance LLC 1.75% 28/5/2028	253,057	0.02
	2A1' 6.25% 25/10/2034	417,723	0.04	EUR 500.000	AT&T Inc FRN 2/3/2025	255,057	0.02
USD 18,329	Alternative Loan Trust 2006-	, 3			(Perpetual)	484,536	0.05
	OA14 'Series 2006-OA14			USD 335,000	AT&T Inc 2.3% 1/6/2027	292,525	0.03
	1A1' FRN 25/11/2046	14,088	0.00		AT&T Inc 3.15% 4/9/2036	110,506	0.01
USD 921,407	Alternative Loan Trust 2007-				AT&T Inc 3.3% 1/2/2052	337,750	0.03
	OA3 'Series 2007-OA3 1A1'	752 650	0.07		AT&T Inc 4.3% 15/2/2028	855,031	0.08
USD 163 000	FRN 25/4/2047 Amazon.com Inc 2.5%	753,650	0.07		AT&T Inc 4.3% 15/2/2030 AT&T Inc 4.35% 1/3/2029	168,309 182,587	0.02 0.02
GGD 100,000	3/6/2050	122,048	0.01	550 150,000	7.1.0.1 1110 4.00 // 1/0/2020	102,007	0.02
	3/0/2030						

	Holdina	Description	Market Value (EUR)	% of Net Assets	Holdina	Description	Market Value (EUR)	% of Net Assets
119		Atrium Hotel Portfolio Trust	(=3.0)			Bay Area Toll Authority 6.918%	(====)	
U.	5D 202,026	2017-ATRM 'Series 2017- ATRM D' '144A' FRN				1/4/2040 Baylor Scott & White Holdings	202,861	0.02
		15/12/2036	176,313	0.02		2.839% 15/11/2050	88,987	0.01
EU	JR 100,000	Avantor Funding Inc 2.625% 1/11/2025	99,551	0.01	USD 321,252	Bayview Commercial Asset Trust 2005-3 'Series 2005-3A		
US	SD 503,000	Avaya Inc '144A' 6.125% 15/9/2028		0.04	LICD 220 440	A1' '144A' FRN 25/11/2035 Bayview Commercial Asset	273,283	0.03
US	SD 700,000	Azul Investments LLP 5.875%	432,090		05D 329,410	Trust 2005-4 'Series 2005-4A		
US	SD 400,000	26/10/2024 Azul Investments LLP '144A'	576,428	0.06	USD 567,291	A1' '144A' FRN 25/1/2036 Bayview Commercial Asset	281,546	0.03
US	SD 305 000	5.875% 26/10/2024 Azul Investments LLP '144A'	329,387	0.03		Trust 2006-2 'Series 2006-2A A2' '144A' FRN 25/7/2036	487,700	0.05
		7.25% 15/6/2026	245,578	0.02	USD 265,388	Bayview Commercial Asset	107,700	0.00
U	180,000	BAMLL Commercial Mortgage Securities Trust 2015-200P				Trust 2006-3 'Series 2006-3A A2' '144A' FRN 25/10/2036	228,827	0.02
		'Series 2015-200P F' '144A' FRN 14/4/2033	153,811	0.02	USD 95,200	Bayview Commercial Asset Trust 2006-4 'Series 2006-4A		
US	SD 175,000	BAMLL Commercial Mortgage	100,011	0.02	UOD 055 000	A1' '144A' FRN 25/12/2036	81,987	0.01
		Securities Trust 2017-SCH 'Series 2017-SCH CL' '144A'			USD 255,883	Bayview Commercial Asset Trust 2007-1 'Series 2007-1		
119	SD 100 000	FRN 15/11/2032 BAMLL Commercial Mortgage	147,751	0.01	USD 1 582 355	A2' '144A' FRN 25/3/2037 Bayview Commercial Asset	218,200	0.02
00	100,000	Securities Trust 2017-SCH			000 1,002,000	Trust 2007-6 'Series 2007-6A		
		'Series 2017-SCH AF' '144A' FRN 15/11/2033	86,790	0.01	USD 154,023	A4A' '144A' FRN 25/12/2037 Bayview Commercial Asset	1,381,553	0.13
US	SD 157,000	BAMLL Commercial Mortgage Securities Trust 2017-SCH				Trust 2008-2 'Series 2008-2 A4A' '144A' FRN 25/4/2038	127.049	0.01
		'Series 2017-SCH BF' '144A'			USD 148,870	Bayview Financial Revolving	137,948	0.01
US	SD 100.000	FRN 15/11/2033 BAMLL Commercial Mortgage	133,264	0.01		Asset Trust 2004-B 'Series 2004-B A1' '144A' FRN		
	,	Securities Trust 2018-DSNY			LICD 44C 400	28/5/2039	121,897	0.01
		'Series 2018-DSNY C' '144A' FRN 15/9/2034	87,241	0.01	050 116,129	Bayview Financial Revolving Asset Trust 2005-A 'Series		
US	SD 122,591	BAMLL Commercial Mortgage Securities Trust 2018-DSNY				2005-A A1' '144A' FRN 28/2/2040	100,045	0.01
		'Series 2018-DSNY D' '144A'	100 700	0.04	USD 54,390	Bayview Opportunity Master	100,010	0.0.
US	SD 164,005	FRN 15/9/2034 Banc of America Commercial	106,708	0.01		Fund IVa Trust 2017-RT5 'Series 2017-RT5 A' '144A'		
		Mortgage Trust 2016-UBS10 'Series 2016-UB10 C' FRN			USD 872.000	FRN 28/5/2069 BBCMS 2017-DELC Mortgage	48,589	0.01
HOD	00 040 000	15/7/2049	150,537	0.02	002 0.2,000	Trust 'Series 2017-DELC E'	757 505	0.07
USD	26,610,000	Banc of America Commercial Mortgage Trust 2017-BNK3			USD 405,000	'144A' FRN 15/8/2036 BBCMS 2017-DELC Mortgage	757,535	0.07
		'Series 2017-BNK3 XB' FRN 15/2/2050	669,230	0.07		Trust 'Series 2017-DELC F' '144A' FRN 15/8/2036	351,189	0.03
EU	JR 100,000	Banff Merger Sub Inc 8.375%			USD 40,000	BBCMS 2018-CHRS Mortgage	001,100	0.00
US	SD 130,000	1/9/2026 BANK 2017-BNK5 'Series	102,500	0.01		Trust 'Series 2018-CHRS E' '144A' FRN 5/8/2038	29,833	0.00
		2017-BNK5 C' FRN 15/6/2060	116,520	0.01	USD 345,795	BCAP LLC 2011-RR5-I Trust 'Series 2011-RR5 11A5'		
US	SD 150,000	Bank of America Corp FRN	,			'144A' FRN 28/5/2036	301,601	0.03
US	SD 287,000	20/6/2024 (Perpetual) Bank of America Corp FRN	135,402	0.01	USD 257,627	BCAP LLC Trust 2007-AA4 'Series 2007-AA4 12A1' FRN		
US	SD 214 000	4/2/2025 Bank of America Corp FRN	252,887	0.02	USD 2 840 022	25/6/2047 Bear Stearns Asset Backed	136,894	0.01
		27/1/2027 (Perpetual)	184,951	0.02	002 2,0 .0,022	Securities I Trust 2005-HE8		
U	179,000	Bank of America Corp FRN 24/4/2028	164,002	0.02		'Series 2005-HE8 M3' FRN 25/8/2035	2,561,888	0.25
US	SD 205,000	Bank of America Corp FRN 11/3/2032	172,561	0.02	USD 95,959	Bear Stearns Asset Backed Securities I Trust 2006-HE7		
USE	1,032,000	Bank of America Corp FRN				'Series 2006-HE7 1A2' FRN	04.407	0.04
L	ISD 47,000	20/10/2032 Bank of America Corp FRN	860,563	0.08	USD 224,102	25/9/2036 Bear Stearns Asset Backed	84,167	0.01
US	SD 208,000	20/3/2051 Bank of America Corp FRN	44,145	0.00		Securities I Trust 2007-FS1 'Series 2007-FS1 1A3' FRN		
		13/3/2052	176,483	0.02	LICD 4E4 000	25/5/2035	198,273	0.02
		Banner Health 2.907% 1/1/2042 Bay Area Toll Authority 2.425%	224,648	0.02	USD 151,000	Beazer Homes USA Inc 7.25% 15/10/2029	136,479	0.01
		1/4/2026	72,093	0.01				

	vestilients 20 i ebidai	Market	% of			Market	% of
Holding	Description	Value (EUR)	Net Assets	Holding	Description	Value (EUR)	Net Assets
USD 1,500,000	Becton Dickinson and Co			USD 441,000	Calpine Corp '144A' 4.5%		
EUD 440 000	1.957% 11/2/2031	1,199,656	0.12	1100 000 000	15/2/2028	384,987	0.04
	Belden Inc 3.375% 15/7/2031 Belden Inc 4.125% 15/10/2026	104,408 499,475	0.01 0.05	USD 392,000	Calpine Corp '144A' 5.125% 15/3/2028	336,937	0.03
	Benchmark 2018-B2 Mortgage	499,479	0.00	USD 210,000	CAMB Commercial Mortgage	330,337	0.00
	Trust 'Series 2018-B2 C' FRN				Trust 2019-LIFE 'Series		
LISD 1 000 000	15/2/2051 Berry Global Inc 1.57%	130,443	0.01		2019-LIFE E' '144A' FRN 15/12/2037	185,729	0.02
03D 1,000,000	15/1/2026	844,877	0.08	USD 70,000	Canaveral Port Authority 5%	105,729	0.02
USD 506,910	BHMS 2018-ATLS 'Series				1/6/2045	71,568	0.01
	2018-ATLS A' '144A' FRN 15/7/2035	447,185	0.04	USD 30,000	Canaveral Port Authority 5% 1/6/2048	30,692	0.00
USD 440,000	BHMS 2018-ATLS 'Series	447,100	0.04	USD 441,000	Capital One Financial Corp	30,032	0.00
	2018-ATLS C' '144A' FRN				FRN 1/9/2026 (Perpetual)	370,488	0.04
115D 2 344 000	15/7/2035 BNC Mortgage Loan Trust	385,914	0.04	EUR 300,000	Capital One Financial Corp 1.65% 12/6/2029	293,810	0.03
000 2,044,000	2007-3 'Series 2007-3 A1'			USD 439,000	Carpenter Technology Corp	200,010	0.00
	FRN 25/7/2037	1,984,124	0.19		4.45% 1/3/2023	395,402	0.04
	BorgWarner Inc 1% 19/5/2031 Boston Properties LP 2.55%	208,051	0.02	USD 514,799	Carrington Mortgage Loan Trust Series 2006-NC3 'Series		
4,107,000	1/4/2032	3,375,357	0.33		2006-NC3 A3' FRN 25/8/2036	448,580	0.04
USD 65,000	Boston Properties LP 2.75%			USD 326,137	Carrington Mortgage Loan Trust		
ELID 950 000	1/10/2026 Boxer Parent Co Inc 6.5%	57,630	0.01		Series 2007-FRE1 'Series 2007-FRE1 A3' FRN		
LOIX 930,000	2/10/2025	973,949	0.09		25/2/2037	284,182	0.03
USD 140,000	Broadcom Inc '144A' 3.75%			USD 45,000	Carrols Restaurant Group Inc		
USD 128 730	15/2/2051 BWAY 2013-1515 Mortgage	114,029	0.01	FUR 200 000	'144A' 5.875% 1/7/2029 Catalent Pharma Solutions Inc	34,411	0.00
000 120,700	Trust 'Series 2013-1515 A2'			201(200,000	2.375% 1/3/2028	184,572	0.02
LIOD 405 005	'144A' 3.454% 10/3/2033	116,483	0.01	USD 272,000	CCO Holdings LLC / CCO		
080 125,065	BWAY 2013-1515 Mortgage Trust 'Series 2013-1515 D'				Holdings Capital Corp '144A' 5% 1/2/2028	243,806	0.02
	'144A' 3.633% 10/3/2033	110,239	0.01		Cedar Fair LP 5.25% 15/7/2029	105,539	0.01
USD 641,359	BWAY 2013-1515 Mortgage Trust 'Series 2013-1515 E'			USD 119,000	Cedar Fair LP / Canada's		
	'144A' 3.717% 10/3/2033	559,706	0.05		Wonderland Co / Magnum Management Corp /		
USD 90,880	BX Commercial Mortgage Trust				Millennium Op 5.375%		
	2018-BIOA 'Series 2018- BIOA D' '144A' FRN			1180 00 000	15/4/2027 Cedar Fair LP / Canada's	106,953	0.01
	15/3/2037	80,065	0.01	000 00,000	Wonderland Co / Magnum		
USD 574,361	BX Commercial Mortgage Trust				Management Corp /		
	2018-BIOA 'Series 2018- BIOA E' '144A' FRN				Millennium Op '144A' 5.5% 1/5/2025	90,738	0.01
	15/3/2037	505,564	0.05	USD 404,000	Centene Corp 2.45% 15/7/2028	339,827	0.03
USD 499,839	BX Commercial Mortgage Trust				Centene Corp 2.625% 1/8/2031	228,381	0.02
	2018-BIOA 'Series 2018- BIOA F' '144A' FRN				Centene Corp 4.25% 15/12/2027 Central Puget Sound Regional	671,152	0.07
	15/3/2037	439,588	0.04		Transit Authority 5% 1/11/2050	75,499	0.01
USD 210,000	BX Commercial Mortgage Trust 2018-IND 'Series 2018-IND			USD 866,000	Century Communities Inc 6.75% 1/6/2027	901 404	0.08
	G' '144A' FRN 15/11/2035	185,966	0.02	USD 248,756	CFCRE Commercial Mortgage	801,404	0.06
USD 857,406	BX Commercial Mortgage Trust				Trust 2016-C3 'Series 2016-		
	2018-IND 'Series 2018-IND H' '144A' FRN 15/11/2035	755,917	0.07		C3 XD' '144A' FRN 10/1/2048	13,044	0.00
USD 27,000	BXP Trust 2017-CC 'Series	700,017	0.07	USD 82,391	CFCRE Commercial Mortgage	10,044	0.00
	2017-CC D' '144A' FRN	00.050	0.00		Trust 2016-C4 'Series 2016-	70.040	0.04
USD 104.000	13/8/2037 BXP Trust 2017-CC 'Series	23,256	0.00	USD 539.168	C4 C' FRN 10/5/2058 CFCRE Commercial Mortgage	72,346	0.01
	2017-CC E' '144A' FRN				Trust 2016-C4 'Series 2016-		
LICD 45 000	13/8/2037	86,175	0.01	LICD 464 000	C4 XB' FRN 10/5/2058	13,432	0.00
USD 45,000	BXP Trust 2017-GM 'Series 2017-GM E' '144A' FRN			USD 164,000	CFCRE Commercial Mortgage Trust 2017-C8 'Series 2017-		
	13/6/2039	37,602	0.00		C8 B' FRN 15/6/2050	149,033	0.01
USD 45,000	California Health Facilities Financing Authority 5%			USD 100,000	CFCRE Commercial Mortgage Trust 2018-TAN 'Series 2018-		
	15/8/2033	45,754	0.00		TAN E' '144A' FRN 15/2/2033	89,500	0.01
USD 80,000	California State Public Works	404.074	0.04	USD 2,000,000	CFCRE Commercial Mortgage		
USD 145 000	Board 8.361% 1/10/2034 California State University	104,974	0.01		Trust 2018-TAN 'Series 2018- TAN A' '144A' 4.236%		
132	2.975% 1/11/2051	123,032	0.01		15/2/2033	1,801,053	0.18

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% o Ne Assets
	CFCRE Commercial Mortgage				Citigroup Mortgage Loan Trust	,	
03D 1,030,000	Trust 2018-TAN 'Series 2018- TAN B' '144A' 4.69%			03D 433,693	2007-AMC1 'Series 2007- AMC1 A1' '144A' FRN		
	15/2/2033	1,481,652	0.14		25/12/2036	257,107	0.03
USD 170,000	Change Healthcare Holdings	.,,	0	USD 104,000	Citigroup Mortgage Loan Trust	201,101	0.01
	LLC / Change Healthcare				2014-C 'Series 2014-C B2'		
	Finance Inc '144A' 5.75%				'144A' 4.25% 25/2/2054	97,066	0.0
LICD 22 000	1/3/2025	150,518	0.02	USD 45,634	CitiMortgage Alternative Loan		
USD 32,000	Charles River Laboratories International Inc '144A' 4.25%				Trust Series 2007-A6 'Series 2007-A6 1A11' 6% 25/6/2037	40,583	0.00
	1/5/2028	28,203	0.00	USD 40.000	City of Atlanta GA Water &	40,000	0.00
USD 150,000	Charles Schwab Corp/The FRN	.,			Wastewater Revenue 5%		
	1/6/2026 (Perpetual)	128,135	0.01		1/11/2040	39,553	0.0
USD 793,000	Charter Communications			USD 25,000	City of Philadelphia PA Airport	05.050	0.00
	Operating LLC / Charter Communications Operating			USD 50 000	Revenue 5% 1/7/2042 City of Riverside CA Electric	25,256	0.0
	Capital 2.8% 1/4/2031	656,719	0.06	000 00,000	Revenue 7.605% 1/10/2040	69,041	0.0
USD 102,000	Charter Communications			USD 220,000	City of Salt Lake City UT Airport	,	
	Operating LLC / Charter				Revenue 5% 1/7/2037	237,935	0.0
	Communications Operating			USD 350,000	City of Salt Lake City UT Airport		
1160 30 000	Capital 3.5% 1/6/2041 Charter Communications	77,203	0.01	1160 600 000	Revenue 5% 1/7/2046 City of San Francisco CA Public	371,285	0.0
030 39,000	Operating LLC / Charter			03D 600,000	Utilities Commission Water		
	Communications Operating				Revenue 1.988% 1/11/2031	674,861	0.0
	Capital 3.7% 1/4/2051	28,851	0.00	EUR 450,000	Clarios Global LP / Clarios US	,	
USD 50,000	Charter Communications				Finance Co 4.375%		
	Operating LLC / Charter			1100 040 000	15/5/2026	441,000	0.0
	Communications Operating Capital 3.9% 1/6/2052	38,085	0.00	USD 219,000	Clean Harbors Inc '144A'	10F 226	0.0
USD 35 165	Chase Mortgage Finance Trust	36,065	0.00	USD 10 000	4.875% 15/7/2027 Clear Channel Outdoor	195,236	0.0
000 00,100	Series 2007-S6 'Series 2007-			000 10,000	Holdings Inc '144A' 5.125%		
	S6 1A1' 6% 25/12/2037	18,293	0.00		15/8/2027	8,874	0.0
EUR 100,000	Chemours Co/The 4%				Coca-Cola Co/The 3% 5/3/2051	30,651	0.0
1100 00 000	15/5/2026	97,353	0.01	USD 900,000	COMM 2013-300P Mortgage		
USD 92,000	Cheniere Energy Inc 4.625% 15/10/2028	82,680	0.01		Trust 'Series 2013-300P D' '144A' FRN 10/8/2030	795,159	0.0
USD 22.000	Cheniere Energy Partners LP	82,000	0.01	USD 68.717	COMM 2014-CCRE15	793,139	0.0
	'144A' 3.25% 31/1/2032	18,328	0.00		Mortgage Trust 'Series 2014-		
USD 273,000	Cheniere Energy Partners LP				CR15 C' FRN 10/2/2047	62,608	0.0
	4.5% 1/10/2029	246,124	0.02	USD 135,000	COMM 2014-UBS5 Mortgage		
USD 25,000	Chesapeake Bay Bridge & Tunnel District 5% 1/7/2051	24,530	0.00		Trust 'Series 2014-UBS5 B' FRN 10/9/2047	122,550	0.0
USD 49 000	Cigna Corp 3.4% 15/3/2051	38,934	0.00	USD 800 000	COMM 2015-CCRE23	122,330	0.0
	Citgo Holding Inc '144A' 9.25%	33,33	0.00	002 000,000	Mortgage Trust 'Series 2015-		
	1/8/2024	178,577	0.02		CR23 B' FRN 10/5/2048	719,553	0.0
USD 77,879	Citigroup Commercial Mortgage			USD 466,000	COMM 2015-CCRE24		
	Trust 2014-GC19 'Series	71,120	0.01		Mortgage Trust 'Series 2015- CR24 B' FRN 10/8/2048	40E 903	0.0
USD 93 698	2014-GC19 C' FRN 10/3/2047 Citigroup Commercial Mortgage	71,120	0.01	USD 121 000	COMM 2015-CCRE25	425,803	0.0
002 00,000	Trust 2015-GC27 'Series			005 121,000	Mortgage Trust 'Series 2015-		
	2015-GC27 C' FRN 10/2/2048	84,923	0.01		CR25 C' FRN 10/8/2048	107,742	0.0
	Citigroup Inc FRN 15/5/2024	3,108,652	0.30	USD 203,231	COMM 2015-CCRE25		
USD 255,000	Citigroup Inc FRN 30/1/2025	222 500	0.00		Mortgage Trust 'Series 2015-	4.242	0.0
LISD 466 000	(Perpetual) Citigroup Inc FRN 25/1/2026	223,509 407,284	0.02 0.04	USD 68 717	CR25 XA' FRN 10/8/2048 COMM 2015-LC21 Mortgage	4,342	0.0
	Citigroup Inc FRN 24/2/2028	276,761	0.04	000 00,717	Trust 'Series 2015-LC21 C'		
	Citigroup Inc FRN 27/10/2028	163,625	0.02		FRN 10/7/2048	61,729	0.0
	Citigroup Inc FRN 31/3/2031	177,465	0.02	USD 63,220	COMM 2015-LC23 Mortgage		
	Citigroup Inc FRN 3/11/2032	720,549	0.07		Trust 'Series 2015-LC23 A4'	F7 004	0.0
	Citigroup Inc FRN 25/1/2033 Citigroup Inc FRN 26/3/2041	295,845	0.03 0.01	LICD 5 244 570	3.774% 10/10/2048	57,891	0.0
	Citigroup Inc FRN 20/3/2041 Citigroup Inc FRN 3/11/2042	116,418 309,335	0.01	030 3,344,376	COMM 2016-667M Mortgage Trust 'Series 2016-667M XA'		
	Citigroup Mortgage Loan Trust	300,000	3.55		144A' FRN 10/10/2036	16,000	0.0
, ., ,,	2007-AHL2 'Series 2007-			USD 14,900	COMM 2017-COR2 Mortgage	,	
	AHL2 A3C' FRN 25/5/2037	1,030,977	0.10		Trust 'Series 2017-COR2 D'		
USD 429,289	Citigroup Mortgage Loan Trust			LIOD 400 707	'144A' 3% 10/9/2050	11,559	0.0
	2007-AHL3 'Series 2007- AHL3 A3B' FRN 25/7/2045	318,333	0.03	USD 139,725	COMM 2018-COR3 Mortgage Trust 'Series 2018-COR3 XD'		
	ALIES AGD TIM 23/1/2043	310,333	0.03		1144A' FRN 10/5/2051	11,106	0.0
				1100 000 000		, 100	0.0
				USD 820,000	Commercial Metals Co 4.125%		

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value	% of Net Assets
Holding	Description	(EUK)	Assets	Holding	Description	(EUR)	Assets
,	Commercial Metals Co 4.375% 15/3/2032	267,599	0.03	USD 26,481	Credit Suisse ABS Repackaging Trust 2013-A 'Series 2013-A	00.070	0.00
,	Commonwealth Financing Authority 4.144% 1/6/2038 Commonwealth of	19,844	0.00	USD 192	B' '144A' 2.5% 25/1/2030 Credit Suisse First Boston Mortgage Securities Corp	23,279	0.00
03D 130,000	Massachusetts 1.87% 1/11/2033	105,987	0.01		'Series 2005-C2 AMFX' 4.877% 15/4/2037	171	0.00
USD 15,000	Commonwealth of Massachusetts 2.9%	100,001	0.01	USD 26,000	Crown Castle International Corp 3.25% 15/1/2051	19,428	0.00
USD 220,000	1/9/2049 Commonwealth of	12,600	0.00	USD 175,000	Crown Castle International Corp 3.3% 1/7/2030	152,198	0.02
USD 10,000	Massachusetts 5% 1/9/2049 Commonwealth of	242,669	0.02	·	Crown Castle International Corp 4.3% 15/2/2029	163,643	0.02
LICD 400 000	Massachusetts 5.456% 1/12/2039	11,472	0.00	USD 396,000	CrownRock LP / CrownRock Finance Inc '144A' 5.625% 15/10/2025	257.246	0.04
03D 400,000	Connect Finco SARL / Connect US Finco LLC '144A' 6.75% 1/10/2026	362,219	0.04	USD 42,605	CSAIL 2018-C14 Commercial Mortgage Trust 'Series 2018-	357,346	0.04
USD 511,000	Connecticut Avenue Securities Trust 2022-R01 'Series 2022-			USD 2,244,000	C14 C' FRN 15/11/2051 CSAIL 2018-CX12 Commercial	39,843	0.00
USD 180,958	R01 1B1' '144A' FRN 25/12/2041 Connecticut Avenue Securities	430,411	0.04	USD 989,997	Mortgage Trust 'Series 2018- CX12 C' FRN 15/8/2051 CSFB Mortgage-Backed Pass-	2,077,569	0.20
	Trust 2022-R01 'Series 2022- R01 1B2' '144A' FRN 25/12/2041	152.464	0.02		Through Certificates Series 2005-10 'Series 2005-10	162 501	0.02
USD 95,000	Connecticut State Health & Educational Facilities	152,464	0.02	USD 5,600,893	10A1' FRN 25/11/2035 CSMC 2014-USA OA LLC 'Series 2014-USA X2' '144A'	162,591	0.02
USD 65,000	Authority 5% 1/7/2045 Connecticut State Health & Educational Facilities	92,217	0.01	USD 1,846,959	FRN 15/9/2037 CSMC Mortgage-Backed Trust 2007-5 'Series 2007-5 1A11'	14,123	0.00
USD 87,000	Authority 5% 1/7/2045 Consensus Cloud Solutions Inc '144A' 6% 15/10/2026	63,774 77,615	0.01	USD 890,205	FRN 25/8/2037 CSMC Series 2014-9R 'Series 2014-9R 9A1' '144A' FRN	1,150,239	0.11
USD 45,000	Consensus Cloud Solutions Inc '144A' 6.5% 15/10/2028	40,244	0.00	USD 203,000	27/8/2036 CVS Health Corp 1.75%	744,826	0.07
USD 37,000	Conservation Fund A Nonprofit Corp/The 3.474%	00.700	0.00	USD 100,000	21/8/2030 CVS Health Corp 3.75%	161,754	0.02
USD 40,000	15/12/2029 Contra Costa Community College District 6.504%	33,730	0.00	USD 59,000	1/4/2030 CVS Health Corp 5.05% 25/3/2048	92,459 60,260	0.01
USD 14,000	1/8/2034 Cottage Health Obligated Group	45,704	0.00	,	Dallas Area Rapid Transit 5% 1/12/2041	65,699	0.01
	3.304% 1/11/2049 Coty Inc 3.875% 15/4/2026	12,057 500,436	0.00 0.05		Dallas Area Rapid Transit 5% 1/12/2046	90,968	0.01
USD 192,000	Coty Inc 4% 15/4/2023 Coty Inc '144A' 6.5% 15/4/2026 Countrywide Asset-Backed	99,620 173,617	0.01 0.02		Dallas Fort Worth International Airport 3.144% 1/11/2045 Dana Inc 4.25% 1/9/2030	26,390 40,598	0.00 0.00
202 2,000,110	Certificates 'Series 2006-12 1A' FRN 25/12/2036	2,110,527	0.21		Darling Ingredients Inc '144A' 5.25% 15/4/2027	108,400	0.01
USD 40,000	County of Broward FL Airport System Revenue 2.914%	05.407	0.00	·	DaVita Inc '144A' 4.625% 1/6/2030	180,645	0.02
USD 165,000	1/10/2032 County of Miami-Dade FL Aviation Revenue 2.529%	35,487	0.00	USD 365,505	DBGS 2018-BIOD Mortgage Trust 'Series 2018-BIOD D' '144A' FRN 15/5/2035	322,933	0.03
USD 40,000	1/10/2030 County of Miami-Dade FL Aviation Revenue 3.454%	141,402	0.01	USD 365,505	DBGS 2018-BIOD Mortgage Trust 'Series 2018-BIOD F' '144A' FRN 15/5/2035	319,931	0.03
USD 70,000	1/10/2030 County of Miami-Dade FL	36,860	0.00	USD 210,732	DBJPM 17-C6 Mortgage Trust 'Series 2017-C6 XD' FRN		
USD 85,000	Aviation Revenue 4.062% 1/10/2031 County of Miami-Dade FL	66,550	0.01	USD 362,740	10/6/2050 DBUBS 2017-BRBK Mortgage Trust 'Series 2017-BRBK E'	8,004	0.00
	Aviation Revenue 5% 1/10/2038	83,050	0.01	USD 308,735	'144A' FRN 10/10/2034 DBUBS 2017-BRBK Mortgage	316,048	0.03
70,000 עפט	County of Miami-Dade FL Aviation Revenue 5% 1/10/2040	71,357	0.01	USD 23.000	Trust 'Series 2017-BRBK F' '144A' FRN 10/10/2034 DCP Midstream Operating LP	268,015	0.03
USD 135,000	Covanta Holding Corp '144A' 4.875% 1/12/2029	113,814	0.01		5.125% 15/5/2029 DCP Midstream Operating LP	21,373	0.00
					5.375% 15/7/2025	30,982	0.00

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
					•	, ,	
USD 1,188,000	Dell International LLC / EMC	1 172 500	0.11	USD 286,480	Fannie Mae Pool 'CB2901'	267 525	0.02
LISD 915 000	Corp 5.3% 1/10/2029 Dell International LLC / EMC	1,172,599	0.11	LISD 254 998	3.5% 1/2/2052 Fannie Mae Pool 'FM4282'	267,535	0.03
000 010,000	Corp 6.1% 15/7/2027	936,209	0.09	OOD 204,000	3.5% 1/2/2050	234,080	0.02
USD 190,000	Dell International LLC / EMC	,		USD 502,817	Fannie Mae Pool 'FM4956' 3%		
	Corp 8.35% 15/7/2046	253,149	0.02		1/8/2050	454,822	0.04
USD 196,000	Delta Air Lines Inc / SkyMiles IP			USD 709,758	Fannie Mae Pool 'FM5386' 3%		
1100 00 000	Ltd '144A' 4.5% 20/10/2025	179,389	0.02	1100 407 444	1/10/2050	642,164	0.06
USD 90,000	Directv Financing LLC / Directv Financing Co-Obligor Inc			USD 127,141	Fannie Mae Pool 'FM8620' 3% 1/8/2051	115,540	0.01
	'144A' 5.875% 15/8/2027	80,017	0.01	USD 1 703 377	Fannie Mae Pool 'FM9048' 3%	113,340	0.01
USD 100,000	Discovery Communications LLC	00,017	0.01	1,100,011	1/10/2051	1,534,967	0.15
	4.125% 15/5/2029	92,564	0.01	USD 184,695	Fannie Mae Pool 'FM9050' 3%		
USD 45,000	District of Columbia 5%				1/10/2051	166,053	0.02
	15/7/2034	44,916	0.00	USD 185,247	Fannie Mae Pool 'FM9051' 3%		
USD 45,000	District of Columbia 5%	44.004	0.00	LICD 407 000	1/8/2051	166,596	0.02
LISD 1 356 000	15/7/2035 Dominion Energy Inc 2.25%	44,884	0.00	USD 407,006	Fannie Mae Pool 'FM9464' 3% 1/11/2051	368,750	0.04
000 1,000,000	15/8/2031	1,105,071	0.11	USD 168.693	Fannie Mae Pool 'FM9708' 3.5%	000,700	0.04
EUR 200,000	Dow Chemical Co/The 1.875%	.,,	• • • •	002 .00,000	1/11/2050	154,921	0.02
	15/3/2040	180,543	0.02	USD 439,744	Fannie Mae Pool 'FM9709' 3.5%		
USD 1,830,000	DTE Electric Co 3.25%				1/11/2050	404,296	0.04
	1/4/2051	1,527,080	0.15	USD 1,324,595	Fannie Mae Pool 'FM9710'		
USD 50,000	DuBois Hospital Authority 5%	F4 200	0.04	LICD 4 750 440	3.5% 1/12/2050	1,219,813	0.12
USD 3 016 000	15/7/2043 Duke Realty LP 1.75%	51,308	0.01	050 1,750,112	Fannie Mae Pool 'FM9819' 3% 1/12/2051	1,584,059	0.15
000 3,010,000	1/2/2031	2,393,895	0.23	USD 252 731	Fannie Mae Pool 'FM9976' 3%	1,504,059	0.15
USD 100,000	Dutchess County Local	2,000,000	0.20	000 202,701	1/12/2051	230,089	0.02
	Development Corp 5%			USD 156,453	Fannie Mae Pool 'FS0243' 3%		
	1/7/2046	99,989	0.01		1/1/2052	141,748	0.01
USD 271,000	Edison International FRN	000 407		USD 980,410	Fannie Mae Pool 'FS0330' 3%	004 754	0.00
LISD 160 000	15/3/2026 (Perpetual) Elanco Animal Health Inc	238,487	0.02	LICD EUE 006	1/1/2052 Fannie Mae Pool 'FS0416' 3%	881,751	0.09
030 100,000	5.772% 28/8/2023	147,369	0.01	03D 303,000	1/1/2052	454,217	0.04
USD 158,000	Elanco Animal Health Inc	147,000	0.01	USD 2,316,000	Fannie Mae Pool 'FS0629' 3%	404,217	0.04
	6.4% 28/8/2028	151,732	0.02		1/2/2052	2,097,126	0.20
EUR 550,000	Eli Lilly & Co 1.375%			USD 5,221,878	Fannie Mae Pool 'FS0647' 3%		
	14/9/2061	411,350	0.04		1/2/2052	4,754,046	0.46
GBP 106,000	Encore Capital Group Inc	447.040	0.04	USD 682,593	Fannie Mae Pool 'MA3467' 4%	625 620	0.00
FUR 300 000	4.25% 1/6/2028 Encore Capital Group Inc	117,910	0.01	LISD 331 877	1/9/2048 Fannie Mae REMICS 'Series	635,638	0.06
LOIX 300,000	4.875% 15/10/2025	303,857	0.03	000 001,011	2020-96 IB' 3% 25/1/2051	41,748	0.00
GBP 100,000	Encore Capital Group Inc	,		USD 551,228	Fannie Mae REMICS 'Series	,	
	5.375% 15/2/2026	119,958	0.01		2021-65 Pl' 3% 25/10/2051	69,559	0.01
USD 127,000	Endeavor Energy Resources			USD 194,104	Fannie Mae REMICS 'Series		
	LP / EER Finance Inc '144A'	447.400	0.04	1100 000 405	2021-91 HI' 3% 25/1/2052	18,714	0.00
EUD 600 000	5.75% 30/1/2028 Equinix Inc 0.25% 15/3/2027	117,160 567,054	0.01 0.06	USD 290,195	Fannie Mae REMICS 'Series 2021-91 PI' 3% 25/1/2052	22 506	0.00
	Equinix Inc 0.25% 15/3/2027 Equinix Inc 1.55% 15/3/2028	1,113,978	0.00	USD 576 044	Fannie Mae REMICS 'Series	22,506	0.00
	Equinix Inc 2.5% 15/5/2031	816,556	0.08	002 010,011	2021-93 Al' 3% 25/1/2052	73,118	0.01
	Equinix Inc 2.95% 15/9/2051	82,389	0.01	USD 605,937	Fannie Mae REMICS 'Series	-,	
	Equinix Inc 3.2% 18/11/2029	161,944	0.02		2020-32 Pl' 4% 25/5/2050	87,897	0.01
USD 1,000,000	ERP Operating LP 4.15%	054.000		USD 1,244,986	Fannie Mae REMICS 'Series	107.000	0.00
1160 30 600	1/12/2028	951,280	0.09	LICD 402 742	2020-77 HI' 4% 25/11/2050	187,226	0.02
USD 20,600	Fannie Mae Pool 'BU1312' 3.5% 1/2/2052	19,294	0.00	05D 402,713	Fannie Mae REMICS 'Series 2021-31 IB' 4% 25/6/2051	59,703	0.01
USD 2 682 149	Fannie Mae Pool 'CA5680'	13,234	0.00	USD 575 822	Fannie Mae REMICS 'Series	39,703	0.01
002 2,002, : :0	2.5% 1/5/2050	2,373,419	0.23	002 0.0,022	2021-50 IO' 4% 25/8/2051	93,684	0.01
USD 3,005,733	Fannie Mae Pool 'CA7186'			EUR 250,000	FedEx Corp 0.45% 4/5/2029	234,825	0.02
	2.5% 1/9/2050	2,629,717	0.26	USD 2,203,294	First Franklin Mortgage Loan		
USD 427,850	Fannie Mae Pool 'CB1304' 3%	000 440			Trust 2006-FF15 'Series		
1160 000 004	1/8/2051	386,442	0.04		2006-FF15 A1' FRN	1 942 227	0.18
USD 998,934	Fannie Mae Pool 'CB1401' 3% 1/8/2051	900,300	0.09	HSD 2 104 810	25/11/2036 First Franklin Mortgage Loan	1,842,227	0.18
USD 16 335 237	Fannie Mae Pool 'CB1818'	300,300	0.09	000 2,194,019	Trust 2006-FFH1 'Series		
000 10,000,201	2.5% 1/10/2051	14,280,616	1.39		2006-FFH1 M2' FRN		
USD 254,090	Fannie Mae Pool 'CB2780' 3%	. ,			25/1/2036	1,812,720	0.18
	1/2/2052	228,521	0.02		Fiserv Inc 4.4% 1/7/2049	37,802	0.00
USD 329,080	Fannie Mae Pool 'CB2900'	000 00-		USD 666,000	Five Point Operating Co LP /		
	3.5% 1/2/2052	308,222	0.03		Five Point Capital Corp '144A'		
			1		7.875% 15/11/2025	608,608	0.06

USD 144.538 Flagstar Mortgape Trust 2018 68R Series of 2018 Field Ren Pol S00813 38 1,425,682 0.14	Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
6RR Series 2016-6RR B4 1144 FFRN 2560029	USD 344 638	Flagstar Mortgage Trust 2018-			USD 1 580 473	Freddie Mac Pool (SD0813' 3%		
USD 95.000 For Ford Foundation Pie 24 15% 1,989,747 0.19 1,989,749 0.19 1,989,747 0.19 1,989	000 044,000				000 1,000,470		1.425.682	0.14
USD 970,000 Ford Motor Co 3.25% 12/2/2020 USD 976,000 Ford Motor Co 3.25% 12/2/2020 USD 9779,000 Ford Motor Co 3.25% 12/2/2020 USD 9			305,598	0.03	USD 2,210,179		.,,	****
USD 970.00 Ford Mother Co 2.25% 12/22/032	USD 95,000	Ford Foundation/The 2.415%					1,999,747	0.19
USD 94-9.00 Ford Motor Credit Co LLC 2-3% 10/2020 USD 44-00 Ford Motor Credit Co LLC 35-84 10/2020 USD 84-00 Ford Motor Credit Co LLC 35-84 10/2020 USD 80-000 Ford Motor Credit Co LLC 35-84 10/2020 USD 85-85 105/2026 USD 85-85 105/2026 USD 85-85 105/2026 USD 12-26-221 Fredde Mar Pool SD759/3 SUSD 85-85 105/2026 USD 12-26-221 Fredde Mar Pool SD759/3 USD 13-36-226 Fredde Mar REMICS Series 50/20 USD 13-36-227 Fredde Mar REMICS Series 50/20 USD 13-36-227 Fredde Mar REMICS Series 50/20 USD 2-5-24-2201 USD 13-5-24 Fredde Mar REMICS Series 50/20 USD 2-5-24-2201 U			,		USD 713,154			
USD 444,000 Ford Mort Credit Co LLC Self-William Self-Wil			803,809	0.08	1100 507 500		646,373	0.06
USD 444,000 Food Motor Credit Co LC 5,584% IRS/20294 412,218 0.04 USD 80,000 Forestar Group inc '144A' 3,855 \1567\5072096 75.584% IRS/20296 75.584% IRS/202	USD 545,000		467.062	0.05	USD 597,503		5/3 288	0.05
USD 80,000 Forestart Group in: 1-14A Fire Colde Mac Pool: SD7550 3% 930,008 0.09	USD 444.000		407,302	0.03	USD 884.043		343,200	0.03
USD 1866,000 Forestar Croup Inc '144A F NO	002,000		412,218	0.04	002 00 1,0 10		800,332	0.08
USD 668,000 Forestar Group Inc 14444 5% 1/3/2028 USD 21,28 281 Freddie Mac Multifarmily Structured Pass Through Certificates FRN 25/5/2029 USD 3,399,000 Freddie Mac Multifarmily Structured Pass Through Certificates FRN 25/6/2029 USD 3,259,000 Freddie Mac Multifarmily Structured Pass Through Certificates FRN 25/6/2029 USD 3,891,275 Freddie Mac Multifarmily Structured Pass Through Certificates FRN 25/6/2029 USD 3,891,275 Freddie Mac Multifarmily Structured Pass Through Certificates FRN 25/6/2029 USD 3,894,476 Freddie Mac Multifarmily Structured Pass Through Certificates FRN 25/6/2030 USD 3,894,476 Freddie Mac Multifarmily Structured Pass Through Certificates FRN 25/6/2030 USD 1,895,386 Freddie Mac Multifarmily Structured Pass Through Certificates FRN 25/6/2030 USD 1,895,387 Freddie Mac Multifarmily Structured Pass Through Certificates FRN 25/6/2030 USD 1,895,387 Freddie Mac Multifarmily Structured Pass Through Certificates FRN 25/6/2030 USD 1,895,387 Freddie Mac Multifarmily Structured Pass Through Certificates FRN 25/6/2030 USD 1,895,387 Freddie Mac Multifarmily Structured Pass Through Certificates FRN 25/6/2030 USD 1,895,387 Freddie Mac Multifarmily Structured Pass Through Certificates FRN 25/6/2030 USD 1,895,387 Freddie Mac Multifarmily Structured Pass Through Certificates FRN 25/10/2030 USD 1,895,388 Freddie Mac Multifarmily Structured Pass Through Certificates FRN 25/10/2030 USD 3,040,000 Freddie Mac Multifarmily Structured Pass Through Certificates FRN 25/10/2030 USD 1,897,000 Freddie Mac Multifarmily Structured Pass Through Certificates FRN 25/10/2030 USD 1,897,000 Freddie Mac Multifarmily Structured Pass Through Certificates FRN 25/10/2030 USD 1,897,000 Freddie Mac Multifarmily Structured Pass Through Certificates FRN 25/10/2030 USD 1,897,000 Freddie Mac Multifarmily Structured Pass Through Certificates FRN 25/10/2030 USD 1,897,000 Freddie Mac Multifarmily Structured Pass Through Certificates FRN 25/10/2030 USD 1,897,000 Freddie Mac Multifarmily Structured Pass Through Certificates FRN 25/10/2030 USD 1,89	USD 80,000	•			USD 1,032,660			
USD 2,128.281 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/50292 USD 1,395.922 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/50292 USD 3,259,000 USD 3,259,000 USD 3,259,000 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/50292 USD 3,381.278 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 USD 3,381.278 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 USD 3,384.476 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 USD 3,804.476 Freddie Mac Multifiamily Structured Pass Through Certificates FRN 25/6/2030 USD 5,446,786 Freddie Mac Multifiamily Structured Pass Through Certificates FRN 25/6/2030 USD 1,885,348 Freddie Mac Multifiamily Structured Pass Through Certificates FRN 25/6/2030 USD 2,446,786 Freddie Mac Multifiamily Structured Pass Through Certificates FRN 25/6/2030 USD 2,446,786 Freddie Mac Multifiamily Structured Pass Through Certificates FRN 25/6/2030 USD 2,446,786 Freddie Mac Multifiamily Structured Pass Through Certificates FRN 25/6/2030 USD 3,440,877 Freddie Mac Multifiamily Structured Pass Through Certificates FRN 25/6/2030 USD 3,440,878 Freddie Mac Multifiamily Structured Pass Through Certificates FRN 25/6/2030 USD 2,446,786 Freddie Mac Multifiamily Structured Pass Through Certificates FRN 25/6/2030 USD 3,440,877 Freddie Mac Multifiamily Structured Pass Through Certificates FRN 25/6/2030 USD 3,446,878 Freddie Mac Multifiamily Structured Pass Through Certificates FRN 25/6/2030 USD 3,446,878 Freddie Mac Multifiamily Structured Pass Through Certificates FRN 25/6/2030 USD 3,446,878 Freddie Mac Multifiamily Structured Pass Through Certificates FRN 25/6/2030 USD 3,446,878 Freddie Mac Multifiamily Structured Pass Through Certificates FRN 25/6/2030 USD 3,446,878 Freddie Mac Multifiamily Structured Pass Through Certificates FRN 25/6/2030 USD 3,446,878 Freddie Mac Multifiamily Structured Pass Through Certificates FRN 25/6/2030 USD 3,446,878 Freddie Mac Multifiamily Structur	1100 000 000		67,495	0.01	1100 475 040		939,096	0.09
USD 2,128,281 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/5/2029 90,888 O.01 USD 1,395,922 Freddie Mac Remondary Structured Pass Through Certificates FRN 25/5/2029 70,140 O.01 USD 3,259,000 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2029 70,140 O.01 USD 3,381,278 Freddie Mac Remondary Structured Pass Through Certificates FRN 25/6/2029 70,140 O.01 USD 3,381,278 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 0324,130 O.03 USD 3,804,476 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 0365,508 USD 1,805,381 FRO 25/6/2030 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 0365,508 USD 1,805,348 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 0365,508 USD 1,805,348 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 0365,508 USD 1,805,348 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 0363,362 O.04 USD 1,805,348 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 0363,362 O.04 USD 1,805,348 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 032,446,785 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 032,446,785 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 032,446,785 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 032,446,785 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 032,446,785 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 032,446,785 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 032,446,785 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 032,446,785 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 032,446,785 Freddie Mac Pool OC5876 39 11/10/2051 036,446,446,446,446,446,446,446,446,446,4	USD 666,000		575 470	0.06	USD 175,312		24 307	0.00
Structured Pass Through Certificates FRN 25/52029 90,888 0.01 USD 265,987 Freddie Mac ReMulti Series 512 NO 39, 269/000 25,157 0.00 USD 3,259/000 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10209 0.02 USD 3,381,278 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10209 0.05	USD 2.126.281		373,470	0.00	USD 436.836		24,507	0.00
USD 1,395,922 Freddie Mac Pool 'SD0636' 3' USD 1,395,922 Freddie Mac Pool 'SD0636' 3' USD 3,590,905 Freddie Mac Pool 'SD0720' 3' USD 3,004,476 Freddie Mac Red Multifamily Structured Pass Through Certificates FRN 256/0209 385,508 USD 3,004,476 Freddie Mac Red Multifamily Structured Pass Through Certificates FRN 256/0200 385,508 USD 3,004,476 Freddie Mac Red Multifamily Structured Pass Through Certificates FRN 256/0200 385,508 USD 3,004,476 Freddie Mac Red Multifamily Structured Pass Through Certificates FRN 256/0200 385,508 USD 371,760 Freddie Mac Red Multifamily Structured Pass Through Certificates FRN 256/0200 363,362 USD 2,406,765 Freddie Mac Multifamily Structured Pass Through Certificates FRN 256/0200 USD 1,885,348 Freddie Mac Multifamily Structured Pass Through Certificates FRN 256/0200 USD 1,885,348 Freddie Mac Multifamily Structured Pass Through Certificates FRN 256/0200 USD 2,446,785 Freddie Mac Multifamily Structured Pass Through Certificates FRN 256/0200 USD 3,004,000 Freddie Mac Multifamily Structured Pass Through Certificates FRN 256/0200 USD 3,004,000 Freddie Mac Multifamily Structured Pass Through Certificates FRN 256/0200 USD 3,004,000 Freddie Mac Multifamily Structured Pass Through Certificates FRN 256/0200 USD 3,004,000 Freddie Mac Pool 'Opto722' 3' USD 3,004,000 USD 1,006,000							51,819	0.01
Structured Pass Through Certificates FRN 256/029 70,140 O.01			90,888	0.01	USD 265,987			
Certificates FRN Z58/0209	USD 1,395,922						25,157	0.00
USD 3,259,000 Freedide Mac Multifamily Structured Pass Through Certificates FRN 25fi/2029 175,219 0.02 USD 7,969,859 Freedide Mac Multifamily Structured Pass Through Certificates FRN 25fi/2030 533,148 0.05 USD 3,381,278 Freedide Mac Multifamily Structured Pass Through Certificates FRN 25fi/2030 533,148 0.05 USD 3,804,476 Freedide Mac Multifamily Structured Pass Through Certificates FRN 25fi/2030 324,130 0.03 USD 182,71 Freedide Mac REMICS Series 5142 Freedide Mac REMICS Series 515 Freedide Mac REMICS Series 5			70 140	0.01	USD 655,799		00 039	0.01
Structured Pass Through Sold May Sold	USD 3 259 000		70,140	0.01	USD 318 001		90,930	0.01
USD 7,969,859 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/1/2030 533,148 0.05 USD 3,381,278 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/4/2030 324,130 0.05 USD 3,804,476 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/4/2030 385,508 0.04 USD 371,766 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 363,362 0.04 USD 371,766 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 63,285 0.01 USD 1,885,348 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 63,285 0.01 USD 1,885,348 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 USD 1,885,348 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 USD 2,446,785 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 USD 3,400,000 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 USD 3,400,000 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 USD 3,400,000 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 USD 3,400,000 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 USD 3,400,000 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 USD 3,400,000 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 USD 3,400,000 Freddie Mac Pool (OC5976 3% 111,816 O.01 USD 2,400,000 Freddie Mac Pool (OC5976 3% 111,816 O.01 USD 2,400,000 Freddie Mac Pool (OC5976 3% 111,816 O.01 USD 2,400,000 Freddie Mac Pool (OC5976 3% 11,400,000	002 0,200,000				000 010,001		36,887	0.00
Structured Pass Through Certificates FRN 25/1/2005 533,148 0.05 USD 3,381,278 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/4/2003 324,130 0.03 USD 18,2741 Freddie Mac REMICS 'Series 5142 Pt 3,259/2051 35,384 0.00 USD 3,804,476 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/4/2003 385,508 0.04 USD 37,766 Freddie Mac REMICS 'Series 5155 Pt 3,259/2051 19,151 0.00 USD 4,199,652 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2003 363,362 0.04 USD 759,098 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2003 63,285 0.01 USD 1,865,348 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2003 122,534 0.01 USD 2,446,785 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2039 140,762 0.01 USD 2,446,785 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2039 140,762 0.01 USD 3,040,000 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2039 140,762 0.01 USD 1,22,234 0.01 USD 1,22,234 0.02 USD 1,22,234 0.03 0.		Certificates FRN 25/6/2029	175,219	0.02	USD 458,587	Freddie Mac REMICS 'Series		
Certificates FRN 25/1/2005 533,148 0.05 USD 3,891,278 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/1/2005 324,130 0.03 USD 3,804,476 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/1/2005 385,508 0.04 USD 371,760 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/1/2005 363,362 0.04 USD 371,760 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/1/2005 363,362 0.04 USD 759,098 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/1/2005 63,285 0.01 USD 1,885,348 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/1/2005 63,285 0.01 USD 1,885,348 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/1/2003 122,534 0.01 USD 2,446,785 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/1/2003 122,534 0.01 USD 37,858 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/1/2003 122,534 0.01 USD 37,858 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/1/2003 122,534 0.01 USD 31,599 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/1/2005 13,357 0.00 USD 6,740,827 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/1/2005 13,357 0.00 USD 1,591,591,591,591,591,591,591,591,591,59	USD 7,969,859	•					49,310	0.01
USD 3,381,278 Freddie Mac Mulifamily Structured Pass Through Certificates FRN 254/2030 324,130 0.03 USD 18,2741 Freddie Mac REMICS Series 5145 113,9 £599/2051 35,384 0.00 USD 3,804,476 Freddie Mac Mulifamily Structured Pass Through Certificates FRN 254/2030 385,508 0.04 USD 4,199,652 Freddie Mac Mulifamily Structured Pass Through Certificates FRN 256/2030 363,362 0.04 USD 759,098 Freddie Mac Mulifamily Structured Pass Through Certificates FRN 256/2030 63,285 0.01 USD 1,885,348 Freddie Mac Mulifamily Structured Pass Through Certificates FRN 256/2030 63,285 0.01 USD 1,885,348 Freddie Mac Mulifamily Structured Pass Through Certificates FRN 256/2030 122,534 0.01 USD 2,446,785 Freddie Mac Mulifamily Structured Pass Through Certificates FRN 256/2030 120,534 0.01 USD 36,740,827 Freddie Mac Mulifamily Structured Pass Through Certificates FRN 256/2030 140,762 0.01 USD 6,740,827 Freddie Mac Mulifamily Structured Pass Through Certificates FRN 256/2030 140,762 0.01 USD 1,23,768 Freddie Mac Mulifamily Structured Pass Through Certificates FRN 256/32053 0.05 USD 3,040,000 Freddie Mac Mulifamily Structured Pass Through Certificates FRN 256/32053 0.05 USD 3,040,000 Freddie Mac Mulifamily Structured Pass Through Certificates FRN 256/32053 0.05 USD 3,040,000 Freddie Mac Mac Mulifamily Structured Pass Through Certificates FRN 256/32053 0.05 USD 3,040,000 Freddie Mac Mac Mulifamily Structured Pass Through Certificates 1,364% 0.00 USD 1,220,200 0.00			E22 140	0.05	USD 267,244		27.624	0.00
Structured Pass Through Certificates FRN 25/4/2030 324,130 0.03 USD 182,741 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/4/2030 385,508 0.04 USD 371,760 Freddie Mac REMICS Series 5145 Hr 3% 25/9/2051 49,963 0.01 USD 4,199,652 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 363,362 0.04 USD 266,823 Freddie Mac REMICS Series 5155 Jr 3% 25/10/2051 33,231 0.00 USD 759,098 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 63,285 0.01 USD 371,563 Freddie Mac REMICS Series 5155 Jr 3% 25/10/2051 33,231 0.00 USD 1,885,348 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 122,534 0.01 USD 397,783 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 122,534 0.01 USD 371,750 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/11/2030 140,762 0.01 USD 371,750 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/11/2030 140,762 0.01 USD 123,768 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/3/2053 618,073 0.06 USD 4,836 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/3/2053 0.01 USD 139,919 Freddie Mac REMICS Series 4949 Pt 4% 25/7/2049 12,490 0.00 USD 140,762 0.01 USD 139,919 Freddie Mac REMICS Series 5100 Mr 3,59 25/9/2050 22,596 0.00 USD 139,919 Freddie Mac REMICS Series 5100 Mr 3,59 25/9/2050 22,596 0.00 USD 139,919 Freddie Mac REMICS Series 510 Mr 3,59 25/9/2050 22,596 0.00 USD 139,919 Freddie Mac REMICS Series 510 Mr 3,59 25/9/2050 22,596 0.00 USD 139,919 Freddie Mac REMICS Series 510 Mr 3,59 25/9/2050 22,596 0.00 USD 139,919 Freddie Mac REMICS Series 510 Mr 3,59 25/9/2050 22,596 0.00 USD 139,919 Freddie Mac REMICS Series 510 Mr 3,59 25/9/2050 22,596 0.00 USD 139,919 Freddie Mac REMICS Series 510 Mr 3,59 25/9/2050 22,596 0.00 USD 139,919 Freddie Mac	LISD 3 381 278		555,146	0.05	LISD 282 701		27,034	0.00
USD 3,804,476 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/4/2030 385,508 0.04 USD 371,760 Freddie Mac REMICS Series Structured Pass Through Certificates FRN 25/6/2030 385,508 0.04 USD 268,823 Freddie Mac REMICS Series Structured Pass Through Certificates FRN 25/6/2030 363,362 0.04 USD 710,563 Freddie Mac REMICS Series Structured Pass Through Certificates FRN 25/6/2030 63,285 0.01 USD 219,537 Freddie Mac REMICS Series Structured Pass Through Certificates FRN 25/6/2030 63,285 0.01 USD 387,783 Freddie Mac REMICS Series Structured Pass Through Certificates FRN 25/6/2030 122,534 0.01 USD 387,783 Freddie Mac REMICS Series Structured Pass Through Certificates FRN 25/6/2030 122,534 0.01 USD 387,783 Freddie Mac REMICS Series Structured Pass Through Certificates FRN 25/6/2030 122,534 0.01 USD 387,783 Freddie Mac REMICS Series Structured Pass Through Certificates FRN 25/6/2030 140,762 USD 387,883 Freddie Mac REMICS Series Structured Pass Through Certificates FRN 25/6/1/2030 140,762 USD 387,803 Freddie Mac REMICS Series Structured Pass Through Certificates FRN 25/6/1/2030 140,762 USD 380,805 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 USD 39,304 Freddie Mac Pool 'QD7072' 34 USD 350,895 Freddie Mac Pool 'QD7072' 34 USD 350,895 Freddie Mac Pool 'QD7072' 34 USD 139,919 Freddie Mac REMICS Series Structured Pass Through Certificates FRN 25/6/2030 USD 139,919 Freddie Mac Pool 'QD7099' 3.5% USD 150,000 Freddie Mac REMICS Series Structured Pass Through Certificates FRN 25/6/2030 USD 30,800 Freddie Mac Pool 'QD7099' 3.5% USD 30,800 Freddie Mac Po	000 0,001,270				000 202,701		35,384	0.00
Structured Pass Through Certificates FRN 25/4/2030 385,508 0.04 USD 4,199,652 Freddie Mac REMICS 'Series 5,155 Ni '35, 25/10/2051 33,231 0.00 USD 4,199,652 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 63,285 0.01 USD 759,098 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 63,285 0.01 USD 1,885,348 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 63,285 0.01 USD 2,446,785 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 122,534 0.01 USD 387,783 Freddie Mac REMICS 'Series 5167 Mil '9,825/1/2052 43,240 0.00 USD 2,446,785 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/1/2030 122,534 0.01 USD 2,446,785 Freddie Mac Mac Multifamily Structured Pass Through Certificates FRN 25/1/2030 140,762 0.01 USD 162,830 Freddie Mac REMICS 'Series 4940 Pil '48, 25/7/2049 12,490 0.00 USD 6,740,827 Freddie Mac Mac Multifamily Structured Pass Through Certificates FRN 25/3/2053 618,073 0.06 USD 14,836 Freddie Mac REMICS 'Series 4940 Pil '48, 25/7/2049 12,490 0.00 USD 1,490 0.00 USD		Certificates FRN 25/4/2030	324,130	0.03	USD 182,741	Freddie Mac REMICS 'Series	,	
Certificates FRN 25/4/2030 385,508 0.04 USD 268,823 Freddie Mac REMICS 'Series Structured Pass Through Certificates FRN 25/6/2030 363,362 0.04 USD 710,563 Freddie Mac REMICS 'Series Stips Ni' 3% 25/10/2051 33,231 0.00 0.01 0.00 0.01 0.00 0.00 0.00 0.01 0.00 0.	USD 3,804,476						19,151	0.00
USD 4,199,652 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 363,362 0.04 USD 759,098 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 63,285 0.01 USD 1,885,348 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 63,285 0.01 USD 346,768 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/0/2030 122,534 0.01 USD 37,763 Freddie Mac REMICS Series 5167 MI 3% 25/11/2051 26,942 0.00 0.01		•	205 500	0.04	USD 371,760		40.000	0.01
Structured Pass Through Certificates FRN 25/10/2030 363,362 0.04 USD 719,068 Freddie Mac REMICS Series 5155 Ni 3% 25/10/2051 82,650 0.01 USD 1,885,348 Freddie Mac REMICS Series 5156 Mi 3% 25/10/2051 26,942 0.00 USD 1,885,348 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 122,534 0.01 USD 387,783 Freddie Mac REMICS Series 5167 Mi 3% 25/10/2051 26,942 0.00 USD 3,046,000 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 140,762 0.01 USD 321,529 Freddie Mac REMICS Series 510 Mi 3,525 (10,000 Mi 3,59) (10,000 Mi	HSD 4 199 652		385,508	0.04	USD 266 823		49,963	0.01
Certificates FRN 25/6/2030 G3,285 C.01 USD 710,563 Freddie Mac REMICS 'Series Structured Pass Through Certificates FRN 25/6/2030 G3,285 C.01 USD 1,385,348 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030 122,534 C.01 USD 2446,785 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 122,534 C.01 USD 23,1529 Freddie Mac REMICS 'Series 5184 Pi' 3% 25/10/2052 43,240 C.00 USD 24,46,785 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/11/2030 140,762 C.01 USD 123,768 Freddie Mac REMICS 'Series 510 Mi' 3.5% 25/9/2048 49,306 C.01 USD 123,768 Freddie Mac REMICS 'Series 510 Mi' 3.5% 25/9/2049 12,490 C.00 USD 130,400 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/11/2030 C.01 USD 130,400 Freddie Mac REMICS 'Series 4999 QI '4% 25/7/2049 12,490 C.00 USD 140,400 Freddie Mac REMICS 'Series 4999 QI '4% 25/7/2050 22,596 C.00 USD 139,919 Freddie Mac REMICS 'Series 4999 QI '4% 25/9/2050 C.01 USD 130,909 Freddie Mac Pool 'QC5876' 3% 1/11/2051 T.11,816 C.01 USD 150,000 Freddie Mac REMICS 'Series 5018 CI '4.5% 25/10/2050 C.01 USD 150,000 Freddie Mac REMICS 'Series 5018 CI '4.5% 25/10/2050 C.01 USD 150,000 Freddie Mac Pool 'QD772' 3% 1/11/2051 T.11,816 C.01 USD 150,000 Freddie Mac Pool 'QD772' 3% 1/11/2051 T.11,816 C.01 USD 150,000 Freddie Mac Pool 'QD772' 3% 1/11/2051 T.11,816 C.01 USD 150,000 Freddie Mac Pool 'QD720' 3% 1/11/2052 C.01,816 C.01 USD 150,000 T.01,816 C.01 USD 150,000 C.	005 1,100,002	•			000 200,020		33,231	0.00
Structured Pass Through Certificates FRN 25/6/2030 63,285 0.01 USD 1,885,348 Freddie Mac Multifarnily Structured Pass Through Certificates FRN 25/10/2030 122,534 0.01 USD 2,446,785 Freddie Mac Multifarnily Structured Pass Through Certificates FRN 25/10/2030 140,762 0.01 USD 1,467,867 17,162,051 11,185,922 0.02 USD 1,23,168 Freddie Mac REMICS Series Structured Pass Through Certificates FRN 25/10/2030 140,762 0.01 USD 1,25,164 0.01 USD 1,25,164 0.01 USD 1,220,252 0.02 USD 1,23,168 Freddie Mac Multifarnily Structured Pass Through Certificates FRN 25/3/2053 618,073 0.06 USD 1,23,168 Freddie Mac Multifarnily Structured Pass Through Certificates FRN 25/3/2053 618,073 0.06 USD 1,23,168 Freddie Mac Multifarnily Structured Pass Through Certificates 1,364% USD 1,23,161 Freddie Mac Mac Multifarnily Structured Pass Through Certificates 1,364% USD 1,23,161 Freddie Mac Pool (2,5876) USD 1,23,161 USD 1,2			363,362	0.04	USD 710,563	Freddie Mac REMICS 'Series		
Certificates FRN 25/6/2030 63,285 0.01 5167 Mir 3% 25/11/2051 26,942 0.00	USD 759,098						82,650	0.01
USD 1,885,348 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030 122,534 0.01 USD 321,529 Freddie Mac REMICS 'Series 5184 PI' 3% 25/1/2032 43,240 0.00 Structured Pass Through Certificates FRN 25/11/2030 140,762 0.01 USD 123,768 Freddie Mac REMICS 'Series 5100 Mi' 3.5% 25/9/2048 49,366 0.01 USD 123,768 Freddie Mac REMICS 'Series 5100 Mi' 3.5% 25/9/2048 49,366 0.01 USD 123,768 Freddie Mac REMICS 'Series 4940 PI' 4% 25/7/2049 12,490 0.00 USD 162,830 Freddie Mac REMICS 'Series 4990 PI' 4% 25/7/2049 12,490 0.00 USD 3,040,000 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/3/2053 618,073 0.06 USD 94,836 Freddie Mac REMICS 'Series 4990 PI' 4% 25/9/2050 22,596 0.00 USD 139,919 Freddie Mac REMICS 'Series 5014 DI' 4% 25/9/2050 23,545 0.00 USD 139,919 Freddie Mac REMICS 'Series 5014 DI' 4% 25/9/2050 20,496 0.00 USD 308,950 Freddie Mac Pool 'QC5876' 3% 1/11/2051 316,330 0.03 USD 150,000 Freddie Mac REMICS 'Series 5018 CI' 4.5% 25/10/2050 47,255 0.01 USD 1,597,000 Freddie Mac Pool 'QD1729' 3% 1/11/2051 1,453,922 0.14 USD 173,611 Freddie Mac STACR REMIC Trust 2021-HOA2 B'' 144/44 FRN 25/10/2050 137,362 0.01 USD 150,000 Freddie Mac Pool 'QD7099' 3.5% 1/12/2052 23,415 0.00 USD 141,000 Freedom Mortgage Corp '144A' SPN 25/10/2031 696,821 0.07 USD 141,000 Freedom Mortgage Corp '144A' SPN 25/10/2051 1,096,367 0.11 USD 57,565 FREMF 2017-KGS1 Mortgage 1/14/44 FRN 25/16/2051 98,607 0.01 USD 150,512 Freddie Mac Pool 'SD0684' 3% 1/19/2051 1,196,367 0.11 USD 62,879 FREMF 2018-K732 Mortgage 1/19/2051 1,111,313 0.11 USD 645,512 Freddie Mac Pool 'SD0734' 3% USD 645,512 Freddie Mac Pool 'SD0684		•	62.205	0.01	USD 219,537		26.042	0.00
Structured Pass Through	USD 1 885 348		03,203	0.01	USD 387 783		20,942	0.00
USD 2,446,785 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/11/2030 140,762 0.01 USD 6,740,827 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/3/2053 618,073 0.06 USD 94,836 Freddie Mac REMICS (Series 4999 Ql' 4% 25/5/2050 22,596 0.00	.,,	•					43,240	0.00
Structured Pass Through			122,534	0.01	USD 321,529			
Certificates FRN 25/11/2030	USD 2,446,785				1100 400 700		49,306	0.01
USD 6,740,827 Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/3/2053 618,073 0.06 USD 94,836 Freddie Mac REMICS 'Series 4999 Qi' 4% 25/5/2050 22,596 0.00 Certificates FRN 25/3/2053 618,073 0.06 USD 94,836 Freddie Mac REMICS 'Series 5014 Di' 4% 25/9/2050 13,357 0.00 USD 139,919 Freddie Mac REMICS 'Series 5014 Di' 4% 25/9/2050 20,496 0.00 Certificates 1,364% 25/12/2029 220,274 0.02 USD 308,000 Freddie Mac REMICS 'Series 5018 Ci' 4.5% 25/10/2050 47,255 0.01 USD 350,895 Freddie Mac Pool 'QD7072' 3% 1/11/2051 1,453,922 0.14 USD 150,000 Freddie Mac STACR REMIC Trust 2020-DNA5 'Series 2020-DNA5 B1' 144A' FRN 25/10/2050 137,362 0.01 USD 25,000 Freddie Mac Pool 'QD7099' 3.5% 1/2/2052 23,415 0.00 USD 779,436 Freddie Mac Pool 'QD7020' 3% 1/2/2052 35,440 0.00 USD 110,000 Freedom Mortgage Corp '144A' 8.125% 15/11/2024 125,256 0.01 USD 179,046 Freedie Mac Pool 'SD0636' 3% 1/6/2051 548,561 0.05 USD 57,565 FREMIF 2017-KGX1 Freedie Mac Pool 'SD0684' 3% 1/7/2051 1,096,367 0.11 USD 545,512 Freddie Mac Pool 'SD0684' 3% 1/9/2051 1,096,367 0.11 USD 545,512 Freddie Mac Pool 'SD0734' 3% 1,111,331 0.11 USD 545,512 Freddie Mac Pool 'SD0734' 3% 1,111,331 0.11 USD 545,512 Freddie Mac Pool 'SD0734' 3% 1,111,331 0.11 USD 545,512 Freddie Mac Pool 'SD0734' 3% 1,111,331 0.11 USD 545,512 Freddie Mac Pool 'SD0734' 3% 1,111,331 0.11 USD 545,512 Freddie Mac Pool 'SD0734' 3% 1,111,331 0.11 USD 545,512 Freddie Mac Pool 'SD0734' 3% 1,111,331 0.11 USD 64,879 FREMIF 2018-K732 Mortgage 1,111,331 0.11 USD 64,879 FREMIF 2018-			140 762	0.01	USD 123,768		12 /00	0.00
Structured Pass Through Certificates FRN 25/3/2053 618,073 0.06 USD 3,040,000 Freddie Mac Multifamily Structured Pass Through Certificates 1.364% 25/12/209 220,274 0.02 USD 139,919 Freddie Mac REMICS 'Series S014 DI '4% 25/9/2050 23,416 Freddie Mac Pool 'QC5876' 3% 1/8/2051 111,816 0.01 USD 350,895 Freddie Mac Pool 'QD0772' 3% 1/11/2051 316,330 0.03 22,506 0.00 USD 15,500 Freddie Mac Pool 'QD1727' 3% 1/11/2051 1,453,922 0.14 USD 779,361 Freddie Mac Pool 'QD7099' 3.5% 1/2/2052 23,415 0.00 USD 779,361 Freddie Mac Pool 'QD7220' 3% 1/2/2052 35,440 0.00 USD 17,216,896 Freddie Mac Pool 'SD0659' 3% 1/6/2051 1,096,367 0.11 USD 1,228,974 Freddie Mac Pool 'SD0659' 3% 1/7/2051 1,096,367 0.11 USD 545,512 Freddie Mac Pool 'SD0734' 3% USD 545,512 USD 545,512 Freddie Mac Pool 'SD0734' 3% USD 545,512 USD 545,5	USD 6.740.827		140,702	0.01	USD 162.830		12,490	0.00
USD 3,040,000 Freddie Mac Multifamily Structured Pass Through Certificates 1.364% 25/12/2029 220,274 0.02 USD 308,000 Freddie Mac REMICS 'Series 499 SI' 4.5% 25/6/2050 20,496 0.00 25/12/2029 220,274 0.02 USD 308,000 Freddie Mac REMICS 'Series 5018 CI' 4.5% 25/10/2050 47,255 0.01 18/2051 111,816 0.01 USD 150,000 Freddie Mac REMICS 'Series 5018 CI' 4.5% 25/10/2050 47,255 0.01 USD 150,000 Freddie Mac Pack REMICS 'Series 5018 CI' 4.5% 25/10/2050 47,255 0.01 USD 150,000 Freddie Mac Pack REMICS 'Series 5018 CI' 4.5% 25/10/2050 47,255 0.01 USD 150,000 Freddie Mac Pack REMICS 'Series 5018 CI' 4.5% 25/10/2050 47,255 0.01 USD 150,000 Freddie Mac STACR REMIC Trust 2020-DNA5 'Series 2020-DNA5 B1' '144A' FRN 25/10/2050 137,362 0.01 USD 173,611 Freddie Mac Pack REMICS 'Series 2020-DNA5 B1' '144A' FRN 25/10/2050 137,362 0.01 USD 173,611 Freddie Mac Pack REMICS 'Series 2021-HQA2 B1' '144A' FRN 25/10/2050 137,362 0.01 USD 173,611 Freddie Mac Pack REMICS 'Series 2021-HQA2 B1' '144A' FRN 25/10/2050 137,362 0.01 USD 141,000 Freedom Mortgage Corp '144A' 8.125% 15/11/2024 125,256 0.01 12/2052 701,001 0.07 USD 111,000 Freedom Mortgage Corp '144A' 8.25% 15/4/2025 98,607 0.01 USD 1,216,896 Freddie Mac Pack 'Soloss' 36/11/2051 1,996,367 0.11 USD 57,565 FREMF 2017-KGS1 Mortgage Trust 'Series 2017-KGS1 Mortgage Trust FRN 25/5/2025 57,874 0.01 USD 545,512 Freddie Mac Pool 'SD0684' 36 1,111,331 0.11 USD 64,551 Freddie Mac Pool 'SD0734' 36 1,111,331 0.11 USD 64,551 Freddie Mac Pool 'SD0734' 36 1,111,331 0.11 USD 64,551 Freddie Mac Pool 'SD0734' 36 1,111,331 0.11 USD 64,551 Freddie Mac Pool 'SD0734' 36 1,111,331 0.11 USD 64,551 Freddie Mac Pool 'SD0734' 36 1,111,331 0.11 USD 64,551 Freddie Mac Pool 'SD0734' 36 1,111,331 0.11 USD 64,551 Freddie Mac Poo					,		22,596	0.00
Structured Pass Through Certificates 1.364% 25/12/2029 220,274 0.02 USD 139,919 Freddie Mac REMICS 'Series 4,995 B' 4.5% 25/6/2050 20,496 0.00 25/12/2029 220,274 0.02 USD 308,000 Freddie Mac REMICS 'Series 5018 CI' 4.5% 25/10/2050 47,255 0.01 18/2051 111,816 0.01 USD 150,000 Freddie Mac STACR REMIC Trust 2020-DNA5 B1' '144A' FRN 25/10/2050 137,362 0.01 14/10/2051 1,453,922 0.14 USD 773,611 Freddie Mac STACR REMIC Trust 2021-DNA5 B1' '144A' FRN 25/10/2050 137,362 0.01 12/2052 23,415 0.00 2021-HQA2 'Series 1/2/2052 35,440 0.00 USD 141,000 Freedom Mortgage Corp '144A' RN 25/12/2033 696,821 0.07 1/2/2052 701,001 0.07 USD 111,000 Freedom Mortgage Corp '144A' 8.125% 15/11/2024 125,256 0.01 1/2/2052 1/6/2051 548,561 0.05 USD 57,565 FREMF 2017-KGS1 Mortgage Trust 'Series 2017-KGS1 Mortgage			618,073	0.06	USD 94,836			
Certificates 1.364% 25/12/2029 220,274 0.02 USD 308,000 Freddie Mac REMICS 'Series 5018 CI' 4.5% 25/6/2050 47,255 0.01 1/8/2051 111,816 0.01 USD 150,000 Freddie Mac REMICS 'Series 5018 CI' 4.5% 25/10/2050 47,255 0.01 USD 350,895 Freddie Mac Pool 'QD0772' 3% 1/11/2051 316,330 0.03 2020-DNA5 B1' '144A' FRN 25/10/2050 137,362 0.01 USD 1,597,000 Freddie Mac Pool 'QD1279' 3% 1/11/2051 1,453,922 0.14 USD 773,611 Freddie Mac STACR REMIC Trust 2021-HQA2 'Series 2021-HQA2 'Series 2021-HQA2 'Series 2021-HQA2 B1' '144A' FRN 25/12/2033 696,821 0.07 1/2/2052 35,440 0.00 USD 141,000 Freedom Mortgage Corp '144A' 8.125% 15/11/2024 125,256 0.01 1/2/2052 701,001 0.07 USD 111,000 Freedom Mortgage Corp '144A' 8.25% 15/4/2025 98,607 0.01 USD 1,228,974 Freedie Mac Pool 'SD0684' 3% 1/7/2051 1,096,367 0.11 USD 545,512 Freedie Mac Pool 'SD0734' 3% 1/9/2051 1,111,331 0.11 USD 545,512 Freedie Mac Pool 'SD0734' 3% 1/9/2051 1,111,331 0.11 USD 545,512 Freedie Mac Pool 'SD0734' 3% 1/9/2051 1,111,331 0.11 USD 545,512 Freedie Mac Pool 'SD0734' 3% 1/9/2051 1,111,331 0.11 USD 545,512 Freedie Mac Pool 'SD0734' 3% 1/9/2051 1,111,331 0.11 USD 545,512 Freedie Mac Pool 'SD0734' 3% 1/9/2051 1,111,331 0.11 USD 545,512 Freedie Mac Pool 'SD0734' 3% 1/9/2051 1,111,331 0.11 USD 545,512 Freedie Mac Pool 'SD0734' 3% 1/9/2051 1,111,331 0.11 USD 545,512 Freedie Mac Pool 'SD0734' 3% 1/9/2051 1,111,331 0.11 USD 62,879 FREMF 2018-K732 Mortgage Trust FRN 25/5/2025 57,874 0.01 1/9/2051 1,111,331 0.11 USD 62,879 FREMF 2018-K732 Mortgage Trust FRN 25/5/2025 57,874 0.01 1/9/2051 1,111,331 0.11 USD 64,512	USD 3,040,000	,			LICD 420 040		13,357	0.00
USD 123,416 Freddie Mac Pool 'QC5876' 3% 1/18/2051 111,816 0.01 USD 350,895 Freddie Mac Pool 'QD0772' 3% 1/11/2051 316,330 0.03 USD 1,597,000 Freddie Mac Pool 'QD1279' 3% 1/11/2051 1,453,922 0.14 USD 773,611 Freddie Mac STACR REMIC Trust 2020-DNA5 B1' '144A' FRN 25/10/2050 137,362 0.01 USD 773,611 Freddie Mac STACR REMIC Trust 2020-DNA5 B1' '144A' FRN 25/10/2050 137,362 0.01 USD 773,611 Freddie Mac STACR REMIC Trust 2021-HQA2 'Series 2021-HQA2 'Series 1/2/2052 23,415 0.00 USD 773,611 Freddie Mac STACR REMIC Trust 2021-HQA2 'Series 2021-HQA2 B1' '144A' FRN 25/12/2033 696,821 0.07 1/2/2052 35,440 0.00 USD 141,000 Freedom Mortgage Corp '144A' 8.125% 15/11/2024 125,256 0.01 1/2/2052 Trust (Series 2017-KGS1 Mortgage USD 1,216,896 Freddie Mac Pool 'SD0684' 3% 1/7/2051 1,096,367 0.11 USD 1,228,974 Freddie Mac Pool 'SD0684' 3% 1/9/2051 1,111,331 0.11 USD 545,512 Freddie Mac Pool 'SD0734' 3%		3			050 139,919		20 496	0.00
1/8/2051			220,274	0.02	USD 308,000		20, .00	0.00
USD 350,895 Freddie Mac Pool 'QD0772' 3% 1/11/2051 316,330 0.03 2020-DNA5 B1' '144A' FRN 2020-DNA5 B1' '144A' FRN 2011/2051 1,453,922 0.14 USD 773,611 Freddie Mac STACR REMIC Trust 2021-HQA2 'Series 2021-HQA2 'Series 2021-HQA2 B1' '144A' FRN 25/12/2033 696,821 0.07 25/1	USD 123,416				,	5018 Cl' 4.5% 25/10/2050	47,255	0.01
1/11/2051 316,330 0.03 2020-DNA5 B1' '144A' FRN 25/10/2050 137,362 0.01 25/10/2050 137,362 0.01 25/10/2050 137,362 0.01 25/10/2050 137,362 0.01 25/10/2050 137,362 0.01 25/10/2050 137,362 0.01 25/10/2050 25/10/2050 137,362 0.01 25/10/2050 25/10/2050 137,362 0.01 25/10/2050 25/10/			111,816	0.01	USD 150,000			
USD 1,597,000 Freddie Mac Pool 'QD1279' 3%	USD 350,895		216 220	0.02				
1/11/2051	USD 1 597 000		310,330	0.03			137 362	0.01
1/2/2052 23,415 0.00 2021-HQA2 B1' '144A' FRN 25/12/2033 696,821 0.07 25/12/2034 125,256 0.01 25/12/2035 25/15/11/2024 125,256 0.01 25/12/2035 25/15/11/2024 125,256 0.01 25/12/2025 98,607 0.01 25/12/2035 25/12/2025 25/12/2035 25/12/2025 25/12/2033 25/12/2024 125,256 0.01 25/12/2025 25/12	332 1,331,333		1,453,922	0.14	USD 773,611		.0.,002	0.0.
USD 39,321 Freddie Mac Pool 'QD7220' 3% 1/2/2052 35,440 0.00 USD 779,436 Freddie Mac Pool 'RA6704' 3% 1/2/2052 701,001 0.07 USD 609,952 Freddie Mac Pool 'SD0636' 3% USD 1,216,896 Freddie Mac Pool 'SD0659' 3% 1/7/2051 1,096,367 0.11 USD 1,228,974 Freddie Mac Pool 'SD0684' 3% 1/9/2051 1,111,331 0.11 USD 545,512 Freddie Mac Pool 'SD0734' 3%	USD 25,000					Trust 2021-HQA2 'Series		
1/2/2052 35,440 0.00 USD 141,000 Freedom Mortgage Corp '144A' 8.125% 15/11/2024 125,256 0.01 1/2/2052 701,001 0.07 USD 111,000 Freedom Mortgage Corp '144A' 8.25% 15/14/2025 98,607 0.01 USD 1,216,896 Freddie Mac Pool 'SD0659' 3% 1/7/2051 1,096,367 0.11 USD 1,228,974 Freddie Mac Pool 'SD0684' 3% 1/9/2051 1,111,331 0.11 USD 545,512 Freddie Mac Pool 'SD0734' 3% USD 141,000 Freedom Mortgage Corp '144A' 8.125% 15/11/2024 125,256 0.01 USD 111,000 Freedom Mortgage Corp '144A' 8.25% 15/14/2025 98,607 0.01 USD 57,565 FREMF 2017-KGS1 Mortgage Trust 'Series 2017-KGX1 BFX' '144A' FRN 25/10/2027 51,723 0.01 USD 62,879 FREMF 2018-K732 Mortgage Trust FRN 25/5/2025 57,874 0.01 USD 545,512 Freddie Mac Pool 'SD0734' 3% USD 545,512 USD 545,512 Freddie Mac Pool 'SD0734' 3% USD 545,512 USD 5	1100 00 004		23,415	0.00			000 004	0.07
USD 779,436 Freddie Mac Pool 'RA6704' 3%	USD 39,321		35.440	0.00	LISD 141 000		696,821	0.07
1/2/2052 701,001 0.07 USD 111,000 Freedom Mortgage Corp '144A' 8.25% 15/4/2025 98,607 0.01 1/6/2051 548,561 0.05 USD 57,565 FREMF 2017-KGS1 Mortgage Trust 'Series 2017-KGS1 Mortgage Trust 'Series 2017-KGS1 Mortgage Trust 'Series 2017-KGS1 BFX' '144A' FRN 25/10/2027 51,723 0.01 USD 1,228,974 Freedie Mac Pool 'SD0684' 3% USD 62,879 FREMF 2018-K732 Mortgage Trust FRN 25/5/2025 57,874 0.01 USD 545,512 Freedie Mac Pool 'SD0734' 3% USD 545,512 Freedie Mac Pool 'SD0734' 3% USD 545,512 Trust FRN 25/5/2025 57,874 0.01 USD 545,512 Trust FRN 25/5/2025 Trust FRN 25/5/2025 57,874 0.01 USD 545,512 Trust FRN 25/5/2025 Trust FRN 25/5/2025 57,874 0.01 USD 545,512 Trust FRN 25/5/2025 Trust FRN 25/	USD 779.436		33,440	0.00	030 141,000		125.256	0.01
1/6/2051 548,561 0.05 USD 57,565 FREMF 2017-KGS1 Mortgage Trust 'Series 2017-KGX1 BFX' '144A' FRN 25/10/2027 51,723 0.01 USD 545,512 Freddie Mac Pool 'SD0734' 3% USD 545,512 USD 545,512 USD 545,512 USD 545,512 USD 545,512 USD 548,561 USD 548,561 USD 57,565 FREMF 2017-KGS1 Mortgage Trust 'Series 2017-KGX1 BFX' '144A' FRN 25/10/2027 51,723 0.01 USD 62,879 FREMF 2018-K732 Mortgage Trust FRN 25/5/2025 57,874 0.01 USD 545,512 USD 545,512 USD 545,512 USD 545,512 USD 545,512 USD 548,561 USD 57,565 FREMF 2017-KGS1 Mortgage Trust 'Series 2017-KGS1 Mortgage Trust 'Series 2017-KGS1 Mortgage USD 548,561 USD 57,565 FREMF 2018-KGS1 Mortgage Trust 'Series 2017-KGS1 Mortgage Trust 'Series 2018-KGS1 Mortga			701,001	0.07	USD 111,000		,	
USD 1,216,896 Freddie Mac Pool 'SD0659' 3%	USD 609,952	Freddie Mac Pool 'SD0636' 3%				8.25% 15/4/2025	98,607	0.01
1/7/2051 1,096,367 0.11 BFX' '144A' FRN 25/10/2027 51,723 0.01 USD 1,228,974 Freddie Mac Pool 'SD0684' 3% USD 62,879 FREMF 2018-K732 Mortgage 1/9/2051 1,111,331 0.11 USD 545,512 Freddie Mac Pool 'SD0734' 3% FREMF 2018-K732 Mortgage 77,874 0.01	1100 4 040 000		548,561	0.05	USD 57,565	0.0		
USD 1,228,974 Freddie Mac Pool 'SD0684' 3% USD 62,879 FREMF 2018-K732 Mortgage 1/9/2051 1,111,331 0.11 Trust FRN 25/5/2025 57,874 0.01 USD 545,512 Freddie Mac Pool 'SD0734' 3%	USD 1,216,896		1 006 367	O 11			51 700	0.01
1/9/2051 1,111,331 0.11 Trust FRN 25/5/2025 57,874 0.01 USD 545,512 Freddie Mac Pool 'SD0734' 3%	USD 1.228.974		1,000,007	0.11	USD 62.879		51,123	0.01
USD 545,512 Freddie Mac Pool 'SD0734' 3%	- ,,		1,111,331	0.11			57,874	0.01
1/10/2051 492,717 0.05	USD 545,512							
		1/10/2051	492,717	0.05				

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
		<u> </u>			•	, ,	
080,000	FREMF 2018-KW05 Trust 'Series 2018-W5FX CFX'			USD 4,059,844	Ginnie Mae II Pool 'BY1271' 3% 20/10/2050	4,420,650	0.43
	144A' FRN 25/4/2028	511,960	0.05	USD 6.737.119	Ginnie Mae II Pool 'BY3813'	4,420,000	0.40
USD 8,599,095	FREMF 2019-KW08 Mortgage	,		, -,	3% 20/10/2050	6,391,567	0.62
	Trust 'Series 2019-KW08			USD 4,670,480	Ginnie Mae II Pool 'BY8781'		
	X2A' '144A' 0.1% 25/1/2029	41,877	0.00		3% 20/10/2050	4,430,760	0.43
USD 49,614	FRESB 2018-SB53 Mortgage			USD 310,000	Global Payments Inc 2.9%	260 402	0.02
	Trust 'Series 2018-SB53 A10F' FRN 25/6/2028	45.839	0.00	USD 100 000	15/11/2031 Global Payments Inc 3.2%	260,493	0.03
USD 348.000	Frontier Communications	40,000	0.00	000 100,000	15/8/2029	87,199	0.01
,	Holdings LLC '144A' 5%			USD 44,000	Global Payments Inc 4.15%	,	
	1/5/2028	299,401	0.03		15/8/2049	37,488	0.00
USD 332,000	Frontier Communications			USD 200,000	Goldman Sachs Group Inc/The	400.044	0.00
	Holdings LLC '144A' 5.875% 15/10/2027	206 242	0.03	LICD 100 000	FRN 10/5/2026 (Perpetual)	169,911	0.02
USD 533 000	Frontier Communications	296,342	0.03	050 160,000	Goldman Sachs Group Inc/The FRN 9/12/2026	150,133	0.02
000 000,000	Holdings LLC '144A' 6.75%			USD 197.000	Goldman Sachs Group Inc/The	100,100	0.02
	1/5/2029	459,903	0.05	,,,,,	FRN 9/3/2027	165,018	0.02
USD 975,000	Frontier Florida LLC 6.86%			USD 700,000	Goldman Sachs Group Inc/The		
	1/2/2028	871,325	0.08		FRN 10/9/2027	583,559	0.06
USD 140,000	Frontier North Inc 6.73%	127 410	0.01	USD 317,000	Goldman Sachs Group Inc/The FRN 21/10/2027	268,542	0.03
USD 135 383	15/2/2028 GAM Resecuritization Trust	127,410	0.01	USD 430 000	Goldman Sachs Group Inc/The	200,042	0.03
000 100,000	2018-B FRN 27/8/2051	113,824	0.01	OOD 400,000	FRN 24/2/2028	375,552	0.04
USD 600,000	GATX Corp 3.1% 1/6/2051	446,113	0.04	USD 220,000	Goldman Sachs Group Inc/The	,	
USD 110,000	General Mills Inc 4.2%				FRN 27/1/2032	174,640	0.02
	17/4/2028	104,842	0.01	USD 246,000	Goldman Sachs Group Inc/The		
USD 133,000	General Motors Co 5.95%	420.000	0.04	LICD 700 000	FRN 21/7/2032	200,813	0.02
LISD 150 000	1/4/2049 General Motors Financial Co	138,902	0.01	050 799,000	Goldman Sachs Group Inc/The FRN 21/10/2032	665,254	0.06
000 100,000	Inc FRN 30/9/2030			USD 615.000	Goldman Sachs Group Inc/The	003,234	0.00
	(Perpetual)	140,787	0.01		FRN 24/2/2033	531,328	0.05
EUR 240,000	General Motors Financial Co			EUR 250,000	Goldman Sachs Group Inc/The		
	Inc 0.6% 20/5/2027	225,432	0.02	=::= ===	0.25% 26/1/2028	230,630	0.02
USD 400,000	General Motors Financial Co	242.242	0.03	EUR 500,000	Goldman Sachs Group Inc/The	474 F20	0.05
USD 465 000	Inc 2.35% 26/2/2027 General Motors Financial Co	342,213	0.03	FUR 600 000	0.875% 9/5/2029 Goldman Sachs Group Inc/The	471,538	0.05
000 100,000	Inc 2.7% 20/8/2027	402,508	0.04	2011 000,000	1.25% 7/2/2029	579,669	0.06
USD 165,000	General Motors Financial Co	•		USD 599,478	GoodLeap Sustainable Home	,	
	Inc 4.35% 9/4/2025	153,143	0.02		Solutions Trust 2021-3		
USD 87,000	George Washington University/	05.040	0.04		'Series 2021-3CS A' '144A'	500,000	0.05
USD 164 000	The 4.126% 15/9/2048 Gilead Sciences Inc 2.8%	85,913	0.01	USD 467 003	2.1% 20/5/2048 GoodLeap Sustainable Home	506,806	0.05
000 104,000	1/10/2050	120,803	0.01	000 407,000	Solutions Trust 2021-5		
USD 3,183,944	Ginnie Mae II Pool '785054' 3%	,			'Series 2021-5CS A' '144A'		
	20/6/2050	2,946,558	0.29		2.31% 20/10/2048	402,233	0.04
USD 4,093,082	Ginnie Mae II Pool 'BU8612' 3%			USD 175,000	Goodyear Tire & Rubber Co/	457.000	0.00
LISD 01 207	20/7/2050 Cippia Maa II Bool 'BX4059'	3,694,332	0.36	LISD 100 000	The 5% 31/5/2026	157,622	0.02
030 91,297	Ginnie Mae II Pool 'BX4958' 2.5% 20/9/2050	81,115	0.01	030 190,000	Goodyear Tire & Rubber Co/ The 9.5% 31/5/2025	180,488	0.02
USD 77,457	Ginnie Mae II Pool 'BX4959'	01,110	0.01	USD 52,664	Government National Mortgage	100, 100	0.02
, -	2.5% 20/9/2050	68,901	0.01	,,,,	Association 'Series 2015-48		
USD 71,360	Ginnie Mae II Pool 'BX4960'				IO' FRN 16/2/2050	1,333	0.00
1105 404 000	3% 20/9/2050	65,058	0.01	USD 380,325	Government National Mortgage		
USD 184,896	Ginnie Mae II Pool 'BX4961'	168,182	0.02		Association 'Series 2013-63	6 706	0.00
LISD 113 062	3% 20/9/2050 Ginnie Mae II Pool 'BX4962'	100,102	0.02	LISD 210 006	IO' FRN 16/9/2051 Government National Mortgage	6,786	0.00
000 110,002	3% 20/9/2050	103,487	0.01	000 210,000	Association 'Series 2013-30		
USD 91,816	Ginnie Mae II Pool 'BX4963'	•			IO' FRN 16/9/2053	3,103	0.00
	3% 20/9/2050	84,035	0.01	USD 232,210	Government National Mortgage		
USD 103,221	Ginnie Mae II Pool 'BX4966'	05.070	2 24		Association 'Series 2013-78	0.040	0.00
1160 00 000	3.5% 20/9/2050 Gippie Mae II Pool 'BY4967'	95,679	0.01	1160 303 300	IO' FRN 16/10/2054	3,313	0.00
050 90,009	Ginnie Mae II Pool 'BX4967' 3.5% 20/9/2050	82,748	0.01	050 303,326	Government National Mortgage Association 'Series 2015-22		
USD 65.253	Ginnie Mae II Pool 'BX4968'	02,1 4 0	0.01		IO' FRN 16/3/2055	6,004	0.00
	3.5% 20/9/2050	59,888	0.01	USD 160,706	Government National Mortgage	-,	
USD 231,934	Ginnie Mae II Pool 'BX4969'				Association 'Series 2015-173		
1100 100 0	3.5% 20/9/2050	214,798	0.02	1105 10 6:=	IO' FRN 16/9/2055	4,419	0.00
USD 137,663	Ginnie Mae II Pool 'BX4970' 2.5% 20/9/2050	122 116	0.01	USD 40,217	Government National Mortgage		
	2.J /0 ZUI 31 ZUJU	122,116	0.01		Association 'Series 2015-37	4.005	0.00
			1		IO' FRN 16/10/2056	1,225	0.00

USD 162,373 G USD 77,439 G USD 162,901 G USD 173,163 G USD 93,459 G USD 249,996 G	Association 'Series 2016-36 IO' FRN 16/8/2057 Government National Mortgage Association 'Series 2016-125 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-165 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-96 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-96 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-113 IO' FRN 16/2/2058 Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058 Government National Mortgage Association 'Series 2020-144 IO' 2.5% 20/9/2050 Government National Mortgage	1,486 6,425 2,790 6,141 8,885 4,099	0.00 0.00 0.00 0.00 0.00	USD 837,513 USD 117,735 USD 750,000	Great Lakes Water Authority Water Supply System Revenue 5.25% 1/7/2033 Greenpoint Manufactured Housing 'Series 1999-5 M2' FRN 15/12/2029 GS Mortgage Securities Corp II Series 2005-ROCK 'Series 2005-ROCK A' '144A' 5.366% 3/5/2032 GS Mortgage Securities Trust 2012-GCJ9 'Series 2012- GCJ9 C' '144A' FRN 10/11/2045 GS Mortgage Securities Trust 2015-590M 'Series 2015- 590M E' '144A' FRN	25,746 695,393 113,046 671,962	0.00 0.07 0.01 0.07
USD 162,373 G USD 77,439 G USD 162,901 G USD 173,163 G USD 93,459 G USD 249,996 G	Association 'Series 2016-36 IO' FRN 16/8/2057 Government National Mortgage Association 'Series 2016-125 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-165 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-96 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-96 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-113 IO' FRN 16/2/2058 Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058 Government National Mortgage Association 'Series 2020-144 IO' 2.5% 20/9/2050	6,425 2,790 6,141 8,885	0.00 0.00 0.00 0.00	USD 837,513 USD 117,735 USD 750,000	Water Supply System Revenue 5.25% 1/7/2033 Greenpoint Manufactured Housing 'Series 1999-5 M2' FRN 15/12/2029 GS Mortgage Securities Corp II Series 2005-ROCK 'Series 2005-ROCK A' '144A' 5.366% 3/5/2032 GS Mortgage Securities Trust 2012-GCJ9 'Series 2012- GCJ9 C' '144A' FRN 10/11/2045 GS Mortgage Securities Trust 2015-590M 'Series 2015-	695,393 113,046	0.07
USD 77,439 G USD 162,901 G USD 173,163 G USD 93,459 G USD 249,996 G	IO' FRN 16/8/2057 Government National Mortgage Association 'Series 2016-125 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-165 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-96 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-113 IO' FRN 16/2/2058 Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058 Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058 Government National Mortgage Association 'Series 2020-144 IO' 2.5% 20/9/2050	6,425 2,790 6,141 8,885	0.00 0.00 0.00 0.00	USD 117,735 USD 750,000	Revenue 5.25% 1/7/2033 Greenpoint Manufactured Housing 'Series 1999-5 M2' FRN 15/12/2029 GS Mortgage Securities Corp II Series 2005-ROCK 'Series 2005-ROCK A' '144A' 5.366% 3/5/2032 GS Mortgage Securities Trust 2012-GCJ9 'Series 2012- GCJ9 C' '144A' FRN 10/11/2045 GS Mortgage Securities Trust 2015-590M 'Series 2015-	695,393 113,046	0.07
USD 77,439 G USD 162,901 G USD 173,163 G USD 93,459 G USD 249,996 G	Government National Mortgage Association 'Series 2016-125 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-165 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-96 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-113 IO' FRN 16/2/2058 Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058 Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058 Government National Mortgage Association 'Series 2020-144 IO' 2.5% 20/9/2050	6,425 2,790 6,141 8,885	0.00 0.00 0.00 0.00	USD 117,735 USD 750,000	Greenpoint Manufactured Housing 'Series 1999-5 M2' FRN 15/12/2029 GS Mortgage Securities Corp II Series 2005-ROCK 'Series 2005-ROCK A' '144A' 5.366% 3/5/2032 GS Mortgage Securities Trust 2012-GCJ9 'Series 2012- GCJ9 C' '144A' FRN 10/11/2045 GS Mortgage Securities Trust 2015-590M 'Series 2015-	695,393 113,046	0.07
USD 77,439 G USD 162,901 G USD 173,163 G USD 93,459 G USD 249,996 G	Association 'Series 2016-125 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-165 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-96 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-113 IO' FRN 16/2/2058 Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058 Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058 Government National Mortgage Association 'Series 2020-144 IO' 2.5% 20/9/2050	2,790 6,141 8,885	0.00	USD 117,735 USD 750,000	Housing 'Series 1999-5 M2' FRN 15/12/2029 GS Mortgage Securities Corp II Series 2005-ROCK 'Series 2005-ROCK A' '144A' 5.366% 3/5/2032 GS Mortgage Securities Trust 2012-GCJ9 'Series 2012- GCJ9 C' '144A' FRN 10/11/2045 GS Mortgage Securities Trust 2015-590M 'Series 2015-	113,046	0.01
USD 162,901 G USD 173,163 G USD 93,459 G USD 249,996 G	Government National Mortgage Association 'Series 2016-165 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-96 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-113 IO' FRN 16/2/2058 Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058 Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058 Government National Mortgage Association 'Series 2020-144 IO' 2.5% 20/9/2050	2,790 6,141 8,885	0.00	USD 750,000	GS Mortgage Securities Corp II Series 2005-ROCK 'Series 2005-ROCK A' '144A' 5.366% 3/5/2032 GS Mortgage Securities Trust 2012-GCJ9 'Series 2012- GCJ9 C' '144A' FRN 10/11/2045 GS Mortgage Securities Trust 2015-590M 'Series 2015-	113,046	0.01
USD 162,901 G USD 173,163 G USD 93,459 G USD 249,996 G	Association 'Series 2016-165 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-96 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-113 IO' FRN 16/2/2058 Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058 Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058 Government National Mortgage Association 'Series 2020-144 IO' 2.5% 20/9/2050	6,141 8,885	0.00	USD 750,000	II Series 2005-ROCK 'Series 2005-ROCK A' '144A' 5.366% 3/5/2032 GS Mortgage Securities Trust 2012-GCJ9 'Series 2012-GCJ9 C' '144A' FRN 10/11/2045 GS Mortgage Securities Trust 2015-590M 'Series 2015-		
USD 173,163 G USD 93,459 G USD 249,996 G	IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-96 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-113 IO' FRN 16/2/2058 Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058 Government National Mortgage Association 'Series 2020-144 IO' 2.5% 20/9/2050	6,141 8,885	0.00		2005-ROCK A' '144A' 5.366% 3/5/2032 GS Mortgage Securities Trust 2012-GCJ9 'Series 2012- GCJ9 C' '144A' FRN 10/11/2045 GS Mortgage Securities Trust 2015-590M 'Series 2015-		
USD 173,163 G USD 93,459 G USD 249,996 G	Government National Mortgage Association 'Series 2016-96 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-113 IO' FRN 16/2/2058 Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058 Government National Mortgage Association 'Series 2020-144 IO' 2.5% 20/9/2050	6,141 8,885	0.00		3/5/2032 GS Mortgage Securities Trust 2012-GCJ9 'Series 2012- GCJ9 C' '144A' FRN 10/11/2045 GS Mortgage Securities Trust 2015-590M 'Series 2015-		
USD 173,163 G USD 93,459 G USD 249,996 G	Association 'Series 2016-96 IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-113 IO' FRN 16/2/2058 Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058 Government National Mortgage Association 'Series 2020-144 IO' 2.5% 20/9/2050	8,885	0.00		GS Mortgage Securities Trust 2012-GCJ9 'Series 2012- GCJ9 C' '144A' FRN 10/11/2045 GS Mortgage Securities Trust 2015-590M 'Series 2015-		
USD 93,459 G	IO' FRN 16/12/2057 Government National Mortgage Association 'Series 2016-113 IO' FRN 16/2/2058 Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058 Government National Mortgage Association 'Series 2020-144 IO' 2.5% 20/9/2050	8,885	0.00		2012-GCJ9 'Series 2012- GCJ9 C' '144A' FRN 10/11/2045 GS Mortgage Securities Trust 2015-590M 'Series 2015-	671,962	0.07
USD 93,459 G	Government National Mortgage Association 'Series 2016-113 IO' FRN 16/2/2058 Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058 Government National Mortgage Association 'Series 2020-144 IO' 2.5% 20/9/2050	8,885	0.00	USD 100,000	GCJ9 C' '144A' FRN 10/11/2045 GS Mortgage Securities Trust 2015-590M 'Series 2015-	671,962	0.07
USD 93,459 G	Association 'Series 2016-113 IO' FRN 16/2/2058 Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058 Government National Mortgage Association 'Series 2020-144 IO' 2.5% 20/9/2050	,		USD 100,000	10/11/2045 GS Mortgage Securities Trust 2015-590M 'Series 2015-	671,962	0.07
USD 249,996 G	Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058 Government National Mortgage Association 'Series 2020-144 IO' 2.5% 20/9/2050	,		USD 100,000	2015-590M 'Series 2015-		
USD 249,996 G	Association 'Series 2016-110 IO' FRN 16/5/2058 Government National Mortgage Association 'Series 2020-144 IO' 2.5% 20/9/2050	4,099	0.00				
	IO' FRN 16/5/2058 Government National Mortgage Association 'Series 2020-144 IO' 2.5% 20/9/2050	4,099	0.00		590M F' '144A' FRN		
	Government National Mortgage Association 'Series 2020-144 IO' 2.5% 20/9/2050	4,099	0.00				
	Association 'Series 2020-144 IO' 2.5% 20/9/2050		1	LIOD 4 000 000	10/10/2035	85,428	0.01
USD 507,541 G	IO' 2.5% 20/9/2050			USD 1,200,000	GS Mortgage Securities Trust		
USD 507,541 G		27,552	0.00		2015-GC34 'Series 2015- GC34 B' FRN 10/10/2048	1.095.033	0.11
000 001,011		21,002	0.00	USD 51 721	GS Mortgage Securities Trust	1,030,000	0.11
	Association 'Series 2020-146			000 01,121	2017-GS7 'Series 2017-GS7		
	Dl' 2.5% 20/10/2050	54,951	0.01		D' '144A' 3% 10/8/2050	40,300	0.00
USD 1,283,686 G	Government National Mortgage			USD 1,300,859	GSAA Home Equity Trust 2006-		
	Association 'Series 2020-151				4 'Series 2006-4 1A1' FRN		
	MI' 2.5% 20/10/2050	149,394	0.01		25/3/2036	935,813	0.09
USD 171,189 G	Government National Mortgage			USD 126,179	GSR Mortgage Loan Trust		
	Association 'Series 2020-175 DI' 2.5% 20/11/2050	17,871	0.00		2007-OA2 'Series 2007-OA2 2A1' FRN 25/6/2047	81,690	0.01
USD 619 745 C	Government National Mortgage	17,071	0.00	USD 50 000	GXO Logistics Inc '144A' 1.65%	01,090	0.01
000 010,710 0	Association 'Series 2020-185			002 00,000	15/7/2026	42,123	0.00
	MI' 2.5% 20/12/2050	64,098	0.01	USD 275,000	GXO Logistics Inc '144A' 2.65%	,	
USD 261,070 G	Government National Mortgage				15/7/2031	225,022	0.02
	Association 'Series 2021-215				HCA Inc 3.5% 1/9/2030	103,354	0.01
	Ll' 3% 20/12/2051	26,053	0.00		HCA Inc 4.5% 15/2/2027	510,932	0.05
USD 152,885 G	Government National Mortgage				HCA Inc 5.25% 15/6/2049	630,151	0.06
	Association 'Series 2021-221 CI' 3% 20/12/2051	15,167	0.00	,	HCA Inc 5.375% 1/2/2025 HCA Inc 5.375% 1/9/2026	272,929 119,448	0.03 0.01
USD 266 112 C	Government National Mortgage	15, 167	0.00		HCA Inc 5.875% 1/9/2020	115,794	0.01
000 200,112	Association 'Series 2021-15				Health & Educational Facilities	110,704	0.01
	Gl' 3.5% 20/1/2051	35,040	0.00	,	Authority of the State of		
USD 437,154 G	Government National Mortgage				Missouri 5% 15/11/2029	35,421	0.00
	Association 'Series 2021-176			USD 40,000	Hilton Domestic Operating Co		
	IA' 3.5% 20/10/2051	41,030	0.00		Inc 4.875% 15/1/2030	36,623	0.00
USD 189,456 G	Government National Mortgage			USD 549,000	Hilton Worldwide Finance LLC /		
	Association 'Series 2021-199 Kl' 3.5% 20/11/2051	17,385	0.00		Hilton Worldwide Finance Corp 4.875% 1/4/2027	498,322	0.05
USD 186 905 (Government National Mortgage	17,505	0.00	USD 900 000	Home Equity Asset Trust 2006-	490,322	0.03
002 100,000 0	Association 'Series 2021-209			002 000,000	3 'Series 2006-3 M2' FRN		
	TJ' 3.5% 20/11/2051	20,500	0.00		25/7/2036	758,881	0.07
USD 372,766 G	Government National Mortgage			USD 2,281,995	Home Equity Mortgage Trust		
	Association 'Series 2021-221				2006-2 (Step-up coupon)		
1100 070 050 6	Al' 3.5% 20/12/2051	37,761	0.00		'Series 2006-2 1A1' 5.867%	007.070	0.00
USD 272,352 G	Government National Mortgage			HCD 240 000	25/7/2036	297,079	0.03
	Association 'Series 2021-78 IC' 4% 20/5/2051	31,348	0.00	USD 240,000	Houston Galleria Mall Trust 2015-HGLR 'Series 2015-		
USD 132 710 C	Government National Mortgage	31,340	0.00		HGLR D' '144A' 3.982%		
002 102,110 0	Association 'Series 2021-161				5/3/2037	203,013	0.02
	IB' 4% 20/9/2051	14,069	0.00	USD 162,000	Howard Hughes Corp/The	, .	
USD 384,765 G	Government National Mortgage				'144A' 5.375% 1/8/2028	146,715	0.01
	Association 'Series 2021-214			USD 674,000	Howmet Aerospace Inc 5.9%		
	Al' 4% 20/12/2051	44,704	0.00		1/2/2027	646,764	0.06
USD 169,000 G	Grand Canyon University 3.25%	454.000	0.00		HP Inc 2.65% 17/6/2031	1,137,577	0.11
1160 343 000 (1/10/2023	151,329	0.02		HP Inc 3.4% 17/6/2030	904,599	0.09
USD 242,000 G	Grand Canyon University 5.125% 1/10/2028	216,157	0.02		HP Inc 6% 15/9/2041 Idaho Health Facilities Authority	38,492	0.00
USD 35 000 C	Grant County Public Utility	210,107	0.02	03D 4 3,000	5% 1/12/2047	46,129	0.00
302 00,000 0	District No 2 Priest Rapids			USD 19.000	iHeartCommunications Inc	10,120	0.00
	Hydroelectric Project 4.584%			5,550	'144A' 4.75% 15/1/2028	16,389	0.00
	1/1/2040	37,763	0.00				

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	iHeartCommunications Inc				JP Morgan Chase Commercial	` '	
	'144A' 5.25% 15/8/2027 iHeartCommunications Inc	26,385	0.00	000 102,109	Mortgage Securities Trust 2015-JP1 'Series 2015-JP1		
	6.375% 1/5/2026 iHeartCommunications Inc	29,636	0.00	USD 1,150,000	D' FRN 15/1/2049 JP Morgan Chase Commercial	83,617	0.01
	8.375% 1/5/2027	186,658	0.02		Mortgage Securities Trust		
,	II-VI Inc '144A' 5% 15/12/2029 Impac Secured Assets Trust	66,729	0.01		2018-WPT 'Series 2018-WPT DFX' '144A' 5.35% 5/7/2033	1,040,833	0.10
LICD 420 400	2006-3 'Series 2006-3 A1' FRN 25/11/2036	53,405	0.01	USD 650,000	JP Morgan Mortgage Acquisition Trust 2007-CH1		
03D 126,160	IMT Trust 2017-APTS 'Series 2017-APTS BFX' '144A' FRN	44.4.626	0.04		(Step-up coupon) 'Series 2007-CH1 MF1' 4.664%	000 750	0.07
USD 269,829	15/6/2034 IMT Trust 2017-APTS 'Series	114,636	0.01	USD 730,000	25/11/2036 JPMBB Commercial Mortgage	698,758	0.07
	2017-APTS DFX' '144A' FRN 15/6/2034	236,543	0.02		Securities Trust 2014-C22 'Series 2014-C22 B' FRN		
USD 1,500,000	Independence Plaza Trust 2018-INDP 'Series 2018-			USD 132,000	15/9/2047 JPMBB Commercial Mortgage	646,533	0.06
	INDP B' '144A' 3.911% 10/7/2035	1,340,851	0.13		Securities Trust 2016-C1 'Series 2016-C1 D1' '144A'		
USD 300,000	Independence Plaza Trust 2018-INDP 'Series 2018-			USD 42,605	FRN 17/3/2049 JPMCC Commercial Mortgage	113,241	0.01
	INDP C' '144A' 4.158% 10/7/2035	267,721	0.03		Securities Trust 2017-JP5 'Series 2017-JP5 C' FRN		
USD 215,000	Indiana Finance Authority 3.051% 1/1/2051	187,595	0.02	USD 24,000	15/3/2050 JPMorgan Chase & Co FRN	37,772	0.00
USD 120,000	Indiana Finance Authority 5% 1/10/2045	116,137	0.01	USD 192,000	1/2/2025 (Perpetual) JPMorgan Chase & Co FRN	21,003	0.00
USD 574,611	IndyMac INDX Mortgage Loan Trust 2006-AR35 'Series			USD 225,000	1/6/2028 JPMorgan Chase & Co FRN	164,817	0.02
	2006-AR35 1A1A' FRN 25/1/2037	516,443	0.05	USD 146,000	4/2/2032 JPMorgan Chase & Co FRN	180,450	0.02
USD 125,000	International Business Machines Corp 2.95%			USD 200,000	22/4/2051 JPMorgan Chase Bank NA	118,037	0.01
USD 750.000	15/5/2050 International Business	97,527	0.01		7/8/2022 (Zero Coupon) JPMorgan Chase Bank NA	189,459	0.02
	Machines Corp 3.5% 15/5/2029	694,511	0.07	USD 274.000	28/12/2023 (Zero Coupon) Kaiser Foundation Hospitals	352,117	0.03
USD 350,000	International Flavors & Fragrances Inc '144A' 2.3%				2.81% 1/6/2041 Keurig Dr Pepper Inc 3.8%	220,835	0.02
USD 49.000	1/11/2030 International Flavors &	287,363	0.03		1/5/2050 KeyCorp Student Loan Trust	38,445	0.00
222 13,323	Fragrances Inc '144A' 3.468% 1/12/2050	38,880	0.00		2004-A 'Series 2004-A 2D' FRN 28/7/2042	569,224	0.06
USD 27,960	Invitation Homes 2018-SFR3 Trust 'Series 2018-SFR3 A'	00,000	0.00	USD 533,242	KeyCorp Student Loan Trust 2005-A 'Series 2005-A 2C'	000,221	0.00
USD 200 000	'144A' FRN 17/7/2037 IQVIA Inc '144A' 5%	24,912	0.00	USD 1 030 000	FRN 27/12/2038 Kilroy Realty LP 2.5%	460,719	0.05
,	15/10/2026 Iron Mountain Inc '144A' 5%	182,508	0.02		15/11/2032 Kroger Co/The 3.95%	826,969	0.08
	15/7/2028	219,820	0.02		15/1/2050	69,961	0.01
030 70,000	J.P. Morgan Chase Commercial Mortgage Securities Trust 2018-AON 'Series 2018-AON			030 13,434,433	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 'Series 2013-		
USD 164,745	A' '144A' 4.128% 5/7/2031 J.P. Morgan Chase Commercial	63,599	0.01		GCP XA' '144A' FRN 15/2/2036	671,893	0.07
	Mortgage Securities Trust 2018-PHH FRN 15/6/2035	146,159	0.01	USD 23,000	Lamar Media Corp 3.75% 15/2/2028	19,758	0.00
USD 484,543	J.P. Morgan Chase Commercial Mortgage Securities Trust 2018-PHH 'Series 2018-PHH			USD 246,473	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 'Series 2006-2A M3'		
USD 145,000	A' '144A' FRN 15/6/2035 JobsOhio Beverage System	428,239	0.04	USD 680,000	'144A' FRN 25/9/2036 Lehman Brothers Small Balance	210,690	0.02
USD 410,000	3.985% 1/1/2029 John Deere Capital Corp 1.25%	138,832	0.01		Commercial Mortgage Trust 2007-3 'Series 2007-3A M2'	_	
USD 168,259	10/1/2025 JP Morgan Chase Commercial Mortgage Securities Trust	356,298	0.04	USD 84,359	'144A' FRN 25/10/2037 Lehman XS Trust Series 2007- 16N 'Series 2007-16N AF2'	526,253	0.05
	2015-JP1 'Series 2015-JP1 C' FRN 15/1/2049	153,032	0.02		FRN 25/9/2047	90,395	0.01

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 100 000	LendingPoint Pass-Through			USD 53 000	Marriott Ownership Resorts Inc		
000 100,000	Trust Series 2022-ST1			000 00,000	'144A' 6.125% 15/9/2025	48,822	0.01
	'Series 2022-ST1 A' '144A'			USD 40,000	Maryland Health & Higher		
	2.5% 15/3/2028	88,404	0.01		Educational Facilities		
USD 100,000	LendingPoint Pass-Through			1160 32 000	Authority 5% 15/8/2027 Massachusetts Development	39,289	0.00
	Trust Series 2022-ST2 'Series 2022-ST2 A' '144A'			USD 35,000	Finance Agency 5% 1/7/2043	36,624	0.00
	3.25% 15/4/2028	89,099	0.01	USD 130.000	Massachusetts Development	30,024	0.00
USD 774,000	Lennar Corp 4.75% 15/11/2022	699,478	0.07	,	Finance Agency 5% 1/7/2044	133,114	0.01
USD 240,000	Level 3 Financing Inc '144A'			USD 50,000	Massachusetts Development		
1100 040 000	4.625% 15/9/2027	204,760	0.02	1100 50 000	Finance Agency 5% 1/7/2047	50,386	0.01
USD 248,000	Level 3 Financing Inc 5.25% 15/3/2026	221,890	0.02	050 50,000	Massachusetts Development Finance Agency 5% 1/7/2048	52,118	0.01
USD 40.000	Lexington County Health	221,090	0.02	USD 40.000	Massachusetts Housing	32,110	0.01
	Services District Inc 5%				Finance Agency 4.5%		
	1/11/2041	39,983	0.00		1/12/2039	36,235	0.00
EUR 100,000	Liberty Mutual Group Inc FRN			USD 40,000	Massachusetts Housing		
LICD 407 000	23/5/2059	99,302	0.01		Finance Agency 4.5%	27.407	0.00
030 107,000	Lions Gate Capital Holdings LLC '144A' 5.5% 15/4/2029	89,756	0.01	USD 40 000	1/12/2048 Massachusetts Housing	37,107	0.00
USD 341,756	Loanpal Solar Loan 2021-1 Ltd	00,700	0.01	000 10,000	Finance Agency 4.6%		
	'Series 2021-1GS A' '144A'				1/12/2044	36,218	0.00
	2.29% 20/1/2048	294,061	0.03	USD 150,000	Massachusetts School Building		
USD 1,786,197	Loanpal Solar Loan Ltd 'Series			1100 400 000	Authority 2.866% 15/10/2031	135,586	0.01
	2020-3GS A' '144A' 2.47% 20/12/2047	1,535,439	0.15	USD 120,000	Massachusetts School Building Authority 2.966% 15/10/2032	108,775	0.01
USD 308 000	LogMeIn Inc '144A' 5.5%	1,555,455	0.13	USD 40 000	Massachusetts Water	100,773	0.01
002 000,000	1/9/2027	261,145	0.03	002 .0,000	Resources Authority 5%		
USD 233,662	Long Beach Mortgage Loan				1/8/2040	41,108	0.00
	Trust 2006-7 'Series 2006-7	400.000	0.04	USD 500,000	Mastr Asset Backed Securities		
LISD 1 000 000	2A3' FRN 25/8/2036	103,336	0.01		Trust 2004-HE1 'Series 2004-	440.526	0.04
03D 1,000,000	Los Angeles Community College District/CA 2.336%			USD 46 000	HE1 M6' FRN 25/9/2034 McDonald's Corp 3.625%	449,526	0.04
	1/8/2033	854,357	0.08	002 .0,000	1/9/2049	39,284	0.00
USD 490,000	Los Angeles Department of			USD 75,000	McLaren Health Care Corp		
	Water & Power 5% 1/7/2051	535,139	0.05		4.386% 15/5/2048	76,329	0.01
USD 230,000	Los Angeles Department of			USD 597,000	Merck & Co Inc 1.9%	F40 400	0.05
	Water & Power Water System Revenue 5% 1/7/2043	207,727	0.02	USD 563 768	10/12/2028 Merrill Lynch First Franklin	512,422	0.05
USD 105,000	Los Angeles Unified School	201,121	0.02	000 000,700	Mortgage Loan Trust Series		
	District/CA 6.758% 1/7/2034	126,038	0.01		2007-H1 'Series 2007-H1		
USD 45,000	Louisiana Public Facilities	.=			1A2' FRN 25/10/2037	490,886	0.05
HCD 333 000	Authority 5% 1/7/2048	47,100	0.01	USD 65,000	Metropolitan Atlanta Rapid	64 711	0.01
03D 322,000	Lowe's Cos Inc 1.7% 15/10/2030	255,296	0.03	USD 65 000	Transit Authority 5% 1/7/2041 Metropolitan Government	64,711	0.01
USD 1.389.000	Lowe's Cos Inc 2.625%	200,200	0.00	000 00,000	Nashville & Davidson County		
, ,	1/4/2031	1,178,184	0.11		Health & Educational Facs Bd		
	Lowe's Cos Inc 3% 15/10/2050	205,966	0.02		5% 1/7/2046	64,402	0.01
USD 24,000	Lowe's Cos Inc 5.125%	04.000	0.00	USD 55,000	Metropolitan Transportation	50.075	0.04
USD 17 880	15/4/2050 LSTAR Commercial Mortgage	24,896	0.00	USD 135 000	Authority 5% 15/11/2041 Metropolitan Washington	58,075	0.01
000 17,000	Trust 2015-3 'Series 2015-3			000 100,000	Airports Authority Aviation		
	AS' '144A' FRN 20/4/2048	15,926	0.00		Revenue 5% 1/10/2048	138,362	0.01
USD 400,000	Lumen Technologies Inc '144A'			USD 45,000	Metropolitan Washington		
LICD 404 000	5.125% 15/12/2026	332,250	0.03		Airports Authority Dulles Toll	40.044	0.00
USD 184,000	Lumen Technologies Inc '144A' 5.375% 15/6/2029	142,558	0.01	USD 40 000	Road Revenue 5% 1/10/2053 Michigan Finance Authority 5%	40,244	0.00
USD 128.000	LYB International Finance III	142,000	0.01	00D 1 0,000	15/11/2028	41,021	0.00
	LLC 3.625% 1/4/2051	103,623	0.01	USD 40,000	Michigan Finance Authority 5%	,-	
USD 750,000	LYB International Finance III				1/6/2039	38,656	0.00
1100 400 000	LLC 4.2% 1/5/2050	663,174	0.06	USD 30,000	Michigan Finance Authority 5%	00.070	0.00
USD 192,000	MAD Mortgage Trust 2017-			LICD 17F 000	15/11/2041	30,273	0.00
	330M 'Series 2017-330M D' '144A' FRN 15/8/2034	167,717	0.02	030 175,000	Microchip Technology Inc 4.25% 1/9/2025	160,624	0.02
USD 169.000	MAD Mortgage Trust 2017-	101,111	0.02	USD 60.000	Mississippi Hospital Equipment	100,024	0.02
,	330M 'Series 2017-330M E'			,,,,,	& Facilities Authority 5%		
	'144A' FRN 15/8/2034	142,395	0.01		1/9/2046	60,481	0.01
USD 1,650,000	Marriott International Inc/MD	1 445 040	0.44	EUR 300,000	Mondelez International Inc	256 450	0.00
	3.5% 15/10/2032	1,445,218	0.14	USD 55 000	1.375% 17/3/2041 Mondelez International Inc	256,456	0.03
USD 65 000	Marrion International inc/Mili						
USD 65,000	Marriott International Inc/MD 4.625% 15/6/2030	61,677	0.01	000 00,000	2.625% 4/9/2050	39,234	0.00

USD 612,000 Morgan Stanley FRN 21/1/2028 532,619 0.05 USD 1,000,000 Morgan Stanley Capital I Trust 2018-L1 (Series 2018-L1 A4' ENN 15/12/2047 13,593 0.00 USD 150,000 Morgan Stanley Capital I Trust 2018-BN Norgan Stanley FRN 15/12/2047 144A' FRN 15/12/2047 145,458 0.00 USD 500,000 Morgan Stanley Capital I Trust 2018-BN Norgan Stanley FRN 15/12/2047 USD 500,000 Morgan Stanley Capital I Trust 2018-BN Norgan Stanley FRN 25/12/2047 13,593 0.00 USD 500,000 Morgan Stanley Capital I Trust 2018-BN Norgan Stanley Capital I Trust 2018-BN P Series 2018-BN P E' 144A' FRN 15/12/2047 13,593 0.00 USD 500,000 Morgan Stanley Capital I Trust 2018-BN Norgan Stanley Capital I Trust 2018-BN Norgan Stanley Capital I Trust 2018-BN Norgan Stanley Capital I Trust 2018-BN Series 2018-BN Norgan Stanley Capital I Trust 2018-BN Norgan Stanley C	960,618 94,990 93,821 106,289	0.09 0.01 0.01
USD 176,000 Morgan Stanley FRN 22/1/2031 150,319 0.02 2018-L1 (Series 2018-L1 A4' USD 154,000 Morgan Stanley FRN 21/1/2033 133,046 0.01 EUR 1,100,000 Morgan Stanley FRN 29/4/2033 1,020,697 0.10 USD 58,000 Morgan Stanley FRN 25/1/2052 44,091 0.00 USD 166,906 Morgan Stanley FRN 25/1/2052 44,091 0.00 USD 166,906 Morgan Stanley FRN 25/1/2052 44,091 0.00 USD 100,000 Morgan Stanley Capital I Trust 2007-SEA1 'Series 2018-L1 A3' 4.139% 15/10/2051 USD 100,000 Morgan Stanley Capital I Trust 2007-SEA1 2A1' '144A' FRN 25/2/2047 145,458 0.01 USD 100,000 Morgan Stanley Capital I Trust 2018-MP 'Series 2018-MP A' '144A' FRN 11/7/2040 USD 133,000 Morgan Stanley Capital I Trust 2014 C19 'Series 2014-C19 USD 135,000 Morgan Stanley Capital I Trust 2018-MP 'Series 2018-MP E' '144A' FRN 11/7/2040 USD 500,000 Morgan Stanley Capital I Trust 2018-MP 'Series 2018-SUN America Merrill Lynch Trust 2014 C19 'Series 2014-C19 USD 500,000 Morgan Stanley Capital I Trust 2018-SUN A' '144A' FRN 15/7/2035 USD 500,000 Morgan Stanley Capital I Trust 2018-SUN A' '144A' FRN 15/7/2035 USD 500,000 Morgan Stanley Capital I Trust 2018-SUN A' '144A' FRN 15/7/2035 USD 500,000 Morgan Stanley Capital I Trust 2018-SUN A' '144A' FRN 15/7/2035 USD 500,000 Morgan Stanley Capital I Trust 2018-SUN A' '144A' FRN 15/7/2035	94,990 93,821 106,289	0.01
USD 154,000 Morgan Stanley FRN 21/1/2033 133,046 0.01 EUR 1,100,000 Morgan Stanley FRN 29/4/2033 1,020,697 0.10 USD 58,000 Morgan Stanley FRN 25/1/2052 44,091 0.00 USD 166,906 Morgan Stanley FRN 25/1/2052 44,091 0.00 USD 166,906 Morgan Stanley FRN 25/1/2052 44,091 0.00 USD 100,000 Morgan Stanley Capital I Trust 2007-SEA1 'Series 2007-SEA1 2A1' '144A' FRN 25/2/2047 145,458 0.01 USD 505,116 Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 'Series 2014-C19 XD' '144A' FRN 15/12/2047 13,593 0.00 USD 175,457 Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 'Series 2014-C19 USD 500,000 Morgan Stanley Capital I Trust 2018-MP 'Series 2018-MP E' 144A' FRN 11/7/2040 USD 500,000 Morgan Stanley Capital I Trust 2018-SUN A' '144A' FRN 15/17/2035 USD 500,000 Morgan Stanley Capital I Trust 2018-SUN A' '144A' FRN 15/7/2035 USD 500,000 Morgan Stanley Capital I Trust 2018-SUN Morgan Stanley Capital I Trust 2018-SUN A' '144A' FRN 15/7/2035 USD 500,000 Morgan Stanley Capital I Trust 2018-SUN A' '144A' FRN 15/7/2035 USD 500,000 Morgan Stanley Capital I Trust 2018-SUN A' '144A' FRN 15/7/2035 USD 500,000 Morgan Stanley Capital I Trust 2018-SUN A' '144A' FRN 15/7/2035 USD 500,000 Morgan Stanley Capital I Trust 2018-SUN A' '144A' FRN 15/7/2035	94,990 93,821 106,289	0.01
EUR 1,100,000 Morgan Stanley FRN 29/4/2033 1,020,697 0.10 USD 58,000 Morgan Stanley FRN 25/1/2052 44,091 0.00 USD 166,906 Morgan Stanley ABS Capital I Inc Trust 2007-SEA1 'Series 2007-SEA1 2A1' '144A' FRN 25/2/2047 145,458 0.01 USD 505,116 Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 'Series 2014-C19 USD 175,457 Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 'Series 2014-C19 USD 100,000 Morgan Stanley Capital I Trust 2018-MP 'Series 2018-MP A' 144A' FRN 11/7/2040 USD 100,000 Morgan Stanley Capital I Trust 2018-MP 'Series 2018-MP A' 144A' FRN 11/7/2040 USD 100,000 Morgan Stanley Capital I Trust 2018-MP 'Series 2018-MP A' 144A' FRN 11/7/2040 USD 100,000 Morgan Stanley Capital I Trust 2018-MP 'Series 2018-MP A' 144A' FRN 11/7/2040 USD 133,000 Morgan Stanley Capital I Trust 2018-MP 'Series 2018-MP A' 144A' FRN 11/7/2040 USD 500,000 Morgan Stanley Capital I Trust 2018-SUN A' 144A' FRN 15/7/2035 USD 500,000 Morgan Stanley Capital I Trust 2018-SUN A' 144A' FRN 15/7/2035 USD 500,000 Morgan Stanley Capital I Trust 2018-SUN A' 144A' FRN 15/7/2035 USD 500,000 Morgan Stanley Capital I Trust 2018-SUN A' 144A' FRN 15/7/2035	94,990 93,821 106,289	0.01
USD 58,000 Morgan Stanley FRN 25/1/2052 44,091 0.00 USD 166,906 Morgan Stanley ABS Capital I Inc Trust 2007-SEA1 'Series 2007-SEA1 2A1' '144A' FRN 25/2/2047 145,458 0.01 USD 505,116 Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 'Series 2014-C19 USD 175,457 Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 'Series 2014-C19 USD 505,000 Morgan Stanley Capital I Trust 2018-MP 'Series 2018-MP E' 144A' FRN 15/12/2047 13,593 0.00 USD 500,000 Morgan Stanley Capital I Trust 2018-MP 'Series 2018-SUN A' '144A' FRN 15/17/2035 USD 500,000 Morgan Stanley Capital I Trust 2018-SUN A' '144A' FRN 15/17/2035 USD 500,000 Morgan Stanley Capital I Trust 2018-SUN A' '144A' FRN 15/17/2035 USD 500,000 Morgan Stanley Capital I Trust 2018-SUN A' '144A' FRN 15/17/2035	93,821	0.01
Inc Trust 2007-SEA1 'Series 2007-SEA1 2A1' '144A' FRN 25/2/2047 145,458 0.01 USD 505,116 Morgan Stanley Bank of USD 133,000 Morgan Stanley Capital I Trust 2018-MP 'Series 2018-MP A' '144A' FRN 11/7/2040 USD 133,000 Morgan Stanley Capital I Trust 2014 C19 'Series 2014-C19 USD 133,000 Morgan Stanley Capital I Trust 2018-MP 'Series 2018-MP E' 144A' FRN 11/7/2040 USD 500,000 Morgan Stanley Capital I Trust 2018-MP E' 144A' FRN 11/7/2040 USD 50,000 Morgan Stanley Capital I Trust 2018-SUN 'Series 2018-SUN A' '144A' FRN 15/7/2035 USD 500,000 Morgan Stanley Capital I Trust 2018-SUN 'Series 2018-SUN A' '144A' FRN 15/7/2035 USD 500,000 Morgan Stanley Capital I Trust 2018-SUN 'Series 2018-SUN A' '144A' FRN 15/7/2035 USD 500,000 Morgan Stanley Capital I Trust 2018-MP A' '144A' FRN 15/7/2035 USD 500,000 Morgan Stanley Capital I Trust 2018-MP A' '144A' FRN 11/7/2040 USD 500,000 Morgan Stanley Capital I Trust 2018-MP A' '144A' FRN 11/7/2040 USD 500,000 Morgan Stanley Capital I Trust 2018-MP A' '144A' FRN 11/7/2040 USD 500,000 Morgan Stanley Capital I Trust 2018-MP A' '144A' FRN 11/7/2040 USD 500,000 Morgan Stanley Capital I Trust 2018-MP A' '144A' FRN 11/7/2040 USD 500,000 Morgan Stanley Capital I Trust 2018-MP A' '144A' FRN 11/7/2040 USD 500,000 Morgan Stanley Capital I Trust 2018-MP A' '144A' FRN 11/7/2040 USD 500,000 Morgan Stanley Capital I Trust 2018-MP A' '144A' FRN 11/7/2040 USD 500,000 Morgan Stanley Capital I Trust 2018-MP A' '144A' FRN 11/7/2040 USD 500,000 Morgan Stanley Capital I Trust 2018-MP A' '144A' FRN 11/7/2040 USD 500,000 Morgan Stanley Capital I Trust 2018-MP A' '144A' FRN 11/7/2040 USD 500,000 Morgan Stanley Capital I Trust 2018-MP A' '144A' FRN 11/7/2040 USD 500,000 Morgan Stanley Capital I Trust 2018-MP A' '144A' FRN 11/7/2040 USD 500,000 Morgan Stanley Capital I Trust 2018-MP A' '144A' FRN 11/7/2040 USD 500,000 Morgan Stanley Capital I Trust 20	93,821	0.01
2007-SEA1 2A1' '144A' FRN 25/2/2047 145,458 0.01 USD 505,116 Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 'Series 2014-C19 XD' '144A' FRN 15/12/2047 13,593 0.00 USD 50,000 Morgan Stanley Capital I Trust 2018-MP 'Series 2018-MP E'	106,289	
25/2/2047 145,458 0.01 '144A' FRN 11/7/2040 USD 505,116 Morgan Stanley Bank of	106,289	
USD 505,116 Morgan Stanley Bank of	106,289	
America Merrill Lynch Trust 2018-MP (Series 2018-MP E' 2014 C19 (Series 2014-C19 XD' 144A' FRN 15/12/2047 13,593 0.00 USD 50,000 Morgan Stanley Capital I Trust 2018-SUN (Series 2018-SUN A' 144A' FRN 15/7/2035 USD 500,000 Morgan Stanley Capital I Trust 2014 C19 (Series 2014-C19 USD 500,000 Morgan Stanley Capital I Trust		0.01
XD' '144A' FRN 15/12/2047 13,593 0.00 USD 50,000 Morgan Stanley Capital I Trust USD 175,457 Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 'Series 2014-C19 USD 500,000 Morgan Stanley Capital I Trust USD 500,000 Morgan Stanley Capital I Trust USD 500,000 Morgan Stanley Capital I Trust		0.01
USD 175,457 Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 'Series 2014-C19 2018-SUN 'Series 2018-SUN A' '144A' FRN 15/7/2035 USD 500,000 Morgan Stanley Capital I Trust	44 063	
America Merrill Lynch Trust A' '144A' FRN 15/7/2035 2014 C19 'Series 2014-C19 USD 500,000 Morgan Stanley Capital I Trust	44 063	
2014 C19 'Series 2014-C19 USD 500,000 Morgan Stanley Capital I Trust	44 00.5	0.00
	,000	0.00
USD 160,798 Morgan Stanley Bank of B' '144A' FRN 15/7/2035	439,693	0.04
America Merrill Lynch Trust USD 17,000 Morgan Stanley Capital I Trust		
2015-C21 'Series 2015-C21 2018-SUN 'Series 2018-SUN	44.740	0.00
XB' '144A' FRN 15/3/2048 1,311 0.00 F' '144A' FRN 15/7/2035 USD 160,000 Morgan Stanley Bank of USD 370,444 Morgan Stanley Home Equity	14,710	0.00
America Merrill Lynch Trust America Merrila Lynch Trust Loan Trust 2006-3 'Series		
2015-C24 'Series 2015-C24 2006-3 A3' FRN 25/4/2036	271,397	0.03
B' FRN 15/5/2048 146,079 0.01 USD 66,497 Morgan Stanley		
USD 1,000,000 Morgan Stanley Bank of Resecuritization Trust 2013-R7		
America Merrill Lynch Trust 'Series 2013-R7 1B' '144A' 2015-C25 'Series 2015-C25 FRN 26/12/2046	58,371	0.01
B' FRN 15/10/2048 919,512 0.09 USD 89,858 Mosaic Solar Loan Trust 2018-1	30,371	0.01
USD 10,078 Morgan Stanley Bank of 'Series 2018-1A A' '144A'		
America Merrill Lynch Trust 4.01% 22/6/2043	82,197	0.01
2015-C25 'Series 2015-C25 USD 381,744 Mosaic Solar Loan Trust		
C' FRN 15/10/2048 9,048 0.00 2018-2-GS 'Series 2018-2GS USD 245,091 Morgan Stanley Bank of A' '144A' 4.2% 22/2/2044	352,327	0.03
America Merrill Lynch Trust USD 620,400 Mosaic Solar Loan Trust	332,321	0.03
2015-C26 'Series 2015-C26 2018-2-GS 'Series 2018-2GS		
XD' '144A' FRN 15/10/2048 9,429 0.00 C' '144A' 5.97% 22/2/2044	569,261	0.06
USD 13,043 Morgan Stanley Bank of USD 286,280 Mosaic Solar Loan Trust		
America Merrill Lynch Trust 2019-1 'Series 2019-1A A' 2015-C26 'Series 2015-C26 '144A' 4.37% 21/12/2043	266.484	0.03
D' '144A' 3.06% 15/10/2048 10,621 0.00 USD 1,005,621 Mosaic Solar Loans 2017-2 LLC	200,404	0.00
USD 30,235 Morgan Stanley Bank of 'Series 2017-2A C' '144A' 2%		
America Merrill Lynch Trust 22/6/2043	886,928	0.09
2017-C33 'Series 2017-C33		
C' FRN 15/5/2050 26,510 0.00 LLC 'Series 2017-2A A' '144A' USD 17,408 Morgan Stanley Capital I 2017- 3.82% 22/6/2043	40,770	0.00
HR2 'Series 2017-HR2 D' USD 1,605,000 Motorola Solutions Inc 2.3%	40,770	0.00
2.73% 15/12/2050 13,329 0.00 15/11/2030	1,297,590	0.13
USD 16,492 Morgan Stanley Capital I Trust USD 200,000 Motorola Solutions Inc 4.6%		
2015-MS1 'Series 2015-MS1 23/2/2028 C' FRN 15/5/2048 14.181 0.00 USD 81.000 Motorola Solutions Inc 5.5%	191,762	0.02
C' FRN 15/5/2048 14,181 0.00 USD 81,000 Motorola Solutions Inc 5.5% USD 251,000 Morgan Stanley Capital I Trust 1/9/2044	83,377	0.01
2017-CLS 'Series 2017-CLS USD 1,894,000 Mozart Debt Merger Sub Inc	00,011	0.01
F' '144A' FRN 15/11/2034 220,564 0.02 '144A' 3.875% 1/4/2029	1,599,121	0.16
USD 760,594 Morgan Stanley Capital I Trust USD 35,000 MPT Operating Partnership LP /		
2017-H1 'Series 2017-H1 C' MPT Finance Corp 4.625%	04.400	0.00
FRN 15/6/2050 666,018 0.07 1/8/2029 USD 120,942 Morgan Stanley Capital I Trust USD 57,000 MPT Operating Partnership LP /	31,493	0.00
2017-H1 'Series 2017-H1 XD' MPT Finance Corp 5%		
'144A' FRN 15/6/2050 10,716 0.00 15/10/2027	51,850	0.01
USD 14,437 Morgan Stanley Capital I Trust USD 16,000 MPT Operating Partnership LP /		
2018-H3 'Series 2018-H3 C' MPT Finance Corp 5.25%	44.550	0.00
FRN 15/7/2051 13,459 0.00 1/8/2026 USD 23,314 Morgan Stanley Capital I Trust USD 326,000 MSCG Trust 2018-SELF 'Series	14,558	0.00
2018-H3 'Series 2018-H3 D' 2018-SELF E' '144A' FRN		
'144A' 3% 15/7/2051 18,390 0.00 15/10/2037	285,436	0.03
USD 500,000 Morgan Stanley Capital I Trust USD 50,000 MSCG Trust 2018-SELF 'Series		
2018-H4 'Series 2018-H4 C' 2018-SELF F' '144A' FRN	40.704	0.00
FRN 15/12/2051 459,167 0.04 15/10/2037	43,704	0.00

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
LISD 1 000 000	MSDB Trust 2017-712F 'Series			USD 450 000	New York State Urban		
000 1,000,000	2017-712F B' '144A' FRN			GOD 400,000	Development Corp 2.5%		
	11/7/2039	884,539	0.09		15/3/2033	383,705	0.04
USD 217,197	NACC Reperforming Loan			USD 500,000	New York State Urban		
	REMIC Trust 2004-R1 'Series				Development Corp 2.77%		
	2004-R1 A1' '144A' 6.5% 25/3/2034	100 155	0.02	LICD 165 000	15/3/2031 New York State Urban	447,132	0.04
LISD 49 887	NACC Reperforming Loan	188,155	0.02	USD 165,000	Development Corp 3.32%		
000 40,007	REMIC Trust 2004-R1 'Series				15/3/2029	152,912	0.02
	2004-R1 A2' '144A' 7.5%			USD 30,000	New York Transportation	- ,-	
	25/3/2034	44,155	0.00		Development Corp 5%		
USD 1,000,000	Nationstar Home Equity Loan			1100 005 000	1/7/2046	28,530	0.00
	Trust 2007-B 'Series 2007-B M1' FRN 25/4/2037	856,497	0.08	USD 225,000	New York Transportation Development Corp 5.25%		
USD 141.000	Nationstar Mortgage Holdings	000,407	0.00		1/1/2050	213,550	0.02
002,000	Inc '144A' 5.5% 15/8/2028	125,599	0.01	USD 194,000	Newmont Corp 2.6% 15/7/2032	162,141	0.02
USD 317,000	Nationstar Mortgage Holdings			USD 96,000	Nexstar Media Inc '144A' 4.75%		
	Inc '144A' 6% 15/1/2027	287,398	0.03		1/11/2028	83,185	0.01
USD 624,000	Nature Conservancy/The	FC0 770	0.00	USD 222,000	Nexstar Media Inc '144A'	200 250	0.00
LISD 138 000	3.957% 1/3/2052 Navient Private Education Loan	563,776	0.06	USD 176 000	5.625% 15/7/2027 NextEra Energy Capital	200,356	0.02
03D 130,000	Trust 2014-A 'Series 2014-AA			03D 170,000	Holdings Inc 2.44% 15/1/2032	144,592	0.01
	B' '144A' 3.5% 15/8/2044	120,364	0.01	USD 154,000	NextEra Energy Capital	,002	0.0.
USD 104,000	Navient Private Education Loan				Holdings Inc 3% 15/1/2052	115,994	0.01
	Trust 2015-A 'Series 2015-AA			USD 85,727	Nomura Asset Acceptance Corp		
1100 170 000	B' '144A' 3.5% 15/12/2044	93,359	0.01		Alternative Loan Trust Series		
USD 470,000	Navient Private Education Loan Trust 2020-I 'Series 2020-IA				2005-AP1 (Step-up coupon) 'Series 2005-AP1 2A4'		
	B' '144A' 2.95% 15/4/2069	411,662	0.04		6.046% 25/2/2035	79,112	0.01
USD 1,800,000	Navient Private Education Refi	411,002	0.04	USD 310,000	Northern States Power Co/MN	75,112	0.01
	Loan Trust 2020-A 'Series			,	2.9% 1/3/2050	244,189	0.02
	2020-A B' '144A' 3.16%			USD 666,000	Northern States Power Co/MN		
1100 004 500	15/11/2068	1,576,748	0.15	1100 4 405 5 40	3.2% 1/4/2052	561,122	0.05
USD 284,566	New Century Home Equity Loan Trust Series 2005-C 'Series			USD 4,195,540	NovaStar Mortgage Funding Trust Series 2006-5 'Series		
	2005-C M2' FRN 25/12/2035	239,845	0.02		2006-5 A2D' FRN 25/11/2036	1,673,544	0.16
USD 47,000	New Home Co Inc/The '144A'	200,010	0.02	USD 53,876	Ocean Beach Spc 'Series 2020-	1,070,011	0.10
	7.25% 15/10/2025	41,499	0.00		1I A' 4% 26/9/2022	48,014	0.01
USD 55,000	New Hope Cultural Education			USD 44,000	OhioHealth Corp 3.042%		
	Facilities Finance Corp 5% 15/8/2047	EC E00	0.01	LICD 45 000	15/11/2050 Oklahoma Development	36,548	0.00
USD 55 000	New Jersey Transportation	56,580	0.01	03D 45,000	Finance Authority 5.25%		
000 00,000	Trust Fund Authority 5.754%				15/8/2043	47,472	0.01
	15/12/2028	55,759	0.01	USD 165,000	Oklahoma Development		
USD 60,000	New Orleans Aviation Board				Finance Authority 5.5%		
1100 405 000	5% 1/1/2040	57,585	0.01	LIOD 407 400	15/8/2057	174,323	0.02
USD 195,000	New York City Transitional Finance Authority Future Tax			050 107,199	Olympic Tower 2017-OT Mortgage Trust 'Series 2017-		
	Secured Revenue 3.35%				OT E' '144A' FRN 10/5/2039	81,518	0.01
	1/11/2030	181,664	0.02	USD 1,351,434	Olympic Tower 2017-OT	21,212	
USD 160,000	New York City Transitional				Mortgage Trust 'Series 2017-		
	Finance Authority Future Tax			=::=	OT XA' '144A' FRN 10/5/2039	22,890	0.00
	Secured Revenue 3.9%	152.666	0.00	EUR 200,000	Olympus Water US Holding	100 100	0.00
118D 220 000	1/8/2031 New York City Water & Sewer	153,666	0.02	1120 36 000	Corp 5.375% 1/10/2029 Omnicom Group Inc 2.6%	180,120	0.02
03D 220,000	System 4% 15/6/2049	216,574	0.02	03D 30,000	1/8/2031	30,488	0.00
USD 75,000	New York City Water & Sewer	,		USD 2,010,201	One Market Plaza Trust 2017-	,	
	System 5.44% 15/6/2043	89,109	0.01		1MKT 'Series 2017-1MKT		
USD 20,000	New York City Water & Sewer				XCP' '144A' FRN 10/2/2032	54	0.00
LICD 25 000	System 5.75% 15/6/2041	24,278	0.00	USD 316,000	Onemain Financial Issuance		
USD 35,000	New York Convention Center Development Corp 5%				Trust 2018-1 'Series 2018-1A B' '144A' 3.61% 14/3/2029	283,157	0.03
	15/11/2040	34,709	0.00	USD 600 000	Onemain Financial Issuance	200,107	0.03
USD 500,000	New York State Dormitory	- 1,1 - 2			Trust 2018-1 'Series 2018-1A		
	Authority 2.202% 15/3/2034	417,418	0.04		E' '144A' 5.52% 14/3/2029	536,018	0.05
USD 65,000	New York State Dormitory	_	_	USD 810,000	OneMain Financial Issuance		
LIOD 445 000	Authority 3.19% 15/2/2043	57,662	0.01		Trust 2019-2 'Series 2019-2A	704 400	0.07
USD 415,000	New York State Urban Development Corp 2.01%			1180 130 000	D' '144A' 4.05% 14/10/2036 OneMain Financial Issuance	731,120	0.07
		252 772	0.03	130,000	Trust 2020-2 'Series 2020-2A		
	15/3/2030	352,772	0.00				

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% N Asse
	OneMain Financial Issuance	` ` `			Pitney Bowes Inc '144A'	` '	
000 2,200,000	Trust 2020-2 'Series 2020-2A			000 410,000	7.25% 15/3/2029	348,461	0.0
	D' '144A' 3.45% 14/9/2035	2,023,936	0.20	USD 110 000	Port Authority of New York &	040,401	0.0
USD 100 000	OneMain Financial Issuance	2,020,000	0.20	005 110,000	New Jersey 4.458%		
002 100,000	Trust 2021-1 'Series 2021-1A				1/10/2062	115,195	0.0
	C' '144A' 2.22% 16/6/2036	84,966	0.01	USD 325.000	Port Authority of New York &	,	
USD 100.000	OneMain Financial Issuance	0.,000	0.01	002 020,000	New Jersey 5.647%		
,	Trust 2021-1 'Series 2021-1A				1/11/2040	369,741	0.0
	D' '144A' 2.47% 16/6/2036	83,757	0.01	USD 40.000	Port of Seattle WA 5% 1/5/2043	40,187	0.0
USD 1,250,000	Option One Mortgage Loan	,			Procter & Gamble Co/The 0.9%	,	
	Trust 2005-4 Asset-Backed				4/11/2041	433,730	0.
	Certificates Series 2005-4			EUR 1,000,000	Prologis Euro Finance LLC		
	'Series 2005-4 M3' FRN				0.375% 6/2/2028	944,605	0.
	25/11/2035	1,065,243	0.10	USD 1,038,000	Prologis LP 1.25% 15/10/2030	804,262	0.
USD 25,649	Option One Mortgage Loan			USD 400,000	Promigas SA ESP / Gases del		
	Trust 2007-FXD1 (Step-up				Pacifico SAC 3.75%		
	coupon) 'Series 2007-FXD1				16/10/2029	320,061	0.
	1A1' 5.866% 25/1/2037	21,991	0.00	USD 605,000	Promigas SA ESP / Gases del		
USD 22,790	Option One Mortgage Loan				Pacifico SAC '144A' 3.75%		
	Trust 2007-FXD1 (Step-up				16/10/2029	484,093	0.
	coupon) 'Series 2007-FXD1			USD 126,000	Providence St Joseph Health		
	2A1' 5.866% 25/1/2037	19,522	0.00		Obligated Group 2.7%		
USD 150,000	Oracle Corp 2.3% 25/3/2028	126,140	0.01		1/10/2051	95,766	0.
	Oracle Corp 2.95% 1/4/2030	553,727	0.05	USD 479,446	PRPM 2020-4 LLC (Step-up		
USD 1,795,000	Oracle Corp 3.6% 1/4/2050	1,360,220	0.13		coupon) 'Series 2020-4 A1'		
USD 94,000	Oracle Corp 3.95% 25/3/2051	75,102	0.01		'144A' 2.951% 25/10/2025	423,619	0
USD 117,657	Oregon School Boards			USD 90,000	Renewable Energy Group Inc		
	Association 4.759%				'144A' 5.875% 1/6/2028	80,584	0
	30/6/2028	112,926	0.01	USD 385,964	RFMSI Series 2006-SA2 Trust		
USD 90,000	Oregon School Boards				'Series 2006-SA2 2A1' FRN		
	Association 5.55% 30/6/2028	91,169	0.01		25/8/2036	268,093	0
USD 90,000	Oregon School Boards			USD 28,000	RHP Hotel Properties LP / RHP		
	Association 5.68% 30/6/2028	92,731	0.01		Finance Corp 4.75%		
EUR 100,000	Organon & Co / Organon				15/10/2027	24,415	0
	Foreign Debt Co-Issuer BV			USD 1,111,000	Rocket Mortgage LLC / Rocket		
	2.875% 30/4/2028	93,885	0.01		Mortgage Co-Issuer Inc		
USD 863,339	Origen Manufactured Housing				'144A' 3.625% 1/3/2029	928,447	0
	Contract Trust 2007-B 'Series			USD 795,000	Rocket Mortgage LLC / Rocket		
	2007-B A1' '144A' FRN				Mortgage Co-Issuer Inc		
	15/10/2037	761,977	0.07		'144A' 3.875% 1/3/2031	661,711	0
USD 20,000	Outfront Media Capital LLC /			USD 45,000	Royal Oak Hospital Finance		
	Outfront Media Capital Corp				Authority 5% 1/9/2039	42,570	0
	'144A' 4.625% 15/3/2030	16,833	0.00	USD 290,000	Rutgers The State University of		
USD 25,000	Outfront Media Capital LLC /				New Jersey 1.663% 1/5/2028	245,933	0
	Outfront Media Capital Corp			USD 125,000	Rutgers The State University of		
	'144A' 5% 15/8/2027	21,987	0.00		New Jersey 3.27% 1/5/2043	110,124	0
USD 65,000	Paramount Global 3.375%			USD 40,000	RWJ Barnabas Health Inc		
	15/2/2028	58,761	0.01		3.477% 1/7/2049	35,686	0
USD 124,000	Paramount Global 4.95%	:		USD 38,000	Sabre GLBL Inc '144A' 7.375%	_,	
1100 000 000	19/5/2050	117,640	0.01	1105 442 455	1/9/2025	34,832	0
USD 283,000	Park Intermediate Holdings			USD 148,000	Sabre GLBL Inc '144A' 9.25%		
	LLC / PK Domestic Property			.,	15/4/2025	148,464	0
	LLC / PK Finance Co-Issuer	040 5=5		USD 165,000	Salt River Project Agricultural		
1105 155 55	'144A' 4.875% 15/5/2029	240,252	0.02		Improvement & Power District	400	_
USD 125,000	Party City Holdings Inc '144A'	440.00-	0.51		5% 1/12/2045	162,094	0
	8.75% 15/2/2026	110,903	0.01	USD 95,000	San Antonio Water System 5%		_
USD 45,000	Pennsylvania Economic			1100 000 000	15/5/2039	93,276	0
	Development Financing			USD 295,000	San Diego Gas & Electric Co	000 555	_
1100 00 000	Authority 5% 31/12/2022	41,408	0.00	HOD 45 000	2.95% 15/8/2051	229,530	0.
USD 20,000	Pennsylvania Economic			USD 45,000	San Diego Public Facilities		
	Development Financing	40.500	0.00		Financing Authority 5%	45 50 4	_
LIOD 445 555	Authority 5% 31/12/2038	19,590	0.00	1100 4:0 00	15/5/2039	45,524	0.
USD 115,000	Pennsylvania Turnpike	440.00:	0.04	USD 143,000	Santander Holdings USA Inc	400.000	_
LIOD 400 555	Commission 5% 1/12/2048	119,604	0.01	1105 4 455 555	FRN 6/1/2028	122,888	0
USD 183,000	Piedmont Healthcare Inc	440.00:	0.61	USD 1,195,000	Sasol Financing USA LLC	4 000 770	_
1100 000 000	2.719% 1/1/2042	143,301	0.01	1100 004 000	4.375% 18/9/2026	1,036,778	0.
USD 233,000	Pilgrim's Pride Corp '144A'	040.074	0.00	USD 681,000	Sasol Financing USA LLC 5.5%	E04 700	_
110D E 4 E 000	5.875% 30/9/2027	213,071	0.02	1100 405 655	18/3/2031	581,732	0.
USD 545 000	Pitney Bowes Inc '144A'			USD 405,000	Sasol Financing USA LLC 6.5%		0.
000 010,000	6.875% 15/3/2027	458,734	0.04		27/9/2028	374,832	

Hol	ding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 1 02	1 087	Saxon Asset Securities Trust			LISD 180 000	SMB Private Education Loan		
000 1,02	5,507	2007-1 'Series 2007-1 M1'			000 100,000	Trust 2021-A 'Series 2021-A		
		FRN 25/1/2047	1,004,918	0.10		D2' '144A' 3.86% 15/1/2053	155,567	0.02
EUR 10	0,000	SCIL IV LLC / SCIL USA			USD 327,000	Sonoco Products Co 2.25%		
		Holdings LLC 4.375%				1/2/2027	282,984	0.03
		1/11/2026	97,721	0.01	USD 134,000	South Carolina Public Service		
USD 20	0,000	Securitized Asset Backed				Authority 2.388% 1/12/2023	120,584	0.01
		Receivables LLC Trust 2006-			USD 80,000	South Carolina Public Service		
		OP1 'Series 2006-OP1 M6'	166.964	0.02	LICD 120 000	Authority 3.722% 1/12/2023	73,459	0.01
LISD 58	2 000	FRN 25/10/2035 Select Medical Corp '144A'	100,904	0.02	030 136,000	South Carolina Public Service Authority 6.454% 1/1/2050	181,385	0.02
000 00	5,000	6.25% 15/8/2026	518,601	0.05	USD 619.000	Southern California Edison Co	101,000	0.02
USD 91	3,254	Sequoia Mortgage Trust 2007-3	,			3.65% 1/6/2051	516,998	0.05
	,	'Series 2007-3 2AA1' FRN			USD 2,875,000	Southern Power Co 0.9%	,	
		20/7/2037	730,472	0.07		15/1/2026	2,403,398	0.23
USD 34	1,250	Sesac Finance LLC 'Series			USD 25,000	Spartanburg County School		
		2019-1 A2' '144A' 5.216%	000 445	0.00	LIOD 000 000	District No 7 5% 1/3/2048	26,767	0.00
HSD 1 31	2 000	25/7/2049 SG Mortgage Securities Trust	309,445	0.03		Sprint Corp 7.875% 15/9/2023 SRS Distribution Inc '144A'	352,908	0.03
030 1,31	3,000	2006-OPT2 'Series 2006-			03D 92,000	4.625% 1/7/2028	77,775	0.01
		OPT2 A3D' FRN 25/10/2036	974,787	0.10	EUR 100.000	Standard Industries Inc/NJ	77,770	0.01
USD 20	0,000	Sherwin-Williams Co/The	,			2.25% 21/11/2026	92,360	0.01
		2.95% 15/8/2029	177,383	0.02	USD 124,000	Standard Industries Inc/NJ		
EUR 20	0,000	Silgan Holdings Inc 3.25%				'144A' 4.75% 15/1/2028	108,245	0.01
LIOD 40		15/3/2025	199,244	0.02	USD 40,000	Standard Industries Inc/NJ	05.005	0.00
050 12	3,000	Sirius XM Radio Inc '144A' 5% 1/8/2027	108,758	0.01	LISD 110 000	'144A' 5% 15/2/2027 State of California 7.3%	35,885	0.00
USD 32	3 000	Sirius XM Radio Inc '144A' 5.5%	100,730	0.01	030 110,000	1/10/2039	142,533	0.01
000 02	0,000	1/7/2029	297,681	0.03	USD 30.000	State of California 7.35%	1 12,000	0.01
USD 71	0,000	SK Battery America Inc 2.125%	,			1/11/2039	39,416	0.00
		26/1/2026	603,285	0.06	USD 25,000	State of California 7.5%		
USD 3	0,823	SLM Private Credit Student				1/4/2034	32,179	0.00
		Loan Trust 2005-B 'Series	27 446	0.00	USD 60,000	State of California 7.55% 1/4/2039	00 242	0.01
USD 94	5 359	2005-B B' FRN 15/6/2039 SLM Private Education Loan	27,416	0.00	USD 40 000	State of Connecticut 3.31%	82,343	0.01
00201	5,000	Trust 2010-C 'Series 2010-C			000 10,000	15/1/2026	37,099	0.00
		A5' '144A' FRN 15/10/2041	935,060	0.09	USD 275,000	State of Louisiana 5%	,,,,,,	
USD 11	6,259	SLM Private Education Loan				1/3/2038	307,092	0.03
		Trust 2014-A 'Series 2014-A	400 700	0.04	USD 220,000	State of Minnesota 4%	000 044	0.00
HSD 1 20	2 000	B' '144A' 3.5% 15/11/2044 SMB Private Education Loan	103,722	0.01	1160 305 000	1/9/2038 State of Minnesota 5%	230,314	0.02
030 1,20	3,000	Trust 'Series 2020-B B' '144A'			03D 203,000	1/8/2036	219,806	0.02
		2.76% 15/7/2053	1,034,534	0.10	USD 150,000	State of New York 2.8%	210,000	0.02
USD 16	5,000	SMB Private Education Loan				15/2/2032	134,446	0.01
		Trust 2014-A 'Series 2014-A			USD 115,000	State of Oregon 5.892%		
1100.00		C' '144A' 4.5% 15/9/2045	139,959	0.01	LIOD 000 000	1/6/2027	115,272	0.01
USD 32	1,000	SMB Private Education Loan			USD 330,000	State of Washington 4% 1/2/2036	240 627	0.02
		Trust 2015-B 'Series 2015-B B' '144A' 3.5% 17/12/2040	284,728	0.03	USD 110 000	State of Washington 5%	349,637	0.03
USD 24	0.000	SMB Private Education Loan	201,720	0.00	005 110,000	1/8/2040	108,869	0.01
		Trust 2020-PT-A 'Series			USD 45,000	State of Washington 5%		
		2020-PTA B' '144A' 2.5%				1/8/2040	46,616	0.00
1105.44		15/9/2054	209,097	0.02	USD 200,000	State Street Corp FRN	474.070	0.00
USD 14	3,000	SMB Private Education Loan Trust 2020-PT-A 'Series			LICD 67E 000	18/11/2027 Steel Dynamics Inc 3.25%	171,870	0.02
		2020-PTA C' '144A' 3.2%			030 075,000	15/1/2031	594,472	0.06
		15/9/2054	122,682	0.01	USD 1.274.000	Steel Dynamics Inc 3.25%	001,172	0.00
USD 35	0,000	SMB Private Education Loan	•		, ,	15/10/2050	984,427	0.10
		Trust 2020-PTB 'Series 2020-			USD 69,000	Stem Inc '144A' 0.5% 1/12/2028	40,923	0.00
		PTB B' '144A' 2.5%			USD 808,133	Structured Asset Securities		
LICD OF	2 000	15/9/2054	297,800	0.03		Corp Mortgage Loan Trust		
050 25	3,000	SMB Private Education Loan Trust 2021-A 'Series 2021-A				Series 2006-RF3 'Series 2006-RF3 1A2' '144A' 6%		
		B' '144A' 2.31% 15/1/2053	214,015	0.02		25/10/2036	503,735	0.05
USD 96	0,000	SMB Private Education Loan	,	****	USD 285,118	Structured Asset Securities	,	
		Trust 2021-A 'Series 2021-A			, -	Corp Mortgage Loan Trust		
		C' '144A' 2.99% 15/1/2053	833,572	0.08		Series 2006-RF4 'Series		
USD 33	J,000	SMB Private Education Loan				2006-RF4 2A1' '144A' 6%	105 100	0.00
		Trust 2021-A 'Series 2021-A D1' '144A' 3.86% 15/1/2053	286,439	0.03		25/10/2036	185,182	0.02
				0.00				

			Market Value	% of Net			Market Value	% of Net
	Holding	Description	(EUR)	Assets	Holding	Description	(EUR)	Assets
U	ISD 35,000	Sumter Landing Community Development District 4.172%			USD 90,000	UBS Commercial Mortgage Trust 2018-C11 4.907%		
US	SD 349,000	1/10/2047 Sunoco LP / Sunoco Finance	33,909	0.00	USD 75,000	15/6/2051 UBS Commercial Mortgage	79,031	0.01
US	SD 367,000	Corp '144A' 4.5% 30/4/2030 Sunoco LP / Sunoco Finance	296,623	0.03	1100 0 000 000	Trust 2018-C12 'Series 2018- C12 B' FRN 15/8/2051	69,996	0.01
U	ISD 47,000	Corp 5.875% 15/3/2028 Sunoco LP / Sunoco Finance	332,639	0.03	USD 2,000,000	UBS-Barclays Commercial Mortgage Trust 2012-C3		
US	SD 262,000	Corp 6% 15/4/2027 Sutter Health 3.695%	43,152	0.00	1150 963 000	'Series 2012-C3 D' '144A' FRN 10/8/2049	1,787,068	0.17 0.06
US	SD 593,000	15/8/2028 Taylor Morrison Communities	244,613	0.02		UDR Inc 1.9% 15/3/2033 UGI International LLC 2.5%	664,351	
116	200 000	Inc '144A' 5.875% 15/6/2027	553,528	0.05	1160 33 000	1/12/2029	178,865	0.02
		TEGNA Inc 4.625% 15/3/2028	266,841	I	USD 23,000	Under Armour Inc 3.25%	20.200	0.00
U	ISD 19,000	TEGNA Inc 5% 15/9/2029 Teleflex Inc 4.625% 15/11/2027	37,614 17,239	0.00 0.00	USD 48,000	15/6/2026 Union Pacific Corp 3.25%	20,288	0.00
US	SD 993,000	Tenet Healthcare Corp '144A' 4.25% 1/6/2029	852,596	0.08	USD 30,000	5/2/2050 United Rentals North America	39,670	0.00
US	SD 504,000	Tenet Healthcare Corp '144A' 4.375% 15/1/2030	429,974	0.04	USD 130,000	Inc 3.875% 15/11/2027 United Rentals North America	27,101	0.00
U	ISD 25,000	Tenet Healthcare Corp 4.625% 15/7/2024	22,415	0.00		Inc 4.875% 15/1/2028 United Rentals North America	117,813	0.01
U	ISD 23,000	Tenet Healthcare Corp '144A' 4.625% 1/9/2024	20,805	0.00		Inc 5.25% 15/1/2030 United Rentals North America	27,851	0.00
U	ISD 18,000	Tenet Healthcare Corp '144A'			,	Inc 5.5% 15/5/2027	71,729	0.01
U	ISD 82,000	4.625% 15/6/2028 Tenet Healthcare Corp '144A'	15,690	0.00	050 8,877,000	United States Treasury Inflation Indexed Bonds 0.125%		
U	ISD 59,000	4.875% 1/1/2026 Tenet Healthcare Corp '144A'	73,273	0.01	USD 6,521,400	15/4/2026 United States Treasury Inflation	8,955,363	0.87
U	ISD 59,000	5.125% 1/11/2027 Tenet Healthcare Corp '144A'	53,225	0.01		Indexed Bonds 0.125% 15/10/2026	6,303,604	0.61
U	ISD 35,000	6.25% 1/2/2027 Tennessee Housing	53,816	0.01	USD 1,797,900	United States Treasury Inflation Indexed Bonds 0.125%		
		Development Agency 3.75% 1/7/2038	31,913	0.00	USD 10,759,100	15/1/2030 United States Treasury Inflation	1,872,853	0.18
U	ISD 15,000	Tennessee Housing Development Agency 3.85%	40.704	0.00	LICD 5 202 000	Indexed Bonds 0.5% 15/4/2024	11,257,640	1.09
U	ISD 15,000	1/7/2043 Tennessee Housing Development Agency 3.95%	13,701	0.00		United States Treasury Note/ Bond 1.125% 15/2/2031 United States Treasury Note/	4,380,623	0.43
Li	1SD 80 000	1/1/2049 Texas A&M University 2.836%	13,725	0.00		Bond 1.25% 30/11/2026 United States Treasury Note/	106,014,156	10.29
	,	15/5/2027 Texas Private Activity Bond	73,889	0.01	, ,	Bond 1.25% 31/12/2026* United States Treasury Note/	4,521,676	0.44
U	3D 23,000	Surface Transportation Corp 5% 31/12/2055	24,121	0.00		Bond 1.25% 30/6/2028 United States Treasury Note/	183,204	0.02
US	SD 105,000	Texas Private Activity Bond	24,121	0.00		Bond 1.25% 15/5/2050 United States Treasury Note/	96,469	0.01
		Surface Transportation Corp 5% 30/6/2058	106,971	0.01	, ,	Bond 1.375% 15/11/2031	1,392,363	0.14
	,	TK Elevator US Newco Inc '144A' 5.25% 15/7/2027	178,066	0.02		United States Treasury Note/ Bond 1.375% 15/8/2050	69,777	0.01
		T-Mobile USA Inc '144A' 2.4% 15/3/2029	168,060	0.02	,	United States Treasury Note/ Bond 1.5% 15/2/2030	43,470	0.00
		T-Mobile USA Inc '144A' 2.7% 15/3/2032	230,945	0.02	,	United States Treasury Note/ Bond 1.625% 15/11/2050	107,611	0.01
US	SD 158,000	T-Mobile USA Inc 3.3% 15/2/2051	120,005	0.01	USD 2,373,100	United States Treasury Note/ Bond 1.75% 15/8/2041	1,925,092	0.19
US	SD 177,000	T-Mobile USA Inc 3.875% 15/4/2030	161,380	0.02	USD 2,089,500	United States Treasury Note/ Bond 1.875% 15/2/2041	1,738,375	0.17
U	ISD 33,000	T-Mobile USA Inc 4.5% 15/4/2050	29,547	0.00	USD 1,551,600	United States Treasury Note/ Bond 1.875% 15/11/2051	1,253,279	0.12
US	SD 263,000	Tri Pointe Homes Inc 5.25% 1/6/2027	234,329	0.02	USD 245,000	United States Treasury Note/ Bond 2% 15/2/2050	207,121	0.02
U	ISD 12,000	Tri Pointe Homes Inc 5.7% 15/6/2028	10,841	0.00	USD 495,000	United States Treasury Note/ Bond 2% 15/8/2051	411,405	0.04
U	ISD 90,000	Tri-County Metropolitan Transportation District of	. 5,5 . 1	00	USD 696,000	United States Treasury Note/ Bond 2.25% 15/2/2052	614,118	0.06
	USD 3 700	Oregon 5% 1/9/2043 UAL 2007-1 Pass Through	95,286	0.01	USD 1,000	United States Treasury Note/ Bond 2.375% 15/11/2049	916	0.00
'	000 0,188	Trust 6.636% 2/7/2022	3,438	0.00		23110 2.010 /0 10/11/2040	310	0.00

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Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	<u>.</u>	•			·	•	
	United States Treasury Note/ Bond 2.375% 15/5/2051	6,441	0.00	1	VMware Inc 4.7% 15/5/2030 Walt Disney Co/The 6.65%	722,804	0.07
	United States Treasury Note/ Bond 3% 15/8/2048 United Wholesale Mortgage	28,861	0.00	USD 1,923,158	15/11/2037 WaMu Mortgage Pass-Through Certificates Series 2006-AR5	173,914	0.02
	LLC '144A' 5.5% 15/11/2025 UnitedHealth Group Inc 2.9%	307,431	0.03		Trust 'Series 2006-AR5 A1A' FRN 25/6/2046	1,672,490	0.16
	15/5/2050 UnitedHealth Group Inc 3.125%	29,912	0.00	USD 197,620	WaMu Mortgage Pass-Through Certificates Series 2007-OA5	, , , , , , , , , , , , , , , , , , , ,	
USD 55,000	15/5/2060 University of California 5.77%	79,518	0.01		Trust 'Series 2007-OA5 1A' FRN 25/6/2047	169,559	0.02
USD 115,000	15/5/2043 University of Michigan 5%	63,499	0.01	USD 791,128	WaMu Mortgage Pass-Through Certificates Series 2007-OA5		
USD 209,000	1/4/2047 University of Southern	119,269	0.01		Trust 'Series 2007-OA5 2A' FRN 25/6/2047	629,495	0.06
USD 95,000	California 3.028% 1/10/2039 University of Vermont and State Agricultural College 5%	178,178	0.02	USD 87,668	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust		
USD 495,836	1/10/2043 Upstart Pass-Through Trust Series 2021-ST2 'Series	100,111	0.01	USD 34,793	'Series 2005-9 5A6' FRN 25/11/2035 Washington Mutual Mortgage	55,640	0.01
USD 323,211	2021-ST2 A' '144A' 2.5% 20/4/2027 Upstart Pass-Through Trust	439,330	0.04		Pass-Through Certificates WMALT Series 2005-9 Trust 'Series 2005-9 5A9' 5.5%		
HCD 76 240	Series 2021-ST3 'Series 2021-ST3 A' '144A' 2% 20/5/2027	283,566	0.03	USD 1,120,563	25/11/2035 Washington Mutual Mortgage Pass-Through Certificates	28,201	0.00
030 76,219	Upstart Pass-Through Trust Series 2021-ST4 'Series 2021-ST4 A' '144A' 2% 20/7/2027	66,460	0.01	1160 03 000	WMALT Series 2007-OA1 Trust 'Series 2007-OA1 2A' FRN 25/12/2046 Waste Management Inc 2.95%	890,714	0.09
USD 261,000	Upstart Pass-Through Trust Series 2022-ST1 'Series 2022-ST1 A' '144A' 2.6%	00,400	0.01		1/6/2041 Weekley Homes LLC / Weekley Finance Corp '144A' 4.875%	76,823	0.01
USD 1.147.000	20/3/2030 Verizon Communications Inc	230,199	0.02	USD 27.487	15/9/2028 Wells Fargo Commercial	58,832	0.01
	1.5% 18/9/2030 Verizon Communications Inc	902,261	0.09	,	Mortgage Trust 2015-NXS4 'Series 2015-NXS4 B' FRN		
USD 505,000	1.5% 19/9/2039 Verizon Communications Inc	90,039	0.01	USD 11,989	15/12/2048 Wells Fargo Commercial	25,113	0.00
USD 860,000	'144A' 2.355% 15/3/2032 Verizon Communications Inc 2.85% 3/9/2041	415,799 670,511	0.04		Mortgage Trust 2015-P2 'Series 2015-P2 D' '144A' 3.241% 15/12/2048	9,040	0.00
EUR 200,000	Verizon Communications Inc 2.875% 15/1/2038	219,787	0.07	USD 126,439	Wells Fargo Commercial Mortgage Trust 2016-BNK1	9,040	0.00
USD 117,000	Verizon Communications Inc 2.875% 20/11/2050	86,405	0.01		'Series 2016-BNK1 XD' '144A' FRN 15/8/2049	5,245	0.00
USD 54,000	Verizon Communications Inc 2.987% 30/10/2056	40,394	0.00	USD 21,531	Wells Fargo Commercial Mortgage Trust 2016-NXS5		
	Verizon Communications Inc 3.55% 22/3/2051	33,696	0.00	1100 005 500	'Series 2016-NXS5 B' FRN 15/1/2059	20,075	0.00
	Verizon Communications Inc 3.875% 8/2/2029	2,917,738	0.28	USD 235,582	Wells Fargo Commercial Mortgage Trust 2016-NXS5 'Series 2016-NXS5 C' FRN		
	Verizon Communications Inc 4.016% 3/12/2029 VICI Properties LP / VICI Note	771,833	0.08	USD 85 026	15/1/2059 Wells Fargo Commercial	217,102	0.02
	Co Inc '144A' 4.625% 1/12/2029	223,439	0.02	332 33,323	Mortgage Trust 2017-C39 'Series 2017-C39 D' '144A'		0.04
,	Virginia College Building Authority 1.965% 1/2/2032 Virginia Small Business	475,361	0.05	USD 88,874	FRN 15/9/2050 Wells Fargo Commercial Mortgage Trust 2017-C39	69,992	0.01
300 103,000	Financing Authority 5% 31/12/2052	106,962	0.01		'Series 2017-C39 C' 4.118% 15/9/2050	78,482	0.01
USD 280,000	Vistra Corp '144A' FRN 15/12/2026 (Perpetual)	247,945	0.02	USD 60,000	Wells Fargo Commercial Mortgage Trust 2017-C41	-,	-
	VMware Inc 1.8% 15/8/2028 VMware Inc 2.2% 15/8/2031	53,088 1,542,609	0.01 0.15		'Series 2017-C41 B' FRN 15/11/2050	53,168	0.01
	VMware Inc 4.65% 15/5/2027	210,910	0.02			,	

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 110,000	Wells Fargo Commercial Mortgage Trust 2017-C42 'Series 2017-C42 B' FRN				Xerox Holdings Corp '144A' 5% 15/8/2025 Xerox Holdings Corp '144A'	543,273	0.05
USD 15,209	15/12/2050 Wells Fargo Commercial	99,704	0.01		5.5% 15/8/2028 XHR LP '144A' 4.875%	35,613	0.00
	Mortgage Trust 2018-C44 'Series 2018-C44 D' '144A'			USD 51,000	1/6/2029 XHR LP '144A' 6.375%	75,960	0.01
USD 66,448	3% 15/5/2051 Wells Fargo Commercial Mortgage Trust 2018-C45	11,572	0.00	USD 340,000	15/8/2025 Xylem Inc/NY 1.95% 30/1/2028	46,745 287,852	0.00
	'Series 2018-C45 C' 4.727% 15/6/2051	60,349	0.01	USD 250,000	Xylem Inc/NY 2.25% 30/1/2031	206,196	0.03
USD 106,000	Wells Fargo Commercial Mortgage Trust 2018-C46	,		USD 1,811,370	Yale Mortgage Loan Trust 2007-1 'Series 2007-1 A'		
1105 400 000	'Series 2018-C46 B' 4.633% 15/8/2051	99,378	0.01	USD 345,000	'144A' FRN 25/6/2037 Zayo Group Holdings Inc '144A'	688,477	0.07
USD 420,000	Welltower Inc 2.05% 15/1/2029 Welltower Inc 2.75% 15/1/2032 WESCO Distribution Inc '144A'	158,910 353,951	0.02 0.03		4% 1/3/2027	291,143 484,715,581	0.03 47.04
,	7.125% 15/6/2025 Wesleyan University 4.781%	65,644	0.01	USD 72,166	Uruguay Uruguay Government		
	1/7/2116 West Virginia Hospital Finance	56,388	0.01		International Bond 4.375% 23/1/2031	70,595	0.01
USD 35,000	Authority 5% 1/6/2022 West Virginia Hospital Finance	40,529	0.00	USD 12,187	Uruguay Government International Bond 4.975% 20/4/2055	12,703	0.00
USD 40,000	Authority 5% 1/6/2023 West Virginia Hospital Finance Authority 5% 1/6/2024	32,707 38,548	0.00		2014/2003	83,298	0.01
USD 80,000	Western Digital Corp 1.5% 1/2/2024	70,135	0.01	Total Bonds Total Transferable Se		921,007,823	89.37
USD 16,492	WFRBS Commercial Mortgage Trust 2012-C8 'Series 2012-			Market Instruments A Official Stock Exchange Dealt in on Another R	ge Listing or	975,917,488	94.70
USD 23,822	C8 C' FRN 15/8/2045 WFRBS Commercial Mortgage Trust 2014-C24 'Series 2014-	14,733	0.00	Other Transferable S		973,917,400	94.70
USD 22,000	C24 B' FRN 15/11/2047 William Lyon Homes Inc '144A'	19,662	0.00	BONDS	Securities		
USD 198,000	6.625% 15/7/2027 WinWater Mortgage Loan Trust 2014-3 'Series 2014-3 B5'	20,220	0.00	USD 435,208	Cayman Islands Prima Capital CRE Securitization 2016-VI Ltd		
USD 462,103	'144A' FRN 20/11/2044 WinWater Mortgage Loan Trust 2015-5 'Series 2015-5 B5'	175,891	0.02		'Series 2016-6A C' '144A' 4% 24/8/2040**	386,678	0.04
EUD 444 000	'144A' FRN 20/8/2045	395,273	0.04	Total Bonds		386,678	0.04
EUR 141,000	WMG Acquisition Corp 2.25% 15/8/2031	124,645	0.01	Total Other Transferal	ble Securities	386,678	0.04
	WRKCo Inc 3.9% 1/6/2028 WRKCo Inc 4.9% 15/3/2029	281,046 195,403	0.03 0.02	Total Portfolio		976,304,166	94.74
				Other Net Assets Total Net Assets (EUF	2) 1	54,216,574	5.26
				TOTAL NET ASSETS (EUF	٦)	1,030,520,740	100.00

^{**} Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currenc	cv Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
			<i></i>			
BRL	5,684,634	USD	1,058,000	Barclays	2/3/2022	40,500
BRL	6,017,000	USD	1,100,000	Citibank	2/3/2022	60,562
USD	1,068,000	BRL	5,587,776	Citibank	2/3/2022	(14,838)
USD	1,430,000	BRL	7,773,480	Goldman Sachs	2/3/2022	(70,322)
USD	877,538	COP	3,474,611,711	Deutsche Bank	2/3/2022	(11,622)
USD	786,000	COP :	3,141,642,000	Bank of America	2/3/2022	(17,142)
EUR	354,871	GBP	295,000	Royal Bank of Canada	3/3/2022	2,387
EUR	1,401,000	SEK	15,024,916	Deutsche Bank	4/3/2022	(15,228)

					Maturity	Unrealised appreciation/ (depreciation)
Currency	Purchases	Currency	Sales	Counterparty	date	EUR
SEK	9,669,120	EUR	932,000	Deutsche Bank	4/3/2022	(20,602)
SEK	4,874,769	EUR	469,000	Goldman Sachs	4/3/2022	(9,511)
CAD	1,355,378	USD	1,068,000	JP Morgan	7/3/2022	(1,226)
USD	1,068,000	CAD	1,359,785	Goldman Sachs	7/3/2022	(1,862)
USD	531,000	ZAR	8,153,628	Deutsche Bank	7/3/2022	3,073
EUR	663,000	HUF	242,881,603	JP Morgan	8/3/2022	9,504
EUR	2,282,000	HUF	809,717,827	Goldman Sachs	8/3/2022	103,377
EUR	1,246,000	HUF	441,881,440	Citibank	8/3/2022	57,076

Open Forward Foreign Exchange Contracts as at 28 February 2022

Unrealised appreciation/ Maturity (depreciation) **Currency Purchases Currency** Sales Counterparty date EUR 977.000 **RNP Parihas** 1,897 HUF 363.821.756 EUR 8/3/2022 (77,559) HUF 1.165.704.800 EUR 3 214 000 Bank of America 8/3/2022 CLP 1,080,000 9/3/2022 895.428.000 USD Bank of America 38.333 USD 534,000 RUB 40,977,558 Barclays 9/3/2022 138,751 THB 19,139,738 USD 569,000 Barclays 15/3/2022 14.953 Barclays 16/3/2022 AUD 620,198 GBP 324,000 12,930 AUD 129,000 JPY 10,610,262 BNP Paribas 16/3/2022 1,178 AUD 125.000 JPY 10.348.250 JP Morgan 16/3/2022 624 AUD 215,000 JPY 17.841.650 Barclays 16/3/2022 744 AUD 140.025 USD 100 000 JP Morgan 16/3/2022 1 242 1,141,633 USD BNP Paribas 16/3/2022 8 935 AUD 816 640 AUD 627,073 USD 451.086 Barclays 16/3/2022 2.662 AUD 96,326 USD 68,571 Bank of America 16/3/2022 1,051 AUD 545,992 USD 391,597 Morgan Stanley 16/3/2022 3.352 765,408 USD 551,249 Deutsche Bank 16/3/2022 2,666 AUD AUD 150,889 USD 108,079 Goldman Sachs 16/3/2022 1,053 751,572 USD AUD 533.712 HSBC Bank Plc 16/3/2022 9 362 269 USD 192 Nomura 16/3/2022 AUD 3 BRI 4 498 993 USD 830 000 Citibank 16/3/2022 35 455 BRL 1,147,975 USD 216,000 HSBC Bank Plc 16/3/2022 5,293 BRL 2,102,190 USD 395,000 UBS 16/3/2022 10,176 **BRL** 17,899,673 USD 3,145,163 Royal Bank of Canada 16/3/2022 280,921 BRI 590.111 USD 105.000 Goldman Sachs 16/3/2022 8.094 1,205,419 USD 215,000 BNP Paribas 16/3/2022 **BRL** 16.073 Bank of America 16/3/2022 BRL 820.000 USD 141.416 15.244 707,941 GBP 410,000 BNP Paribas 16/3/2022 6,427 CAD CAD 305,000 JPY 27,305,680 JP Morgan 16/3/2022 2.709 1,280,618 USD 1,006,651 BNP Paribas 16/3/2022 1,052 CAD 567,950 USD 447,145 Bank of America 16/3/2022 CAD (155)CAD 275,835 USD 217,222 Deutsche Bank 16/3/2022 (127)CAD 112,759 USD 89,028 Royal Bank of Canada 16/3/2022 (257)CAD 398,582 USD 315,000 Citibank 16/3/2022 (1,176)CAD 2.237.061 USD 1.781.000 Morgan Stanley 16/3/2022 (18,216)CHF 45,427 EUR 43,200 JP Morgan 16/3/2022 871 CHF 432.000 JPY 54,670,960 Goldman Sachs 16/3/2022 (3,404)CHF 172,800 JPY 21,296,772 Deutsche Bank 16/3/2022 3,056 CHF 151,000 JPY 18,832,523 Royal Bank of 16/3/2022 Canada 4,336,840 CHF 3,977,811 USD Barclays 16/3/2022 (2,618)CHF 147,046 USD 159,352 JP Morgan 16/3/2022 764 CHF 1,016,617 USD 1,105,000 BNP Paribas 16/3/2022 2,336 CHF 43.565 USD 47.382 Bank of America 16/3/2022 74 CHE 2,126.646 USD Morgan Stanley 16/3/2022 2.328.160 (9.918)Barclays 16/3/2022 CLP 1 179 027 000 USD 1 461 000 14 664 2,728,464 EUR BNP Paribas 16/3/2022 CNH 377.000 7.201 1,174,951 EUR Goldman Sachs 16/3/2022 CNH 162.000 3.447 CNH 18,833,000 USD 2,962,615 Goldman Sachs 16/3/2022 13,856 Deutsche Bank 16/3/2022 CNH 84,760,000 USD 13,254,145 133.091 CNH 1,880,000 USD 296,944 UBS 16/3/2022 313 CNH 2,759,306 USD 432,000 BNP Paribas 16/3/2022 3,870 1,379,860 USD CNH 216.000 Bank of America 16/3/2022 1.964 CNH 38.474.700 USD 5.999.109 HSBC Bank Plc 16/3/2022 75.801 CNH 36 508 287 USD 5 687 792 Barclays 16/3/2022 76 119 EUR 180,813 AUD 287,000 Deutsche Bank 16/3/2022 (4.242)EUR 86,479 CAD 125,000 Morgan Stanley 16/3/2022 (1.118)

Currence EUR	43,200 539,000 5,384 401,980 1,186,114 4,339,111 1,722,184 39,699,184 41,803 758,628 5,629,956 227,664	Currency CHF CNH CNH DKK GBP GBP GBP GBP GBP GBP	45,295 3,891,602 39,000 2,992,000 993,000 3,622,240 1,455,763 33,943,854	Counterparty JP Morgan Citibank Royal Bank of Canada Westpac Westpac Morgan Stanley	Maturity date 16/3/2022 16/3/2022 16/3/2022 16/3/2022 16/3/2022 16/3/2022	Unrealised appreciation (depreciation (74%) (8,988) (108) (137)
EUR	43,200 539,000 5,384 401,980 1,186,114 4,339,111 1,722,184 39,699,184 41,803 758,628 5,629,956	CHF CNH CNH DKK GBP GBP GBP GBP GBP	45,295 3,891,602 39,000 2,992,000 993,000 3,622,240 1,455,763 33,943,854	JP Morgan Citibank Royal Bank of Canada Westpac Westpac Morgan Stanley	16/3/2022 16/3/2022 16/3/2022 16/3/2022 16/3/2022	(743 (8,985 (108
EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR	539,000 5,384 401,980 1,186,114 4,339,111 1,722,184 39,699,184 41,803 758,628 5,629,956	CNH CNH DKK GBP GBP GBP GBP GBP	3,891,602 39,000 2,992,000 993,000 3,622,240 1,455,763 33,943,854	Citibank Royal Bank of Canada Westpac Westpac Morgan Stanley	16/3/2022 16/3/2022 16/3/2022 16/3/2022	(8,985)
EUR	5,384 401,980 1,186,114 4,339,111 1,722,184 39,699,184 41,803 758,628 5,629,956	CNH DKK GBP GBP GBP GBP GBP	39,000 2,992,000 993,000 3,622,240 1,455,763 33,943,854	Royal Bank of Canada Westpac Westpac Morgan Stanley	16/3/2022 16/3/2022 16/3/2022	(108
EUR EUR EUR EUR EUR EUR EUR EUR EUR	401,980 1,186,114 4,339,111 1,722,184 39,699,184 41,803 758,628 5,629,956	DKK GBP GBP GBP GBP	2,992,000 993,000 3,622,240 1,455,763 33,943,854	Canada Westpac Westpac Morgan Stanley	16/3/2022 16/3/2022	
EUR EUR EUR EUR EUR EUR EUR EUR EUR	1,186,114 4,339,111 1,722,184 39,699,184 41,803 758,628 5,629,956	GBP GBP GBP GBP	993,000 3,622,240 1,455,763 33,943,854	Westpac Westpac Morgan Stanley	16/3/2022 16/3/2022	
EUR EUR EUR EUR EUR EUR EUR EUR EUR	1,186,114 4,339,111 1,722,184 39,699,184 41,803 758,628 5,629,956	GBP GBP GBP GBP	993,000 3,622,240 1,455,763 33,943,854	Westpac Morgan Stanley	16/3/2022	(
EUR EUR EUR EUR EUR EUR	4,339,111 1,722,184 39,699,184 41,803 758,628 5,629,956	GBP GBP GBP GBP	3,622,240 1,455,763 33,943,854	Morgan Stanley	16/3/2022	133
EUR EUR EUR EUR EUR	1,722,184 39,699,184 41,803 758,628 5,629,956	GBP GBP	1,455,763 33,943,854	Dautacha Daul		12,925
EUR EUR EUR EUR	41,803 758,628 5,629,956	GBP		Deutsche Bank	16/3/2022	(16,493
EUR EUR EUR	758,628 5,629,956			HSBC Bank Plc	16/3/2022	(841,320
EUR EUR	5,629,956	GBP	35,000	Barclays	16/3/2022	
EUR		05.	637,000	Bank of America	16/3/2022	(2,16
	227 664	GBP	4,687,000	BNP Paribas	16/3/2022	32,08
EUR	221,004	HKD	2,020,000	JP Morgan	16/3/2022	(2,51
	250,836	HKD	2,220,000	Royal Bank of		/- /-
FUE	040.050	ID) (00 704 000	Canada	16/3/2022	(2,13
EUR	218,259	JPY	28,794,000	Bank of America	16/3/2022	(4,27)
EUR	134,909	JPY	17,642,000	Deutsche Bank	16/3/2022	(1,43
EUR	353,792	JPY	45,446,782	Goldman Sachs	16/3/2022	2,56
EUR	2,734,547	SEK	28,151,608	Deutsche Bank	16/3/2022	81,48
EUR	756,000	SEK	7,783,322	Goldman Sachs	16/3/2022	22,48
EUR	150,937	SEK	1,605,555	UBS Citibank	16/3/2022 16/3/2022	(37
EUR EUR	334,000	SEK SEK	3,510,902			3,12 25
EUR	216,000 937,000	USD	2,289,300 1,059,208	Morgan Stanley UBS	16/3/2022 16/3/2022	(6,17
EUR	7,404,945	USD	8,432,411	Bank of America	16/3/2022	(103,69)
EUR	61,520,671	USD	69,784,908	Goldman Sachs	16/3/2022	(619,26
EUR	12,644,419	USD	14,324,248	Citibank	16/3/2022	(110,60
EUR	4,585,809	USD	5,197,407	Barclays	16/3/2022	(42,21
EUR	16,472,176	USD	18,657,948	Deutsche Bank	16/3/2022	(141,78
EUR	847,395	USD	961,371	HSBC Bank Plc	16/3/2022	(8,65
EUR	25,258,140	USD	28,603,125	JP Morgan	16/3/2022	(211,50
EUR	689,067,865		780,454,396	BNP Paribas	16/3/2022	(5,887,37
EUR	18,683,609	USD	21,210,248	Morgan Stanley	16/3/2022	(203,04
EUR	1,165,496	USD	1,320,000	Royal Bank of Canada	16/3/2022	(9,89
GBP	324,000	AUD	616,651	BNP Paribas	16/3/2022	(10,64
GBP	410,000	CAD	706,377	Goldman Sachs	16/3/2022	(5,33
GBP	165,718	EUR	194,000	Royal Bank of Canada	16/3/2022	3,92
GBP	166,085	EUR	194,000	Morgan Stanley	16/3/2022	4,36
GBP	4,339,132	USD	5,789,401	JP Morgan	16/3/2022	27,23
GBP	120,000	USD	161,621	HSBC Bank Plc	16/3/2022	(59
GBP	517,780	USD	694,866	Deutsche Bank	16/3/2022	(33
GBP	1,430,000	USD	1,932,136	Barclays	16/3/2022	(12,56
GBP	73,562	USD	100,000	BNP Paribas	16/3/2022	(1,18
GBP	2,725,000	USD	3,691,155	Morgan Stanley	16/3/2022	(32,21
GBP	254,792	USD	341,722	Bank of America	16/3/2022	2:
GBP	21,801	USD	29,676	Royal Bank of Canada	16/3/2022	(38)
GBP	324,000	USD	444,031	Citibank	16/3/2022	(8,42
IDR	28,677,695	USD	2,005	Goldman Sachs	16/3/2022	(1
	29,495,273,258	USD	2,055,721	Bank of America	16/3/2022	(5,49
	14,296,180,000	USD	996,597	HSBC Bank Plc	16/3/2022	(2,84
IDR	1,886,820,000	USD	130,000	Citibank	16/3/2022	98
	74,270,000,000	USD	5,125,604	Barclays	16/3/2022	31,37
INR	149,475,000	USD	2,002,659	JP Morgan	16/3/2022	(21,16
inr inr	49,825,000 123,400,000	USD USD	667,314 1,618,191	HSBC Bank Plc Bank of America	16/3/2022 16/3/2022	(6,84) 13,79

Open Forward Foreign Exchange Contracts as at 28 February 2022

as at	zo reb	ruary	2022				as at	zo reb	ruai	y 2022			
						Unrealised appreciation/ (depreciation)							Unrealised appreciation/ (depreciation)
Currency	Purchases	Currency	Sales	Counterparty	date	EUR	Currency	Purchases	Curre	ncy Sales	Counterparty	date	EUR
INR	4,400,000	USD	57,731	Citibank	16/3/2022	463	USD	153,832	AUD	212,500	Morgan Stanley	16/3/2022	(38)
JPY	10,336,321		125,000	Morgan Stanley	16/3/2022	(716)	USD	2,375,163		13,277,161	Deutsche Bank	16/3/2022	(170,776)
JPY	17,600,179		215,000	Citibank	16/3/2022	(2,610)	USD	1,835		10,521	Citibank	16/3/2022	(177)
JPY	39,234,222		432,000	JP Morgan	16/3/2022	480	USD	1,366,719		7,395,233	HSBC Bank Plc	16/3/2022	(56,137)
JPY	27,645,200		305,000	Morgan Stanley	16/3/2022	(85)	USD	356,704		2,001,616	BNP Paribas	16/3/2022	(26,963)
JPY	, ,	CHF	151,000	JP Morgan	16/3/2022	(1,447)	USD	216,000		275,134	Goldman Sachs	16/3/2022	(470)
JPY	, ,	CHF	432,000	Goldman Sachs	16/3/2022 16/3/2022	4,646	USD	773,145		981,028	JP Morgan	16/3/2022	968
JPY	21,403,849		172,800	HSBC Bank Plc	16/3/2022	(2,228)	USD USD	1,031,901		1,308,503	BNP Paribas	16/3/2022	1,891
JPY JPY	68,429,168 66,577,879		596,207 579,000	BNP Paribas Barclays	16/3/2022	(2,051) (1,036)	USD	475,000	CAD	603,839	Royal Bank of Canada	16/3/2022	(191)
JPY	5,540,817		48,000	Royal Bank of	10/3/2022	(1,030)	USD	903,000	CAD	1,147,275	Citibank	16/3/2022	95
JFT	3,340,617	USD	40,000	Canada	16/3/2022	80	USD	263,000	CAD	334,164	Barclays	16/3/2022	15
JPY	34,031,127	USD	296,749	Deutsche Bank	16/3/2022	(1,237)	USD	410,000	CAD	522,218	HSBC Bank Plc	16/3/2022	(873)
JPY	37,227,211	USD	324,000	Citibank	16/3/2022	(802)	USD	2,277,410	CHF	2,117,363	Morgan Stanley	16/3/2022	(26,266)
JPY	153,302,245	USD	1,332,013	JP Morgan	16/3/2022	(1,323)	USD	4,777,382	CHF	4,399,375	JP Morgan	16/3/2022	(14,089)
JPY	30,314,852	USD	267,545	Morgan Stanley	16/3/2022	(3,953)	USD	21,852	CHF	20,153	Deutsche Bank	16/3/2022	(93)
KRW	545,000,000	USD	461,943	Citibank	16/3/2022	(7,976)	USD	237,500	CHF	219,412	BNP Paribas	16/3/2022	(1,383)
MXN	300,000	USD	14,125	Goldman Sachs	16/3/2022	520	USD	662,590	CHF	615,219	UBS	16/3/2022	(6,859)
MYR	5,430,979	USD	1,297,880	Morgan Stanley	16/3/2022	(4,345)	USD	1,461,000	CLP	1,179,757,500	Deutsche Bank	16/3/2022	(15,479)
MYR	8,079,021	USD	1,929,823	Barclays	16/3/2022	(5,683)	USD	1,128,952	CNH	7,176,480	Citibank	16/3/2022	(5,260)
NOK	3,684,068		367,000	HSBC Bank Plc	16/3/2022	3,621	USD	1,757,025		11,231,000	UBS	16/3/2022	(16,919)
NOK	3,533,243		392,735	Deutsche Bank		5,737	USD	1,906,425		12,140,234	HSBC Bank Plc	16/3/2022	(11,917)
NOK	, ,	USD	375,133	BNP Paribas	16/3/2022	1,539	USD	609,213		3,900,000	Goldman Sachs	16/3/2022	(6,694)
NOK	, ,	USD	216,000	Morgan Stanley		2,416	USD	12,477,658		79,799,672	Deutsche Bank	16/3/2022	(126,037)
NOK	1,278,740		144,000	Goldman Sachs	16/3/2022	418	USD	10,241,663		65,714,826	Barclays	16/3/2022	(133,761)
NOK	1,030,000		116,318	JP Morgan	16/3/2022	43	USD	1,590,553		1,406,000	UBS	16/3/2022	10,307
NZD	324,000		217,013	Morgan Stanley	16/3/2022	1,563	USD	87,477,916	EUR	78,318,410	Royal Bank of Canada	16/3/2022	(423,742)
NZD	1,205,408 103,839	USD	804,763	BNP Paribas Bank of America	16/3/2022	8,137	USD	5,843,257	EUR	5,124,483	Barclays	16/3/2022	78,641
NZD NZD	245,000	USD	68,571 163,695	Citibank		1,373 1,541	USD	19,340,279	EUR	17,100,693	Morgan Stanley	16/3/2022	120,851
NZD		USD	157,938	JP Morgan	16/3/2022	736	USD	8,741,073	EUR	7,696,319	Bank of America	16/3/2022	87,164
PHP		USD	1,247,820	Deutsche Bank	16/3/2022	(13,325)	USD	2,183,389	EUR	1,921,625	BNP Paribas	16/3/2022	22,573
PHP	14,200,000	USD	273,814	Bank of America	16/3/2022	2,430	USD	3,863,845	EUR	3,413,000	HSBC Bank Plc	16/3/2022	27,559
PHP	31,500,000	USD	629,559	Barclays	16/3/2022	(14,338)	USD	14,198,414	EUR	12,530,130	Goldman Sachs	16/3/2022	112,841
PHP	31,495,000	USD	628,455	HSBC Bank Plc	16/3/2022	(13,440)	USD	12,314,867	EUR	10,864,943	JP Morgan	16/3/2022	100,824
RUB	32,915,289	USD	434,714	Citibank	16/3/2022	(119,317)	USD	10,503,337	EUR	9,297,211	Citibank	16/3/2022	55,481
RUB	23,691,529		311,000		16/3/2022	(84,194)	USD	19,918,657		17,573,535	Deutsche Bank	16/3/2022	163,024
RUB	8,368,877	USD	108,000	Morgan Stanley	16/3/2022	(28,086)	USD	2,142,401	GBP	1,584,806	JP Morgan	16/3/2022	14,902
RUB	140,670,808	USD	1,866,095	Goldman Sachs	16/3/2022	(517,274)	USD	268,750	GBP	198,465	BNP Paribas	16/3/2022	2,272
RUB	8,690,000	USD	115,364	Bank of America	16/3/2022	(32,030)	USD	1,942,701	GBP	1,439,000	Deutsche Bank	16/3/2022	11,222
SEK	1,617,166	EUR	150,937	Deutsche Bank	16/3/2022	1,468	USD	4,245,949		3,138,411	Morgan Stanley		32,474
SEK	9,961,242	EUR	961,000	Morgan Stanley	16/3/2022	(22,235)	USD	1,022,204		749,324	HSBC Bank Plc		15,274
SEK	2,260,329	EUR	216,000	JP Morgan	16/3/2022	(2,983)	USD	48,000		35,532		16/3/2022	305
SEK	5,556,919	USD	604,119	JP Morgan	16/3/2022	(14,244)	USD	21,696		16,265	Goldman Sachs	16/3/2022	(107)
SEK	1,294,036	USD	139,565	BNP Paribas	16/3/2022	(2,323)	USD	502,000		7,217,254,000		16/3/2022	437
SEK	2,015,036	USD	216,000	Citibank	16/3/2022	(2,436)	USD	470,000		6,746,850,000	HSBC Bank Plc		1,049
SEK	1,477,429		159,352	Deutsche Bank	16/3/2022	(2,659)	USD	1,714,484		24,812,839,436	BNP Paribas		(8,637)
SEK	321,542		34,286	Bank of America	16/3/2022	(227)	USD	3,658,898		53,015,377,010	-	16/3/2022	(22,272)
SEK	370,003		40,000	Barclays	16/3/2022	(748)	USD	59,127		4,400,000	HSBC Bank Plc		780 400
THB	90,900,000	USD	2,714,851		16/3/2022	59,884	USD	100,000		11,468,954	JP Morgan		409 (522)
USD	1,211,444		1,691,135	JP Morgan		(11,696)	USD	2,056,255		236,987,501	Deutsche Bank		(522)
USD	273,913	AUD	381,004	BNP Paribas	16/3/2022	(1,761)	USD	39,565		4,578,116	BNP Paribas	16/3/2022	(150)
USD	522,773		729,983	Deutsche Bank		(5,181)	USD USD	151,000 48,000		17,269,802 5,545,739	HSBC Bank Plc Bank of America		991
USD	463,785		648,000	HSBC Bank Plc		(4,847)	USD	324,000		37,465,213		16/3/2022	(118) (1,037)
USD	154,370		216,000		16/3/2022	(1,816)	USD	450,568		51,680,234		16/3/2022	
USD	572,948		798,000	Goldman Sachs		(4,360)	USD	257,023		308,340,000	Barclays BNP Paribas	16/3/2022	1,807 659
USD	145,771	AUD	205,000	Bank of America	16/3/2022	(2,380)	USD	198,793		236,660,000		16/3/2022	1,860
								130,133	IXIXVV	200,000,000	Citibalik	10/0/2022	1,000

Open Forward Foreign Exchange Contracts as at 28 February 2022

Unrealised appreciation/ Maturity (depreciation) **Currency Purchases Currency** Sales Counterparty date **EUR** 10.562.259 HSBC Bank Plc 16/3/2022 USD 509.000 MXN (7.896)USD 218 000 MXN 4 561 229 Deutsche Bank 16/3/2022 (5.020)USD 300,000 UBS 16/3/2022 14.520 MXN (168)USD 477,744 MYR 2,007,240 Goldman Sachs 16/3/2022 (122)USD 1,690,374 MYR 7,089,000 Morgan Stanley 16/3/2022 2.346 Barclays 16/3/2022 USD 1,825,255 MYR 7.745.468 (16.719)USD 216,000 NOK 1,923,782 Citibank 16/3/2022 (1,197)USD 244,000 NOK 2,173,238 Bank of America 16/3/2022 (1,361)USD 100,000 NOK 889.933 Deutsche Bank 16/3/2022 (483)BNP Paribas 16/3/2022 USD 139 565 NOK 1 244 408 (913)408 204 NOK 3 660 000 JP Morgan 16/3/2022 USD (4.714)USD 96.000 NOK 844.893 Barclays 16/3/2022 486 USD 39,568 NOK 346,624 Goldman Sachs 16/3/2022 363 USD 118.704 NZD 177,154 Citibank 16/3/2022 (812)USD 48,000 NZD 71,850 Barclays 16/3/2022 (458)USD 282,907 NZD 424,131 BNP Paribas 16/3/2022 (3,089)USD 156.296 NZD 235.005 Deutsche Bank 16/3/2022 (2,121)USD 221.612 NZD 331.501 Bank of America 16/3/2022 (1,977)316.568 NZD USD 473 314 Goldman Sachs 16/3/2022 (2.687)USD 200,000 NZD 298,686 JP Morgan 16/3/2022 (1,491)USD 68,571 NZD 102,672 Royal Bank of 16/3/2022 (672)USD 2,772,547 PHP 140,500,000 Deutsche Bank 16/3/2022 32,349 USD 1,667,095 RUB 125.644.336 Citibank 16/3/2022 462.318 USD 130,000 RUB 10,016,500 Bank of America 16/3/2022 34.272 HSBC Bank Plc 16/3/2022 USD 384.299 RUB 29.121.520 105.288 USD 560,714 RUB 42,445,835 Goldman Sachs 16/3/2022 153,981 USD 338,917 SEK 3,173,725 BNP Paribas 16/3/2022 2.690 USD Bank of America 16/3/2022 532,112 SEK 4,884,237 13,520 USD JP Morgan 16/3/2022 4,799 150,168 SEK 1,367,954 USD 216,000 SEK 2,010,161 UBS 16/3/2022 2,896 USD 183,125 SGD 250,000 UBS 16/3/2022 (876)USD 2,571,344 SGD 3.453.959 Deutsche Bank 16/3/2022 24,691 USD 643,920 SGD 866,041 Barclays 16/3/2022 5,465 USD 629.241 THB 20.400.000 Barclavs 16/3/2022 4.341 USD 908,437 THB 30,500,000 Bank of America 16/3/2022 (22,307)USD 593,296 THB 20.000.000 HSBC Bank Plc 16/3/2022 (16,765)592,505 THB Deutsche Bank 16/3/2022 (17,470)USD 20,000,000 USD 1,262,500 ZAR 19,236,829 Morgan Stanley 16/3/2022 17,272 USD 1,146,500 ZAR 17,721,290 Citibank 16/3/2022 1,188 USD 458,789 ZAR 7,023,909 Bank of America 16/3/2022 4,361 USD 1.230.000 ZAR 19.124.042 BNP Paribas 16/3/2022 (5,177)USD 105.000 ZAR 1.669.251 JP Morgan 16/3/2022 (2,554)USD 194,000 ZAR 2,995,884 Deutsche Bank 16/3/2022 359 ZAR 22,418,218 USD 1,451,715 Bank of America 16/3/2022 (2,697)ZAR 4,084,527 USD 268.000 Goldman Sachs 16/3/2022 (3,610)12,366,682 USD 804,071 Citibank 16/3/2022 (4,385)ZAR ZAR 4,049,213 USD 259,000 Deutsche Bank 16/3/2022 2,372 ZAR 6,194,685 USD 400,000 Morgan Stanley 16/3/2022 273 AUD 2,056,000 USD 1,468,981 JP Morgan 18/3/2022 17,672 9.978 CLP 608.392.610 USD 751.000 Citibank 18/3/2022 COP 2,097,184,500 USD 531,000 Citibank 18/3/2022 4.966 38.394.750 EUR 1.568.000 Bank of America 18/3/2022 (33.067)CZK **EUR** 6,000 CZK 147,787 Barclays 18/3/2022 92 **EUR** 977,000 HUF 364,333,141 BNP Paribas 18/3/2022 (1.828)**EUR** 1,240,000 HUF 443,591,400 JP Morgan 18/3/2022 48,234

						Unrealised			
					Maturity	appreciation/			
Currency	Purchases	Curre	ncy Sales	Counterparty	Maturity	(depreciation) EUR			
EUR	408,467	MXN	9,509,000	Goldman Sachs	18/3/2022	(6,494)			
EUR	2,493,274	PLN	11,347,816	Goldman Sachs	18/3/2022	78,658			
HUF	243,177,580	EUR	663,000	JP Morgan	18/3/2022	(9,672)			
HUF	556,875,900	EUR	1,554,000	Bank of America	18/3/2022	(57,880)			
MXN	14,570,671	USD	702,438	Barclays	18/3/2022	10,416			
MXN	46,812,773	USD	2,315,000	Goldman Sachs	18/3/2022	(18,360)			
MXN	2,932,350	USD	142,000	HSBC Bank Plc	18/3/2022	1,531			
RUB	14,268,763	USD	182,500	JP Morgan	18/3/2022	(46,765)			
USD	1,463,876	AUD	2,056,000	Royal Bank of	40/0/0000	(00.040)			
HeD	1 062 000	CLD	054 402 000	Canada	18/3/2022	(22,218)			
USD USD	1,062,000 1,663,538	CLP COP	851,193,000 6,533,545,495	Citibank Citibank	18/3/2022 18/3/2022	(3,910)			
USD	1,408,000	MXN	28,870,336	Citibank	18/3/2022	(7,221) (6,222)			
USD	551,000	MXN	11,289,563	BNP Paribas	18/3/2022				
USD	76,000	MXN	1,566,027	Royal Bank of	10/3/2022	(2,068)			
OOD	70,000	IVIZATA	1,500,027	Canada	18/3/2022	(671)			
USD	2,000	RUB	156,370	JP Morgan	18/3/2022	512			
USD	569,000	THB	18,272,297	Morgan Stanley	18/3/2022	8,681			
USD	1,408,000	ZAR	21,666,163	Bank of America	18/3/2022	7,388			
USD	825,000	ZAR	12,514,755	JP Morgan	18/3/2022	14,698			
ZAR	8,225,190	USD	531,000	Citibank	18/3/2022	332			
ZAR	2,533,290	USD	167,000	JP Morgan	18/3/2022	(2,975)			
EUR	455,038	USD	512,034	Deutsche Bank	1/4/2022	(590)			
EUR	86,674	USD	97,535	JP Morgan	1/4/2022	(116)			
EUR	1,332,288	USD	1,498,701	HSBC Bank Plc	1/4/2022	(1,314)			
BRL	3,640,034	USD	702,438	Goldman Sachs	4/4/2022	(2,186)			
USD	2,337,195	IDR	33,718,057,205	Citibank	18/4/2022	1,353			
USD	10,827,442	CNH	68,974,919	BNP Paribas	24/5/2022	(27,117)			
USD	1,584,785	RUB	122,515,000	JP Morgan	24/5/2022	479,419			
USD	526,829	RUB	49,442,902	Citibank	25/5/2022	93,823			
EUR	595,277	USD	673,000	JP Morgan	10/6/2022	(2,049)			
USD	24,665,886	EUR	21,753,000	JP Morgan	10/6/2022	139,396			
	alised depreciat					(6,779,533)			
	ged Share Cla		00.400.440	DANZALI	451010000	050.470			
CHF EUR	35,334,162	EUR	33,426,413	BNY Mellon BNY Mellon	15/3/2022	853,179			
	374,156 alised appreciat	CHF	389,481	DINT WEIIOH	15/3/2022	(3,702)			
	- ''					849,477			
	lged Share Cla		C4	DNV Mallan	4.5/2/2022				
EUR	4 220	GBP	64 5 144	BNY Mellon	15/3/2022 15/3/2022	- 27			
GBP Net upred	4,338	EUR	5,144	BNY Mellon	13/3/2022	37			
	alised appreciat								
	ged Share Cla								
EUR	66	JPY	8,604	BNY Mellon	15/3/2022	_			
JPY	574,397	EUR	4,337	BNY Mellon	15/3/2022	103			
	alised appreciat					103			
	ged Share Cla								
EUR	1,971,961	SEK	21,031,569	BNY Mellon	15/3/2022	(10,123)			
SEK	1,905,897,006	EUR	181,330,722	BNY Mellon	15/3/2022	(1,713,203)			
	alised depreciat					(1,723,326)			
	lged Share Cla								
EUR	158,811	USD	178,772	BNY Mellon	15/3/2022	(383)			
USD	12,623,629	EUR	11,056,487	BNY Mellon	15/3/2022	184,803			
Net unrealised appreciation 184,420									
Total net	Total net unrealised depreciation (7,468,822)								

Open Exchange Traded Futures Contracts as at 28 February 2022

-			•	Unrealised appreciation/
Number of		Contract/	Expiration	(depreciation)
contracts	Currency	Description	date	EUR
33	AUD	Australian 10 Year Bond	March 2022	(123,513)
3	EUR	FTSE MIB Market Index	March 2022	(22,500)
(2)	EUR	Dax Index	March 2022	76,213
(18)	EUR	Euro Schatz	March 2022	(4,092)
(25)	EUR	Short-Term Euro-BTP	March 2022	(6,230)
(40)	EUR	EURO STOXX 50 Index	March 2022	122,380
(64)	EUR	Euro Bund	March 2022	(31,411)
(161)	EUR	Euro-BTP	March 2022	(48,192)
(165)	EUR	Euro BOBL	March 2022	(88,268)
(181)	EUR	Euro BUXL	March 2022	1,850,131
(230)	EUR	Euro-OAT	March 2022	634,680
1	GBP	FTSE 100 Index	March 2022	2,264
34	KRW	Korean 3 Year Bond	March 2022	(25,195)
9	KRW	Korean 10 Year Bond	March 2022	(33,747)
18	USD	MSCI Emerging Markets Index	March 2022	(45,868)
(10)	USD	Russell 2000 E-Mini Index	March 2022	(5,753)
(15)	USD	NASDAQ 100 E-Mini Index	March 2022	102,806
(117)	USD	S&P 500 E-Mini Index	March 2022	111,929
(168)	GBP	Long Gilt	June 2022	(137,688)
297	USD	US Treasury 2 Year Note (CBT)	June 2022	150,918
50	USD	US Ultra Bond (CBT)	June 2022	34,355
(101)	USD	US Long Bond (CBT)	June 2022	(163,317)
(489)	USD	US Treasury 10 Year Note (CBT)	June 2022	(450,201)
(769)	USD	US Ultra 10 Year Note	June 2022	(959,529)
(946)	USD	US Treasury 5 Year Note (CBT)	June 2022	(621,837)
21	EUR	3 Month EURIBOR	September 2022	(1,575)
2	CAD	Banker's Acceptance	December 2022	(1,052)
41	GBP	3 Month SONIA	December 2022	(63,972)
40	USD	3 Month SOFR	September 2023	(18,766)
(34)	USD	90 Day Euro \$	December 2024	24,146
Total				257,116

Туре	Nominal	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (899,173)	Fund provides default protection on ITRAXX.XO.34.V2; and receives Fixed 5%	Bank of America	20/12/2025	(37,474)	66,214
CDS	USD 500,000	Fund receives default protection on CDX.NA.HY.35.V1; and pays Fixed 5%	Bank of America	20/12/2025	541	(26,959)
CDS	EUR (2,545,318)	Fund provides default protection on ITRAXX.XO.35.V1; and receives Fixed 5%	Bank of America	20/6/2026	(143,737)	169,561
CDS	USD 10,531,265	Fund receives default protection on CDX.NA.IG.37.V1; and pays Fixed 1%	Bank of America	20/12/2026	60,484	(134,817)
CDS	USD 520,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	284	6,862
CDS	USD 314,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	247	4,144
CDS	USD 740,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	582	9,765
CDS	USD 525,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	413	6,928
CDS	USD 525,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	287	6,928
CDS	USD 524,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	287	6,915
CDS	USD (35,000)	Fund provides default protection on Sprint Communications Inc; and receives Fixed 5%	Barclays	20/6/2025	(1,384)	4,182

Туре	Nominal	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS		Fund provides default protection on Sprint Communications Inc; and receives Fixed 5%	Barclays	20/6/2025	(1,258)	2,987
CDS	USD (11,666)	Fund provides default protection on Sprint Communications Inc; and receives Fixed 5%	Barclays	20/6/2025	(425)	1,394
CDS	EUR 102,667	Fund receives default protection on Cellnex Telecom SA; and pays Fixed 5%	Barclays	20/12/2025	1,158	(12,373)
CDS	USD 2,641,190	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	36,858	131,480
CDS	USD 967,560	Fund receives default protection on Chile Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	3,367	(6,193)
CDS	USD 976,395	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Barclays	20/12/2026	9,003	49,401
CDS	USD 560,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	1,984	27,877
CDS	USD 564,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	3,444	28,076
CDS	USD 564,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	4,061	28,076
CDS	USD 564,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	3,444	28,076
CDS	USD 560,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	3,624	27,877
CDS	USD 564,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	569	28,076
CDS	EUR (60,000)	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%	BNP Paribas	20/12/2025	(1,485)	5,174
CDS	USD (61,364)	Fund provides default protection on CCO Holdings LLC / CCO Holdings Capital Corp; and receives Fixed 5%	BNP Paribas	20/12/2025	(2,354)	6,818
CDS	USD (100,000)	Fund provides default protection on Yum! Brands Inc; and receives Fixed 1%	BNP Paribas	20/12/2025	259	(508)
CDS	USD (102,273)	Fund provides default protection on CCO Holdings LLC / CCO Holdings Capital Corp; and receives Fixed 5%	BNP Paribas	20/12/2025	(3,911)	11,363
CDS	EUR 117,333	Fund receives default protection on Cellnex Telecom SA; and pays Fixed 5%	BNP Paribas	20/12/2025	1,747	(14,141)
CDS	USD (50,000)	Fund provides default protection on Kraft Heinz Foods Co; and receives Fixed 1%	BNP Paribas	20/6/2026	(50)	329
CDS	USD (35,000)	Fund provides default protection on Yum! Brands Inc; and receives Fixed 1%	BNP Paribas	20/6/2026	(417)	(422)
CDS	USD (70,000)	Fund provides default protection on Kraft Heinz Foods Co; and receives Fixed 1%	BNP Paribas	20/6/2026	(72)	460
CDS	USD (350,000)	Fund provides default protection on T-Mobile USA Inc; and receives Fixed 5%	BNP Paribas	20/12/2026	579	53,210
CDS	USD (65,000)	Fund provides default protection on Kraft Heinz Foods Co; and receives Fixed 1%	BNP Paribas	20/12/2026	172	299
CDS	USD (115,000)	Fund provides default protection on T-Mobile USA Inc; and receives Fixed 5%	BNP Paribas	20/12/2026	(1,474)	17,483
CDS	USD (250,000)	Fund provides default protection on Kraft Heinz Foods Co; and receives Fixed 1%	BNP Paribas	20/12/2026	(941)	1,150
CDS	USD (50,000)	Fund provides default protection on Yum! Brands Inc; and receives Fixed 1%	BNP Paribas	20/12/2026	(517)	(942)
CDS	USD (90,000)	Fund provides default protection on T-Mobile USA Inc; and receives Fixed 5%	BNP Paribas	20/12/2026	(1,189)	13,682
CDS	USD (75,000)	Fund provides default protection on Yum! Brands Inc; and receives Fixed 1%	BNP Paribas	20/12/2026	(1,155)	(1,413)
CDS	USD (80,000)	Fund provides default protection on Yum! Brands Inc; and receives Fixed 1%	BNP Paribas	20/12/2026	(919)	(1,507)
CDS	USD (125,000)	Fund provides default protection on T-Mobile USA Inc; and receives Fixed 5%	Citibank	20/12/2025	(3,146)	15,830
CDS	USD (430,000)	Fund provides default protection on HCA-The Healthcare Co; and receives Fixed 5%	Citibank	20/6/2026	(9,363)	58,712
CDS	EUR 675,000	Fund receives default protection on Lloyds Banking Group Plc; and pays Fixed 1%	Citibank	20/12/2026	4,711	(12,788)
CDS	USD 876,549	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Citibank	20/12/2026	8,243	44,350

Swap)5 a5 al 20 Fe	bidary 2022			Unrealised	
	Nominal			Expiration	appreciation/ (depreciation)	Market Value
Туре		Description	Counterparty	date	EUR	EUR
CDS	EUR (10,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Citibank	20/12/2026	(563)	(352)
CDS	USD 100,000	Fund receives default protection on Southwest Airlines Co; and pays Fixed 1%	Citibank	20/12/2026	(622)	(299)
CDS	EUR (40,000)	Fund provides default protection on Novafives SAS; and receives Fixed 5%	Credit Suisse	20/12/2025	(1,039)	(7,150)
CDS	EUR (20,000)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	Credit Suisse	20/6/2026	(270)	602
CDS	EUR 24,700,000	Fund provides default protection on ITRAXX.EUR.36.V1; and receives Fixed 1%	Credit Suisse	20/12/2026	61,497	(320,091)
CDS	EUR (80,000)	Fund provides default protection on Intrum AB; and receives Fixed 5%	Credit Suisse	20/12/2026	(2,931)	2,819
CDS	EUR (160,000)	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	Credit Suisse	20/12/2026	(5,369)	5,290
CDS	EUR (910,000)	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	Credit Suisse	20/12/2026	(30,536)	30,085
CDS	EUR (20,000)	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	Credit Suisse	20/12/2026	(671)	661
CDS	USD 100,000	Fund receives default protection on Southwest Airlines Co; and pays Fixed 1%	Goldman Sachs	20/6/2025	(4,474)	(871)
CDS	USD (200,000)	Fund provides default protection on AT&T Inc; and receives Fixed 1%	Goldman Sachs	20/12/2025	219	2,461
CDS	USD 80,000	Fund receives default protection on Simon Property Group LP; and pays Fixed 1%	Goldman Sachs	20/12/2025	(2,271)	(904)
CDS	EUR (10,000)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	Goldman Sachs	20/6/2026	(473)	301
CDS	USD (75,000)	Fund provides default protection on Advanced Micro Devices Inc; and receives Fixed 5%	Goldman Sachs	20/6/2026	(1,229)	12,496
CDS	USD 35,000	Fund receives default protection on Hess Corp; and pays Fixed 1%	Goldman Sachs	20/12/2026	294	368
CDS	USD 1,735,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2026	54,362	86,005
CDS	USD 3,842,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2026	120,417	190,451
CDS	USD 50,000	Fund receives default protection on Halliburton Co; and pays Fixed 1%	Goldman Sachs	20/12/2026	(9)	(342)
CDS	EUR (70,000)	Fund provides default protection on TK Elevator Holdco GmbH; and receives Fixed 5%	Goldman Sachs	20/12/2026	3,222	4,181
CDS	USD 2,393,888	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/12/2026	30,521	121,121
CDS	USD (108,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	596	(929)
CDS	USD (70,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(282)	(6,822)
CDS	USD (650,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	49,575	(63,349)
CDS	USD (102,375)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	738	(878)
CDS	USD (108,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	779	(929)
CDS	EUR (80,000)	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%	JP Morgan	20/6/2025	(3,417)	6,693
CDS	EUR (30,000)	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%	JP Morgan	20/12/2025	(624)	2,587
CDS	EUR (100,000)	Fund provides default protection on Novafives SAS; and receives Fixed 5%	JP Morgan	20/12/2025	(4,569)	(17,874)
CDS	USD (61,363)	Fund provides default protection on CCO Holdings LLC / CCO Holdings Capital Corp; and receives Fixed 5%	JP Morgan	20/12/2025	(2,512)	6,817
CDS	USD (69,231)	Fund provides default protection on T-Mobile USA Inc; and receives Fixed 5%	JP Morgan	20/12/2025	(1,696)	8,768
CDS	EUR (150,000)	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%	JP Morgan	20/12/2025	(3,120)	12,936
CDS	USD (50,000)	Fund provides default protection on CCO Holdings LLC / CCO Holdings Capital Corp; and receives Fixed 5%	JP Morgan	20/12/2025	(2,330)	5,555
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Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS		Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%		20/12/2025	(2,675)	12,073
CDS	EUR (40,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	JP Morgan	20/6/2026	(5,387)	(1,579)
CDS	EUR (40,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	JP Morgan	20/6/2026	(4,968)	(1,580)
CDS	USD 3,404,000	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	JP Morgan	20/12/2026	64,077	(6,152)
CDS	USD 490,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	JP Morgan	20/12/2026	2,094	24,392
CDS	USD 490,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	JP Morgan	20/12/2026	1,543	24,392
CDS	USD (300,000)	Fund provides default protection on HCA-The Healthcare Co; and receives Fixed 5%	JP Morgan	20/12/2026	(4,246)	43,832
CDS	USD 4,551,000	Fund receives default protection on Indonesia Government International Bond; and pays Fixed 1%	JP Morgan	20/12/2026	69,209	29,101
CDS	EUR 100,000	Fund receives default protection on Cellnex Telecom SA; and pays Fixed 5%	Morgan Stanley	20/12/2025	1,574	(12,052)
CDS	EUR (50,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Morgan Stanley	20/12/2025	(9,067)	(2,199)
CDS	USD 477,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2026	1,056	23,745
CDS	USD 3,301,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2026	26,888	22,311
CDS	USD 480,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2026	1,422	23,895
CDS	EUR 1,500,000	Fund provides default protection on ITRAXX.XO.36.V1; and receives Fixed 5%	Morgan Stanley	20/12/2026	3,515	(93,315)
CDS	EUR (320,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Morgan Stanley	20/12/2026	(17,417)	(11,264)
CDS	USD 8,751,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2026	71,280	59,147
CDS	USD (383,600)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(2,745)	(37,386)
CDS	, ,	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(3,134)	(46,781)
CDS	USD (40,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	5,140	(3,898)
CDS	USD (1,600,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	86,999	(155,936)
CDS	, ,	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(1,271)	(46,781)
CDS		Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Morgan Stanley	17/9/2058	1,155	(1,858)
CDS	, ,	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(1,278)	(46,781)
CDS	, ,	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(2,101)	(46,732)
IFS	, ,	Fund receives default protection UKRPI + 0bps; and pays Fixed 3.1425%	Bank of America	15/5/2025	343,382	343,382
IFS	,	Fund receives default protection UKRPI + 0bps; and pays Fixed 4.585%	Bank of America	16/2/2027	20,091	20,091
IFS		Fund provides default protection UKRPI + 0bps; and receives Fixed 3.345%	Bank of America	15/5/2030	(543,493)	(543,493)
IFS	,	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.535%	Bank of America	15/12/2030	(20,744)	(20,744)
IFS		Fund provides default protection UKRPI + 0bps; and receives Fixed 3.735%	Bank of America	15/5/2031	(36,094)	(36,094)
IFS		Fund provides default protection UKRPI + 0bps; and receives Fixed 3.81%	Bank of America	15/7/2031	(94,077)	(94,077)
IFS	EUR 660,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 1.955%	Bank of America	16/1/2032	(24,495)	(24,495)

Swap	25 a5 at 20 FE	structive 2022			Unrealised	
	Nominal			Expiration	appreciation/ (depreciation)	Market Value
Туре		Description	Counterparty	date	(depreciation) EUR	EUR
IFS	GBP 610,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.285%	Bank of America	16/2/2032	(23,128)	(23,128)
IFS	USD 110,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.66%	Bank of America	25/2/2032	(1,580)	(1,580)
IFS	GBP 495,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.85%	Credit Suisse	15/7/2031	(75,359)	(75,359)
IFS	GBP 502,500	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.11%	Credit Suisse	16/9/2031	(51,372)	(51,372)
IFS	EUR 950,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 1.9125%	Morgan Stanley	16/2/2032	(33,675)	(33,675)
IRS	MXN 42,775,083	Fund receives Fixed 4.415%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	28/2/2023	(56,541)	(56,541)
IRS	MXN 42,775,083	Fund receives Fixed 4.495%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	3/3/2023	(55,565)	(55,565)
IRS	CLP 3,066,817,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 6 Month; and pays Fixed 1.42%	Bank of America	1/4/2023	284,706	284,706
IRS	CLP 3,066,817,000	Fund receives Fixed 1.65%; and pays Floating CLP Sinacofi Chile Interbank Rate 6 Month	Bank of America	28/5/2023	(298,563)	(298,563)
IRS	EUR 12,980,000	Fund receives Fixed -0.435%; and pays Floating EUR EURIBOR 1 Day	Bank of America	17/10/2023	(54,098)	(54,098)
IRS	USD 4,970,000	Fund receives Fixed 0.24%; and pays Floating USD SOFR 1 Day	Bank of America	8/12/2023	12,071	(85,261)
IRS	USD 1,480,000	Fund receives Fixed 0.0775%; and pays Floating USD SOFR 1 Day	Bank of America	13/12/2023	3,596	(29,509)
IRS	USD 4,974,000	Fund receives Fixed 0.1895%; and pays Floating USD SOFR 1 Day	Bank of America	14/12/2023	12,154	(90,531)
IRS	USD 12,700,000	Fund receives Fixed 0.2475%; and pays Floating USD SOFR 1 Day	Bank of America	12/1/2024	32,249	(234,207)
IRS	USD 1,820,000	Fund receives Fixed 0.2395%; and pays Floating USD SOFR 1 Day	Bank of America	21/1/2024	4,672	(34,538)
IRS	USD 800,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.149%	Bank of America	31/1/2024	3,057	3,057
IRS	EUR 20,900,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.355%	Bank of America	14/2/2024	(32,952)	(30,677)
IRS	EUR 20,500,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.4485%	Bank of America	20/2/2024	(47,419)	(47,419)
IRS	MXN 30,414,742	Fund receives Fixed 4.68%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	27/2/2024	(80,301)	(80,301)
IRS	EUR 14,770,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.3125%	Bank of America	28/2/2024	(11,686)	(11,686)
IRS	USD 3,100,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.052%	Bank of America	28/2/2024	30,125	30,125
IRS	USD 15,990,000	Fund receives Fixed 0.749%; and pays Floating USD SOFR 3 Month	Bank of America	1/3/2024	(242,403)	(242,403)
IRS	MXN 30,316,629	Fund receives Fixed 4.855%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	1/3/2024	(75,929)	(75,929)
IRS	USD 1,842,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.349%	Bank of America	8/3/2024	41,525	41,525
IRS	USD 38,100,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.398%	Bank of America	8/3/2024	825,678	825,678
IRS	USD 1,215,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.456841%	Bank of America	8/3/2024	25,375	25,058
IRS	USD 774,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.4965%	Bank of America	8/3/2024	15,417	15,417
IRS	USD 870,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.1077%	Bank of America	10/3/2024	8,150	8,150
IRS	NZD 7,529,985	Fund receives Fixed 2.7%; and pays Floating NZD BBR FRA 3 Month	Bank of America	16/3/2024	(8,581)	(8,581)
IRS	NZD 1,810,466	Fund receives Fixed 2.7175%; and pays Floating NZD BBR FRA 3 Month	Bank of America	16/3/2024	(1,692)	(1,692)
IRS		Fund receives Fixed 2.785%; and pays Floating NZD BBR FRA 3 Month	Bank of America	16/3/2024	(263)	(263)
IRS	INR 181,210,000	Fund receives Fixed 4.66%; and pays Floating INR MIBOR 6 Month	Bank of America	16/3/2024	(9,997)	(9,997)
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NYR 40,770,000		Nominal Value		Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
and pays Fixed 2,050% 14,435 14,435 14,435 14,435 14,435 14,435 14,435 18,8	Type IRS		·	Counterparty	uate	EUR	EUK
Section			and pays Fixed 2.605%	Bank of America	16/3/2024	14,435	14,435
Section	IRS	USD 11,027,900		Bank of America	19/3/2024	232,773	232,773
IRS USD 1,850,000 Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 1,089% Fund receives Ficialing USD SOFR 1 bay; and pays Fixed 1,089% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,089% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,089% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,089% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,089% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,089% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,089% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,089% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,089% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,089% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,089% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,089% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,089% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,089% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,789% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,789% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,789% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,789% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,789% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,789% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,789% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,789% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,789% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,789% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,789% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,789% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,789% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,789% Fund receives Ficialing USD SOFR 3 Month; and pays Fixed 0,789% Fund receives Ficialing USD SOFR 3 Month; an	IRS	USD 2,117,000	•	Bank of America	19/3/2024	42,486	42.486
IRS USD 1,550,000 Fund receives Floating USD SOFR 1 Day; and pays Fixed 1985% 13,854 13,854 13,854 13,854 13,859 185 USD 1,550,000 Fund receives Floating USD SOFR 3 Month; and pays Fixed 1987% 14,400 14,400 14,400 14,400 18	IRS	USD 2,850,000	Fund receives Floating USD SOFR 3 Month;				
IRS USD 1,550,000 Fund receives Floating USD SOFR 1 Day; and pays Floating USD SOFR 3 Month; and pays Floating USD SOFR 1 Day; and pays Floating USD SOFR 3 Month; and p	IRS	USD 1,550,000	Fund receives Floating USD SOFR 1 Day;				
IRS	IRS	USD 1,550,000	Fund receives Floating USD SOFR 1 Day;				
RS	IRS	USD 1,570,000	Fund receives Floating USD SOFR 3 Month;				
RS USD 1,570,000 Fund receives Floating USD SOFR 3 Month; and pays Fixed 0,678705% Bank of America 12/4/2024 28,084 28,084 28,084 RS USD 2,080,000 Fund receives Floating USD SOFR 1 Day; and pays Fixed 1,0745% Bank of America 13/4/2024 22,822 22,822 RS USD 2,140,000 Fund receives Floating USD SOFR 3 Month; and pays Fixed 1,0726% Bank of America 14/4/2024 37,016 37,016 RS USD 1,570,000 Fund receives Floating USD SOFR 3 Month; and pays Fixed 0,7265% Bank of America 14/4/2024 25,405 25,405 RS USD 2,990,000 Fund receives Floating USD SOFR 3 Month; and pays Fixed 0,7369% Bank of America 19/4/2024 25,405 25,405 RS USD 2,840,000 Fund receives Floating USD SOFR 3 Month; and pays Fixed 0,7369% Bank of America 20/4/2024 8,335 (59,402) RS USD 2,840,000 Fund receives Floating USD SOFR 3 Month; and pays Fixed 0,9335% Bank of America 20/4/2024 46,921 4	IRS	USD 1,260,000	• •	Bank of America	11/4/2024	29,130	29,130
RS	IRS	USD 1 570 000		Bank of America	11/4/2024	23,136	23,136
RS			and pays Fixed 0.68702%	Bank of America	12/4/2024	28,084	28,084
RS		, ,	and pays Fixed 1.0745%	Bank of America	13/4/2024	22,822	22,822
RS		USD 2,140,000		Bank of America	14/4/2024	37,016	37,016
RS	IRS	USD 1,570,000		Bank of America	14/4/2024	25,405	25,405
Instance	IRS	USD 2,990,000	,	Bank of America	19/4/2024	50,469	50,469
RS USD 3,730,000 Fund receives Floating USD SOFR 3 Month; and pays Fixed 0,9335% Bank of America 20/4/2024 51,856 51,856 IRS USD 2,380,000 Fund receives Floating USD SOFR 3 Month; and pays Fixed 1,0052% Bank of America 3/5/2024 31,075 31,075 IRS USD 1,970,000 Fund receives Floating USD SOFR 3 Month; and pays Fixed 1,0052% Bank of America 3/5/2024 24,101 24,101 IRS USD 1,280,000 Fund receives Floating USD SOFR 3 Month; and pays Fixed 1,0052% Bank of America 3/5/2024 24,101 24,101 IRS USD 1,089,000 Fund receives Floating USD SOFR 3 Month; and pays Fixed 0,4275% Bank of America 6/6/2024 26,519 26,519 IRS USD 1,880,000 Fund receives Floating USD SOFR 3 Month; and pays Fixed 0,4527% Bank of America 6/6/2024 44,911 44,911 IRS USD 780,000 Fund receives Floating USD SOFR 3 Month; and pays Fixed 0,525% Bank of America 6/6/2024 8,170	IRS	USD 2,840,000		Bank of America	20/4/2024	8,335	(59,402)
RS	IRS	USD 2,840,000	•	Bank of America	20/4/2024	46,921	46,921
RS	IRS	USD 3,730,000		Bank of America	20/4/2024	51,856	51,856
RS	IRS	USD 2,380,000	•	Bank of America	3/5/2024	31,075	31,075
IRS	IRS	USD 1,970,000	•	Bank of America	3/5/2024	24,101	24,101
IRS	IRS	USD 1,260,000		Bank of America	10/5/2024	(1,318)	(1,147)
IRS	IRS	USD 1,089,000	Fund receives Floating USD SOFR 3 Month;				
IRS	IRS	USD 1,880,000	Fund receives Floating USD SOFR 3 Month;				
RS	IRS	USD 6,142,279	Fund receives Floating USD SOFR 3 Month;				
RS	IRS	USD 780,000	Fund receives Floating USD SOFR 3 Month;				,
IRS USD 8,959,745 Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5705% Bank of America 28/6/2024 200,650 200,650 200,650 IRS USD 2,840,000 Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.745% Bank of America 28/6/2024 54,340 54,340 IRS USD 1,540,000 Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.762% Bank of America 28/6/2024 29,009 29,009 IRS USD 12,733,050 Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5425% Bank of America 16/7/2024 298,299 298,299 IRS USD 785,000 Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.2955% Bank of America 18/7/2024 4,836 4,836 IRS USD 785,000 Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.307% Bank of America 18/7/2024 4,677 4,677 IRS USD 780,000 Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.3715% Bank of America 20/7/2024 3,811 3,811 IRS USD 8,487,494 Fund receives Floating USD SOFR 3 Month; Sank of America 20/7/2024 3,811 3,811 IRS USD 8,487,494 Fund receives Floating USD SOFR 3 Month; Sank of America 20/7/2024 3,811 3,811 IRS USD 8,487,494 Fund receives Floating USD SOFR 3 Month; Sank of America 20/7/2024 3,811 3,811 IRS USD 8,487,494 Fund receives Floating USD SOFR 3 Month; Sank of America 20/7/2024 3,811 3,811 IRS USD 8,487,494 Fund receives Floating USD SOFR 3 Month; Sank of America 20/7/2024 3,811 3,811 IRS USD 8,487,494 Fund receives Floating USD SOFR 3 Month; Sank of America 20/7/2024 3,811 3,811 IRS USD 8,487,494 Fund receives Floating USD SOFR 3 Month; Sank of America 20/7/2024 3,811 3,811 IRS USD 8,487,494 Fund receives Floating USD SOFR 3 Month; Sank of America 20/7/2024 3,811 IRS USD 8,487,494 Fund receives Floating USD SOFR 3 Month; Sank of America 20/7/2024 3,811 IRS USD 8,487,494 Fund receives Floating USD SOFR 3 Month; Sank of America	IRS	USD 775,000		Bank of America	7/6/2024	8,170	8,170
IRS USD 2,840,000 and pays Fixed 0.745% Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.745% Bank of America 28/6/2024 54,340 54,340 IRS USD 1,540,000 Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.762% Bank of America 28/6/2024 29,009 29,009 IRS USD 12,733,050 Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5425% Bank of America 16/7/2024 298,299 298,299 IRS USD 785,000 Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.2955% Bank of America 18/7/2024 4,836 4,836 IRS USD 785,000 Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.307% Bank of America 18/7/2024 4,677 4,677 IRS USD 780,000 Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.3715% Bank of America 20/7/2024 3,811 3,811 IRS USD 8,487,494 Fund receives Floating USD SOFR 3 Month; Bank of America 20/7/2024 3,811 3,811	IRS	USD 8,959,745	• •	Bank of America	17/6/2024	7,555	7,555
RS	IRS	USD 2 840 000		Bank of America	28/6/2024	200,650	200,650
RS			and pays Fixed 0.745%	Bank of America	28/6/2024	54,340	54,340
RS			and pays Fixed 0.762%	Bank of America	28/6/2024	29,009	29,009
A			and pays Fixed 0.5425%	Bank of America	16/7/2024	298,299	298,299
## and pays Fixed 1.307% Bank of America 18/7/2024 4,677 4,677 ## IRS USD 780,000 Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.3715% Bank of America 20/7/2024 3,811 3,811 ## IRS USD 8,487,494 Fund receives Floating USD SOFR 3 Month;		USD 785,000	• • • • • • • • • • • • • • • • • • • •	Bank of America	18/7/2024	4,836	4,836
and pays Fixed 1.3715% Bank of America 20/7/2024 3,811 3,811 IRS USD 8,487,494 Fund receives Floating USD SOFR 3 Month;	IRS	USD 785,000		Bank of America	18/7/2024	4,677	4,677
	IRS	USD 780,000		Bank of America	20/7/2024	3,811	3,811
	IRS	USD 8,487,494	•	Bank of America	20/7/2024	199,972	199,972

Swap	S as at 20 FE	structive 2022			Unventional	
Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.548%	Bank of America	20/7/2024	99,852	99,852
IRS	USD 16,843,950	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.487%	Bank of America	23/7/2024	417,980	417,980
IRS	USD 760,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.302%	Bank of America	28/7/2024	4,778	4,778
IRS	USD 760,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.4465%	Bank of America	28/7/2024	2,840	2,840
IRS	USD 750,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.463%	Bank of America	28/7/2024	2,584	2,584
IRS	USD 760,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.4835%	Bank of America	29/7/2024	2,355	2,355
IRS	USD 765,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.592%	Bank of America	8/8/2024	1,070	1,070
IRS	USD 1,530,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.612%	Bank of America	8/8/2024	1,601	1,601
IRS	USD 1,530,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.7515%	Bank of America	12/8/2024	(2,037)	(2,037)
IRS	USD 1,530,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.7605%	Bank of America	12/8/2024	(2,279)	(2,279)
IRS	USD 1,520,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.803%	Bank of America	12/8/2024	(3,402)	(3,402)
IRS	USD 3,030,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9395%	Bank of America	12/8/2024	(14,065)	(14,065)
IRS	USD 12,745,189	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5555%	Bank of America	12/8/2024	308,296	308,296
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.566%	Bank of America	13/8/2024	198,548	198,548
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.899%	Bank of America	15/8/2024	(3,443)	(3,443)
IRS		Fund receives Fixed 1.915%; and pays Floating USD SOFR 1 Day	Bank of America	17/8/2024	12,989	12,989
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.8915%	Bank of America	17/8/2024	(4,145)	(4,145)
IRS		Fund receives Fixed 1.8395%; and pays Floating USD SOFR 1 Day	Bank of America	18/8/2024	2,085	2,085
IRS		Fund receives Fixed 1.76172%; and pays Floating USD SOFR 1 Day	Bank of America	26/8/2024	462	462
IRS		Fund receives Fixed 1.775%; and pays Floating USD SOFR 1 Day	Bank of America	26/8/2024	549	549
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.565%	Bank of America	27/8/2024	206,240	206,240
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5665%	Bank of America	27/8/2024	101,953	101,953
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.56886%	Bank of America	27/8/2024	103,282	103,282
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5704%	Bank of America	27/8/2024	103,141	103,141
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.8865%	Bank of America	29/8/2024	(2,442)	(2,442)
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.892%	Bank of America	29/8/2024	(2,513)	(2,513)
IRS		Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.75%	Bank of America	13/2/2025	(40,940)	(40,940)
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.887%	Bank of America	22/2/2025	(634)	(634)
IRS		Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.85%	Bank of America	12/2/2026	(1,888)	(1,888)
IRS		Fund receives Fixed 0.7665%; and pays Floating USD SOFR 3 Month	Bank of America	8/3/2026	(31,237)	(31,237)
IRS		Fund receives Fixed 0.83%; and pays Floating USD SOFR 3 Month	Bank of America	8/3/2026	(781,128)	(781,128)
IRS	USD 601,000	Fund receives Fixed 0.841251%; and pays Floating USD SOFR 3 Month	Bank of America	8/3/2026	(19,883)	(19,844)

Swap	S as al 20 FE	sbruary 2022			Hamaliand	
Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS		Fund receives Fixed 0.9365%; and pays Floating USD SOFR 3 Month	Bank of America	8/3/2026	(19,667)	(19,667)
IRS	USD 1,912,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.953%	Bank of America	8/4/2026	56,528	56,528
IRS	USD 16,985,893	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.628%	Bank of America	27/5/2026	725,496	725,496
IRS	USD 16,985,893	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.8385%	Bank of America	27/5/2026	594,758	594,758
IRS	USD 5,375,847	Fund receives Fixed 0.9645%; and pays Floating USD SOFR 3 Month	Bank of America	28/6/2026	(166,742)	(166,742)
IRS	USD 11,778,143	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.1385%	Bank of America	10/11/2026	316,567	316,567
IRS	USD 600,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.008%	Bank of America	2/12/2026	13,991	13,991
IRS	USD 300,000	Fund receives Fixed 1.2145%; and pays Floating USD SOFR 1 Day	Bank of America	7/1/2027	(4,549)	(4,549)
IRS	USD 20,199,777	Fund receives Fixed 1.384%; and pays Floating USD SOFR 3 Month	Bank of America	7/1/2027	(358,682)	(358,682)
IRS	USD 600,000	Fund receives Fixed 1.32%; and pays Floating USD SOFR 1 Day	Bank of America	10/1/2027	(6,455)	(6,455)
IRS	USD 8,169,044	Fund receives Fixed 1.412%; and pays Floating USD SOFR 3 Month	Bank of America	10/1/2027	(135,707)	(135,707)
IRS	USD 600,000	Fund receives Fixed 1.3585%; and pays Floating USD SOFR 1 Day	Bank of America	11/1/2027	(5,482)	(5,482)
IRS	USD 300,000	Fund receives Fixed 1.384%; and pays Floating USD SOFR 1 Day	Bank of America	12/1/2027	(2,421)	(2,421)
IRS	USD 460,000	Fund receives Fixed 1.3865%; and pays Floating USD SOFR 1 Day	Bank of America	13/1/2027	(3,666)	(3,666)
IRS	USD 3,040,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.3215%	Bank of America	14/1/2027	32,579	32,579
IRS	USD 588,000	Fund receives Fixed 1.158%; and pays Floating USD SOFR 1 Day	Bank of America	20/1/2027	3,697	(10,396)
IRS	USD 417,000	Fund receives Fixed 1.173%; and pays Floating USD SOFR 1 Day	Bank of America	20/1/2027	2,625	(7,108)
IRS	EUR 5,270,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.462%	Bank of America	6/2/2027	6,591	6,591
IRS	USD 27,103,750	Fund receives Fixed 1.6205%; and pays Floating USD SOFR 3 Month	Bank of America	9/2/2027	(221,252)	(221,252)
IRS	PLN 11,203,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 4.12%	Bank of America	11/2/2027	2,837	2,837
IRS		Fund receives Fixed 1.742%; and pays Floating USD SOFR 1 Day	Bank of America	14/2/2027	2,093	2,093
IRS		Fund receives Fixed 1.713%; and pays Floating USD SOFR 1 Day	Bank of America	22/2/2027	703	703
IRS		Fund receives Fixed 1.549%; and pays Floating USD SOFR 3 Month	Bank of America	25/2/2027	(4,730)	(4,730)
IRS	, ,	Fund receives Fixed 0.9965%; and pays Floating USD SOFR 3 Month	Bank of America	3/3/2027	(92,448)	(92,448)
IRS	, ,	Fund receives Fixed 0.99%; and pays Floating THB BKIBOR 6 Month	Bank of America	16/3/2027	(70,988)	(70,988)
IRS	,	Fund receives Fixed 1.62%; and pays Floating SGD SGDOW 6 Month	Bank of America	16/3/2027	(282)	(282)
IRS		Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 2.82%	Bank of America	16/3/2027	2,807	2,807
IRS		Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 2.835%	Bank of America	16/3/2027	7,220	7,220
IRS		Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 2.8375%	Bank of America	16/3/2027	29,590	29,590
IRS		Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 2.9%	Bank of America	16/3/2027	4,486	4,486
IRS		Fund receives Fixed 1.441%; and pays Floating USD SOFR 1 Day	Bank of America	13/4/2027	(11,857)	(11,857)
IRS	USD 740,000	Fund receives Fixed 1.61%; and pays Floating USD SOFR 3 Month	Bank of America	26/5/2027	(8,885)	(8,885)

Name 1975	Swap	S as al 20 FE	structive 2022			Unrealised	Market
RS	Type		Description	Counterparty			
1 10 10 10 10 10 10 10			Fund receives Fixed 1.465%; and pays Floating USD SOFR				
1	IRS	USD 380,000		Bank of America	5/8/2027	(7,812)	(7,812)
Bank of America	IRS	USD 1,250,000		Bank of America	12/8/2027	12,842	12,842
1	IRS	USD 1,930,000	, ·	Bank of America	18/8/2027	(13,409)	(13,409)
1 Month	IRS	USD 310,000		Bank of America	19/8/2027	1,803	1,803
Month	IRS	MXN 27,000,000		Bank of America	21/9/2027	(132,545)	(132,545)
March Marc	IRS	MXN 8,262,000		Bank of America	2/11/2027	(42,234)	(42,234)
Section Sect	IRS	USD 410,000	, ·	Bank of America	15/11/2027	8,598	8,598
1 Day	IRS	USD 410,000	, , ,	Bank of America	21/11/2027	(5,491)	(5,491)
RS	IRS	USD 320,000	, , ,	Bank of America	14/2/2028	2,129	2,129
1 Day	IRS	USD 530,000		Bank of America	15/2/2028	15,950	15,950
RS	IRS	USD 430,000	, , ,	Bank of America	4/2/2029	(3,032)	(3,032)
RS	IRS	USD 895,000	•	Bank of America	25/9/2030	76,849	76,849
EURIBOR 6 Month	IRS	USD 715,000	•	Bank of America	29/9/2030	58,749	58,749
RS	IRS	EUR 2,990,000		Bank of America	15/2/2031	(52,191)	(52,191)
EURI 175.00	IRS	EUR 2,945,000		Bank of America	15/2/2031	(8,440)	(8,440)
RS	IRS	EUR 2,895,000		Bank of America	15/2/2031	(2,576)	(2,576)
RS	IRS	EUR 175,000		Bank of America	15/2/2031	256	256
RS	IRS	USD 12,955,880		Bank of America	17/6/2031	(54,342)	(54,342)
RS	IRS	USD 6,530,000	,	Bank of America	18/6/2031	(22,305)	(22,305)
RS	IRS	USD 2,648,000		Bank of America	2/7/2031	9,044	9,044
RS	IRS	USD 6,178,365		Bank of America	2/7/2031	20,367	20,367
RS	IRS	USD 250,000		Bank of America	4/9/2031	(2,551)	(2,551)
RS	IRS	USD 485,000	,	Bank of America	21/9/2031	20,012	20,012
RS	IRS	USD 495,000		Bank of America	13/10/2031	11,992	11,992
RS	IRS		6 Month	Bank of America	19/10/2031	(15,871)	(15,927)
RS	IRS	USD 1,680,000	, , ,	Bank of America	15/11/2031	7,802	8,270
RS USD 330,000 Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.3685% Bank of America 22/11/2031 7,989 7,	IRS	USD 8,331,383	, , ,	Bank of America	19/11/2031	(226,177)	(226,177)
RS USD 106,000 Fund receives Fixed 1.1625%; and pays Floating USD SOFR Bank of America 24/11/2031 8,292 8,292	IRS	USD 320,000	, ·	Bank of America	22/11/2031	7,989	7,989
1 Day Bank of America 7/12/2031 (4,449) (4,449)		USD 330,000		Bank of America	24/11/2031	8,292	8,292
and pays Fixed 7.6% Bank of America 1/1/2032 (30,708) IRS USD 160,000 Fund receives Floating USD SOFR 1 Day;		USD 106,000	· · · · · · · · · · · · · · · · · · ·	Bank of America	7/12/2031	(4,449)	(4,449)
		MXN 39,664,000		Bank of America	1/1/2032	(30,708)	(30,708)
	IRS	USD 160,000		Bank of America	10/1/2032	1,941	1,941

Туре	Nominal Value		Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.5485%	Bank of America	10/1/2032	1,745	1,745
IRS	USD 160,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.5815%	Bank of America	11/1/2032	1,313	1,313
IRS	MXN 45,325,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.565%	Bank of America	12/1/2032	(40,284)	(40,284)
IRS	USD 160,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.575%	Bank of America	12/1/2032	1,398	1,398
IRS	USD 160,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.5785%	Bank of America	19/1/2032	1,360	1,360
IRS	USD 160,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.621%	Bank of America	20/1/2032	802	802
IRS	USD 160,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.672%	Bank of America	21/1/2032	134	134
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.6745%	Bank of America	21/1/2032	32	32
IRS		Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.53%	Bank of America	23/1/2032	(25,908)	(25,908)
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.241%	Bank of America	24/1/2032	89,649	89,649
IRS	,	Fund receives Fixed 1.579%; and pays Floating USD SOFR 1 Day	Bank of America	25/1/2032	(1,359)	(1,359)
IRS	,	Fund receives Fixed 1.588%; and pays Floating USD SOFR 1 Day	Bank of America	25/1/2032	(1,240)	(1,240)
IRS		Fund receives Fixed 1.50917%; and pays Floating USD SOFR 1 Day	Bank of America	26/1/2032	(2,276)	(2,276)
IRS		Fund receives Fixed 1.51872%; and pays Floating USD SOFR 1 Day	Bank of America	26/1/2032	(2,150)	(2,150)
IRS		Fund receives Fixed 1.7343%; and pays Floating USD SOFR 3 Month	Bank of America	28/1/2032	(274,913)	(274,913)
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.602%	Bank of America	28/1/2032	1,025	1,025
IRS IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.635%	Bank of America	28/1/2032	624	624
IRS		Fund receives Fixed 1.5565%; and pays Floating USD SOFR 1 Day Fund receives Fixed 1.583%; and pays Floating USD SOFR	Bank of America	3/2/2032	(1,610)	(1,610)
IRS	,	1 Day Fund receives Floating USD SOFR 1 Day;	Bank of America	4/2/2032	(903)	(903)
IRS	,	and pays Fixed 1.6935% Fund receives Floating USD SOFR 1 Day;	Bank of America	8/2/2032	(275)	(275)
IRS		and pays Fixed 1.733% Fund receives Fixed 1.77%; and pays Floating USD SOFR	Bank of America	8/2/2032	(658)	(658)
IRS		1 Day Fund receives Floating USD SOFR 1 Day;	Bank of America	10/2/2032	4,368	4,368
IRS		and pays Fixed 1.7575% Fund receives Floating USD SOFR 1 Day;	Bank of America	10/2/2032	(3,617)	(3,617)
IRS		and pays Fixed 1.807% Fund receives Fixed 1.8165%; and pays Floating USD SOFR	Bank of America	14/2/2032	(1,632)	(1,632)
IRS	,	1 Day Fund receives Fixed 1.8225%; and pays Floating USD SOFR	Bank of America	15/2/2032	1,758	1,758
IRS		1 Day Fund receives Floating USD SOFR 1 Day;	Bank of America	15/2/2032	115	115
IRS		and pays Fixed 1.814% Fund receives Floating USD SOFR 1 Day;	Bank of America	15/2/2032	(1,725)	(1,725)
IRS		and pays Fixed 1.8572% Fund receives Fixed 1.74%; and pays Floating USD SOFR	Bank of America	15/2/2032	(2,295)	(2,295)
IRS		1 Day Fund receives Fixed 1.745%; and pays Floating USD SOFR	Bank of America	23/2/2032	722	722
IRS		1 Day Fund receives Fixed 1.691%; and pays Floating USD SOFR	Bank of America	23/2/2032	786	786
IRS		1 Day Fund receives Floating EUR EURIBOR 6 Month;	Bank of America	29/2/2032	92	92
		and pays Fixed 0.8575%	Bank of America	1/3/2032	(51)	(51)

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Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.8015%	Bank of America	1/3/2032	(727)	(727)
IRS	NZD 400,790	Fund receives Fixed 2.7895%; and pays Floating NZD BBR FRA 3 Month	Bank of America	16/3/2032	(5,114)	(5,114)
IRS	NZD 1,666,943	Fund receives Fixed 2.8169%; and pays Floating NZD BBR FRA 3 Month	Bank of America	16/3/2032	(18,908)	(18,908)
IRS	NZD 400,790	Fund receives Fixed 2.852%; and pays Floating NZD BBR FRA 3 Month	Bank of America	16/3/2032	(3,819)	(3,819)
IRS	USD 160,000	Fund receives Fixed 1.9335%; and pays Floating USD SOFR 1 Day	Bank of America	17/8/2032	2,387	2,387
IRS	USD 150,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.925%	Bank of America	17/8/2032	(2,133)	(2,133)
IRS	USD 320,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.6885%	Bank of America	6/2/2033	2,552	2,552
IRS	USD 300,000	Fund receives Fixed 1.87%; and pays Floating USD SOFR 3 Month	Bank of America	4/9/2036	(5,519)	(5,519)
IRS	USD 740,000	Fund receives Fixed 1.932%; and pays Floating USD SOFR 3 Month	Bank of America	14/9/2036	(10,185)	(10,185)
IRS	EUR 5,200,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.8275%	Bank of America	4/2/2037	121,015	121,015
IRS	USD 260,000	Fund receives Fixed 1.835%; and pays Floating USD SOFR 1 Day	Bank of America	17/1/2039	(1,035)	(1,035)
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.675%	Bank of America	26/11/2041	57,226	57,226
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.805%	Bank of America	15/11/2048	(3,370)	(3,131)
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.613%	Bank of America	25/1/2051	186,664	186,664
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.467%	Bank of America	28/1/2051	485,355	485,355
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.562%	Bank of America	1/2/2051	220,925	220,925
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.646%	Bank of America	4/2/2051	99,431	99,431
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.666%	Bank of America	5/2/2051	95,835	95,835
IRS	,	Fund receives Fixed 1.979%; and pays Floating USD SOFR 3 Month	Bank of America	22/4/2051	(260)	(260)
IRS		Fund receives Fixed 1.3815%; and pays Floating USD SOFR 1 Day	Bank of America	15/12/2051	(4,348)	(4,348)
IRS		Fund receives Floating CAD CDOR 6 Month; and pays Fixed 2.145%	Bank of America	29/12/2051	2,206	2,206
IRS		Fund receives Fixed 1.62%; and pays Floating USD SOFR 1 Day	Bank of America	6/1/2052	(1,408)	(1,369)
IRS	,	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.636%	Bank of America	14/1/2052	1,752	1,752
IRS		Fund receives Fixed 1.0945%; and pays Floating GBP SONIA 1 Day	Bank of America	25/2/2072	(4,552)	(4,552)
IRS		Fund receives Fixed 4.13%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2023	(124,449)	(124,449)
IRS		Fund receives Fixed 6.9425%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2023	(2,844)	(2,844)
IRS		Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.44%	BNP Paribas	16/2/2024	(47,748)	(47,748)
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.056%	BNP Paribas	24/2/2024	14,923	14,923
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.069%	BNP Paribas	25/2/2024	14,504	14,504
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.638%	BNP Paribas	8/4/2024	53,402	53,402
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.672%	BNP Paribas	12/4/2024	47,919	47,919
IRS	USD 1,570,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.788%	BNP Paribas	14/4/2024	25,463	25,463

Turns	Nominal	Description	Country	Expiration	Unrealised appreciation/ (depreciation)	Market Value
Type IRS	Value USD 2,990,000	Description Fund receives Floating USD SOFR 3 Month;	Counterparty	date	EUR	EUR
IRS	USD 1.590.000	and pays Fixed 0.7576% Fund receives Floating USD SOFR 3 Month;	BNP Paribas	19/4/2024	50,521	50,521
		and pays Fixed 0.90945%	BNP Paribas	25/4/2024	22,972	22,972
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.92759%	BNP Paribas	25/4/2024	11,262	11,262
IRS	USD 1,593,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.94084%	BNP Paribas	25/4/2024	22,140	22,140
IRS	USD 75,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.995%	BNP Paribas	26/4/2024	974	974
IRS	USD 2,380,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.0085%	BNP Paribas	3/5/2024	30,930	30,930
IRS	USD 1,590,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.05157%	BNP Paribas	12/5/2024	20,005	20,005
IRS	USD 795,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.05895%	BNP Paribas	12/5/2024	9,899	9,899
IRS	USD 795,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.0745%	BNP Paribas	12/5/2024	9,683	9,683
IRS	USD 780,000	Fund receives Floating USD SOFR 3 Month;			,	,
IRS	CNY 20,350,000	and pays Fixed 1.2475% Fund receives Fixed 2.24%; and pays Floating CNY CNRR	BNP Paribas	7/6/2024	7,829	7,829
IRS	USD 765,000	3 Month Fund receives Floating USD SOFR 3 Month;	BNP Paribas	15/6/2024	(1,427)	(1,427)
IRS	USD 3,070,000	and pays Fixed 1.2685% Fund receives Floating USD SOFR 3 Month;	BNP Paribas	17/6/2024	7,538	7,538
IRS		and pays Fixed 0.7215% Fund receives Floating USD SOFR 1 Day;	BNP Paribas	21/6/2024	59,735	59,735
		and pays Fixed 1.468%	BNP Paribas	29/7/2024	2,563	2,563
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.7385%	BNP Paribas	12/8/2024	60,930	60,930
IRS	USD 1,515,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.777%	BNP Paribas	15/8/2024	29,582	29,582
IRS	EUR 15,760,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.5%	BNP Paribas	6/2/2025	(2,700)	(1,553)
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 2%	BNP Paribas	17/2/2025	(23,006)	(23,006)
IRS	,	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.98%	BNP Paribas	27/2/2025	(2,121)	(2,121)
IRS	USD 380,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.028%	BNP Paribas	6/12/2026	8,574	8,574
IRS	USD 300,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.2065%	BNP Paribas	5/1/2027	4,644	4,644
IRS	USD 300,000	Fund receives Fixed 1.321%; and pays Floating USD SOFR 1 Day	BNP Paribas	10/1/2027	(3,215)	(3,215)
IRS	USD 300,000	Fund receives Fixed 1.329%; and pays Floating USD SOFR 1 Day	BNP Paribas	10/1/2027	(3,114)	(3,114)
IRS	USD 300,000	Fund receives Fixed 1.324%; and pays Floating USD SOFR 1 Day	BNP Paribas	14/1/2027	(3,183)	(3,183)
IRS	USD 300,000	Fund receives Fixed 1.453%; and pays Floating USD SOFR				
IRS	USD 1,175,000	1 Day Fund receives Floating USD SOFR 3 Month;	BNP Paribas	20/1/2027	(1,559)	(1,559)
IRS	CNY 18,661,500	and pays Fixed 1.3245% Fund receives Floating CNY CNRR 3 Month;	BNP Paribas	21/1/2027	23,910	23,910
IRS	USD 1,280,000	and pays Fixed 2.55% Fund receives Fixed 1.62%; and pays Floating USD SOFR	BNP Paribas	16/3/2027	(13,050)	(13,050)
IRS	CNY 8.490.000	3 Month Fund receives Floating CNY CNRR 3 Month;	BNP Paribas	26/5/2027	(14,823)	(14,823)
IRS		and pays Fixed 2.427% Fund receives Fixed 1.24%; and pays Floating USD SOFR	BNP Paribas	15/6/2027	2,578	2,578
		1 Day	BNP Paribas	5/7/2027	(5,875)	(5,875)
IRS		Fund receives Fixed 1.337%; and pays Floating USD SOFR 3 Month	BNP Paribas	8/7/2027	(29,244)	(29,244)
IRS	USD 975,000	Fund receives Fixed 1.4745%; and pays Floating USD SOFR 3 Month	BNP Paribas	1/8/2027	(18,480)	(18,480)

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Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.76%	BNP Paribas	15/2/2029	(10,402)	(10,382)
IRS	USD 485,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.3633%	BNP Paribas	22/9/2031	21,466	21,466
IRS	USD 110,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.4014%	BNP Paribas	22/11/2031	2,472	2,472
IRS	USD 230,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.4467%	BNP Paribas	26/11/2031	4,330	4,330
IRS	USD 320,000	Fund receives Fixed 1.209%; and pays Floating USD SOFR 1 Day	BNP Paribas	7/12/2031	(12,224)	(12,224)
IRS	USD 320,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.5325%	BNP Paribas	10/1/2032	3,908	3,908
IRS	USD 320,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.5875%	BNP Paribas	11/1/2032	2,469	2,469
IRS	USD 140,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.629%	BNP Paribas	20/1/2032	610	610
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.6581%	BNP Paribas	20/1/2032	316	316
IRS	,	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.623%	BNP Paribas	28/1/2032	758	758
IRS	,	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.6355%	BNP Paribas	7/2/2032	337	337
IRS		Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.8395%	BNP Paribas	16/2/2032	113	113
IRS		Fund receives Fixed 1.7481%; and pays Floating USD SOFR 1 Day	BNP Paribas	24/2/2032	852	852
IRS		Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.44%	BNP Paribas	16/5/2033	37,877	37,877
IRS		Fund receives Fixed 1.64%; and pays Floating USD SOFR 3 Month	BNP Paribas	6/8/2034	(14,484)	(14,484)
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.645%	BNP Paribas	15/1/2055	698	698
IRS IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.66% Fund receives Fixed 4.83%; and pays Floating BRL BROIS	BNP Paribas	15/1/2057	125	125
IRS		1 Day Fund receives Fixed 4.63%, and pays Floating BRC BROIS 1 Day Fund receives Fixed 2.2375%; and pays Floating CNY CNRR	Citibank	2/1/2023	(12,924)	(12,924)
		3 Month	Citibank	15/6/2024	(1,567)	(1,567)
IRS		Fund receives Floating CNY CNRR 3 Month; and pays Fixed 2.459%	Citibank	16/3/2027	(2,777)	(2,777)
IRS		Fund receives Floating CNY CNRR 3 Month; and pays Fixed 2.42%	Citibank	15/6/2027	2,970	2,970
IRS		Fund receives Fixed 1.533%; and pays Floating THB BKIBOR 6 Month Fund receives Floating USD SOFR 3 Month;	Citibank	16/3/2032	(18,442)	(18,442)
IRS	,	and pays Fixed 1.1105% Fund receives Floating EUR EURIBOR 1 Day;	Credit Suisse	16/5/2024	10,734	10,734
IRS		and pays Fixed 0.62% Fund receives Floating EUR EURIBOR 1 Day;	Credit Suisse	16/2/2025	(13,362)	(13,362)
IRS		and pays Fixed 0.52% Fund receives Floating EUR EURIBOR 1 Day;	Credit Suisse	20/2/2025	(471)	(654)
IRS		and pays Fixed 0.60376% Fund receives Floating EUR EURIBOR 1 Day;	Credit Suisse	20/2/2025	(4,127)	(5,707)
IRS		and pays Fixed 0.6425% Fund receives Floating USD SOFR 3 Month;	Credit Suisse	20/2/2025	(16,235)	(15,529)
IRS		and pays Fixed 1.575% Fund receives Floating USD SOFR 1 Day;	Credit Suisse	26/2/2026	21,570	21,570
IRS		and pays Fixed 1.0235% Fund receives Floating USD SOFR 1 Day;	Credit Suisse	20/12/2026	3,901	3,901
IRS		and pays Fixed 1.086% Fund receives Floating USD SOFR 3 Month;	Credit Suisse	23/12/2026	6,112	6,112
IRS		and pays Fixed 1.27% Fund receives Fixed 0.8162%; and pays Floating EUR	Credit Suisse	20/4/2027	29,609	29,609
	23.12,300,000	EURIBOR 6 Month	Credit Suisse	15/2/2031	4,345	4,345

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS		Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.0455%	Credit Suisse	1/9/2031	10,535	10,535
IRS	USD 940,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.11567%	Credit Suisse	27/9/2031	41,999	41,999
IRS	USD 230,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.4225%	Credit Suisse	19/11/2031	4,765	4,765
IRS	BRL 24,823,319	Fund receives Fixed 11.47%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2024	(31,974)	(31,974)
IRS	USD 8,414,406	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.51%	Goldman Sachs	13/7/2024	202,980	202,980
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.618%	Goldman Sachs	26/5/2026	1,452,752	1,452,752
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.629%	Goldman Sachs	27/5/2026	1,449,751	1,449,751
IRS		Fund receives Fixed 0.8605%; and pays Floating USD SOFR 3 Month	Goldman Sachs	13/7/2026	(174,174)	(174,174)
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.93%	Goldman Sachs	14/10/2026	100,848	100,848
IRS		Fund receives Fixed 1.4615%; and pays Floating USD SOFR 3 Month	Goldman Sachs	14/1/2027	(43,235)	(43,235)
IRS		Fund receives Fixed 0.6475%; and pays Floating USD SOFR 3 Month	Goldman Sachs	25/9/2030	(79,970)	(79,970)
IRS		Fund receives Fixed 0.6795%; and pays Floating USD SOFR 3 Month	Goldman Sachs	29/9/2030	(62,341)	(62,341)
IRS		Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.02%	Goldman Sachs	26/8/2031	350,696	350,696
IRS		Fund receives Fixed 1.5638%; and pays Floating USD SOFR 3 Month	Goldman Sachs	14/10/2031	(456,261)	(456,261)
IRS IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.885%	Goldman Sachs	22/2/2051	12,161	12,161
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 2.005% Fund receives Floating USD SOFR 3 Month;	Goldman Sachs	7/6/2051	(1,980)	(1,980)
IRS		and pays Fixed 1.9355% Fund receives Fixed 1.535%; and pays Floating THB BKIBOR	Goldman Sachs	21/1/2052	47,819	47,819
IRS		6 Month Fund receives Floating USD SOFR 3 Month;	HSBC Bank Plc	16/3/2032	(10,881)	(10,881)
IRS		and pays Fixed 1.98% Fund receives Floating USD SOFR 3 Month;	HSBC Bank Plc	27/5/2051	4,298	4,298
IRS		and pays Fixed 1.945% Fund receives Fixed 4.375%; and pays Floating BRL BROIS	HSBC Bank Plc	28/5/2051	3,160	3,160
IRS		1 Day Fund receives Fixed 11.7%; and pays Floating BRL BROIS	JP Morgan	2/1/2023	(32,726)	(32,726)
IRS		1 Day Fund receives Fixed 5.076%; and pays Floating INR MIBOR	JP Morgan	2/1/2024	(1,686)	(1,686)
IRS		6 Month Fund receives Fixed 11.31%; and pays Floating BRL BROIS	JP Morgan	16/3/2024	4,092	4,092
IRS		1 Day Fund receives Fixed 0.524%; and pays Floating THB BKIBOR	Morgan Stanley	2/1/2024	(14,625)	(14,625)
TRS		6 Month Fund receives USD SOFR 1 Day -18bps; and pays	Nomura	16/3/2024	(48,763)	(48,763)
TRS	USD (7,100)	Snap Inc 'A' + 0bps Fund receives USD SOFR 1 Day -18bps; and pays	BNP Paribas	16/3/2022	10,243	11,226
TRS	USD 6,000,000	Snap Inc 'A' + 0bps Fund receives USD SOFR 3 Month BBA + 0bps; and pays	BNP Paribas	16/3/2022	33,617	35,691
TRS	EUR 1,700,000	Markit iBoxx US Dollar Liquid High + 0bps Fund receives Markit iBoxx Euro Corporate + 0bps; and pays	BNP Paribas	21/3/2022	136,263	136,594
TRS	EUR 900,000	EUR EURIBOR 3 Month + 0bps Fund receives EUR EURIBOR 3 Month + 0bps; and pays Markit	BNP Paribas	20/6/2022	71,222	70,109
TRS	USD 342	iBoxx Euro Corporate + 0bps Fund receives S5INDU PERFORMANCE SHELL + 0bps; and	BNP Paribas	20/6/2022	919	225
TRS	USD 3,872,000	pays USD SOFR 1 Day + 78bps Fund receives Market Boxx US Dollar Liquid + 0bps; and pays	Citibank	10/3/2022	(14,424)	(15,961)
		USD SOFR 3 Month BBA + 0bps	Goldman Sachs	20/3/2022	(89,407)	(89,623)

Swaps as at 28 February 2022

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
TRS	USD 1,096,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/3/2022	33,495	33,511
TRS	USD 2,090,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid High + 0bps	Morgan Stanley	21/3/2022	34,462	34,480
TRS	USD 1,528,000	Fund receives USD SOFR 3 Month BBA + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	21/3/2022	95,918	96,006
Total					7,261,853	6,644,084

CDS: Credit Default Swaps IFS: Inflation Swaps IRS: Interest Rate Swaps TRS: Total Return Swaps

Purchased Options as at 28 February 2022

aronase	o Op	Mioris as at 20 i epitua	ary 2022			Unrealised appreciation/	Market
Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	(depreciation) EUR	Value EUR
45,600	Put	OTC EUR/PLN	Bank of America	EUR 4.5	1/3/2022	(6,302)	1
1,108,000	Put	OTC USD/RUB	Bank of America	USD 75.5	3/3/2022	(15,403)	_
3,704,000	Put	OTC USD/BRL	Bank of America	USD 5.4	8/3/2022	8,579	20,694
54,000	Call	OTC EUR/GBP	Bank of America	EUR 0.9	10/3/2022	(5,994)	_
6,730,000	Call	OTC EUR/USD	Bank of America	EUR 1.1566	10/3/2022	(23,102)	184
8,210,310	Put	OTC EUR/USD	Bank of America	EUR 1.135	16/3/2022	71,121	106,499
48,000	Put	OTC EUR/HUF	Bank of America	EUR 355	17/3/2022	(4,425)	1,138
2,018,000	Call	OTC USD/MXN	Bank of America	USD 21.35	23/3/2022	(2,955)	4,260
2,508,000	Call	OTC USD/ZAR	Bank of America	USD 15.5	12/4/2022	12,707	51,956
1,254,000	Call	OTC EUR/CZK	Bank of America	EUR 24.85	13/4/2022	9,482	17,760
186,828	Put	OTC USD/RUB	Bank of America	USD 66	18/4/2022	8,903	24,543
110,000	Put	OTC USD/RUB	Bank of America	USD 65	4/5/2022	948	3,872
1,619,000	Put	OTC AUD/JPY	Bank of America	AUD 81	5/5/2022	(166)	10,510
69,170	Put	OTC USD/JPY	Bank of America	USD 110	5/5/2022	(1,714)	3,988
212,000	Put	OTC USD/MXN	Bank of America	USD 20.25	30/6/2022	4,744	20,964
10,490,000	Call	OTC EUR/USD	Bank of America	EUR 1.185	5/8/2022	(30,396)	49,852
1,030,000	Put	OTC USD/JPY	Bank of America	USD 113	8/8/2022	554	11,273
2,936,000	Put	OTC USD/CLP	Barclays	USD 800	23/3/2022	3,687	49,637
1,317,000	Put	OTC USD/JPY	Barclays	USD 114	6/5/2022	26	9,111
1,942,000	Call	OTC EUR/USD	Barclays	EUR 1.16	9/5/2022	(8,598)	6,996
1,294,800	Call	OTC USD/ZAR	BNP Paribas	USD 17	10/3/2022	(1,412)	43
5,928,459	Call	OTC EUR/USD	BNP Paribas	EUR 1.16	7/4/2022	(25,594)	10,847
20,000	Put	OTC USD/JPY	BNP Paribas	USD 110	6/5/2022	(156)	2,649
3,595,000	Put	OTC USD/RUB	Citibank	USD 75.25	3/3/2022	(41,959)	_
2,930,000	Call	OTC USD/CHF	Citibank	USD 0.9303	8/3/2022	(1,638)	1,695
2,158,000	Put	OTC EUR/CNH	Citibank	EUR 7	10/3/2022	(1,482)	2,468
70,000	Call	OTC USD/CNH	Citibank	USD 6.475	11/3/2022	(6,786)	20
2,930,000	Call	OTC USD/CHF	Citibank	USD 0.9298	22/3/2022	(2,528)	5,392
6,190,000	Call	OTC EUR/USD	Credit Suisse	EUR 1.21	10/8/2022	(7,412)	16,945
505,000	Call	OTC USD/ZAR	Deutsche Bank	USD 16.25	10/3/2022	(3,554)	477
43,000	Call	OTC AUD/USD	Deutsche Bank	AUD 0.75	24/3/2022	(5)	2,615
1,874,000	Put	OTC EUR/USD	Deutsche Bank	EUR 1.11	30/3/2022	2,670	9,771
86,000	Put	OTC AUD/USD	Deutsche Bank	AUD 0.77	11/4/2022	(1,732)	3,304
7,522,679	Put	OTC EUR/USD	Deutsche Bank	EUR 1.13	13/4/2022	61,326	110,224
915,000	Put	OTC EUR/KRW	Deutsche Bank	EUR 1,350	2/5/2022	678	10,595
871,000	Put	OTC EUR/USD	Deutsche Bank	EUR 1.12	6/5/2022	(4,491)	_
10,330,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.15	27/5/2022	12,864	68,026
1,416,000	Call	OTC USD/RUB	Goldman Sachs	USD 80	18/3/2022	229,224	249,840
2,158,000	Put	OTC EUR/SEK	Goldman Sachs	EUR 10.15	23/3/2022	(2,783)	750
1,320,000	Put	OTC USD/CNH	Goldman Sachs	USD 6.35	3/8/2022	1,452	9,645
1,290,000	Put	OTC USD/KRW	HSBC Bank Plc	USD 1,185	3/3/2022	(6,261)	25

Purchased Options as at 28 February 2022

Number of Call		Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
	<u>'</u>					
3,302,000 Call		JP Morgan	USD 20.8	23/3/2022	(27,553)	16,931
5,928,459 Call		JP Morgan	EUR 1.16	7/4/2022	(25,258)	10,847
88,000 Put		JP Morgan	USD 6.2	11/5/2022	214	4,293
6,200,000 Call		JP Morgan	EUR 1.21	10/8/2022	(7,827)	16,973
16,381,750 Put		Morgan Stanley	EUR 1.1225	8/3/2022	(25,239)	70,397
4,870,000 Call 2,158,000 Put		Morgan Stanley	USD 116.94 USD 1.26	11/3/2022 14/3/2022	(10,176)	2,509 3,980
		Morgan Stanley			(1,941)	
224,000 Put		Morgan Stanley	USD 68	15/3/2022 19/5/2022	(13,088)	3,559
176,000 Call 1,940,000 Put		Morgan Stanley	USD 4,100 EUR 9.832	29/8/2022	2,783 6,036	22,228 32,717
1,940,000 Put 3,148,000 Call		Morgan Stanley UBS	EUR 9.032 EUR 1.152	8/3/2022	(11,398)	32,717 92
2,604,000 Put		UBS	EUR 10.2	10/3/2022	(13,666)	237
2,158,400 Put		UBS	EUR 10.2	11/4/2022	(3,818)	607
228,000 Put		UBS	EUR 9.95	11/4/2022	(22,952)	2,926
115,280 Put		UBS	USD 106	11/4/2022	(6,269)	717
55,000 Put		UBS	CHF 115	20/4/2022	(6,003)	458
1,249,000 Put		UBS	EUR 10.5	28/4/2022	479	10,596
1,199 Call		Citibank	USD 4,550	17/6/2022	26,109	65,414
42 Call		Exchange Traded	USD 65	14/4/2022	40,829	61,745
14 Call	·	Exchange Traded	USD 4,000	18/3/2022	(16,515)	212
4 Call		Exchange Traded	USD 3,300	18/3/2022	(24,365)	6,005
2 Call		Exchange Traded	USD 3,400	14/4/2022	(10,855)	4,740
40 Put		Exchange Traded	USD 10	18/3/2022	(1,176)	71
39 Call	•	Exchange Traded	USD 185	14/4/2022	(11,003)	2,311
88 Call	**	Exchange Traded	GBP 2.3	18/3/2022	(4,115)	263
211 Call	•	Exchange Traded	GBP 2.1	14/4/2022	(7,398)	10,400
53 Call	•	Exchange Traded	EUR 68	14/4/2022	(11,402)	689
73 Call		Exchange Traded	EUR 20	17/6/2022	(1,804)	3,504
52 Call		Exchange Traded	EUR 60	17/6/2022	(9,787)	650
38 Call		Exchange Traded	EUR 54	16/9/2022	(2,877)	1,748
76 Call		Exchange Traded	USD 75	20/5/2022	43,875	68,392
132 Call		Exchange Traded	USD 25	20/5/2022	20,173	35,636
50 Call	1 0	Exchange Traded	USD 42.5	14/4/2022	(2,030)	1,002
25 Call	•	Exchange Traded	USD 45	17/6/2022	(1,016)	1,214
16 Put	•	Exchange Traded	USD 195	18/3/2022	437	7,912
40 Call	I Dynatrace Inc	Exchange Traded	USD 55	20/5/2022	(4,578)	7,039
8 Call	I EasyJet Plc	Exchange Traded	GBP 7.5	17/6/2022	(1,156)	2,839
173 Call	I Electricite de France SA	Exchange Traded	EUR 13	17/6/2022	(18,115)	173
20 Put		Exchange Traded	EUR 3,900	18/3/2022	13,137	26,270
18 Call	I EURO STOXX 50 Index	Exchange Traded	EUR 4,200	18/3/2022	(3,258)	1,566
13 Call	I EURO STOXX 50 Index	Exchange Traded	EUR 4,300	18/3/2022	(9,462)	383
13 Call	I EURO STOXX 50 Index	Exchange Traded	EUR 4,600	18/3/2022	(1,229)	33
35 Call	I EURO STOXX 50 Index	Exchange Traded	EUR 4,500	14/4/2022	(5,730)	875
24 Call	I EURO STOXX 50 Index	Exchange Traded	EUR 4,300	14/4/2022	(11,376)	2,964
95 Call	I EURO STOXX Bank Index	Exchange Traded	EUR 110	14/4/2022	(13,878)	3,325
44 Call	I EURO STOXX Bank Index	Exchange Traded	EUR 105	14/4/2022	(1,423)	3,135
111 Call	I EURO STOXX Bank Index	Exchange Traded	EUR 130	16/9/2022	(860)	2,636
92 Call	I EURO STOXX Bank Index	Exchange Traded	EUR 140	16/9/2022	(4,411)	920
135 Call	I Ford Motor Co	Exchange Traded	USD 25	18/3/2022	(9,985)	180
162 Call	I General Motors Co	Exchange Traded	USD 60	14/4/2022	(40,124)	2,454
19 Call	I Hilton Worldwide Holdings Inc	Exchange Traded	USD 150	14/4/2022	(1,037)	10,327
4 Put	Netflix Inc	Exchange Traded	USD 350	18/3/2022	(149)	1,791
4 Call	l Nikkei 225 Index	Exchange Traded	JPY 29,000	11/3/2022	(5,870)	217
9 Call	I Pandora A/S	Exchange Traded	DKK 760	13/4/2022	(3,260)	1,331
25 Put	Pitney Bowes Inc	Exchange Traded	USD 6	14/4/2022	778	2,172
8 Put	Pitney Bowes Inc	Exchange Traded	USD 5	14/4/2022	21	249
2 Put	S&P 500 Index	Exchange Traded	USD 4,200	18/3/2022	(11,309)	10,665
2 Put	S&P 500 Index	Exchange Traded	USD 4,100	18/3/2022	(7,684)	7,083

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Purchased Options as at 28 February 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
2	Put	S&P 500 Index	Exchange Traded	USD 4,000	14/4/2022	(7,313)	10,897
2	Put	S&P 500 Index	Exchange Traded	USD 4,100	17/6/2022	7,709	26,498
2	Call	S&P 500 Index	Exchange Traded	USD 4,600	17/6/2022	(21,765)	15,557
2	Call	S&P 500 Index	Exchange Traded	USD 4,900	17/6/2022	(8,406)	3,395
7	Call	S&P 500 Index	Exchange Traded	USD 6,000	20/1/2023	(1,612)	2,682
30	Call	Sabre Corp	Exchange Traded	USD 13	14/4/2022	269	1,042
25	Put	Sabre Corp	Exchange Traded	USD 5	14/4/2022	(565)	123
35	Put	Seagate Technology Plc	Exchange Traded	USD 80	18/3/2022	(1,553)	639
68	Put	Snap Inc	Exchange Traded	USD 26	14/4/2022	(22,193)	1,818
52	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 455	2/3/2022	(1,894)	486
38	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 450	2/3/2022	(2,046)	1,100
418	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 460	4/3/2022	(162,880)	3,911
412	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 452	4/3/2022	(22,392)	17,987
258	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 458	18/3/2022	(19,523)	27,815
178	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 400	18/3/2022	(68,838)	45,834
47	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	18/3/2022	8,488	27,303
16	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 415	18/3/2022	1,772	7,655
109	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 500	31/3/2022	(36,393)	534
49	Call	Starbucks Corp	Exchange Traded	USD 100	14/4/2022	(3,451)	4,038
9	Put	Tesla Inc	Exchange Traded	USD 750	18/3/2022	(28,290)	13,412
3	Put	Tesla Inc	Exchange Traded	USD 850	18/3/2022	4,488	13,565
60	Put	Uber Technologies Inc	Exchange Traded	USD 20	18/3/2022	(1,369)	107
55	Put	Uber Technologies Inc	Exchange Traded	USD 30	18/3/2022	601	1,960
55	Put	Uber Technologies Inc	Exchange Traded	USD 25	18/3/2022	(1,916)	441
35	Put	Uber Technologies Inc	Exchange Traded	USD 25	14/4/2022	(429)	842
25	Put	United Airlines Holdings Inc	Exchange Traded	USD 25	18/3/2022	(915)	134
17	Put	US Treasury 10 Year Note	Exchange Traded	USD 125	25/3/2022	(5,576)	2,485
8	Call	US Treasury 10 Year Note	Exchange Traded	USD 129	25/3/2022	(1,311)	2,116
6	Put	US Treasury 10 Year Note	Exchange Traded	USD 126	22/4/2022	(452)	3,508
26	Put	US Treasury 10 Year Note	Exchange Traded	USD 126	20/5/2022	(9,721)	21,175
90	Call	Western Digital Corp	Exchange Traded	USD 65	14/4/2022	(2,426)	3,248
80	Call	Western Digital Corp	Exchange Traded	USD 80	14/4/2022	(7,064)	855
35	Call	Xerox Holdings Corp	Exchange Traded	USD 30	14/4/2022	(345)	156
20	Call	Xerox Holdings Corp	Exchange Traded	USD 30	15/7/2022	(405)	446
Total						(475,153)	1,722,935

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
(540,000)	Put	OTC USD/ZAR	Bank of America	USD 15.4	3/3/2022	2,108	(2,026)
(369,000)	Call	OTC USD/RUB	Bank of America	USD 80	9/3/2022	(56,326)	(61,960)
(6,730,000)	Call	OTC EUR/USD	Bank of America	EUR 1.168	10/3/2022	10,117	(12)
(505,000)	Call	OTC USD/ZAR	Bank of America	USD 16.25	10/3/2022	3,865	(477)
(8,210,310)	Put	OTC EUR/USD	Bank of America	EUR 1.115	16/3/2022	(21,111)	(30,569)
(1,108,000)	Put	OTC USD/RUB	Bank of America	USD 72	8/4/2022	(7,819)	(12,514)
(3,584,000)	Call	OTC USD/ZAR	Bank of America	USD 16.25	12/4/2022	(6,199)	(27,810)
(310,000)	Put	OTC AUD/JPY	Bank of America	AUD 81	5/5/2022	1,919	(2,012)
(2,374,000)	Put	OTC AUD/JPY	Bank of America	AUD 77	5/5/2022	32	(5,731)
(1,317,000)	Put	OTC USD/JPY	Bank of America	USD 114	6/5/2022	2,671	(9,111)
(1,030,000)	Put	OTC USD/JPY	Bank of America	USD 110	8/8/2022	(415)	(5,952)
(863,000)	Put	OTC EUR/USD	Barclays	EUR 1.13	9/5/2022	(7,518)	(13,879)
(3,237,000)	Call	OTC EUR/USD	Barclays	EUR 1.19	9/5/2022	4,242	(3,462)
(5,928,459)	Call	OTC EUR/USD	BNP Paribas	EUR 1.185	7/4/2022	8,276	(2,435)
(2,930,000)	Call	OTC USD/CHF	Citibank	USD 0.9349	8/3/2022	602	(898)
(2,930,000)	Call	OTC USD/CHF	Citibank	USD 0.9391	22/3/2022	942	(2,175)

written O	puons	s as at 28 February 202					
Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
(3,595,000)	Put	OTC USD/RUB	Citibank	USD 72	8/4/2022	(25,815)	(40,601)
(2,510,000)	Call	OTC EUR/PLN	Deutsche Bank	EUR 4.53	9/3/2022	(76,780)	(88,929)
(1,294,800)		OTC USD/ZAR	Deutsche Bank	USD 17	10/3/2022	3,688	(43)
(7,522,679)		OTC EUR/USD	Deutsche Bank	EUR 1.105	13/4/2022	(30,930)	(45,539)
(2,956,000)		OTC USD/CLP	Goldman Sachs	USD 800	9/3/2022	(21,642)	(35,822)
(1,416,000)	Call	OTC USD/RUB	Goldman Sachs	USD 85	18/3/2022	(187,993)	(197,023)
(324,000)		OTC EUR/SEK	Goldman Sachs	EUR 10.4	23/3/2022	(4,415)	(7,346)
(2,158,000)		OTC EUR/CNH	JP Morgan	EUR 7	10/3/2022	2,712	(2,467)
(4,036,000)		OTC USD/MXN	JP Morgan	USD 21.35	23/3/2022	18,967	(8,521)
(5,928,459)	Call	OTC EUR/USD	JP Morgan	EUR 1.185	7/4/2022	8,284	(2,435)
(8,190,875)		OTC EUR/USD	Morgan Stanley	EUR 1.1075	8/3/2022	10,669	(9,177)
(624,000)	Call	OTC EUR/SEK	UBS	EUR 10.8	28/4/2022	(147)	(4,671)
(1,199)	Put	S&P 500 Index	Citibank	USD 3,700	16/9/2022	36,576	(131,445)
(26)		3 Month SOFR	Exchange Traded	USD 97.75	16/12/2022	2,042	(8,253)
(37)	Call	Advance Auto Parts Inc	Exchange Traded	USD 260	18/3/2022	3,036	(165)
(42)	Call	Alcoa Corp	Exchange Traded	USD 85	14/4/2022	(14,802)	(18,430)
(55)		Alcoa Corp	Exchange Traded	USD 80	14/4/2022	(26,049)	(33,568)
(6)	Call	Amazon.com Inc	Exchange Traded	USD 3,500	18/3/2022	18,036	(1,521)
(2)	Call	Amazon.com Inc	Exchange Traded	USD 3,600	14/4/2022	5,250	(1,475)
	Put	Apple Inc	Exchange Traded	USD 150	14/4/2022	(1,794)	(9,121)
(88)		Barclays Plc	Exchange Traded	GBP 1.9	18/3/2022	(14,332)	(17,350)
(211)		Barclays Plc	Exchange Traded	GBP 2.3	14/4/2022	1,505	(3,152)
(53)	Call	BNP Paribas SA	Exchange Traded	EUR 76	14/4/2022	2,094	(106)
(58)	Call	BP Plc	Exchange Traded	USD 34	18/3/2022	4,031	(439)
(53)	Call	Capri Holdings Ltd	Exchange Traded	USD 80	20/5/2022	(1,536)	(9,775)
(73)	Put	Carrefour SA	Exchange Traded	EUR 14	17/6/2022	751	(1,168)
(69)	Call	CF Industries Inc	Exchange Traded	USD 90	18/3/2022	(1,223)	(5,072)
(76)	Call	CF Industries Inc	Exchange Traded	USD 90	20/5/2022	(17,676)	(24,377)
(132)	Put	Coupang Inc	Exchange Traded	USD 15	20/5/2022	1,647	(5,528)
, ,	Put	Dynatrace Inc	Exchange Traded	USD 40	20/5/2022	(2,460)	(11,583)
(8)	Call	EasyJet Plc	Exchange Traded	GBP 9	17/6/2022	500	(795)
(20)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,700	18/3/2022	(7,422)	(13,590)
(44)	Call	EURO STOXX Bank Index	Exchange Traded	EUR 115	14/4/2022	2,673	(770)
(270)	Call	Ford Motor Co	Exchange Traded	USD 29	18/3/2022	5,811	(241)
(162)	Call	General Motors Co	Exchange Traded	USD 70	14/4/2022	10,797	(649)
(9)	Put	Pandora A/S	Exchange Traded	DKK 640	13/4/2022	(1,215)	(3,281)
	Put	S&P 500 Index	Exchange Traded	USD 3,900	17/6/2022	(4,876)	(18,452)
	Put	Snap Inc	Exchange Traded	USD 19	14/4/2022	6,578	(454)
(418)		SPDR S&P 500 ETF Trust	Exchange Traded	USD 470	4/3/2022	55,463	(931)
(42)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 410	18/3/2022	(2,178)	(16,334)
(178)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	18/3/2022	33,794	(20,300)
(258)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 465	18/3/2022	8,601	(11,034)
(109)		SPDR S&P 500 ETF Trust	Exchange Traded	USD 405	31/3/2022	(23,730)	(52,104)
	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	14/4/2022	4,003	(2,895)
(20)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 460	14/4/2022	(552)	(5,836)
	Put	Starbucks Corp	Exchange Traded	USD 80	14/4/2022	(331)	(4,104)
(9)		Tesla Inc	Exchange Traded	USD 675	18/3/2022	18,135	(5,012)
(79)		Uber Technologies Inc	Exchange Traded	USD 30	14/4/2022	2,489	(6,511)
(79)		Uber Technologies Inc	Exchange Traded	USD 47.5	14/4/2022	4,832	(1,548)
(6)	Call	US Treasury 10 Year Note	Exchange Traded	USD 128	22/4/2022	(1,589)	(4,552)
(6)	Put	US Treasury 10 Year Note	Exchange Traded	USD 124	22/4/2022	210	(1,128)
(26)	Put	US Treasury 10 Year Note	Exchange Traded	USD 123	20/5/2022	4,650	(5,791)
(32)	Call	US Treasury 5 Year Note	Exchange Traded	USD 118.5	20/5/2022	(9,130)	(22,052)
	Put	US Treasury 5 Year Note	Exchange Traded	USD 117	20/5/2022	6,720	(13,810)
				202	_ 5. 5. 2022		
Total						(258,687)	(1,118,299)

Purchased Swaptions as at 28 February 2022

Purchased S	swaptions as at 28 February 2022				
Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
EUR 1,500,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.36.V1 quarterly from 20/12/2021; and pays 5% Fixed	Bank of America	16/3/2022	6,645	13,996
USD 550,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.37.V1 quarterly from 20/12/2021; and pays 5% Fixed	Bank of America	16/3/2022	(1,244)	928
USD 3,250,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.IG.37.V1 quarterly from 20/12/2021; and pays 1% Fixed	Bank of America	16/3/2022	(1,123)	965
USD 2,040,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 3/8/2023; and pays 2.75% Fixed semi-annually from 3/2/2023	Bank of America	1/8/2022	844	2,611
USD 950,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 17/2/2024; and pays 1.9375% Fixed semi-annually from 17/5/2024	Bank of America	15/11/2023	5,340	38,668
USD 950,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.9375% Fixed semi-annually from 17/5/2024; and pays Floating USD SOFR 3 Month BBA quarterly from 17/2/2024	Bank of America	15/11/2023	(3,281)	30.047
USD 770,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.55% Fixed semi-annually from 31/1/2025; and pays Floating USD SOFR 3 Month BBA	Bank of America	29/7/2024	, ,	
EUR 2,300,000	quarterly from 31/10/2024 Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.36.V1 quarterly			(4,974)	18,686
EUR 3,000,000	from 20/12/2021; and pays 5% Fixed Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.36.V1 quarterly	Barclays	16/3/2022	(2,124)	1,323
EUR 1,500,000	from 20/12/2021; and pays 5% Fixed Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.36.V1 quarterly	Barclays	20/4/2022	(6,768)	18,951
EUR 3,100,000	from 20/12/2021; and pays 5% Fixed Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.36.V1 quarterly	Barclays	18/5/2022	(3,659)	18,004
JPY 492,717,874	from 20/12/2021; and pays 1% Fixed Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONA 1 Day annually	BNP Paribas	18/5/2022	(900)	5,796
JPY 246,358,937	from 10/8/2023; and pays 0.42% Fixed annually from 10/8/2023 Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONA 1 Day annually	BNP Paribas	8/8/2022	(6,787)	6,167
USD 5,194,228	from 10/8/2023; and pays 0.42% Fixed annually from 10/8/2023 Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.52% Fixed semi-annually	BNP Paribas	8/8/2022	(4,086)	3,083
USD 500,000	from 7/1/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 7/10/2022 Fund purchases a put option to enter into an Interest Rate Swap.	Citibank	5/7/2022	(64,187)	54,385
	If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 10/5/2028; and pays 2.1499% Fixed semi-annually from 10/8/2028	Citibank	8/2/2028	3,148	27,463
USD 500,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.1499% Fixed semi-annually from 10/8/2028; and pays Floating USD SOFR 3 Month BBA quarterly from 10/5/2028	Citibank	8/2/2028	3,883	27,612
USD 470,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.7325% Fixed semi-annually from 12/8/2041; and pays Floating USD SOFR 1 Day annually				
USD 470,000	from 12/2/2042 Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 12/2/2042; and pays 1.7325% Fixed semi-annually	Citibank	8/2/2041	2,250	28,589
USD 625,000	from 12/8/2041 Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.37.V1 quarterly	Citibank	8/2/2041	1,616	26,114
USD 625,000	from 20/12/2021; and pays 5% Fixed Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.37.V1 quarterly	Credit Suisse	16/3/2022	(1,579)	1,055
	from 20/12/2021; and pays 5% Fixed	Credit Suisse	16/3/2022	(2,503)	1,838

Purchased Swaptions as at 28 February 2022

Purchased S	swaptions as at 28 February 2022				
Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD 1,089,206	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.55% Fixed semi-annually from 8/1/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 8/10/2022	Deutsche Bank	6/7/2022	(12,803)	12,621
USD 1,089,206	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.55% Fixed semi-annually from 8/1/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 8/10/2022	Deutsche Bank	6/7/2022	(13,139)	12,621
USD 1,460,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 5/11/2022; and pays 1.54% Fixed semi-annually from 5/2/2023	Deutsche Bank	3/8/2022	13,602	29,742
USD 1,460,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.54% Fixed semi-annually from 5/2/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 5/11/2022	Deutsche Bank	3/8/2022	(10,110)	6,030
USD 1,020,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 17/2/2024; and pays 2.13% Fixed semi-annually from 17/8/2023	Deutsche Bank	15/2/2023	(7,782)	17,867
EUR 7,940,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.35% Fixed annually from 12/2/2025; and pays Floating EUR EURIBOR 6 Month semi-annually			, ,	
USD 1,100,000	from 12/8/2024 Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 7/8/2025.	Deutsche Bank Deutsche Bank	8/2/2024 5/8/2024	8,266 3,516	37,842
EUR 1,500,000	from 7/8/2025; and pays 1.54% Fixed semi-annually from 7/2/2025 Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.36.V1 quarterly from 20/12/2021; and pays 5% Fixed	Goldman Sachs	20/4/2022	(3,099)	58,645 6,164
USD 2,176,391	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.6% Fixed semi-annually from 22/10/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 22/7/2022	Goldman Sachs	20/4/2022	(45,619)	10,194
USD 2,177,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.6% Fixed semi-annually from 22/10/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 22/7/2022	Goldman Sachs	20/4/2022	(45,958)	10,196
EUR 3,250,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 10/12/2022; and pays 0.45% Fixed annually from 10/6/2023	Goldman Sachs	8/6/2022	115,910	148,750
EUR 3,250,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 10/12/2022; and pays 0.45% Fixed annually from 10/6/2023	Goldman Sachs	8/6/2022	113,132	148,750
USD 260,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.7% Fixed semi-annually from 16/7/2023; and pays Floating USD SOFR 1 Day annually			,	·
USD 260,000	from 16/1/2024 Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 16/1/2024; and pays 1.7% Fixed semi-annually from 16/7/2023	Goldman Sachs Goldman Sachs	12/1/2023	(1,182) 2,295	14,417 17,893
USD 2,330,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.415% Fixed semi-annually from 24/1/2025; and pays Floating USD SOFR 1 Day annually from 24/7/2025		22/7/2024		
USD 2,330,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 24/7/2025; and pays 1.415% Fixed semi-annually	Goldman Sachs		6,215	63,380
USD 625,000	from 24/1/2025 Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.37.V1 quarterly from 24/1/2021; and page 59% Fixed.	Goldman Sachs	22/7/2024	7,641	137,165
USD 2,840,000	from 20/12/2021; and pays 5% Fixed Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 5/10/2022; and pays 1.32375% Fixed semi-annually	JP Morgan	16/3/2022	(1,895)	640
	from 5/1/2023	JP Morgan	1/7/2022	47,544	75,362

Purchased Swaptions as at 28 February 2022

	waptions as at 20 i editially 2022			Unrealised appreciation/	Market
Nominal Value	Description	Counterparty	Expiration date	(depreciation) EUR	Value EUR
USD 2,840,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.32375% Fixed semi-annually from 5/1/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 5/10/2022	JP Morgan	1/7/2022	(23,164)	4,654
USD 2,840,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 8/7/2023; and pays 2.5% Fixed semi-annually from 8/1/2023	JP Morgan	6/7/2022	(2,266)	4,568
JPY 226,870,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONA 1 Day annually from 10/8/2023; and pays 0.42% Fixed annually from 10/8/2023	JP Morgan	8/8/2022	(2,660)	2,840
USD 10,144,268	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 8/3/2023; and pays 1.64% Fixed semi-annually from 8/9/2022	Morgan Stanley	4/3/2022	2,690	67,617
USD 9,636,703	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.5% Fixed semi-annually from 20/10/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 20/7/2022	Morgan Stanley	14/4/2022	(135,985)	21,541
USD 4,657,054	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.3% Fixed semi-annually from 25/10/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 25/7/2022	Morgan Stanley	21/4/2022	(44,201)	2,043
USD 2,490,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.59% Fixed semi-annually from 16/7/2023; and pays Floating USD SOFR 1 Day annually from 16/1/2024	Morgan Stanley	12/1/2023	(3,995)	28,827
USD 2,490,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 16/1/2024; and pays 1.59% Fixed semi-annually from 16/7/2023	Morgan Stanley	12/1/2023	12,566	45,388
USD 58,447,836	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.8% Fixed semi-annually from 20/9/2023; and pays Floating USD SOFR 3 Month BBA quarterly 20/6/2023	Morgan Stanley	16/3/2023	(128,879)	27,212
USD 2,350,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 6/8/2025; and pays 1.42% Fixed semi-annually from 6/2/2025	Morgan Stanley	2/8/2024	7,432	138,283
USD 2,350,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.42% Fixed semi-annually from 6/2/2025; and pays Floating USD SOFR 1 Day annually from 6/8/2025	Morgan Stanley	2/8/2024	5,052	64,712
USD 4,200,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 5/5/2026; and pays 2.1% Fixed semi-annually				,
USD 800,000	from 5/8/2026 Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.9393% Fixed semi-annually from 11/8/2026; and pays Floating USD SOFR 3 Month BBA	Morgan Stanley	3/2/2026	28,508	109,446
USD 800,000	quarterly from 11/5/2026 Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA	Morgan Stanley	9/2/2026	2,556	20,700
	quarterly from 11/5/2026; and pays 1.9393% Fixed semi-annually from 11/8/2026	Morgan Stanley	9/2/2026	5,557	23,232
Total				(179,744)	1,695,623

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
EUR (1,500,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX. XO.36.V1 quarterly from 20/12/2021	Bank of America	16/3/2022	686	(2,868)
EUR (1,600,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX. XO.36.V1 quarterly from 20/12/2021	Bank of America	16/3/2022	(2,433)	(8,673)

written Swa	otions as at 28 February 2022				
Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (1,710,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.01% Fixed semi-annually from 3/9/2023; and pays Floating USD SOFR 3 Month BBA quarterly 3/6/2023	Bank of America	1/3/2023	3,581	(50,521)
USD (1,710,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 3/6/2023; and pays 2.01% Fixed semi-annually from 3/9/2023	Bank of America	1/3/2023	8,082	(46,020)
USD (1,320,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.8475% Fixed semi-annually from 17/5/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 17/2/2023	Bank of America	15/11/2023	(8,278)	(42,382)
USD (1,320,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 17/2/2023; and pays 1.8475% Fixed semi-annually from 17/5/2023	Bank of America	15/11/2023	11,068	(23,036)
EUR (2,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX. XO.36.V1 quarterly from 20/12/2021	Barclays	16/3/2022	(4,863)	(10,841)
EUR (1,500,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX. XO.36.V1 quarterly from 20/12/2021	Barclays	16/3/2022	(2,348)	(8,131)
EUR (3,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX. XO.36.V1 quarterly from 20/12/2021	Barclays	20/4/2022	3,555	(8,364)
EUR (1,500,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX. XO.36.V1 quarterly from 20/12/2021	Barclays	18/5/2022	2,411	(10,789)
EUR (530,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 5/2/2023; and pays 0.45% Fixed annually from 5/8/2023	Barclays	3/8/2022	2,727	(1,778)
USD (390,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.05% Fixed semi-annually from 10/2/2023; and pays Floating USD SOFR 1 Day annually from 10/8/2023	·	8/8/2022		,
USD (390,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 10/8/2023; and pays 1.55% Fixed annually from 10/2/2023	Barclays Barclays	8/8/2022	(71) (450)	(4,197) (4,576)
USD (5,030,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.75% Fixed semi-annually from 16/7/2023; and pays Floating USD SOFR 1 Day annually from 16/1/2024	Barclays	12/1/2023	(19,062)	(36,816)
USD (5,030,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 16/1/2024; and pays 1.25% Fixed semi-annually from 16/7/2023	Barclays	12/1/2023	4,453	
EUR (2,070,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.7% Fixed annually from 17/5/2024; and pays Floating EUR EURIBOR 6 Month semi-annually	·			(13,302)
USD (480,000)	from 17/11/2023 Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.74% Fixed semi-annually from 16/2/2024; and pays Floating USD SOFR 3 Month BBA	Barclays	15/5/2023	(56,527)	(102,396)
USD (480,000)	quarterly 16/11/2023 Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 16/11/2023; and pays 1.74% Fixed semi-annually	Barclays	14/8/2023	(7,212)	(22,549)
USD (9,740,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.04% Fixed semi-annually	Barclays	14/8/2023	4,597	(10,739)
USD (9,745,880)	·	Barclays	15/6/2026	(8,500)	(143,020)
	If exercised Fund receives 3.04% Fixed semi-annually from 17/12/2026; and pays Floating USD SOFR 3 Month BBA quarterly from 17/9/2026	Barclays	15/6/2026	(8,647)	(143,106)

written Swap	otions as at 28 February 2022				
Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (27,241,641)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.13% Fixed semi-annually from 7/9/2022; and pays Floating USD SOFR 1 Day annually from 7/3/2023	Citibank	3/3/2022	(118,113)	(142,208)
USD (13,620,820)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.56% Fixed semi-annually from 7/9/2022; and pays Floating USD SOFR 1 Day annually from 7/3/2023	Citibank	3/3/2022	(13,026)	(34,540)
USD (625,000)		Credit Suisse	16/3/2022	671	(167)
USD (11,220,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.508% Fixed semi-annually from 3/9/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 3/6/2022	Deutsche Bank	1/3/2022	(190,902)	(220,135)
USD (11,220,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 3/6/2022; and pays 0.508% Fixed semi-annually from 3/9/2022	Deutsche Bank	1/3/2022	29,233	_
USD (11,050,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 25/6/2022; and pays 0.568% Fixed semi-annually from 25/9/2022	Deutsche Bank	23/3/2022	30,241	(10)
USD (11,050,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.568% Fixed semi-annually from 25/9/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 25/6/2022	Deutsche Bank	23/3/2022	(183,493)	(213,745)
USD (4,380,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 5/8/2022; and pays 1.02% Fixed semi-annually from 5/11/2022	Deutsche Bank	3/5/2022	13,854	(1,088)
USD (4,380,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.02% Fixed semi-annually from 5/11/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 5/8/2022	Deutsche Bank	3/5/2022	(42,589)	(57,531)
USD (390,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 5/8/2023; and pays 1.45% Fixed semi-annually from 5/2/2023	Deutsche Bank	3/8/2022	512	(3,477)
USD (390,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.95% Fixed semi-annually from 5/2/2023; and pays Floating EUR EURIBOR 6 Month annually from 5/8/2023	Deutsche Bank	3/8/2022	(1,094)	(5,083)
USD (655,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.8% Fixed semi-annually from 11/4/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 11/1/2023	Deutsche Bank	7/10/2022	(5,603)	(21,188)
USD (655,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 11/1/2023; and pays 1.8% Fixed semi-annually from 11/4/2023	Deutsche Bank	7/10/2022	6,084	(9,501)
USD (655,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 17/1/2023; and pays 1.795% Fixed semi-annually from 17/4/2023	Deutsche Bank	13/10/2022	5,863	(9,555)
USD (655,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.795% Fixed semi-annually from 17/4/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 17/1/2023	Deutsche Bank	13/10/2022	(6,151)	(21,569)
USD (5,030,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.75% Fixed semi-annually from 12/7/2023; and pays Floating USD SOFR 1 Day annually from 12/1/2024	Deutsche Bank	10/1/2023	(19,193)	(36,672)
USD (5,030,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 12/1/2024; and pays 1.25% Fixed semi-annually from 12/7/2023	Deutsche Bank	10/1/2023	4,173	(13,306)

written Swap	otions as at 28 February 2022			Hamadiaad	
Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (2,110,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 20/1/2024; and pays 1.36% Fixed semi-annually from 20/7/2023	Deutsche Bank	18/1/2023	633	(6,904)
USD (4,700,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.25% Fixed semi-annually from 17/8/2023; and pays Floating USD SOFR 1 Day annually from 17/2/2024	Deutsche Bank	15/2/2023	8,405	(20,589)
EUR (7,940,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.35% Fixed annually from 12/2/2025; and pays Floating EUR EURIBOR 6 Month semi-annually from 12/8/2024	Deutsche Bank	8/2/2024	(7,177)	(50,847)
USD (54,631,275)		Goldman Sachs	16/3/2022	(297,660)	(347,810)
EUR (3,250,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.75% Fixed annually from 10/6/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 10/12/2022	Goldman Sachs	8/6/2022	, ,	(74,159)
EUR (3,250,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.75% Fixed annually from 10/6/2023; and pays Floating EUR EURIBOR 6 Month semi-annually			(58,869)	
USD (2,220,000)	from 10/12/2022 Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.88% Fixed semi-annually from 10/2/2023; and pays Floating USD SOFR 1 Day annually	Goldman Sachs	8/6/2022	(57,715)	(74,159)
USD (2,220,000)	from 10/8/2023 Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 10/8/2023; and pays 1.38% Fixed semi-annually	Goldman Sachs	8/8/2022	(565)	(7,959)
USD (7,035,000)	from 10/2/2023 Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.24% Fixed semi-annually from 17/5/2023; and pays Floating USD SOFR 1 Day annually	Goldman Sachs	8/8/2022	(227)	(5,705)
USD (7,035,000)	from 17/11/2023 Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.28% Fixed semi-annually from 17/5/2023; and pays Floating USD SOFR 1 Day annually	Goldman Sachs	15/11/2022	10,497	(23,750)
USD (7,035,000)	from 17/11/2023 Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually	Goldman Sachs	15/11/2022	10,122	(22,494)
USD (7,035,000)	from 17/11/2023; and pays 1.74% Fixed semi-annually from 17/5/2023 Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually	Goldman Sachs	15/11/2022	(6,085)	(40,333)
USD (8,630,000)	from 17/11/2023; and pays 1.78% Fixed semi-annually from 17/5/2023 Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA	Goldman Sachs	15/11/2022	(10,286)	(42,902)
USD (8,630,000)	quarterly from 5/7/2022; and pays 0.606% Fixed semi-annually from 5/10/2022 Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.606% Fixed semi-annually	JP Morgan	1/4/2022	17,649	(57)
USD (8,630,000)	from 5/10/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 5/7/2022 Fund writes a put option to enter into an Interest Rate Swap.	JP Morgan	1/4/2022	(146,846)	(164,552)
USD (1,550,000)	If exercised Fund receives 0.74% Fixed semi-annually from 8/10/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 8/7/2022 Fund writes a call option to enter into an Interest Rate Swap.	JP Morgan	6/4/2022	(133,367)	(145,332)
USD (1,550,000)	If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 9/9/2022; and pays 1.4% Fixed semi-annually from 9/12/2022 Fund writes a put option to enter into an Interest Rate Swap.	JP Morgan	7/6/2022	8,713	(3,377)
	If exercised Fund receives 2.4% Fixed semi-annually from 9/12/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 9/9/2022	JP Morgan	7/6/2022	6,716	(7,538)

written Swap	otions as at 28 February 2022				
Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (2,620,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.2% Fixed semi-annually from 15/2/2023; and pays Floating USD SOFR 1 Day annually from 15/8/2023	JP Morgan	11/8/2022	3,493	(5,620)
USD (1,890,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.48% Fixed semi-annually from 4/5/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 4/2/2023	JP Morgan	2/11/2022	(13,051)	(21,285)
USD (640,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.45% Fixed semi-annually from 7/6/2023; and pays Floating USD SOFR 1 Day annually from 7/12/2023	JP Morgan	5/12/2022	(9,065)	(26,355)
USD (640,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 7/12/2023; and pays 1.45% Fixed semi-annually from 7/6/2023	JP Morgan	5/12/2022	8,866	(8,424)
USD (1,043,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.421% Fixed semi-annually from 19/6/2023; and pays Floating USD SOFR 1 Day annually from 19/12/2023	JP Morgan	15/12/2022	(19,051)	(45,082)
USD (1,043,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 19/12/2023; and pays 1.421% Fixed semi-annually from 19/6/2023	JP Morgan	15/12/2022	12,658	(13,372)
USD (10,144,268)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.84% Fixed semi-annually from 8/9/2022; and pays Floating USD SOFR 1 Day annually from 8/3/2023				
USD (40,577,070)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.13% Fixed semi-annually from 8/9/2022; and pays Floating USD SOFR 1 Day annually from 8/3/2023	Morgan Stanley Morgan Stanley	4/3/2022 4/3/2022	22,925 (179,108)	(3,908)
USD (1,719,600)		Morgan Stanley	15/8/2022	(14,637)	(49,868)
USD (1,719,600)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.96% Fixed semi-annually from 17/2/2023; and pays Floating USD SOFR 1 Day annually from 17/8/2023	Morgan Stanley	15/8/2022	12,033	(23,199)
USD (1,290,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 6/12/2022; and pays 1.525% Fixed semi-annually from 6/3/2023	Morgan Stanley	1/9/2022	20,172	(8,730)
USD (1,290,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.525% Fixed semi-annually from 6/3/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 6/12/2022	Morgan Stanley	1/9/2022	(30,660)	(59,563)
USD (2,090,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.235% Fixed semi-annually from 27/4/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 27/1/2023	Morgan Stanley	25/10/2022	(19,375)	(30,131)
USD (3,140,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.2375% Fixed semi-annually from 27/4/2023; and pays Floating USD SOFR 3 Month BBA	,			
USD (3,140,000)	quarterly from 27/1/2023 Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 27/1/2023; and pays 1.2375% Fixed semi-annually	Morgan Stanley	25/10/2022	(29,065)	(45,157)
USD (2,090,000)	from 27/4/2023 Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 27/4/2023; and pays 1.235% Fixed semi-annually	Morgan Stanley	25/10/2022	11,849	(4,244)
USD (3,110,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.25% Fixed semi-annually Form 9/5/2023, and page Floating USD SOFT 3. Month PRA	Morgan Stanley	25/10/2022	7,948	(2,809)
	from 8/5/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 8/2/2023	Morgan Stanley	4/11/2022	(29,954)	(44,771)

Written Swa	otions as at 20 repluary 2022			Unrealised	
Nominal Value	Description	Counterparty	Expiration date	appreciation/ (depreciation) EUR	Market Value EUR
USD (3,110,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 8/2/2023; and pays 1.25% Fixed semi-annually from 8/5/2023	Morgan Stanley	4/11/2022	10,414	(4,404)
USD (1,042,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.4325% Fixed semi-annually from 15/6/2023; and pays Floating USD SOFR 1 Day annually from 15/12/2023	Morgan Stanley	13/12/2022	(18,139)	(44,264)
USD (1,042,000)		Morgan Stanley	13/12/2022	12,513	(13,612)
USD (25,417,808)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.7% Fixed semi-annually from 17/8/2023; and pays Floating USD SOFR 1 Day annually from 17/2/2024	Morgan Stanley	15/2/2023	18,259	
USD (25,417,808)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.6% Fixed semi-annually from 17/8/2023; and pays Floating USD SOFR 1 Day annually	,			(66,217)
USD (25,417,808)	from 17/2/2024 Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 17/2/2024; and pays 1.4% Fixed semi-annually from 17/2/2023	Morgan Stanley Morgan Stanley	15/2/2023 15/2/2023	20,607	(74,211) (93,261)
USD (3,910,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.39% Fixed semi-annually from 21/8/2023; and pays Floating USD SOFR 1 Day annually	Morgan Stanley	13/2/2023	(13,230)	(93,201)
USD (2,605,000)	from 21/2/2024 Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 21/2/2024; and pays 1.39% Fixed semi-annually	Morgan Stanley	17/2/2023	1,336	(14,681)
USD (58,447,836)	from 21/8/2023 Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA	Morgan Stanley	17/2/2023	(1,184)	(9,440)
USD (58,447,836)	quarterly 20/6/2023; and pays 0.6% Fixed semi-annually from 20/9/2023 Fund writes a call option to enter into an Interest Rate Swap.	Morgan Stanley	16/3/2023	74,475	(18,786)
USD (2,510,000)	If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 20/6/2023; and pays 0.4% Fixed semi-annually from 20/9/2023 Fund writes a call option to enter into an Interest Rate Swap.	Morgan Stanley	16/3/2023	41,180	(12,814)
(2,010,000)	If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 16/11/2023; and pays 1.6675% Fixed semi-annually from 16/2/2024	Morgan Stanley	14/8/2023	29,808	(50,702)
USD (2,510,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.6675% Fixed semi-annually from 16/2/2024; and pays Floating USD SOFR 3 Month BBA	Margan Stanlay	14/8/2023	(46.475)	(426.095)
USD (1,790,000)	quarterly 16/11/2023 Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 7/12/2023; and pays fixed 1.6641% Fixed	Morgan Stanley		(46,475)	(126,985)
USD (1,790,000)	semi-annually from 7/3/2024 Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.6641% Fixed semi-annually from 7/3/2024; and pays Floating USD SOFR 3 Month BBA quarterly	Morgan Stanley	5/9/2023	17,854	(37,054)
USD (8,826,365)	from 7/12/2023 Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.04% Fixed semi-annually	Morgan Stanley	5/9/2023	(35,274)	(91,860)
	from 2/1/2027; and pays Floating USD SOFR 3 Month BBA quarterly 2/10/2026	Morgan Stanley	30/6/2026	(29,974)	(130,344)
Total				(1,390,746)	(3,917,062)

Contracts For Difference as at 28 February 2022

		Unrealised appreciation/ (depreciation)
Holding Description	Counterparty	EUR
Belgium		
1,323 Telenet Group Ho	olding NV Bank of America	(3,228)
		(3,228)
Cayman Island	ds	
(94,000) CIMC Enric Hold	ings Ltd Bank of America	2,118
(1,600) Microport Scienti	fic Corp Bank of America	387
		2,505
China		
(600) Pharmaron Beijir	ng Co Ltd Bank of America	47
(6,000) CITIC Securities	Co Ltd HSBC Bank Plc	489
(197,000) Postal Savings B	Bank of	
China Co Ltd	HSBC Bank Plc	3,145
		3,681
France		
3,105 Electricite de Fra	ince SA HSBC Bank Plc	(727)
		(727)
Italy		
45,057 Telecom Italia Sp	A/Milano Bank of America	(1,762)
		(1,762)
Japan		
(5,700) ANA Holdings Inc	c Bank of America	5,516
(1,200) Kyoritsu Mainten		-,-
Co Ltd	Bank of America	2,783
(2,700) Medipal Holdings	S Corp Bank of America	1,062
		9,361
Korea, Republ	lic of (South Korea)	
(195) POSCO	Bank of America	(2,453)
		(2,453)
Netherlands		
(39,764) Koninklijke KPN	NV HSBC Bank Plc	89
		89
United Kingdo	nm	
4,007 Liberty Global Plo		(8,390)
.,oor Elborty Global I in	5 Bank of America	(8,390)
		(6,390)

To Be Announced Securities Contracts as at 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets
ТВА			
	United States		
USD (27,025,000)	Fannie Mae or Freddie Mac '2 3/22' 2% TBA	(23,762,835)	(2.31)
USD 1,210,000	Fannie Mae or Freddie Mac '2.5 3/22' 2.5% TBA	1,054,930	0.10
USD (21,081,000)	Fannie Mae or Freddie Mac '2.5 4/22' 2.5% TBA	(18,346,730)	(1.78)
USD (2,779,000)	Fannie Mae or Freddie Mac '3 3/22' 3% TBA	(2,484,462)	(0.24)
USD (36,282,100)	Fannie Mae or Freddie Mac '3 4/22' 3% TBA	(32,365,952)	(3.14)
USD 15,749,000	Fannie Mae or Freddie Mac '4 3/22' 4% TBA	14,615,332	1.42
USD 121,366,458	Fannie Mae or Freddie Mac '4 4/22' 4% TBA	112,494,910	10.92
Total TBA		51,205,193	4.97

To Be Announced ("TBA") contracts are primarily classified by the country of incorporation of the issuer of the pass-through agency.

ESG Flex Choice Cautious Fund(2)

Holding	Description	Market Value (USD)		Holding	Description	Market Value (USD)	
	rities and Money Market Instr k Exchange Listing or Dealt in			,	iShares MSCI USA Value Factor ESG UCITS ETF [~] iShares USD Corp Bond 0-3yr	69,298	1.45
FUNDS				140 251	ESG UCITS ETF [~] iShares USD Corp Bond ESG	824,672	17.22
	Ireland			140,201	UCITS ETF	712,270	14.87
15,311	Minimum Volatility ESG	04.754	4.00		iShares USD High Yield Corp Bond ESG UCITS ETF [~]	579,498	12.10
60.455	UCITS ETF [~] iShares JP Morgan ESG USD	94,754	1.98		iShares USD TIPS UCITS ETF~ iShares USD Treasury Bond	147,379	3.08
	EM Bond UCITS ETF [~] iShares MSCI Canada	285,287	5.96	57.501	1-3yr UCITS ETF~	239,198	4.99
	UCITS ETF~ iShares MSCI EM ESG	93,515	1.95	,,,,,,	20+yr UCITS ETF~ iShares USD Treasury Bond	296,763	6.20
,	Enhanced UCITS ETF [~] iShares MSCI Europe SRI	40,537	0.85		3-7yr UCITS ETF [~] iShares USD Treasury Bond	383,175	8.00
,	UCITS ETF~ iShares MSCI Japan SRI	162,097	3.38		7-10yr UCITS ETF [~] iShares USD Ultrashort Bond	34,476	0.72
0,040	UCITS ETF	47,213	0.99	40,000	ESG UCITS ETF	243,267	5.08
4,690	iShares MSCI Pacific EX-Japan ESG Enhanced UCITS ETF~	23,358	0.49	Total Funds		4,785,437	99.93
44,154	iShares MSCI USA ESG	,	7.34	Total Portfolio		4,785,437	99.93
17.854	Enhanced UCITS ETF [~] iShares MSCI USA SRI	351,377	7.34	Other Net Assets		3,356	0.07
.1,001	UCITS ETF~	157,303	3.28	Total Net Assets (USI	0)	4,788,793	100.00

 $^{\,\}tilde{}\,$ Investment in connected party fund, see further information in Note 11.

⁽²⁾ Fund launched during the period, see Note 1, for further details.

ESG Flex Choice Cautious Fund(2) continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised depreciation USD
HKD Hedg	ed Share Cla	iss				
HKD	116,492	USD	14,949	BNY Mellon	15/3/2022	(41)
USD	422	HKD	3,291	BNY Mellon	15/3/2022	_
Net unreali	sed depreciat	ion				(41)

⁽²⁾ Fund launched during the period, see Note 1, for further details.

ESG Flex Choice Growth Fund(2)

Holding	Description	Market Value (USD)		Holding	Description	Market Value (USD)	% of Net Assets
	rities and Money Market Instruk K Exchange Listing or Dealt in			-,-	iShares MSCI USA ESG Screened UCITS ETF~ iShares MSCI USA SRI	164,283	3.48
FUNDS	Ireland			14,236	UCITS ETF [~] iShares MSCI USA Value Factor ESG UCITS ETF [~]	845,561 70,366	17.92 1.49
38,866	iShares Edge MSCI World Minimum Volatility ESG UCITS ETF [~]	240,526	5.10	, , , , ,	iShares MSCI World ESG Enhanced UCITS ETF [~] iShares USD Corp Bond 0-3yr	395,415	8.38
	iShares JP Morgan ESG USD EM Bond UCITS ETF~	23,359	0.50	,	ESG UCITS ETF~ iShares USD Corp Bond ESG	93,584	1.98
	iShares MSCI Canada UCITS ETF~ iShares MSCI EM ESG	166,188	3.52	49,622	UCITS ETF ⁻ iShares USD High Yield Corp Bond ESG UCITS ETF ⁻	53,927 245,162	1.14 5.20
	Enhanced UCITS ETF~ iShares MSCI Europe SRI	365,890	7.76		iShares USD TIPS UCITS ETF~ iShares USD Treasury Bond	147,379	3.12
26,411	UCITS ETF~ iShares MSCI Japan SRI UCITS ETF~	461,628 182,170	9.78 3.86	49,413	20+yr UCITS ETF~ iShares USD Ultrashort Bond ESG UCITS ETF~	22,863 247,001	0.48 5.24
14,285	iShares MSCI Pacific EX-Japan ESG Enhanced UCITS ETF~	71,143			200 00110 211	4,715,086	99.94
7,464	iShares MSCI UK IMI ESG Leaders UCITS ETF~	51,171	1.09	Total Funds Total Portfolio		4,715,086	99.94
109,006	iShares MSCI USA ESG Enhanced UCITS ETF~	867,470	18.39	Other Net Assets		4,715,086 2,894	0.06
	Zimanosa SS/10 E11	337,470	13.00	Total Net Assets (USI	0)	4,717,980	100.00

 $^{\,\}tilde{}$ Investment in connected party fund, see further information in Note 11.

⁽²⁾ Fund launched during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

ESG Flex Choice Growth Fund(2) continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
HKD Hedg	ed Share Cla	iss				
HKD	120,392	USD	15,449	BNY Mellon	15/3/2022	(42)
USD	1,196	HKD	9,338	BNY Mellon	15/3/2022	1
Net unreali	sed depreciat	ion				(41)

⁽²⁾ Fund launched during the period, see Note 1, for further details.

ESG Flex Choice Moderate Fund(2)

Holding	Description	Market Value (USD)		Holding	Description	Market Value (USD)	% of Net Assets
	rities and Money Market Instr k Exchange Listing or Dealt i			,	iShares MSCI USA SRI UCITS ETF~ iShares MSCI USA Value	542,119	11.43
FUNDS				35,216	Factor ESG UCITS ETF~ iShares MSCI World ESG	70,005	1.48
30,933	Ireland iShares Edge MSCI World			,	Enhanced UCITS ETF~ iShares USD Corp Bond 0-3yr	254,541	5.37
	Minimum Volatility ESG UCITS ETF~	191,432	4.04	57,234	ESG UCITS ETF~ iShares USD Corp Bond ESG	509,621	10.75
16,745	iShares JP Morgan ESG USD EM Bond UCITS ETF~	79,020	1.67	78.988	UCITS ETF~ iShares USD High Yield Corp	273,138	5.76
808	iShares MSCI Canada UCITS ETF~	146,434	3.09	·	Bond ESG UCITS ETF [~] iShares USD TIPS UCITS ETF [~]	390,248 147,379	8.23 3.11
45,106	iShares MSCI EM ESG	,			iShares USD Treasury Bond	,	
3,205	Enhanced UCITS ETF [~] iShares MSCI Europe SRI	259,360		9,453	20+yr UCITS ETF [~] iShares USD Treasury Bond	137,169	2.89
18,669	UCITS ETF [~] iShares MSCI Japan SRI	359,280	7.58	49,159	3-7yr UCITS ETF [~] iShares USD Ultrashort Bond	49,432	1.04
10 422	UCITS ETF~ iShares MSCI Pacific EX-Japan	128,769	2.71		ESG UCITS ETF~	245,731	5.18
10,422	ESG Enhanced UCITS ETF	51,905	1.09			4,741,354	99.99
4,050	iShares MSCI UK IMI ESG			Total Funds		4,741,354	99.99
105,049	Leaders UCITS ETF~ iShares MSCI USA ESG	27,766	0.58	Total Portfolio		4,741,354	99.99
5.400	Enhanced UCITS ETF~	835,980	17.63	Other Net Assets		524	0.01
5,196	iShares MSCI USA ESG Screened UCITS ETF~	42,025	0.89	Total Net Assets (USI	0)	4,741,878	100.00

[~] Investment in connected party fund, see further information in Note 11.

⁽²⁾ Fund launched during the period, see Note 1, for further details.

ESG Flex Choice Moderate Fund(2) continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
HKD Hedg	ed Share Cla	ISS				
HKD	119,246	USD	15,302	BNY Mellon	15/3/2022	(42)
USD	951	HKD	7,421	BNY Mellon	15/3/2022	1
Net unreali	sed depreciat	ion				(41)

⁽²⁾ Fund launched during the period, see Note 1, for further details.

ESG Global Bond Income Fund(1)

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% N Asse
Fransferable Secu	rities and Money Market Instru	ıments Adı	mitted	263	General Motors Co	12,182	0.
	k Exchange Listing or Dealt in			3,956	Gores Holdings VIII Inc Gores Holdings VIII Inc	39,402	0.
_				122	(Wts 31/12/2027)	975	0.
COMMON STOCK	S (SHARES) & WARRANTS			238	Hilton Worldwide Holdings Inc	34,874	0.
	Bermuda				Intuitive Surgical Inc	10,804	0.
94	Signet Jewelers Ltd	6,683	0.01		Lennar Corp	9,945	0.
	British Virgin Islands				Masco Corp	5,752	0.
399	Capri Holdings Ltd*	27,260	0.02		Microchip Technology Inc	1,847	0. 0.
		· · · · · · · · · · · · · · · · · · ·			Micron Technology Inc Microsoft Corp	984 11,563	0.
575	Canada Enbridge Inc	24,561	0.02		Moderna Inc	6,300	0.
	Shopify Inc 'A'	7,535	0.02		NVIDIA Corp	5,093	0
- 11	Shopily life A	· · · · · · · · · · · · · · · · · · ·			NVIDIA Corp	2,668	0
		32,096	0.02		O'Reilly Automotive Inc	3,254	0
	Ireland				Parker-Hannifin Corp	2,956	0
161	Johnson Controls			9,280	Planet Labs PBC	50,390	0
	International plc	10,500	0.01	136	PVH Corp	13,373	0
77	Trane Technologies Plc	11,890	0.01		salesforce.com Inc	29,864	0
		22,390	0.02		Sonos Inc*	23,444	0
	1	,			Starbucks Corp	3,758	0
400	Japan	4 4 4 7	0.00	595	Starwood Property Trust Inc	44.004	•
100	SoftBank Group Corp	4,447	0.00		(Reit)	14,084	0
	Netherlands				Tesla Inc Thermo Fisher Scientific Inc	3,372 542	0
7	ASML Holding NV (NY Shares)	4,594	0.01		TJX Cos Inc/The	18,147	0
11	NXP Semiconductors NV	2,102	0.00		Toast Inc	7,509	0
		6,696	0.01		Uber Technologies Inc	7,237	0
	0	-,		1	United Rentals Inc	14,449	0
400	Switzerland	40.740	0.04		United States Steel Corp	2,375	0
132	TE Connectivity Ltd*	18,740	0.01		Victoria's Secret & Co	6,410	0
	Taiwan			304	Western Digital Corp	15,644	0
31	Taiwan Semiconductor			210	Williams-Sonoma Inc	30,538	0
	Manufacturing Co Ltd ADR	3,348	0.00	118	WillScot Mobile Mini		
	United Kingdom				Holdings Corp	4,283	0
,	BP Plc	5,480	0.00			704,461	0
	BP Plc ADR	11,139	0.01	Total Common Stocks	(Shares) & Warrants	896,568	0
	Lloyds Banking Group Plc Rio Tinto Plc	6,651 47,177	0.00 0.04	BONDS			
		70,447	0.05		Argentina		
	United States			USD 298,613	Argentine Republic Government		
73	Advance Auto Parts Inc	14,891	0.01		International Bond (Step-up		
	Advanced Micro Devices Inc	18,706	0.02		coupon) 2.5% 9/7/2041	100,782	0
	Alcoa Corp	15,892	0.01	USD 42,480	Genneia SA '144A' 8.75%	20.750	0
	Alphabet Inc	5,340	0.00		2/9/2027	39,750	0
1	Alphabet Inc 'A'	2,666	0.00			140,532	0
7 250	Altus Power Inc	54,303	0.04		Australia		
7,200			0.01	LISD 14 000	FMG Resources August 2006		
3	Amazon.com Inc	9,161		030 14.000			
3	Amazon.com Inc ANSYS Inc	2,626	0.00	03D 14,000	Pty Ltd '144A' 4.5%		
3 8 187	Amazon.com Inc ANSYS Inc Applied Materials Inc	2,626 25,339	0.00 0.02	030 14,000	Pty Ltd '144A' 4.5% 15/9/2027	14,074	0
3 8 187 4,144	Amazon.com Inc ANSYS Inc Applied Materials Inc Astra Space Inc	2,626 25,339 13,841	0.00 0.02 0.01	,	•	14,074	0
3 8 187 4,144 247	Amazon.com Inc ANSYS Inc Applied Materials Inc Astra Space Inc Bath & Body Works Inc	2,626 25,339 13,841 13,192	0.00 0.02 0.01 0.01	,	15/9/2027	14,074	0
3 8 187 4,144 247 193	Amazon.com Inc ANSYS Inc Applied Materials Inc Astra Space Inc Bath & Body Works Inc Best Buy Co Inc	2,626 25,339 13,841 13,192 18,549	0.00 0.02 0.01 0.01 0.01	,	15/9/2027 FMG Resources August 2006	14,074 21,550	
3 8 187 4,144 247 193 182	Amazon.com Inc ANSYS Inc Applied Materials Inc Astra Space Inc Bath & Body Works Inc Best Buy Co Inc Blend Labs Inc	2,626 25,339 13,841 13,192 18,549 1,572	0.00 0.02 0.01 0.01 0.01 0.00	,	15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125%		0
3 8 187 4,144 247 193 182	Amazon.com Inc ANSYS Inc Applied Materials Inc Astra Space Inc Bath & Body Works Inc Best Buy Co Inc Blend Labs Inc Broadcom Inc	2,626 25,339 13,841 13,192 18,549 1,572 4,712	0.00 0.02 0.01 0.01 0.01 0.00 0.00	,	15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024	21,550	0
3 8 187 4,144 247 193 182 8 341	Amazon.com Inc ANSYS Inc Applied Materials Inc Astra Space Inc Bath & Body Works Inc Best Buy Co Inc Blend Labs Inc Broadcom Inc Carrier Global Corp	2,626 25,339 13,841 13,192 18,549 1,572 4,712 15,342	0.00 0.02 0.01 0.01 0.01 0.00 0.00 0.00	USD 21,000	15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024	21,550	0
3 8 187 4,144 247 193 182 8 341	Amazon.com Inc ANSYS Inc Applied Materials Inc Astra Space Inc Bath & Body Works Inc Best Buy Co Inc Blend Labs Inc Broadcom Inc Carrier Global Corp CF Industries Holdings Inc	2,626 25,339 13,841 13,192 18,549 1,572 4,712 15,342 9,769	0.00 0.02 0.01 0.01 0.01 0.00 0.00 0.01	USD 21,000	15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Austria ams-OSRAM AG 5/3/2025	21,550 35,624	0
3 8 187 4,144 247 193 182 8 341 122	Amazon.com Inc ANSYS Inc Applied Materials Inc Astra Space Inc Bath & Body Works Inc Best Buy Co Inc Blend Labs Inc Broadcom Inc Carrier Global Corp CF Industries Holdings Inc Coupang Inc	2,626 25,339 13,841 13,192 18,549 1,572 4,712 15,342 9,769 5,649	0.00 0.02 0.01 0.01 0.01 0.00 0.00 0.01 0.01	USD 21,000 EUR 200,000	15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Austria ams-OSRAM AG 5/3/2025 (Zero Coupon)	21,550 35,624 195,462	0
3 8 187 4,144 247 193 182 8 341 122 224	Amazon.com Inc ANSYS Inc Applied Materials Inc Astra Space Inc Bath & Body Works Inc Best Buy Co Inc Blend Labs Inc Broadcom Inc Carrier Global Corp CF Industries Holdings Inc Coupang Inc Danaher Corp	2,626 25,339 13,841 13,192 18,549 1,572 4,712 15,342 9,769 5,649 3,597	0.00 0.02 0.01 0.01 0.00 0.00 0.00 0.01 0.01	USD 21,000 EUR 200,000 EUR 100,000	15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Austria ams-OSRAM AG 5/3/2025 (Zero Coupon) ams-OSRAM AG 6% 31/7/2025	21,550 35,624	0
3 8 187 4,144 247 193 182 8 341 122 224 13	Amazon.com Inc ANSYS Inc Applied Materials Inc Astra Space Inc Bath & Body Works Inc Best Buy Co Inc Blend Labs Inc Broadcom Inc Carrier Global Corp CF Industries Holdings Inc Coupang Inc	2,626 25,339 13,841 13,192 18,549 1,572 4,712 15,342 9,769 5,649	0.00 0.02 0.01 0.01 0.01 0.00 0.00 0.01 0.01	USD 21,000 EUR 200,000 EUR 100,000	15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Austria ams-OSRAM AG 5/3/2025 (Zero Coupon) ams-OSRAM AG 6% 31/7/2025 BAWAG Group AG FRN	21,550 35,624 195,462 117,312	0 0 0
3 8 187 4,144 247 193 182 8 341 122 224 13 303 50	Amazon.com Inc ANSYS Inc Applied Materials Inc Astra Space Inc Bath & Body Works Inc Best Buy Co Inc Blend Labs Inc Broadcom Inc Carrier Global Corp CF Industries Holdings Inc Coupang Inc Danaher Corp Delta Air Lines Inc	2,626 25,339 13,841 13,192 18,549 1,572 4,712 15,342 9,769 5,649 3,597 12,068	0.00 0.02 0.01 0.01 0.00 0.00 0.01 0.01	USD 21,000 EUR 200,000 EUR 100,000 EUR 200,000	15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Austria ams-OSRAM AG 5/3/2025 (Zero Coupon) ams-OSRAM AG 6% 31/7/2025 BAWAG Group AG FRN 14/5/2025 (Perpetual)	21,550 35,624 195,462	0 0 0
3 8 187 4,144 247 193 182 8 341 122 224 13 303 50 122	Amazon.com Inc ANSYS Inc Applied Materials Inc Astra Space Inc Bath & Body Works Inc Best Buy Co Inc Blend Labs Inc Broadcom Inc Carrier Global Corp CF Industries Holdings Inc Coupang Inc Danaher Corp Delta Air Lines Inc Dick's Sporting Goods Inc	2,626 25,339 13,841 13,192 18,549 1,572 4,712 15,342 9,769 5,649 3,597 12,068 5,237	0.00 0.02 0.01 0.01 0.00 0.00 0.01 0.01	USD 21,000 EUR 200,000 EUR 100,000 EUR 200,000	15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Austria ams-OSRAM AG 5/3/2025 (Zero Coupon) ams-OSRAM AG 6% 31/7/2025 BAWAG Group AG FRN	21,550 35,624 195,462 117,312	0 0 0 0
3 8 187 4,144 247 193 182 8 341 122 224 13 303 500 122 148 117	Amazon.com Inc ANSYS Inc Applied Materials Inc Astra Space Inc Bath & Body Works Inc Best Buy Co Inc Blend Labs Inc Broadcom Inc Carrier Global Corp CF Industries Holdings Inc Coupang Inc Danaher Corp Delta Air Lines Inc Dick's Sporting Goods Inc DR Horton Inc Dynatrace Inc Edwards Lifesciences Corp	2,626 25,339 13,841 13,192 18,549 1,572 4,712 15,342 9,769 5,649 3,597 12,068 5,237 10,477 6,536 13,060	0.00 0.02 0.01 0.01 0.00 0.00 0.01 0.01	USD 21,000 EUR 200,000 EUR 100,000 EUR 200,000 EUR 200,000	15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Austria ams-OSRAM AG 5/3/2025 (Zero Coupon) ams-OSRAM AG 6% 31/7/2025 BAWAG Group AG FRN 14/5/2025 (Perpetual) Erste Group Bank AG FRN	21,550 35,624 195,462 117,312 220,542	0 0 0 0
3 8 187 4,144 247 193 182 8 341 122 224 13 303 50 122 148 117 26	Amazon.com Inc ANSYS Inc Applied Materials Inc Astra Space Inc Bath & Body Works Inc Best Buy Co Inc Blend Labs Inc Broadcom Inc Carrier Global Corp CF Industries Holdings Inc Coupang Inc Danaher Corp Delta Air Lines Inc Dick's Sporting Goods Inc DR Horton Inc Dynatrace Inc Edwards Lifesciences Corp FedEx Corp	2,626 25,339 13,841 13,192 18,549 1,572 4,712 15,342 9,769 5,649 3,597 12,068 5,237 10,477 6,536 13,060 5,664	0.00 0.02 0.01 0.01 0.00 0.00 0.01 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.01 0.01	USD 21,000 EUR 200,000 EUR 100,000 EUR 200,000 EUR 200,000	15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Austria ams-OSRAM AG 5/3/2025 (Zero Coupon) ams-OSRAM AG 6% 31/7/2025 BAWAG Group AG FRN 14/5/2025 (Perpetual) Erste Group Bank AG FRN 15/10/2027 (Perpetual)	21,550 35,624 195,462 117,312 220,542	0.0000000000000000000000000000000000000
3 8 187 4,144 247 193 182 8 341 122 224 13 303 50 122 148 117 26 33	Amazon.com Inc ANSYS Inc Applied Materials Inc Astra Space Inc Bath & Body Works Inc Best Buy Co Inc Blend Labs Inc Broadcom Inc Carrier Global Corp CF Industries Holdings Inc Coupang Inc Danaher Corp Delta Air Lines Inc Dick's Sporting Goods Inc DR Horton Inc Dynatrace Inc Edwards Lifesciences Corp FedEx Corp Floor & Decor Holdings Inc 'A'	2,626 25,339 13,841 13,192 18,549 1,572 4,712 15,342 9,769 5,649 3,597 12,068 5,237 10,477 6,536 13,060 5,664 3,233	0.00 0.02 0.01 0.01 0.00 0.00 0.01 0.01 0.00 0.01 0.00 0.01 0.01 0.01 0.01 0.01	EUR 200,000 EUR 100,000 EUR 200,000 EUR 200,000 USD 200,000	15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Austria ams-OSRAM AG 5/3/2025 (Zero Coupon) ams-OSRAM AG 6% 31/7/2025 BAWAG Group AG FRN 14/5/2025 (Perpetual) Erste Group Bank AG FRN 15/10/2027 (Perpetual) Klabin Austria GmbH '144A'	21,550 35,624 195,462 117,312 220,542 212,765	0 0 0 0 0
3 8 187 4,144 247 193 182 8 341 122 224 13 303 50 122 148 117 26 33 741	Amazon.com Inc ANSYS Inc Applied Materials Inc Astra Space Inc Bath & Body Works Inc Best Buy Co Inc Blend Labs Inc Broadcom Inc Carrier Global Corp CF Industries Holdings Inc Coupang Inc Danaher Corp Delta Air Lines Inc Dick's Sporting Goods Inc DR Horton Inc Dynatrace Inc Edwards Lifesciences Corp FedEx Corp	2,626 25,339 13,841 13,192 18,549 1,572 4,712 15,342 9,769 5,649 3,597 12,068 5,237 10,477 6,536 13,060 5,664	0.00 0.02 0.01 0.01 0.00 0.00 0.01 0.01 0.00 0.01 0.00 0.01 0.00 0.01 0.01 0.01	EUR 200,000 EUR 100,000 EUR 200,000 EUR 200,000 USD 200,000	15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Austria ams-OSRAM AG 5/3/2025 (Zero Coupon) ams-OSRAM AG 6% 31/7/2025 BAWAG Group AG FRN 14/5/2025 (Perpetual) Erste Group Bank AG FRN 15/10/2027 (Perpetual) Klabin Austria GmbH '144A' 3.2% 12/1/2031	21,550 35,624 195,462 117,312 220,542 212,765	0 0 0 0

^{*} All or a portion of this security represents a security on loan.

 $^{^{(1)}}$ Fund name changed during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Assets
EUR 42,000	Republic of Austria Government			USD 132,837	Stoneway Capital Corp		
LISD 95 000	Bond '144A' 2.1% 20/9/2117 Suzano Austria GmbH 3.125%	61,608	0.05		(Defaulted) 10% 1/3/2027	38,423	0.03
000 90,000	15/1/2032	83,956	0.06			162,777	0.12
		1,296,119	0.99	HSD 300 000	Cayman Islands ACEN Finance Ltd 4%		
	Bahamas, The			03D 200,000	8/3/2025 (Perpetual)	177,000	0.13
USD 200,000	Intercorp Peru Ltd '144A'	100 510	0.44	USD 200,000	Agile Group Holdings Ltd 5.5%	70.050	0.00
	3.875% 15/8/2029	189,519	0.14	USD 250.000	21/4/2025 AGL CLO 11 Ltd 'Series 2021-	76,050	0.06
USD 210 000	Bahrain Bahrain Government			•	11A E' '144A' FRN 15/4/2034	250,162	0.19
000 210,000	International Bond 6.75%			USD 250,000	AGL CLO 3 Ltd 'Series 2020-3A D' '144A' FRN 15/1/2033	250,979	0.19
	20/9/2029	216,062	0.16	USD 250,000	AGL CLO 5 Ltd 'Series 2020-5A	200,010	
EUD 000 000	Belgium			1180 250 000	ER' '144A' FRN 20/7/2034 AGL CLO 7 Ltd 'Series 2020-7A	249,045	0.1
EUR 200,000	KBC Group NV FRN 24/10/2025 (Perpetual)	222,226	0.17	03D 230,000	DR' '144A' FRN 15/7/2034	246,345	0.1
EUR 200,000 Solvay SA FRN 4/12/20		,		USD 250,000	AGL CLO 7 Ltd 'Series 2020-7A		
(Perpetual) FUR 200 000 Solvay SA FRN 2/12/2025		229,690	0.18	USD 275 000	ER' '144A' FRN 15/7/2034 AGL CLO 9 Ltd 'Series 2020-9A	240,104	0.18
EUR 200,000 Solvay SA FRN 2/12/20 (Perpetual)	-	215,907	0.16		D' '144A' FRN 20/1/2034	277,687	0.2
	·	667,823	0.51	USD 250,000	AIMCO CLO Series 2017-A 'Series 2017-AA DR' '144A'		
	Bermuda				FRN 20/4/2034	251,825	0.1
USD 200,000	Inkia Energy Ltd '144A' 5.875%	405 500	0.45	USD 350,000	Apidos CLO XXXII 'Series		
	9/11/2027 Investment Energy Resources	195,526	0.15		2019-32A D' '144A' FRN 20/1/2033	348,092	0.2
USD 200,000	Ltd '144A' 6.25% 26/4/2029	209,000	0.16	USD 250,000	Apidos CLO XXXVII 'Series		
USD 9,000	NCL Corp Ltd '144A' 3.625% 15/12/2024	8,460	0.00		2021-37A E' '144A' FRN 22/10/2034	246,895	0.1
USD 425,000	Star Energy Geothermal Darajat	0,400	0.00	USD 440,000	Arabian Centres Sukuk II Ltd	240,000	0.1
	II / Star Energy Geothermal			USD 500 000	'144A' 5.625% 7/10/2026	432,300	0.3
	Salak '144A' 4.85% 14/10/2038	430,906	0.33	03D 500,000	Bain Capital Credit CLO 2021-3 Ltd 'Series 2021-3A D' '144A'		
		843,892	0.64	1100 050 000	FRN 24/7/2034	497,347	0.3
	Brazil			USD 250,000	Bardot CLO Ltd 'Series 2019- 2A DR' '144A' FRN		
USD 200,000	Brazilian Government				22/10/2032	248,565	0.1
	International Bond 3.875% 12/6/2030	185,749	0.14	USD 250,000	Beechwood Park CLO Ltd 'Series 2019-1A E' '144A'		
USD 200,000	Brazilian Government				FRN 17/1/2033	247,621	0.1
	International Bond 4.625% 13/1/2028	203,045	0.15	USD 143,413	Bioceanico Sovereign Certificate Ltd 5/6/2034		
USD 200,000	BRF SA 4.875% 24/1/2030	191,073	0.15		(Zero Coupon)	106,197	0.0
		579,867	0.44	USD 250,000	Brookside Mill CLO Ltd 2013-1 FRN 17/1/2028	250 201	0.1
	British Virgin Islands			USD 250,000	CarVal CLO I Ltd 'Series 2018-	250,301	0.1
USD 200,000	Fortune Star BVI Ltd 6.85% 2/7/2024	198,900	0.15	1105 700 000	1A D' '144A' FRN 16/7/2031	248,662	0.1
USD 200,000	Prime Bloom Holdings Ltd	190,900	0.13	USD 700,000	CIFC Funding 2014-II-R Ltd FRN 24/4/2030	695,435	0.5
LICD 054 C40	6.95% 5/7/2022	35,062	0.03	USD 800,000	CIFC Funding 2017-I Ltd	,	
USD 251,610	Star Energy Geothermal Wayang Windu Ltd 6.75%				'Series 2017-1A B' '144A' FRN 23/4/2029	799,355	0.6
	24/4/2033	268,121	0.20	USD 250,000	CIFC Funding 2017-IV Ltd	700,000	0.0
		502,083	0.38		'Series 2017-4A A1R' '144A'	249 405	0.1
	Canada			USD 300,000	FRN 24/10/2030 CIFC Funding 2017-V Ltd	248,195	0.1
USD 25,000	1011778 BC ULC / New Red Finance Inc '144A' 3.875%				'Series 2017-5A C' '144A'		
	15/1/2028	24,397	0.02	USD 491.000	FRN 16/11/2030 CIFC Funding 2018-I Ltd	298,563	0.2
USD 10,000	Bausch Health Cos Inc '144A'	0.501	0.00	332 .0.,000	'Series 2018-1A A' '144A'		
USD 13,000	4.875% 1/6/2028 Bausch Health Cos Inc '144A'	9,591	0.00	1180 350 000	FRN 18/4/2031 CIFC Funding 2018-V Ltd	488,422	0.3
	5.75% 15/8/2027	13,065	0.01	230,000	'Series 2018-5A C' '144A'		
บรม 13,000	Masonite International Corp '144A' 5.375% 1/2/2028	13,181	0.01	HED 200 000	FRN 15/1/2032	245,782	0.1
USD 13,000	Mattamy Group Corp '144A'			USD 200,000	CIFI Holdings Group Co Ltd 5.95% 20/10/2025	156,500	0.1
LISD 177 117	5.25% 15/12/2027 Stoneway Capital Corp	12,889	0.01	USD 1,250,000	Flatiron CLO 18 Ltd 'Series	,500	2.11
וון, ווו עפט ווו, ווו	Stoneway Capital Corp (Defaulted) '144A' 10%				2018-1A A' '144A' FRN 17/4/2031	1,242,520	0.9
	1/3/2027	51,231	0.04		11/7/2001	1,272,320	0.9

 $^{^{\}left(1\right)}$ Fund name changed during the period, see Note 1, for further details.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Generate CLO 3 Ltd 'Series			USD 250 000	Voya CLO 2014-3 Ltd 'Series		
03D 300,000	2016-3A DR' '144A' FRN			03D 230,000	2014-3A CR' '144A' FRN		
	20/10/2029	491,242	0.37		25/7/2026	250,368	0.19
USD 250,000	Gilbert Park CLO Ltd 'Series	•		USD 200,000	XP Inc '144A' 3.25% 1/7/2026	186,418	0.14
	2017-1A D' '144A' FRN			USD 200,000	Yuzhou Group Holdings Co Ltd		
	15/10/2030	249,532	0.19		7.85% 12/8/2026	35,500	0.03
USD 500,000	GoldenTree Loan Opportunities IX Ltd 'Series 2014-9A ER2'					15,694,178	11.96
	1144A' FRN 29/10/2029	483,152	0.37		Chile		
USD 250,000	GoldentTree Loan Management	100,102	0.07	USD 200,000	Chile Government International		
	US CLO 1 Ltd 'Series 2021-				Bond 3.1% 7/5/2041	175,150	0.13
	11A E' '144A' FRN 20/10/2034	235,154	0.18	USD 200,000	Empresa de Transporte de		
USD 207,000	Hilong Holding Ltd 9.75%	166 771	0.12		Pasajeros Metro SA 4.7% 7/5/2050	207,813	0.16
LISD 500 000	18/11/2024 Madison Park Funding XIII Ltd	166,771	0.13	USD 200 000	Sociedad Quimica y Minera de	201,013	0.10
000 000,000	'Series 2014-13A BR2' '144A'			202 200,000	Chile SA '144A' 3.5%		
	FRN 19/4/2030	498,008	0.38		10/9/2051	170,024	0.13
USD 250,000	Madison Park Funding XXX Ltd			USD 200,000	VTR Comunicaciones SpA		
	FRN 15/4/2029	247,544	0.19		'144A' 4.375% 15/4/2029	189,500	0.15
USD 200,000	MAF Sukuk Ltd 4.638%	244 200	0.40			742,487	0.57
USD 250 000	14/5/2029 Marble Point CLO XVII Ltd	214,390	0.16		Colombia		
202 200,000	'Series 2020-1A D' '144A'			USD 200,000	Banco Davivienda SA '144A'		
	FRN 20/4/2033	248,676	0.19		FRN 22/4/2031 (Perpetual)	189,082	0.14
USD 250,000	OCP CLO 2015-9 Ltd 'Series			USD 461,000	Colombia Government		
	2015-9A E' '144A' FRN				International Bond 3.125% 15/4/2031	387,570	0.30
LICD 250 000	15/7/2027 OCP CLO 2016-12 Ltd 'Series	250,218	0.19	USD 200 000	Colombia Government	367,370	0.50
03D 230,000	2016-12A CR' '144A' FRN				International Bond 4.125%		
	18/10/2028	250,717	0.19		15/5/2051	148,551	0.11
USD 250,000	Pikes Peak CLO 1 'Series	,		USD 200,000	Colombia Government		
	2018-1A A' '144A' FRN				International Bond 4.5%	404.000	0.45
1100 000 000	24/7/2031	247,740	0.19	USD 47 000	15/3/2029 Ecopetrol SA 4.625% 2/11/2031	191,923 42,135	0.15 0.03
USD 200,000	Redsun Properties Group Ltd 10.5% 3/10/2022	81,900	0.06		Ecopetrol SA 5.375% 26/6/2026	98,395	0.08
USD 250.000	Rockford Tower CLO 2018-1	01,000	0.00		Ecopetrol SA 6.875% 29/4/2030	145,698	0.11
,	Ltd 'Series 2018-1A A' '144A'					1,203,354	0.92
	FRN 20/5/2031	248,313	0.19		Denmark		
USD 250,000	Rockford Tower CLO 2018-1			EUR 200.000	Nykredit Realkredit AS FRN		
	Ltd 'Series 2018-1A D' '144A' FRN 20/5/2031	250,141	0.19		15/4/2026 (Perpetual)	227,052	0.17
USD 200.000	Ronshine China Holdings Ltd	250,141	0.13		Dominican Republic		
	8.95% 22/1/2023	60,900	0.05	USD 200.000	Aeropuertos Dominicanos Siglo		
USD 500,000	RR 1 LLC 'Series 2017-1A A2B'				XXI SA '144A' 6.75%		
	'144A' FRN 15/7/2035	499,920	0.38		30/3/2029	198,341	0.15
USD 500,000	RR 19 Ltd 'Series 2021-19A D' '144A' FRN 15/10/2035	497,891	0.38	USD 429,000	Dominican Republic		
USD 250 000	RR 3 Ltd 'Series 2018-3A A1R2'	180,167	0.50		International Bond '144A' 4.5% 30/1/2030	308 053	0.31
	'144A' FRN 15/1/2030	248,578	0.19	USD 200 000	Dominican Republic	398,953	0.31
USD 250,000	RR 5 Ltd 'Series 2018-5A A2'			302 200,000	International Bond '144A'		
110D 000 000	'144A' FRN 15/10/2031	248,992	0.19		4.875% 23/9/2032	183,265	0.14
USD 200,000	Shimao Group Holdings Ltd	60 000	0.05	USD 213,000	Dominican Republic		
USD 300 000	5.6% 15/7/2026 Sinic Holdings Group Co Ltd	60,000	0.05		International Bond 6.4%	204 047	0.45
202 000,000	(Defaulted) 24/1/2022		<u> </u>		5/6/2049	201,817	0.15
	(Zero Coupon)	18,813	0.01			982,376	0.75
USD 200,000	Sunac China Holdings Ltd 7%				Egypt		
LIOD 050 000	9/7/2025	78,000	0.06	USD 610,000	Egypt Government International	505 007	
USD 250,000	TICP CLO V 2016-1 Ltd 'Series 2016-5A ER' '144A' FRN				Bond '144A' 5.25% 6/10/2025	585,600	0.45
	17/7/2031	237,672	0.18		Finland		
USD 20,000	Transocean Phoenix 2 Ltd	- · , • · -		EUR 200,000	Nordea Bank Abp FRN	00:	c ·-
	'144A' 7.75% 15/10/2024	20,225	0.02		12/3/2025 (Perpetual)	221,553	0.17
USD 59.500	Transocean Proteus Ltd '144A'	_			France		
	6.25% 1/12/2024	59,280	0.04	EUR 100,000	Air France-KLM 3.875%		
	UPCB Finance VII Ltd 3.625%	108,671	0.08	EUD 400 000	1/7/2026	107,062	0.08
	15/6/2029				Altice France SA/France		
EUR 100,000	15/6/2029 Venture XXVI CLO Ltd 'Series	100,071	0.00	EUR 100,000		103 271	U U0
EUR 100,000	15/6/2029 Venture XXVI CLO Ltd 'Series 2017-26A AR' '144A' FRN	100,071	0.00		4.125% 15/1/2029 Altice France SA/France	103,271	0.08

 $^{^{\}mbox{\scriptsize (1)}}$ Fund name changed during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% c Ne Asset
EUD 200 000	CAB SELAS 3.375% 1/2/2028	206.518	0.16		Hann Kann		
EUR 100,000	CAB SELAS 3.375% 1/2/2028 CAB SELAS 3.375% 1/2/2028 Chrome Bidco SASU 3.5%	103,259	0.16 0.08	USD 250,000	Hong Kong Bank of East Asia Ltd/The FRN 19/9/2024 (Perpetual)	253,234	0.1
	31/5/2028 CMA CGM SA 7.5% 15/1/2026	105,225 242,639	0.08 0.18	USD 200,000	Yango Justice International Ltd 7.5% 17/2/2025	30,000	0.0
	Credit Agricole SA '144A' FRN 23/3/2029 (Perpetual)	543,750	0.41	USD 200,000	Yango Justice International Ltd 10.25% 15/9/2022	30,000	0.0
EUR 100,000	Electricite de France SA FRN			USD 200,000	Yanlord Land HK Co Ltd 6.8% 27/2/2024		0.0
EUR 200,000	29/1/2025 (Perpetual) Electricite de France SA FRN	113,947	0.09		211212024	191,500 504,734	0.1
EUR 300,000	15/6/2030 (Perpetual) Engie SA FRN 30/5/2028	195,682	0.15	1100 400 050	India Adani Renewable Energy RJ		
GBP 100,000	(Perpetual)* La Financiere Atalian SASU	310,010	0.24	USD 160,250	Ltd/Kodangal Solar Parks Pvt		
	6.625% 15/5/2025 Loxam SAS 3.75% 15/7/2026	126,039 109,581	0.10 0.08	1105 000 000	Ltd/Wardha Solar Maharash 4.625% 15/10/2039	175,075	0.1
EUR 100,000	Picard Groupe SAS 3.875% 1/7/2026	108,908	0.08		Axis Bank Ltd/Gift City FRN 8/9/2026 (Perpetual)	187,500	0.1
EUR 200,000	Tereos Finance Groupe I SA 7.5% 30/10/2025	233,684	0.18	USD 200,000	HDFC Bank Ltd FRN 25/8/2026 (Perpetual)	186,650	0.1
,	Vallourec SA 8.5% 30/6/2026 Veolia Environnement SA FRN	37,593	0.03	USD 200,000	ReNew Power Pvt Ltd 6.45% 27/9/2022	201,066	0.
	20/1/2029 (Perpetual)	307,749	0.23	USD 200,000	Shriram Transport Finance Co Ltd 5.95% 24/10/2022	201,900	0.
		3,070,400	2.34			952,191	0.
1100 000 000	Germany		}		Indonesia	,	
	Allianz SE FRN 30/10/2027 (Perpetual)	174,000	0.13	USD 400,000	Indonesia Government International Bond 4.2%		
	Cheplapharm Arzneimittel GmbH 4.375% 15/1/2028	218,271	0.17	IDP 1 500 000 000	15/10/2050 Indonesia Treasury Bond	410,000	0.
EUR 100,000	DEMIRE Deutsche Mittelstand Real Estate AG 1.875%				7.5% 15/6/2035	110,201	0.
EUR 200,000	15/10/2024 Deutsche Bahn Finance GMBH	108,173	0.08	IDR 3,000,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	235,644	0.
USD 200,000	FRN 22/1/2025 (Perpetual) Deutsche Bank AG/New York	215,739	0.16			755,845	0.
USD 566.000	NY FRN 14/1/2032 Deutsche Bank AG/New York	188,249	0.14	EUR 400,000	Ireland AIB Group Plc FRN 23/6/2025		
	NY 1.686% 19/3/2026 Deutsche Lufthansa AG	542,727	0.41	GBP 100,000	(Perpetual) Ardagh Packaging Finance Plc /	468,546	0.
	2.875% 16/5/2027 IHO Verwaltungs GmbH	106,732	0.08		Ardagh Holdings USA Inc 4.75% 15/7/2027	121,334	0.
	3.625% 15/5/2025	111,636	0.08	EUR 250,000	CIFC European Funding CLO III DAC FRN 15/1/2034	282,793	0.
•	Nidda Healthcare Holding GmbH 3.5% 30/9/2024	315,594	0.24	EUR 350,000	Invesco Euro CLO V DAC FRN 15/1/2034	394,347	0.
EUR 200,000 EUR 87,920		221,795	0.17	USD 220,000	Metalloinvest Finance DAC '144A' 3.375% 22/10/2028	82,500	0.
EUD 400 000	Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	99,662	0.08	USD 200,000	Phosagro OAO Via Phosagro Bond Funding DAC '144A'	,000	3.
	Tele Columbus AG 3.875% 2/5/2025	105,393	0.08		3.05% 23/1/2025	75,000 1,424,520	0.
	thyssenkrupp AG 2.875% 22/2/2024	112,539	0.09		Israel	1,424,520	1.
,	TK Elevator Midco GmbH FRN 15/7/2027	128,645	0.10	USD 400,000	Bank Leumi Le-Israel BM '144A' FRN 29/1/2031	383,375	0.
	TK Elevator Midco GmbH 4.375% 15/7/2027	112,240	0.09		Italy	,	
	Vonovia SE 1.5% 14/6/2041	363,990	0.28	EUR 200,000	Centurion Bidco SpA 5.875% 30/9/2026	221,412	0.
,	ZF Finance GmbH 2% 6/5/2027 ZF Finance GmbH 3.75%	413,922	0.32		doValue SpA 3.375% 31/7/2026 Eni SpA FRN 13/7/2029	108,699	0.
	21/9/2028	3,648,454	0.08 2.78	,	(Perpetual)	213,528	0.
	Guatemala	,,	-		Eni SpA FRN 11/2/2030 (Perpetual)	250,453	0.
	Guatemala Government Bond '144A' 4.65% 7/10/2041	183,172	0.14		Intesa Sanpaolo SpA FRN 1/9/2031 (Perpetual)	287,428	0.
USD 200,000	Guatemala Government Bond '144A' 5.375% 24/4/2032	206,568	0.16		UniCredit SpA FRN 3/6/2023 (Perpetual)	231,766	0.
		389,740	0.30	EUR 200,000	UniCredit SpA FRN 3/6/2025 (Perpetual)	221,945	0.

^{*} All or a portion of this security represents a security on loan.

⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% N Asse
	Japan				Mauritius		
USD 200 000	Mizuho Financial Group Inc			USD 250 000	India Green Energy Holdings		
OOD 200,000	FRN 22/5/2030	198,924	0.15	000 200,000	'144A' 5.375% 29/4/2024	252,188	0.
FUR 200 000	Rakuten Group Inc FRN	100,024	0.10	USD 200 000	Network i2i Ltd FRN 15/1/2025	232,100	0.
2011 200,000	22/4/2027 (Perpetual)	197,422	0.15	000 200,000	(Perpetual)	202,422	0.
USD 200,000	SoftBank Group Corp FRN	,	-		(i cipotadi)		0.
	19/7/2023 (Perpetual)	195,561	0.15			454,610	0.
EUR 100,000	SoftBank Group Corp 5%				Mexico		
	15/4/2028	109,303	0.08	USD 200,000	Banco Mercantil del Norte SA/		
USD 200,000	Sumitomo Mitsui Financial				Grand Cayman '144A' FRN		_
	Group Inc 2.472% 14/1/2029	192,048	0.15	1100 000 000	27/9/2024 (Perpetual)	197,950	0
		893,258	0.68	USD 200,000	BBVA Bancomer SA/Texas FRN	100.000	_
	Jersey			118D 200 000	18/1/2033 Controladora Mabe SA de CV	192,360	0
USD 190.000	Aptiv Plc 3.1% 1/12/2051	155,575	0.12	03D 200,000	'144A' 5.6% 23/10/2028	217,573	0
	Aptiv Plc / Aptiv Corp 2.396%	,	• • •	USD 200 000	Grupo Bimbo SAB de CV '144A'	217,575	·
,,,,,	18/2/2025	70,780	0.06	002 200,000	FRN 17/4/2023 (Perpetual)	202,646	0
GBP 100,000	Galaxy Bidco Ltd 6.5%			USD 200.000	Mexico City Airport Trust '144A'	,	-
	31/7/2026	134,169	0.10		4.25% 31/10/2026	203,750	0
USD 250,000	HPS Loan Management			USD 400,000	Mexico Government	,	
	15-2019 Ltd 'Series 15A-19			,	International Bond 4.35%		
	A1' '144A' FRN 22/7/2032	248,625	0.19		15/1/2047	368,100	C
GBP 100,000	Kane Bidco Ltd 6.5% 15/2/2027	134,807	0.10	USD 200,000	Mexico Government		
		743,956	0.57		International Bond 4.5%		
	Luxembourg				31/1/2050	187,200	C
FUR 200 000	ADLER Group SA 3.25%			USD 200,000	Trust Fibra Uno 6.95%	040 404	
200,000	5/8/2025*	195,374	0.15		30/1/2044*	219,434	C
EUR 100,000	Altice Financing SA 2.25%	,				1,789,013	1
,	15/1/2025	105,273	0.08		Morocco		
USD 200,000	Atento Luxco 1 SA '144A' 8%			USD 262 000	Morocco Government		
	10/2/2026	204,121	0.16	002 202,000	International Bond '144A' 3%		
GBP 100,000	Cidron Aida Finco Sarl 6.25%				15/12/2032	229,578	0
	1/4/2028	124,020	0.09	USD 200,000	Morocco Government	,	
EUR 100,000	Garfunkelux Holdco 3 SA				International Bond '144A' 4%		
CDD 400 000	6.75% 1/11/2025	112,922	0.09		15/12/2050	158,500	0
GBP 100,000	Garfunkelux Holdco 3 SA 7.75% 1/11/2025	134,962	0.10			388,078	0
LISD 200 000	Gol Finance SA '144A' 7%	154,902	0.10		Nathanianda	,	
000 200,000	31/1/2025	180,743	0.14	EUD 200 000	Netherlands ABN AMRO Bank NV FRN		
USD 200,000	Gol Finance SA '144A' 8%	,		EUR 200,000	22/9/2027 (Perpetual)	224,583	C
	30/6/2026	191,338	0.15	USD 200 000	ABN AMRO Bank NV '144A'	224,303	
EUR 250,000	Holcim Finance Luxembourg SA			000 200,000	FRN 13/12/2029	189,991	C
	FRN 5/7/2024 (Perpetual)	280,485	0.21	USD 200.000	Braskem Netherlands Finance	.00,00.	·
EUR 365,000	Holcim Finance Luxembourg SA			202 200,000	BV '144A' FRN 23/1/2081	221,825	C
EUE 10: ::	0.5% 23/4/2031	353,892	0.27	EUR 100,000	Ferrovial Netherlands BV FRN	,	
EUR 400,000	Holcim Finance Luxembourg SA	000 ===	0.00	,	14/2/2023 (Perpetual)	109,799	C
HED 000 000	0.625% 19/1/2033	380,765	0.29	USD 197,000	Greenko Dutch BV 3.85%		
USD 222,000	Kenbourne Invest SA '144A'	225 224	0.47		29/3/2026	192,075	C
118D 300 000	6.875% 26/11/2024 MHP Lux SA 6.25% 19/9/2029	225,824 80,000	0.17 0.06	EUR 300,000	Iberdrola International BV FRN		
	Millicom International Cellular	00,000	0.00		9/8/2029 (Perpetual)	305,982	C
000,000	SA 5.125% 15/1/2028	176,359	0.13	USD 350,000	ING Groep NV FRN 16/5/2027	6	
USD 180.000	Millicom International Cellular	110,000	5.15	EUD 400 000	(Perpetual)	314,563	C
202 100,000	SA '144A' 5.125% 15/1/2028	176,359	0.13	EUR 100,000	Koninklijke KPN NV FRN	400.010	_
EUR 100,000	Monitchem HoldCo 3 SA 5.25%	-,0		EUD 200 000	8/11/2024 (Perpetual)	109,042	C
,	15/3/2025	111,854	0.09	EUR 200,000	Naturgy Finance BV FRN	225 242	_
USD 200,000	Nexa Resources SA '144A'			1150 05 000	24/4/2024 (Perpetual) NXP BV / NXP Funding LLC /	225,312	C
	5.375% 4/5/2027	200,703	0.15	03D 83,000	NXP USA Inc '144A' 2.65%		
USD 265,000	Puma International Financing				15/2/2032	88,388	C
	SA '144A' 5% 24/1/2026	259,862	0.20	USD 98 000	NXP BV / NXP Funding LLC /	55,555	
	Rossini Sarl 6.75% 30/10/2025	344,282	0.26	232 00,000	NXP USA Inc '144A' 3.875%		
EUR 100,000	SES SA FRN 27/5/2026	100.050	0.00		18/6/2026	102,593	C
116D 300 000	(Perpetual)	103,352	0.08	EUR 90,000	OCI NV 3.625% 15/10/2025	101,958	Ċ
UOU 200,000	Simpar Europe SA '144A' 5.2% 26/1/2031	160 202	0.13		OI European Group BV 2.875%	,	
EUR 300 000	Summer BC Holdco B SARL	168,383	0.13		15/2/2025	109,502	C
LUIX 300,000	5.75% 31/10/2026	340,026	0.26	EUR 100,000	Phoenix PIB Dutch Finance BV		
	Traton Finance Luxembourg SA	3 70,020	0.20		2.375% 5/8/2025	111,096	C
EUR 300 000							
EUR 300,000	_	308.372	0.24				
EUR 300,000	1.25% 24/3/2033	308,372 4,759,271	3.63				

^{*} All or a portion of this security represents a security on loan.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 200,000	Repsol International Finance BV FRN 11/9/2028			USD 124,000	Peruvian Government International Bond 4.125%		
EUR 100,000	(Perpetual) Telefonica Europe BV FRN	224,033	0.17	USD 200,000	25/8/2027 SAN Miguel Industrias Pet SA /	130,341	0.10
EUR 700,000	14/12/2024 (Perpetual) Telefonica Europe BV FRN	116,304	0.09		NG PET R&P Latin America SA '144A' 3.5% 2/8/2028	183,738	0.14
EUR 350,000	12/2/2029 (Perpetual) Teva Pharmaceutical Finance Netherlands II BV 3.75%	679,420	0.52		Philippines	533,750	0.41
EUR 100,000	9/5/2027 Teva Pharmaceutical Finance Netherlands II BV 4.5%	369,442	0.28	USD 200,000	Philippine Government International Bond 2.95% 5/5/2045	170,500	0.13
EUR 200,000	1/3/2025 Thermo Fisher Scientific	111,769	0.09	USD 200,000	Qatar Qatar Government International		
EUD 400 000	Finance I BV 1.625% 18/10/2041	202,040	0.15		Bond '144A' 4% 14/3/2029	217,875	0.1
	Trivium Packaging Finance BV 3.75% 15/8/2026 United Group BV 4%	107,498	0.08	USD 156,000	Romania Romanian Government International Bond '144A'		
	15/11/2027 United Group BV 4.875%	104,285	0.08	USD 144.000	3.625% 27/3/2032 Romanian Government	147,810	0.1
,	1/7/2024 VEON Holdings BV '144A' 4%	112,440	0.09	322,000	International Bond '144A' 6.125% 22/1/2044	164,700	0.13
	9/4/2025 Volkswagen International	75,000	0.06		Ossedi Assel	312,510	0.24
EUR 100.000	Finance NV FRN 17/6/2029 (Perpetual) ZF Europe Finance BV 2.5%	448,519	0.34	USD 200,000	Saudi Arabia Saudi Government International Bond '144A' 4.375%		
	23/10/2027	103,726 5,061,185	0.08 3.86	USD 275,000	16/4/2029 Saudi Government International	221,750	0.1
	•	3,001,103	3.00		Bond 4.5% 17/4/2030	308,688	0.2
1150 385 000	Oman Oman Government International					530,438	0.4
•	Bond 6.5% 8/3/2047 OQ SAOC '144A' 5.125%	266,119	0.20	USD 200,000	Singapore ABJA Investment Co Pte Ltd	040 500	0.4
	6/5/2028	199,712	0.15	LISD 107 250	5.95% 31/7/2024 Continuum Energy Levanter Pte	212,500	0.1
	Panama	465,831	0.35		Ltd '144A' 4.5% 9/2/2027 Theta Capital Pte Ltd 8.125%	192,565	0.1
USD 200,000	Aeropuerto Internacional de Tocumen SA '144A' 4%				22/1/2025	202,500	0.1
USD 200,000	11/8/2041 Aeropuerto Internacional de Tocumen SA '144A' 5.125%	183,909	0.14	ZAR 4,875,000	South Africa Republic of South Africa	001,000	
USD 200,000	11/8/2061 Panama Government International Bond 4.5%	183,268	0.14		Government Bond 8.5% 31/1/2037	269,285	0.2
USD 200,000	15/5/2047 Panama Government	194,757	0.15	EUR 200,000	Spain Banco Santander SA FRN 25/4/2022 (Perpetual)	226,565	0.1
HCD 200 000	International Bond 4.5% 16/4/2050	193,667	0.15	EUR 400,000	Banco Santander SA FRN 21/3/2029 (Perpetual)	383,311	0.2
03D 200,000	Panama Government International Bond 6.7% 26/1/2036	244,997	0.18		CaixaBank SA FRN 18/7/2022 (Perpetual)	227,500	0.1
	20/ 1/2000	1,000,598	0.76	EUR 100,000	Lorca Telecom Bondco SA 4% 18/9/2027	108,156	0.0
	Paraguay					945,532	0.7
	Paraguay Government International Bond '144A' 4.95% 28/4/2031 Paraguay Government International Bond '144A'	207,906	0.16	USD 200,000	Sri Lanka Sri Lanka Government International Bond 7.55% 28/3/2030	90,024	0.0
	5.4% 30/3/2050	195,891	0.15	ELID 100 000	Sweden Heimstaden Rostad AR EDN		
	Peru	403,797	0.31	•	Heimstaden Bostad AB FRN 1/2/2027 (Perpetual) Intrum AB 4.875% 15/8/2025	95,961 112,462	0.0
USD 258,000	Peruvian Government		\vdash	LOIX 100,000	dili / 10/0/2020		
	International Bond 1.862%	a.a.=	 			208,423	0.1
	1/12/2032	219,671	0.17				

⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Switzerland	<u> </u>			Vmed O2 UK Financing I Plc		
USD 200,000	Credit Suisse Group AG FRN	200 500	0.40		3.25% 31/1/2031 Vodafone Group Plc FRN	102,470	0.08
USD 200,000	18/12/2024 (Perpetual) Credit Suisse Group AG '144A'	206,500	0.16		3/1/2079	112,926	0.09
USD 400,000	FRN 18/12/2024 (Perpetual) Credit Suisse Group AG '144A'	206,500	0.16	EUR 250,000	Vodafone Group Plc FRN 27/8/2080	255,840	0.20
USD 220,000	FRN 21/8/2026 (Perpetual) UBS Group AG '144A' FRN	405,688	0.31			3,775,426	2.88
	12/2/2027 (Perpetual)	216,436	0.16		United States		
		1,035,124	0.79		AbbVie Inc 4.875% 14/11/2048 Acadia Healthcare Co Inc '144A'	148,251	0.11
	Thailand				5.5% 1/7/2028	24,099	0.02
USD 200,000	Bangkok Bank PCL/Hong Kong FRN 23/9/2025 (Perpetual)	198,913	0.15	USD 247,609	Ajax Mortgage Loan Trust 2018- G 'Series 2018-G A' '144A'		
USD 200,000	Kasikornbank PCL/Hong Kong FRN 14/10/2025 (Perpetual)	198,845	0.15	USD 90 000	FRN 25/6/2057 Albertsons Cos Inc / Safeway	247,633	0.19
	11(11 14/10/2025 (Felpetual)			000 00,000	Inc / New Albertsons LP /		
		397,758	0.30		Albertsons LLC '144A' 3.5%		
LICD 440 000	Ukraine			1100 00 000	15/3/2029	83,700	0.06
USD 440,000	Ukraine Government International Bond '144A'			USD 39,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP /		
	7.253% 15/3/2033	154,000	0.12		Albertsons LLC '144A'		
USD 162,000	Ukraine Government	,	****		4.625% 15/1/2027	39,134	0.03
	International Bond 7.75%			USD 25,000	Albertsons Cos Inc / Safeway		
	1/9/2025	59,940	0.04		Inc / New Albertsons LP /		
		213,940	0.16		Albertsons LLC '144A' 5.875% 15/2/2028	25,941	0.02
	United Arab Emirates			USD 222 000	Alexandria Real Estate Equities	25,941	0.02
USD 220,000	DP World Ltd/United Arab			002 222,000	Inc 2% 18/5/2032	197,895	0.15
	Emirates 6.85% 2/7/2037	269,949	0.20	USD 66,000	Alexandria Real Estate Equities		
USD 258,000	NBK Tier 1 Ltd '144A' FRN 24/8/2026 (Perpetual)	248,486	0.19	1100 05 000	Inc 2.95% 15/3/2034	63,683	0.05
	24/0/2020 (Felpetual)	· · · · · · · · · · · · · · · · · · ·		USD 65,000	Ally Financial Inc 3.875% 21/5/2024	66,863	0.05
		518,435	0.39	USD 100.000	American Honda Finance Corp	00,003	0.03
	United Kingdom			002 .00,000	2.25% 12/1/2029	96,185	0.07
GBP 112,000	Arqiva Broadcast Finance Plc 6.75% 30/9/2023	150,476	0.12	USD 185,000	American Tower Corp 3.375%		
USD 110,134	Avianca Midco 2 Ltd '144A' 9%	100,470	0.12	1160 30 000	15/10/2026 Anheuser-Busch Cos LLC /	189,003	0.14
	1/12/2028	109,649	0.08	000 00,000	Anheuser-Busch InBev		
	Barclays Plc FRN 10/3/2042	195,046	0.15		Worldwide Inc 4.7% 1/2/2036	32,954	0.03
GBP 100,000	Bellis Acquisition Co Plc 3.25% 16/2/2026	100 405	0.00	USD 355,000	Anheuser-Busch InBev		
USD 200 000	British Telecommunications Plc	122,495	0.09	1100 404 000	Worldwide Inc 3.5% 1/6/2030	366,225	0.28
000 200,000	'144A' FRN 23/11/2081	191,793	0.15	USD 484,000	Ares Capital Corp 2.15% 15/7/2026	454,149	0.35
GBP 200,000	BUPA Finance Plc FRN			USD 135.000	Ashford Hospitality Trust 2018-	454,143	0.55
	24/9/2031 (Perpetual)	227,155	0.17		ASHF 'Series 2018-ASHF E'		
GBP 100,000	Constellation Automotive				'144A' FRN 15/4/2035	129,964	0.10
	Financing Plc 4.875% 15/7/2027	123,773	0.09	USD 17,000	Ashton Woods USA LLC /		
EUR 100,000	eG Global Finance Plc 4.375%	,			Ashton Woods Finance Co '144A' 4.625% 1/8/2029	16,131	0.01
	7/2/2025	107,796	0.08	USD 65.000	AT&T Inc 1.7% 25/3/2026	62,973	0.05
EUR 200,000	eG Global Finance Plc 6.25%				AT&T Inc 2.3% 1/6/2027	127,406	0.10
CDD 100 000	30/10/2025	221,648	0.17		AT&T Inc 3.3% 1/2/2052	20,043	0.02
GBP 100,000	Heathrow Finance Plc (Step-up coupon) 4.375% 1/3/2027	127,983	0.10		AT&T Inc 4.1% 15/2/2028	90,633	0.07
GBP 100.000	Jerrold Finco Plc 5.25%	127,303	0.10		AT&T Inc 4.3% 15/2/2030	31,304	0.02
	15/1/2027	130,630	0.10	USD 235,000	Aviation Capital Group LLC '144A' 1.95% 20/9/2026	221,346	0.17
USD 200,000	Liquid Telecommunications			USD 70,946	Banc of America Commercial	221,040	0.17
	Financing Plc '144A' 5.5%	100 750	0.45	,	Mortgage Trust 2007-4		
1160 300 000	4/9/2026 Neptune Energy Bondco Plc	196,750	0.15		'Series 2007-4 H' '144A'		
03D 200,000	'144A' 6.625% 15/5/2025	202,560	0.15	LICD 250 000	FRN 10/2/2051	71,118	0.05
USD 300,000	Prudential Plc FRN 3/11/2033	282,204	0.22	USD 250,000	Banc of America Commercial Mortgage Trust 2016-UBS10		
	Royalty Pharma Plc 3.55%				'Series 2016-UB10 C' FRN		
EUD 000 000	2/9/2050	68,718	0.05		15/7/2049	257,546	0.20
EUR 200,000	Sherwood Financing Plc 4.5%	244 505	0.40	USD 570,000	BankAmerica Manufactured	•	
GBP 300 000	15/11/2026 Stonegate Pub Co Financing	214,595	0.16		Housing Contract Trust	000 170	0.10
JDI JUU,UUU	2019 Plc 8.25% 31/7/2025	410,831	0.31	1160 405 045	(Defaulted) FRN 10/2/2022	232,176	0.18
			1	UOD 423.0 2	Bayview Commercial Asset		
GBP 167,000	Thames Water Kemble Finance				Trust 2005-3 'Series 2005-3A		

⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

	Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
		Bayview Commercial Asset			_	CFCRE Commercial Mortgage		
	000 000,001	Trust 2006-3 'Series 2006-3A			000 140,000	Trust 2018-TAN 'Series 2018-		
		M1' '144A' FRN 25/10/2036	350,858	0.27		TAN A' '144A' 4.236%		
	USD 494,865	Bayview Commercial Asset			LICD 13 000	15/2/2033	141,499	0.11
		Trust 2006-SP2 'Series 2006- SP2 A' '144A' FRN 25/1/2037	477,353	0.36	050 13,000	Charles River Laboratories International Inc '144A' 4.25%		
	USD 416,555	Bayview Commercial Asset	111,000	0.00		1/5/2028	12,859	0.01
		Trust 2007-1 'Series 2007-1			USD 59,000	Charter Communications		
	LISD 367 015	A2' '144A' FRN 25/3/2037 Bayview Financial Revolving	398,671	0.30		Operating LLC / Charter Communications Operating		
	030 307,913	Asset Trust 2005-A 'Series				Capital 3.9% 1/6/2052	50.438	0.04
		2005-A A1' '144A' FRN 28/2/2040	355,740	0.27	USD 101,000	Charter Communications	,	
	USD 150,000	BBCMS 2017-DELC Mortgage				Operating LLC / Charter		
		Trust 'Series 2017-DELC E' '144A' FRN 15/8/2036	146,254	0.11		Communications Operating Capital 5.05% 30/3/2029	109,620	0.08
	USD 346,828	BCAP LLC 2012-RR3 Trust	140,204	0.11	USD 72,000	Cheniere Energy Partners LP	100,020	0.00
		'Series 2012-RR3 1A5' '144A'				4.5% 1/10/2029	72,854	0.06
	LICD 707 666	FRN 26/12/2037	338,809	0.26	· /	Cigna Corp 3.05% 15/10/2027	126,722	0.10
	030 767,000	BCAP LLC Trust 2007-AA4 'Series 2007-AA4 12A1'			03D 130,000	Citigroup Commercial Mortgage Trust 2014-GC19 'Series		
		FRN 25/6/2047	469,746	0.36		2014-GC19 D' '144A' FRN		
	USD 150,000	Becton Dickinson and Co	101011	0.40	1100 000 000	10/3/2047	131,350	0.10
	USD 70 000	1.957% 11/2/2031 Becton Dickinson and Co	134,644	0.10	USD 266,000	Citigroup Commercial Mortgage Trust 2016-C1 'Series 2016-		
	002 70,000	3.794% 20/5/2050	68,704	0.05		C1 C' FRN 10/5/2049	275,769	0.21
		Belden Inc 4.125% 15/10/2026	112,117	0.09	USD 500,000	Citigroup Commercial Mortgage		
	USD 250,000	Benefit Street Partners Clo XXII Ltd 7.254% 20/1/2032	250,909	0.19		Trust 2016-C1 'Series 2016- C1 D' '144A' FRN 10/5/2049	482,094	0.37
	USD 245.000	Berry Global Inc 1.57%	250,909	0.19	USD 93.000	Citigroup Inc FRN 25/1/2026	91,227	0.37
		15/1/2026	232,321	0.18		Citigroup Mortgage Loan Trust	- 1,==1	
	USD 542,000	Boston Properties LP 2.55%	100.017	0.00		2007-AHL2 'Series 2007-	500.000	0.45
	FUR 200 000	1/4/2032 Boxer Parent Co Inc 6.5%	499,947	0.38	FUR 100 000	AHL2 A3B' FRN 25/5/2037 Clarios Global LP / Clarios US	592,083	0.45
		2/10/2025	230,130	0.18		Finance Co 4.375%		
	USD 200,000	Broadcom Inc '144A' 3.5%	470.005	0.44	1100 44 000	15/5/2026	109,991	0.08
	USD 400 000	15/2/2041 BWAY 2013-1515 Mortgage	179,085	0.14	080 11,000	Clarios Global LP / Clarios US Finance Co '144A' 6.25%		
	002 .00,000	Trust 'Series 2013-1515 F'				15/5/2026	11,399	0.01
		'144A' FRN 10/3/2033	383,630	0.29	USD 115,000	Clear Channel Outdoor		
	USD 350,000	BX Commercial Mortgage Trust 2018-IND 'Series 2018-IND				Holdings Inc '144A' 5.125% 15/8/2027	114,539	0.09
		H' '144A' FRN 15/11/2035	346,326	0.26	USD 191,221	COMM 2015-CCRE25	114,000	0.00
	USD 128,000	Calpine Corp '144A' 4.5%				Mortgage Trust 'Series 2015-		
	LISD 41 000	15/2/2028 Calaina Cora '144A' 5 125%	125,414	0.10	116D 130 000	CR25 A3' 3.505% 10/8/2048	192,496	0.15
	03D 41,000	Calpine Corp '144A' 5.125% 15/3/2028	39,553	0.03	03D 120,000	Commercial Metals Co 4.125% 15/1/2030	116,263	0.09
	USD 130,000	Carrier Global Corp 2.493%	,		USD 169,119	Connecticut Avenue Securities	,	
	1100 47 000	15/2/2027	128,175	0.10		Trust 2022-R01 'Series 2022-		
	USD 17,000	Cedar Fair LP 5.25% 15/7/2029	16,922	0.01		R01 1B2' '144A' FRN 25/12/2041	159,923	0.12
	USD 13,000	Cedar Fair LP / Canada's	.0,022	0.0.	USD 170,000	Coty Inc '144A' 6.5% 15/4/2026	172,532	0.13
		Wonderland Co / Magnum			USD 145,000	CSAIL 2015-C4 Commercial		
		Management Corp / Millennium Op 5.375%				Mortgage Trust 'Series 2015- C4 D' FRN 15/11/2048	137,505	0.10
		15/4/2027	13,114	0.01	USD 500,000	CSAIL 2018-C14 Commercial	101,000	0.10
	USD 73,000	Cedar Fair LP / Canada's				Mortgage Trust 'Series 2018-		
		Wonderland Co / Magnum Management Corp /			118D 140 000	C14 C' FRN 15/11/2051 CSAIL 2018-CX12 Commercial	524,795	0.40
		Millennium Op '144A' 5.5%			000 140,000	Mortgage Trust 'Series 2018-		
		1/5/2025	75,094	0.06		CX12 C' FRN 15/8/2051	145,476	0.11
	USD 39,000	Centene Corp 3%	27 227	0.00	USD 12,000	CVS Health Corp 2.7%	40.070	0.04
	USD 56 000	15/10/2030 Centene Corp 4.25%	37,327	0.03	USD 125 000	21/8/2040 CVS Health Corp 5.05%	10,270	0.01
	002 00,000	15/12/2027	57,236	0.04	005 120,000	25/3/2048	143,291	0.11
	USD 66,000	Centene Corp 4.625%				Danaher Corp 2.8% 10/12/2051	77,845	0.06
	11CD 131 000	15/12/2029	68,033	0.05	USD 17,000	Darling Ingredients Inc '144A'	17 200	0.04
	וטו,וטו עטט,	Century Communities Inc 6.75% 1/6/2027	136,061	0.10	USD 8.000	5.25% 15/4/2027 Dave & Buster's Inc '144A'	17,380	0.01
	USD 500 000	CFCRE Commercial Mortgage	-,			7.625% 1/11/2025	8,434	0.01
	002 000,000							
	002 000,000	Trust 2016-C3 'Series 2016- C3 C' FRN 10/1/2048	493,635	0.38				

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		Market Value	% of Net			Market Value	% of Net
Holding	Description		Assets	Holding	Description		Assets
USD 140,000	DBGS 2018-5BP Mortgage Trust 'Series 2018-5BP D'			USD 108,000	Healthpeak Properties Inc 2.125% 1/12/2028	102,826	0.08
USD 145.000	'144A' FRN 15/6/2033 Dell International LLC / EMC	136,564	0.10	USD 24,000	Hilton Domestic Operating Co Inc 4.875% 15/1/2030	24,663	0.02
302 1.0,000	Corp '144A' 3.45% 15/12/2051	120,071	0.09	USD 224,000	Howard Hughes Corp/The '144A' 5.375% 1/8/2028	227,687	0.17
USD 19,000	Dell International LLC / EMC Corp 8.35% 15/7/2046	28,412	0.02	· · · · · · · · · · · · · · · · · · ·	HP Inc 2.65% 17/6/2031 iHeartCommunications Inc	324,994	0.25
USD 139,000	Delta Air Lines Inc / SkyMiles IP Ltd '144A' 4.5% 20/10/2025	142,785	0.11	USD 21,000	'144A' 4.75% 15/1/2028 iHeartCommunications Inc	12,586	0.01
USD 250,000	Discover Bank 3.45% 27/7/2026	256,115	0.20	USD 21,179	'144A' 5.25% 15/8/2027 iHeartCommunications Inc	20,730	0.02
	Dominion Energy Inc 2.25% 15/8/2031	142,687	0.11	USD 130,000	6.375% 1/5/2026 Independence Plaza Trust	21,704	0.02
	DR Horton Inc 1.3% 15/10/2026	126,247	0.10		2018-INDP 'Series 2018- INDP B' '144A' 3.911%		
	DTE Electric Co 3.25% 1/4/2051	149,851	0.11	USD 587,878	10/7/2035 IndyMac INDX Mortgage Loan	130,425	0.10
	Duke Realty LP 1.75% 1/2/2031	391,082	0.30		Trust 2007-FLX5 'Series 2007-FLX5 2A2' FRN	550.004	0.40
	Elanco Animal Health Inc 6.4% 28/8/2028	22,634	0.02		25/8/2037 Intel Corp 3.05% 12/8/2051	550,861 123,786	0.42 0.09
	Eli Lilly & Co 1.375% 14/9/2061 Encore Capital Group Inc	335,768	0.26	USD 135,000	International Business Machines Corp 1.7%	400 747	0.40
ELID 200 000	4.875% 15/10/2025	227,356	0.17 0.22	1100 125 000	15/5/2027	128,747	0.10
	Equinix Inc 1% 15/3/2033 Equinix Inc 1.55% 15/3/2028	293,784 329,020	0.22	05D 125,000	International Business		
,	Equinix Inc 1.55% 15/5/2026 Equinix Inc 2.5% 15/5/2031	123,176	0.25		Machines Corp 3.3% 15/5/2026	129,286	0.10
	Fidelity National Information Services Inc 1.15% 1/3/2026	126,852	0.10	USD 141,000	InTown Hotel Portfolio Trust 2018-STAY 'Series 2018-STAY	129,200	0.10
USD 152,000	Five Point Operating Co LP / Five Point Capital Corp '144A'			USD 419,938	E' '144A' FRN 15/1/2033 JP Morgan Mortgage Trust	140,487	0.11
	7.875% 15/11/2025 Ford Motor Co 3.25% 12/2/2032	155,897 32,552	0.12 0.02	LICD 244 000	2017-5 'Series 2017-5 A1B' '144A' FRN 26/10/2048	433,240	0.33
	Ford Motor Credit Co LLC 5.584% 18/3/2024 Forestar Group Inc '144A' 3.85%	208,403	0.16	03D 214,000	JPMBB Commercial Mortgage Securities Trust 2015-C33 'Series 2015-C33 D1' '144A'		
	15/5/2026 Forestar Group Inc '144A' 5%	46,399	0.04	USD 100 000	FRN 15/12/2048 KAR Auction Services Inc '144A'	199,211	0.15
	1/3/2028 Freddie Mac Multifamily	78,553	0.06		5.125% 1/6/2025 Keurig Dr Pepper Inc 3.8%	101,621	0.08
	Structured Pass Through Certificates FRN 25/5/2029	129,428	0.10		1/5/2050 Kilroy Realty LP 2.5%	67,120	0.05
USD 125,000	FREMF 2018-KW05 Trust 'Series 2018-W5FX CFX'			USD 14,000	15/11/2032 Lamar Media Corp 3.75%	689,355	0.53
USD 21,025,670	'144A' FRN 25/4/2028 FREMF 2019-KW08 Mortgage	122,568	0.09	USD 24,000	15/2/2028 Level 3 Financing Inc '144A'	13,498	0.01
LICD 400 000	Trust 'Series 2019-KW08 X2A' '144A' 0.1% 25/1/2029	114,922	0.09	EUR 100,000	4.625% 15/9/2027 Liberty Mutual Group Inc FRN	22,981	0.02
	General Motors Co 5.95% 1/4/2049 General Motors Co 6.75%	140,659	0.11	USD 147,773	23/5/2059 Long Beach Mortgage Loan Trust 2006-1 'Series 2006-1	111,452	0.08
	1/4/2046 Gilead Sciences Inc 2.95%	180,724	0.14	USD 130 000	2A4' FRN 25/2/2036 Lowe's Cos Inc 2.625%	137,456	0.10
	1/3/2027 Goldman Sachs Group Inc/The	192,776	0.15		1/4/2031 LYB International Finance III	123,761	0.09
	FRN 9/12/2026 Goldman Sachs Group Inc/The	126,377	0.10	,	LLC 3.625% 1/4/2051 MAD Mortgage Trust 2017-	159,006	0.12
	FRN 9/3/2027 GSAMP Trust 2007-HSBC1	188,029	0.14		330M 'Series 2017-330M D' '144A' FRN 15/8/2034	245,102	0.19
,,	'Series 2007-HS1 M7' FRN 25/2/2047	693,663	0.53	USD 35,000	Marsh & McLennan Cos Inc 2.375% 15/12/2031	32,670	0.02
USD 27,000	Hanesbrands Inc '144A' 4.625% 15/5/2024	27,371	0.02	USD 380,546	Mastr Resecuritization Trust 2008-1 'Series 2008-1 A1'		
USD 112,000	HCA Inc 3.5% 1/9/2030	111,042	0.08		'144A' FRN 27/9/2037	355,531	0.27
USD 49,000	HCA Inc 5.25% 15/6/2049 HCA Inc 5.375% 1/2/2025	139,443 51,758	0.11 0.04	USD 123,000	Mauser Packaging Solutions Holding Co '144A' 5.5%		
	HCA Inc 5.375% 1/9/2026 HCA Inc 5.875% 15/2/2026	21,450 31,407	0.02 0.02	USD 128,000	15/4/2024 Merck & Co Inc 1.9%	122,993	0.09
					10/12/2028	123,308	0.09

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		Market Value	% of Net			Market Value	% of Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
USD 26,000	MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer Inc			USD 13,000	Outfront Media Capital LLC / Outfront Media Capital Corp '144A' 4.625% 15/3/2030	12,280	0.01
USD 488,000	(Restricted) 4.5% 1/9/2026 MGM Growth Properties	26,735	0.02	USD 19,000	Outfront Media Capital LLC / Outfront Media Capital Corp	12,200	0.01
	Operating Partnership LP / MGP Finance Co-Issuer Inc (Restricted) 5.625% 1/5/2024	507,229	0.39	USD 18,000	'144A' 5% 15/8/2027 Park Intermediate Holdings LLC / PK Domestic Property	18,755	0.01
USD 33,000	MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer Inc			USD 24 000	LLC / PK Finance Co-Issuer '144A' 4.875% 15/5/2029 Playtika Holding Corp '144A'	17,151	0.01
	(Restricted) 5.75% 1/2/2027	35,784	0.03	005 21,000	4.25% 15/3/2029	22,670	0.02
	Morgan Stanley FRN 21/1/2028	66,421	0.05	USD 581,957	RALI Series 2006-QO5 Trust		
USD 175,000	Morgan Stanley FRN 22/1/2031	167,752	0.13		'Series 2006-QO5 2A1' FRN		
	Morgan Stanley FRN 16/9/2036 Morgan Stanley 3.625%	182,951	0.14	USD 2,000	25/5/2046 Renewable Energy Group Inc	553,848	0.42
USD 25,000	20/1/2027 Morgan Stanley Capital I 2017- HR2 'Series 2017-HR2 D'	129,265	0.10	USD 21,000	'144A' 5.875% 1/6/2028 RHP Hotel Properties LP / RHP Finance Corp 4.75%	2,010	0.00
USD 200,000	2.73% 15/12/2050 Morgan Stanley Capital I Trust	21,484	0.02	USD 47,000	15/10/2027 Rocket Mortgage LLC / Rocket	20,552	0.02
	2017-H1 'Series 2017-H1 C' FRN 15/6/2050	196,559	0.15		Mortgage Co-Issuer Inc '144A' 3.625% 1/3/2029	44,083	0.03
USD 355,000	Morgan Stanley Capital I Trust 2018-H4 'Series 2018-H4 C' FRN 15/12/2051	365,897	0.28	USD 19,000	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc '144A' 3.875% 1/3/2031	17,749	0.01
USD 207,000	Morgan Stanley Capital I Trust 2018-MP FRN 11/7/2040	185,668	0.20	USD 125,000	Ryder System Inc 2.9% 1/12/2026	125,392	0.10
USD 140,000	Morgan Stanley Capital I Trust 2018-MP 'Series 2018-MP A'	·			salesforce.com Inc 1.5% 15/7/2028	93,393	0.07
USD 220,000	'144A' FRN 11/7/2040 Morgan Stanley Capital I Trust 2018-SUN 'Series 2018-SUN	147,420	0.11		San Diego Gas & Electric Co 2.95% 15/8/2051	43,663	0.03
USD 541.834	F' '144A' FRN 15/7/2035 Mosaic Solar Loan Trust 2018-	213,662	0.16		Sasol Financing USA LLC 5.5% 18/3/2031 Seasoned Credit Risk Transfer	383,500	0.29
,,,,	2-GS 'Series 2018-2GS C' '144A' 5.97% 22/2/2044	558,002	0.42		Trust Series 2018-3 'Series 2018-3 BX' '144A' FRN		
	Motorola Solutions Inc 4.6% 23/2/2028	134,515	0.10	USD 27,000	25/8/2057 Sirius XM Radio Inc '144A' 5%	218,428	0.17
	Mozart Debt Merger Sub Inc '144A' 3.875% 1/4/2029 MPT Operating Partnership LP /	134,561	0.10	USD 23,000	1/8/2027 Sirius XM Radio Inc '144A' 5.5% 1/7/2029	27,465 23,572	0.02
19,000	MPT Finance Corp 4.625% 1/8/2029	19,188	0.01	USD 210,000	SMB Private Education Loan Trust 2021-A 'Series 2021-A	25,572	0.02
USD 148,272	Multi Security Asset Trust LP Commercial Mortgage- Backed Securities Pass-			USD 110,000	D1' '144A' 3.86% 15/1/2053 SMB Private Education Loan Trust 2021-A 'Series 2021-A	204,582	0.16
	Through 'Series 2005-RR4A N' '144A' FRN 28/11/2035	102,349	0.08	USD 81,000	D2' '144A' 3.86% 15/1/2053 Sonoco Products Co 2.25%	106,701	0.08
	Nationstar Mortgage Holdings Inc '144A' 6% 15/1/2027 Natixis Commercial Mortgage	3,053	0.00	USD 75,000	1/2/2027 Southern California Edison Co 3.65% 1/6/2051	78,673 70,305	0.06
000,000	Securities Trust 2018-SOX 'Series 2018-SOX E' '144A'			USD 7,000	SRS Distribution Inc '144A' 4.625% 1/7/2028	6,642	0.00
USD 305,000	FRN 17/6/2038 Newmont Corp 2.6% 15/7/2032	782,216 286,102	0.60 0.22	USD 24,000	Standard Industries Inc/NJ '144A' 4.75% 15/1/2028	23,514	0.02
	Nexstar Media Inc '144A' 5.625% 15/7/2027	109,396	0.08		Standard Industries Inc/NJ '144A' 5% 15/2/2027	13,089	0.01
USD 90,000	NextEra Energy Capital Holdings Inc 2.44%	00.000	0.00	,	Steel Dynamics Inc 3.25% 15/10/2050	130,087	0.10
USD 88,000	15/1/2032 Northern States Power Co/MN 3.2% 1/4/2052	82,986 83,214	0.06		Stem Inc '144A' 0.5% 1/12/2028 Sunoco LP / Sunoco Finance Corp 4.5% 15/5/2029	4,660 15,263	0.00
USD 43,981	Ocean Beach Spc 'Series 2020- 11 A' 4% 26/9/2022	43,990	0.03	USD 81,000	Sunoco LP / Sunoco Finance Corp '144A' 4.5% 30/4/2030	77,267	0.06
USD 500,000	OneMain Financial Issuance Trust 2019-2 'Series 2019-2A				Sunoco LP / Sunoco Finance Corp 6% 15/4/2027	14,426	0.01
USD 200,000	A' '144A' 3.14% 14/10/2036 Oracle Corp 2.95% 1/4/2030	511,797 191,224	0.39 0.15		Synchrony Financial 4.5% 23/7/2025	256,322	0.20
				USD 205,000	Talen Energy Supply LLC '144A' 6.625% 15/1/2028	179,790	0.14

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		Market Value	% of Net			Market Value	% of Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
USD 375,000	Talen Energy Supply LLC '144A'			· · · · · · · · · · · · · · · · · · ·	VMware Inc 4.7% 15/5/2030	163,337	0.12
LISD 16 000	7.25% 15/5/2027 Targa Resources Partners LP /	337,247	0.26	USD 487,392	Washington Mutural Asset- Backed Certificates WMABS		
030 16,000	Targa Resources Partners				Series 2006-HE3 Trust		
	Finance Corp 5% 15/1/2028	16,513	0.01		'Series 2006-HE3 1A' FRN		
USD 13,000	Targa Resources Partners LP /				25/8/2036	471,533	0.36
	Targa Resources Partners			USD 43,000	Weekley Homes LLC / Weekley		
	Finance Corp 5.375%	40.000	0.04		Finance Corp '144A' 4.875%	44 440	0.00
1120 20 000	1/2/2027 Targa Resources Partners LP /	13,382	0.01	1190 350 000	15/9/2028 Wells Fargo Commercial	41,149	0.03
OOD 20,000	Targa Resources Partners			000 000,000	Mortgage Trust 2016-C37		
	Finance Corp 5.875%				'Series 2016-C37 C' FRN		
	15/4/2026	20,724	0.02		15/12/2049	354,485	0.27
USD 16,000	Targa Resources Partners LP /			USD 366,386	Wells Fargo Mortgage Backed		
	Targa Resources Partners Finance Corp 6.5% 15/7/2027	16,978	0.01		Securities 2006-AR15 Trust 'Series 2006-AR15 A1' FRN		
USD 123.000	Taylor Morrison Communities	10,570	0.01		25/10/2036	360,589	0.27
.,	Inc '144A' 5.75% 15/1/2028	127,277	0.10	USD 325,000	Welltower Inc 2.75% 15/1/2032	307,402	0.23
USD 100,000	Taylor Morrison Communities			USD 17,000	William Carter Co/The '144A'		
1100 74 000	Inc '144A' 5.875% 15/6/2027	104,765	0.08	1100 000 000	5.625% 15/3/2027	17,238	0.01
	TEGNA Inc 4.625% 15/3/2028 TEGNA Inc 5% 15/9/2029	74,370 21,108	0.06 0.02	USD 298,000	William Lyon Homes Inc '144A' 6.625% 15/7/2027	307,399	0.23
,	Teleflex Inc 4.625% 15/11/2027	17,311	0.02	USD 120.000	WRKCo Inc 3.9% 1/6/2028	124,105	0.23
	Tenet Healthcare Corp '144A'	,	0.0.	,	XHR LP '144A' 4.875% 1/6/2029	5,813	0.00
	4.25% 1/6/2029	275,607	0.21	USD 350,000	Xylem Inc/NY 2.25% 30/1/2031	323,995	0.25
USD 28,000	Tenet Healthcare Corp '144A'					38,874,476	29.61
1160 103 000	4.375% 15/1/2030 Tenet Healthcare Corp '144A'	26,810	0.02		Uruguay		
03D 103,000	4.625% 1/9/2024	104,568	0.08	USD 39.473	Uruguay Government		
USD 192,000	Tenet Healthcare Corp '144A'	101,000	0.00		International Bond 4.375%		
	4.875% 1/1/2026	192,557	0.15		27/10/2027	42,625	0.04
USD 22,000	Tenet Healthcare Corp '144A'	00.075	0.00	USD 23,580	Uruguay Government		
HCD 33 000	5.125% 1/11/2027	22,275	0.02		International Bond 4.975% 20/4/2055	27,586	0.02
03D 22,000	Tenet Healthcare Corp '144A' 6.25% 1/2/2027	22,522	0.02	USD 124.802	Uruguay Government	27,500	0.02
USD 190,000	T-Mobile USA Inc 3.75%	,	0.02	,	International Bond 5.1%		
	15/4/2027	196,360	0.15		18/6/2050	147,413	0.11
USD 55,000	Travel + Leisure Co '144A'					217,624	0.17
LICD 100 000	6.625% 31/7/2026	58,672	0.04	Total Bonds		101,833,670	77.58
030 120,000	Tri Pointe Homes Inc 5.25% 1/6/2027	128,000	0.10	Total Transferable Se	curities and Money		
USD 500,000	Tricon American Homes 2017-	120,000	0.10	Market Instruments A			
	SFR2 Trust 'Series 2017-			Official Stock Exchan		100 700 000	70.00
	SFR2 F' '144A' 5.104%	500 OF 7	0.00	Dealt in on Another R	едијатео магкет	102,730,238	78.26
USD 150 000	17/1/2036 UBS-Barclays Commercial	503,057	0.38	00 7 6 11 6	N		
000 100,000	Mortgage Trust 2012-C3			Other Transferable S	Securities		
	'Series 2012-C3 D' '144A'			BONDS			
	FRN 10/8/2049	150,429	0.11	BONDO	United States		
USD 19,000	Under Armour Inc 3.25%	40.040	0.04	USD 46,668	American Airlines 2011-1 Class		
USD 375 000	15/6/2026 Verizon Communications Inc	18,810	0.01		B 4.87% 22/10/2023**	46,434	0.04
000 070,000	1.5% 18/9/2030	331,078	0.25	USD 70,000	American Airlines Pass Through		
USD 103,000	Verizon Communications Inc	,,,,,,			Certificate 4% 15/12/2025**	68,950	0.05
	2.85% 3/9/2041	90,131	0.07			115,384	0.09
EUR 400,000	Verizon Communications Inc	400.057	0.00	Total Bonds		115,384	0.09
USD 120 000	2.875% 15/1/2038 Verizon Communications Inc	493,357	0.38	Total Other Transferal	ble Securities	115,384	0.09
030 120,000	4.016% 3/12/2029	127,549	0.10	Total Portfolio		102,845,622	78.35
USD 40,000	Vistra Corp '144A' FRN	,,0.10	5.10				
	15/12/2026 (Perpetual)	39,755	0.03	Other Net Assets		28,426,962	21.65
	VMware Inc 2.2% 15/8/2031	122,181	0.09	Total Net Assets (USI	D)	131,272,584	100.00
USD 125,000	VMware Inc 4.65% 15/5/2027	134,498	0.10				

^{**} Security subject to a fair value adjustment as detailed in Note 2(j).

⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

ESG Global Bond Income Fund(1) continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

					Madamita	Unrealised appreciation/
Currency	Purchases	Curren	cy Sales	Counterparty	Maturity date	(depreciation) USD
BRL	1,235,138	USD	233,000	UBS	16/3/2022	5,796
CNH	9,459,787	USD	1,479,700	BNP Paribas	16/3/2022	16,233
CNH	12,086,859	USD	1,883,300	HSBC Bank Plc	16/3/2022	28,068
EUR	399,000	USD	453,367	JP Morgan	16/3/2022	(5,279)
IDR	146,618,763	USD	10,251	HSBC Bank Plc	16/3/2022	(63)
MXN	1,618,687	USD	79,000	UBS	16/3/2022	364
MXN	3,507,004	USD	169,000	JP Morgan	16/3/2022	2,949
USD	119,000	BRL	632,986	UBS	16/3/2022	(3,379)
USD	3,363,000	CNH	21,586,088	HSBC Bank Plc	16/3/2022	(50,538)
USD	23,315,985	EUR	20,589,000	Morgan Stanley	16/3/2022	193,956
USD	22,687	EUR	20,000	BNP Paribas	16/3/2022	226
USD	537,187	EUR	474,000	JP Morgan	16/3/2022	4,871
USD	106,091	GBP	79,000	HSBC Bank Plc	16/3/2022	130
USD	252,507	GBP	186,000	Morgan Stanley	16/3/2022	3,029
USD	2,255,860	GBP	1,705,000	UBS	16/3/2022	(31,018)
USD	122,449	IDR	1,760,443,842	Goldman Sachs	16/3/2022	120
USD	241,648	IDR	3,468,858,087	HSBC Bank Plc	16/3/2022	605
USD	4,505	JPY	519,000	UBS	16/3/2022	1
USD	92,703	ZAR	1,408,938	Bank of America	16/3/2022	1,656
USD	185,000	ZAR	2,866,397	UBS	16/3/2022	(229)
Net unrea	lised appreciat	ion				167,498
AUD Hed	ged Share Cla	ISS				
AUD	494,483	USD	355,975	BNY Mellon	15/3/2022	2,082
USD	8,284	AUD	11,559	BNY Mellon	15/3/2022	(86)
Net unrea	lised appreciat	ion				1,996
BRL Hedg	ged Share Cla	ss				
BRL	142,202,036	USD	27,018,906	BNY Mellon	15/3/2022	483,505
USD	685,000	BRL	3,535,017	BNY Mellon	15/3/2022	1,364
Net unrea	lised appreciat	ion				484,869
CAD Hed	ged Share Cla	iss				
CAD	6,128	USD	4,836	BNY Mellon	15/3/2022	(13)
USD	112	CAD	142	BNY Mellon	15/3/2022	(1)
Net unrea	lised depreciat	ion				(14)

Open Forward Foreign Exchange Contracts as at 28 February 2022

					Maturita	Unrealised appreciation/
Currency Purc	chases	Currer	ncy Sales	Counterparty	Maturity date	(depreciation) USD
CHF Hedged Sh	are Cla	ISS	•	, ,		
CHF 3	65,289	USD	395,284	BNY Mellon	15/3/2022	2,685
USD	7,448	CHF	6,875	BNY Mellon	15/3/2022	(41)
Net unrealised a	ppreciat	ion				2,644
CNH Hedged Sh	nare Cla	ISS				
CNY	32,600	USD	5,115	BNY Mellon	15/3/2022	41
USD	87	CNY	548	BNY Mellon	15/3/2022	_
Net unrealised a	ppreciat	ion				41
EUR Hedged Sh	nare Cla	ISS				
EUR 32,9	69,883	USD	37,713,602	BNY Mellon	15/3/2022	(688,695)
USD 1,2	63,073	EUR	1,117,276	BNY Mellon	15/3/2022	8,390
Net unrealised de	epreciat	ion				(680,305)
GBP Hedged Sh	nare Cla	ISS				
GBP 4	09,037	USD	554,917	BNY Mellon	15/3/2022	(6,290)
USD	26,449	GBP	19,761	BNY Mellon	15/3/2022	(55)
Net unrealised de	epreciat	ion				(6,345)
HKD Hedged Sh	nare Cla	iss				
HKD 4	94,469	USD	63,452	BNY Mellon	15/3/2022	(176)
USD	1,471	HKD	11,478	BNY Mellon	15/3/2022	2
Net unrealised de	epreciat	ion				(174)
NZD Hedged Sh	are Cla	ss				
NZD 1	55,520	USD	104,146	BNY Mellon	15/3/2022	864
USD	2,252	NZD	3,375	BNY Mellon	15/3/2022	(26)
Net unrealised a	ppreciat	ion				838
SGD Hedged Sh	nare Cla	iss				
SGD 2	36,200	USD	176,037	BNY Mellon	15/3/2022	(2,090)
USD	4,106	SGD	5,546	BNY Mellon	15/3/2022	21
Net unrealised de	epreciat	ion				(2,069)
Total net unrealis	sed depi	reciation	1			(31,021)

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(3)	EUR	Euro BOBL	March 2022	8,350
(9)	EUR	Euro Bund	March 2022	76,646
(10)	EUR	Euro BUXL	March 2022	201,485
1	USD	MSCI Emerging Markets Index	March 2022	(1,790)
1	USD	NASDAQ 100 E-Mini Index	March 2022	(35,513)
(2)	USD	S&P 500 E-Mini Index	March 2022	2,921
61	USD	US Treasury 2 Year Note (CBT)	June 2022	34,789
11	USD	US Treasury 10 Year Note (CBT)	June 2022	11,182
2	USD	US Long Bond (CBT)	June 2022	3,705
(11)	USD	US Ultra Bond (CBT)	June 2022	(11,590)
(74)	USD	US Treasury 5 Year Note (CBT)	June 2022	(54,689)
(136)	USD	US Ultra 10 Year Note	June 2022	(191,176)
Total				44,320

⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

ESG Global Bond Income Fund(1) continued

Swaps as at 28 February 2022

Туре	Nominal	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 890,000	Fund receives default protection on CDX.NA.HY.33.V12; and pays Fixed 5%	Credit Suisse	20/12/2024	4,470	(51,601)
CDS	USD (250,000)	Fund provides default protection on CDX.NA.IG.33.V1; and receives Fixed 1%	Credit Suisse	20/12/2024	(848)	3,263
IRS	USD 2,594,406	Fund receives Fixed 1.412%; and pays Floating USD SOFR 3 Month	Bank of America	10/1/2027	(28,101)	(48,373)
IRS	USD 2,500,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5155%	Credit Suisse	21/6/2024	24,179	65,453
IRS	USD 535,573	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.5445%	Credit Suisse	27/5/2031	7,054	17,164
IRS	USD 95,296	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.517%	Credit Suisse	28/5/2031	1,258	3,275
IRS	USD 421,866	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.378%	Credit Suisse	12/10/2031	5,505	20,500
IRS	USD 1,326,149	Fund receives Fixed 1.59%; and pays Floating USD SOFR 3 Month	Credit Suisse	19/11/2031	(17,726)	(40,407)
IRS	MXN 8,304,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.61%	Credit Suisse	28/1/2032	(7,002)	(7,002)
IRS	MXN 4,236,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.675%	Credit Suisse	30/1/2032	(2,628)	(2,628)
IRS	USD 277,021	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.98%	Credit Suisse	27/5/2051	5,252	636
IRS	USD 45,742	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.945%	Credit Suisse	28/5/2051	863	462
IRS	BRL 1,508,000	Fund receives Fixed 11.7%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2024	(722)	(722)
IRS	BRL 2,770,000	Fund receives Fixed 11.31%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2024	(5,442)	(5,442)
TRS	USD (200)	Fund receives USD SOFR 1 Day -18bps; and pays Snap Inc 'A' + 0bps	BNP Paribas	16/3/2022	1,128	1,128
TRS	USD (72)	Fund receives USD SOFR 1 Day -18bps; and pays Snap Inc 'A' + 0bps	BNP Paribas	16/3/2022	340	340
Total					(12,420)	(43,954)

CDS: Credit Default Swaps IRS: Interest Rate Swaps TRS: Total Return Swaps

Purchased Options as at 28 February 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
33	Call	S&P 500 Index	Citibank	USD 4,550	17/6/2022	801	2,021
1	Call	Alcoa Corp	Exchange Traded	USD 65	14/4/2022	1,085	1,650
1	Call	Apple Inc	Exchange Traded	USD 185	14/4/2022	(318)	67
2	Call	Barclays Plc	Exchange Traded	GBP 2.3	18/3/2022	(107)	7
6	Call	Barclays Plc	Exchange Traded	GBP 2.1	14/4/2022	(247)	332
1	Call	BNP Paribas SA	Exchange Traded	EUR 68	14/4/2022	(246)	14
2	Call	CF Industries Inc	Exchange Traded	USD 75	20/5/2022	1,289	2,020
4	Call	Coupang Inc	Exchange Traded	USD 25	20/5/2022	676	1,212
1	Call	Dynatrace Inc	Exchange Traded	USD 55	20/5/2022	(125)	198
4	Call	Ford Motor Co	Exchange Traded	USD 25	18/3/2022	(336)	6
4	Call	General Motors Co	Exchange Traded	USD 60	14/4/2022	(1,125)	68
1	Call	Hilton Worldwide Holdings Inc	Exchange Traded	USD 150	14/4/2022	(68)	610
2	Put	Snap Inc	Exchange Traded	USD 26	14/4/2022	(744)	60
12	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 460	4/3/2022	(5,328)	126
12	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 452	4/3/2022	(747)	588
22	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 458	18/3/2022	(9,694)	2,662

⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

ESG Global Bond Income Fund(1) continued

Purchased Options as at 28 February 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
5	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 400	18/3/2022	(2,146)	1,445
3	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 500	31/3/2022	(1,262)	16
1	Call	Starbucks Corp	Exchange Traded	USD 100	14/4/2022	(80)	92
Total						(18,722)	13,194

Written Options as at 28 February 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(33)	Put	S&P 500 Index	Citibank	USD 3,700	16/9/2022	1,154	(4,060)
(1)	Call	Advance Auto Parts Inc	Exchange Traded	USD 260	18/3/2022	94	(5)
(1)	Call	Alcoa Corp	Exchange Traded	USD 85	14/4/2022	(395)	(492)
(2)	Call	Alcoa Corp	Exchange Traded	USD 80	14/4/2022	(1,057)	(1,370)
(1)	Put	Apple Inc	Exchange Traded	USD 150	14/4/2022	(51)	(262)
(2)	Put	Barclays Plc	Exchange Traded	GBP 1.9	18/3/2022	(364)	(443)
(6)	Call	Barclays Plc	Exchange Traded	GBP 2.3	14/4/2022	51	(101)
(1)	Call	BNP Paribas SA	Exchange Traded	EUR 76	14/4/2022	45	(2)
(2)	Call	BP Plc	Exchange Traded	USD 34	18/3/2022	157	(17)
(1)	Call	Capri Holdings Ltd	Exchange Traded	USD 80	20/5/2022	(29)	(207)
(2)	Call	CF Industries Inc	Exchange Traded	USD 90	18/3/2022	(38)	(165)
(2)	Call	CF Industries Inc	Exchange Traded	USD 90	20/5/2022	(520)	(720)
(4)	Put	Coupang Inc	Exchange Traded	USD 15	20/5/2022	61	(188)
(1)	Put	Dynatrace Inc	Exchange Traded	USD 40	20/5/2022	(62)	(325)
(7)	Call	Ford Motor Co	Exchange Traded	USD 29	18/3/2022	171	(7)
(4)	Call	General Motors Co	Exchange Traded	USD 70	14/4/2022	303	(18)
(2)	Put	Snap Inc	Exchange Traded	USD 19	14/4/2022	220	(15)
(12)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 470	4/3/2022	1,814	(30)
(5)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	18/3/2022	1,054	(640)
(7)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 465	18/3/2022	268	(336)
(15)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 475	18/3/2022	2,883	(248)
(3)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 405	31/3/2022	(728)	(1,610)
(1)	Put	Starbucks Corp	Exchange Traded	USD 80	14/4/2022	(7)	(94)
(2)	Put	Uber Technologies Inc	Exchange Traded	USD 30	14/4/2022	75	(185)
(2)	Call	Uber Technologies Inc	Exchange Traded	USD 47.5	14/4/2022	140	(44)
Total						5,239	(11,584)

Purchased Swaptions as at 28 February 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
USD 345,921	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.55% Fixed semi-annually from 8/1/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 8/10/2022	Goldman Sachs	6/7/2022	(4,857)	4,499
USD 345,921	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.55% Fixed semi-annually from 8/1/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 8/10/2022	Goldman Sachs	6/7/2022	(4,770)	4,498
Total				(9,627)	8,997

⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

ESG Global Conservative Income Fund

Portfolio of Investments 28 February 2022

	Holding	Description	Market Value (EUR) <i>A</i>	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transfer:	able Secu	rities and Money Market Inst	ruments Adm	nitted		Germany		
		k Exchange Listing or Dealt			5 304	Allianz SE	1,069,817	0.15
	d Market	gg			,	LEG Immobilien SE	1,950,198	0.28
•					,	Siemens AG	619,988	0.09
FUNDS					38,455	Vonovia SE	1,808,154	0.25
		Ireland					5,448,157	0.77
	2,873,271	iShares Green Bond Index				Indonesia	-, -, -	
		Fund IE [~]	30,063,034	4.27	7.054.000	Indonesia		
		Jersey			7,054,000	Bank Rakyat Indonesia Persero Tbk PT	1,990,447	0.28
	1,200,000	Foresight Solar Fund Ltd	1,462,486	0.21	19 493 200	Dayamitra Telekomunikasi PT	936,890	0.2
		United Kingdom			10,400,200	Bayanna Telekomannasi i i		0.42
	645 343	Aquila European Renewables					2,927,337	0.4
	,	Income Fund Plc/The Fund	661,477	0.10		Ireland		
	1,692,922	Greencoat UK Wind Plc/Funds*	2,979,531	0.42	, ,	Greencoat Renewables Plc	2,320,000	0.3
			3,641,008	0.52	2,541	Linde Plc	659,263	0.0
Total Fund	le .		35,166,528	5.00			2,979,263	0.4
TOLAI FUIL	15		33,100,326	5.00		Italy		
соммо	N / PREFE	RRED STOCKS (SHARES)			166,223	Enel SpA	1,084,439	0.15
		Australia				lenen		
	479 427	APM Human Services			CE 400	Japan	4 400 470	0.44
	,	International Itd	896,821	0.13		Asahi Holdings Inc* Shionogi & Co Ltd	1,130,473 1,010,082	0.10 0.14
			,			Takeda Pharmaceutical Co Ltd	979,741	0.1
	7.005	Belgium	400.000	0.00	30,200	Takeda i Haimiacediicai Go Etd		
	,	Azelis Group NV	130,260	0.02			3,120,296	0.4
		Telenet Group Holding NV Umicore SA	100,403 338,569	0.01 0.05		Jersey		
	9,240	Officore SA	-		2,842	Aptiv Plc	333,893	0.0
			569,232	0.08	1,610	Experian Plc	55,645	0.0
		Brazil					389,538	0.0
	544,137	MRV Engenharia e				Kenya	-	
		Participacoes SA	1,124,602	0.16	4 272 077	Safaricom Plc	1,201,919	0.1
	215,677	YDUQS Participacoes SA	792,657	0.11	4,272,077	Salancom Fic	1,201,919	0.17
			1,917,259	0.27		Luxembourg		
		Canada			53,279	Millicom International Cellular SA	1,107,385	0.16
	50 583	Brookfield Renewable Corp	1,628,611	0.23		Netherlands		
		North West Co Inc/The (Unit)	1,057,112	0.15	52	ASM International NV	14,924	0.0
	11,010			0.38	1,750	ASML Holding NV	1,023,400	0.1
			2,685,723	0.36		Koninklijke DSM NV	1,097,431	0.1
		Cayman Islands			2,647	Universal Music Group NV	52,786	0.0
	329,000	China Feihe Ltd	349,609	0.05			2,188,541	0.3
		Denmark				Norway		
	3,595	DSV A/S	590,910	0.09	33.748	Gjensidige Forsikring ASA	737,252	0.1
		Novo Nordisk A/S	1,473,946	0.21	33,. 10		,	
		Orsted AS	1,148,031	0.16	40.040	Spain	700.000	0.4
	39,260	Tryg A/S	797,543	0.11		Amadeus IT Group SA Corp ACCIONA Energias	728,038	0.1
			4,010,430	0.57	30,731	Renovables SA	1,103,265	0.1
		Finland			77 323	EDP Renovaveis SA	1,660,898	0.1
	12 547	Kone Oyj 'B'	653.950	0.10	77,020	EBI Tronovavolo G/T		
		Nordea Bank Abp	363,291	0.05			3,492,201	0.5
		•	1,017,241	0.15		Sweden		
		_	.,517,271	3.13	-, -	Alfa Laval AB	559,531	0.0
	46 45-	France	070 000			Tele2 AB	1,430,540	0.2
	,	Cie de Saint-Gobain	678,209	0.10	74,705	Volvo AB*	1,263,158	0.1
		Engie SA Hermes International	719,547 827,550	0.10 0.12			3,253,229	0.4
		L'Oreal SA	623,816	0.12		Switzerland		
	,	Nexity SA	1,779,855	0.09	357	Cembra Money Bank AG	22,043	0.0
	15,310		1,421,993	0.20		Landis+Gyr Group AG	1,172,243	0.1
		Schneider Electric SE	1,866,519	0.26		Lonza Group AG	1,261,964	0.1
		Teleperformance	637,004	0.09		Nestle SA*	857,190	0.1
		Veolia Environnement SA	1,151,212	0.16		Roche Holding AG*	738,815	0.1
		Vinci SA	1,022,486	0.15		SGS SA	1,150,713	0.1
				4.50	2,162	Sika AG	645,975	0.0
			1() /28 141	1 52 '				
			10,728,191	1.52	3,506	Zurich Insurance Group AG	1,426,426	0.2

 $^{\,\}tilde{}\,$ Investment in connected party fund, see further information in Note 11.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% N Asse
	United Kingdom			USD 200,000	Bank of Nova Scotia/The		
13,207	AstraZeneca Plc	1,422,977	0.20		1.625% 1/5/2023	177,983	0.0
,	Auto Trader Group Plc	683,773	0.10	USD 112,000	Bank of Nova Scotia/The	,	
	Direct Line Insurance Group Plc	892,486	0.13		3.4% 11/2/2024	102,162	0.0
	Genus Plc	517,410	0.07	USD 217,000	Bombardier Inc '144A' 6%	,	
,	Halma Plc	542,433	0.08	,	15/2/2028	184,895	0.0
	Home Reit Plc (Reit)	1,995,985	0.28	USD 143 000	Bombardier Inc '144A' 7.125%	.0.,000	0
	InterContinental Hotels Group Plc	742,344	0.10	002 110,000	15/6/2026	127,550	0.0
,	Johnson Matthey Plc	712,436	0.10	USD 293 000	Bombardier Inc '144A' 7.875%	121,000	٥.
	Legal & General Group Plc	685,978	0.10	000 200,000	15/4/2027	263,017	0.
	Liberty Global Plc	112,032	0.10	USD 200 000	Canadian National Railway Co	200,017	0.
	Pearson Plc	1,047,329	0.02	OOD 200,000	4.45% 20/1/2049	200,485	0.
,	Persimmon Plc	1,047,329	0.15	USD 45 000	Canadian Pacific Railway Co	200,400	0
,				03D 43,000	2.05% 5/3/2030	37,182	0
	Phoenix Group Holdings Plc	1,110,470	0.16	HCD 200 000		37,102	U
	RELX Plc	930,022	0.13	05D 290,000	Canadian Pacific Railway Co	005 500	_
1,166,666	Sdcl Energy Efficiency Income				3% 2/12/2041	235,533	0
	Trust Plc	1,573,394	0.22	USD 155,000	Canadian Pacific Railway Co		
1,150,000	Triple Point Social Housing				3.1% 2/12/2051	122,088	0
	Reit Plc (Reit)	1,193,365	0.17	USD 225,000	Canadian Pacific Railway Co		
		15,208,922	2.16		4.8% 1/8/2045	226,404	0
		13,200,822	۷. ۱۷	USD 148,000	Clarios Global LP '144A' 6.75%		
	United States			,	15/5/2025	136,809	0
30.000	Allstate Corp/The (Pref)	672,248	0.10	USD 105 000	Garda World Security Corp	,	
	Avangrid Inc	1,145,614	0.16	000 100,000	'144A' 9.5% 1/11/2027	96,781	C
	Block Inc	273,854	0.04	LISD 147 000	GFL Environmental Inc '144A'	30,701	
	Boston Properties Inc (Reit)	1,069,560	0.15	030 147,000		121 207	C
,	Jack Henry & Associates Inc		0.13	1100 04 000	4% 1/8/2028	121,207	U
	-	1,633,412		USD 34,000	GFL Environmental Inc '144A'	00.000	,
	Trimble Inc	248,106	0.04		4.375% 15/8/2029	28,063	C
3,759	Xylem Inc/NY	300,625	0.04	USD 178,000	GFL Environmental Inc '144A'		
		5,343,419	0.76		4.75% 15/6/2029	151,149	C
tal Camanan / Duafe	amed Charles (Chares)			USD 141,000	Intertape Polymer Group Inc		
iai Common / Preis	erred Stocks (Shares)	77,931,773	11.07		'144A' 4.375% 15/6/2029	118,910	0
NIDO.				USD 253,000	National Bank of Canada '144A'		
ONDS					2.15% 7/10/2022	226,605	0
	Australia			USD 126,000	Open Text Corp '144A' 3.875%		
USD 95,000	Westpac Banking Corp FRN				15/2/2028	107,459	C
	24/7/2034	86,789	0.01	USD 202.000	Open Text Corp '144A' 3.875%	- ,	
USD 225,000	Westpac Banking Corp FRN			,,,,,,	1/12/2029	168,976	0
	15/11/2035	181,488	0.03	USD 169 000	Rogers Communications Inc	,	-
USD 225,000	Westpac Banking Corp 3.133%			002 100,000	3.7% 15/11/2049	132,105	0
,	18/11/2041	177,524	0.03	1150 40 000	Rogers Communications Inc	102,100	
USD 100 000	Westpac Banking Corp 4.421%	,02.	0.00	030 49,000	· ·	40.027	_
000 100,000	24/7/2039	94,699	0.01	LICD 404 000	4.3% 15/2/2048	42,837	C
	24/1/2033	•		050 121,000	Rogers Communications Inc	101010	
		540,500	0.08		4.35% 1/5/2049	104,349	C
	Austria			USD 150,000	Toronto-Dominion Bank/The		
EUD 4 400 000					2.65% 12/6/2024	134,981	C
EUK 1,400,000	ams-OSRAM AG 5/3/2025	4 040 070	0.47	USD 182,000	Videotron Ltd '144A' 3.625%		
EUD 400 000	(Zero Coupon)	1,219,078	0.17		15/6/2029	153,867	C
EUR 400,000	ams-OSRAM AG 2.125%	000 15	2 2-			4,386,409	C
	3/11/2027	366,104	0.05			1,000,409	
EUR 100,000	ams-OSRAM AG 6% 31/7/2025	104,523	0.02		Cayman Islands		
		1,689,705	0.24	USD 350,000	Alibaba Group Holding Ltd		
		.,,		•	3.15% 9/2/2051	250,483	C
	Belgium			USD 200.000	Tencent Holdings Ltd '144A'	,	
EUR 600,000	KBC Group NV FRN 5/3/2024				3.84% 22/4/2051	160,747	0
	(Perpetual)*	610,500	0.09	FUR 1 140 000	UPCB Finance VII Ltd 3.625%		
	Canada				15/6/2029	1,103,799	C
HCD 4 22 -	Canada		-		. 5, 5, 2020		
บรม 441,000	1011778 BC ULC / New Red		L			1,515,029	C
	Finance Inc '144A' 3.875%				Chile		
	15/1/2028	383,447	0.05	1180 300 000	Celulosa Arauco y Constitucion		
USD 256,000	1011778 BC ULC / New Red			JSD 200,000		100 577	^
	Finance Inc '144A' 4.375%		L		SA 3.875% 2/11/2027	182,577	0
	15/1/2028	222,287	0.03		Cyprus		
USD 110.000	1011778 BC ULC / New Red	, ===		FUR 675 000	Bank of Cyprus Pcl FRN		
,	Finance Inc '144A' 5.75%			LOIX 013,000		610 520	^
	15/4/2025	101,076	0.01		24/6/2027	610,538	0
	Bank of Nova Scotia/The	101,070	0.01		Finland		
LIGHT SOF OVO	Dalik ULIYUVA SCUUA/THE		0.04	FUR 875 000	Citycon Oyj FRN 24/11/2024		
USD 325,000	1 20/ 11/0/2007				5.170011 0 11 1 111 LT/ 11/LULT		
USD 325,000	1.3% 11/6/2025	278,202	0.04	2011 010,000	(Perpetual)*	804,046	(

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% o Ne Assets
EUR 600,000	Citycon Oyj FRN 10/6/2026			EUR 133,000	Iliad Holding SASU 5.125%		
	(Perpetual)	508,746	0.07		15/10/2026	132,777	0.02
	Finnair Oyj 4.25% 19/5/2025	1,021,120	0.15	USD 400,000	Iliad Holding SASU '144A'		
	Nokia Oyj 4.375% 12/6/2027	118,038	0.02		6.5% 15/10/2026	356,879	0.05
	Nokia Oyj 6.625% 15/5/2039	258,153	0.04	USD 600,000	Iliad Holding SASU '144A'		
USD 500,000	Nordea Bank Abp '144A' FRN	400.040	0.07	ODD 4 700 000	7% 15/10/2028	533,591	0.08
1100 040 000	26/3/2026 (Perpetual)	480,018	0.07	GBP 1,700,000	Korian SA FRN 15/3/2024	4 004 050	0.0
USD 240,000	Nordea Bank Abp '144A' FRN	106 002	0.02	EUD 244 000	(Perpetual)*	1,884,059	0.27
LISD 700 000	1/3/2029 (Perpetual)* Nordea Bank Abp '144A' 1.5%	186,893	0.03	EUR 214,000	Paprec Holding SA 3.5% 1/7/2028	203,314	0.0
03D 700,000	30/9/2026	590,274	0.08	FUR 300 000	Quatrim SASU 5.875%	203,314	0.0
FUR 200 000	SBB Treasury Oyj 1.125%	330,274	0.00	LOIX 300,000	15/1/2024	297,678	0.0
2011 200,000	26/11/2029	170,871	0.02	FUR 900 000	RCI Banque SA FRN 18/2/2030	854,951	0.1
	20/11/2020				Renault SA 2.375% 25/5/2026	191,660	0.0
		4,138,159	0.59		Societe Generale SA FRN	101,000	0.0
	France			002 000,000	18/12/2023 (Perpetual)	470,551	0.0
EUR 600,000	Accor SA FRN 30/1/2024			USD 500.000	Societe Generale SA '144A'	,	
	(Perpetual)*	607,431	0.09		FRN 18/12/2023 (Perpetual)	470,551	0.0
EUR 3,520	Accor SA 0.7% 7/12/2027	174,923	0.02	USD 400,000	Societe Generale SA '144A'		
EUR 1,000,000	Air France-KLM 3.875%				FRN 29/9/2025 (Perpetual)	391,511	0.0
	1/7/2026*	953,905	0.14	USD 625,000	Societe Generale SA '144A'		
USD 409,000	Altice France SA/France '144A'				FRN 26/5/2026 (Perpetual)	527,714	0.0
	5.125% 15/7/2029	330,577	0.05	USD 630,000	Societe Generale SA '144A'		
USD 400,000	Altice France SA/France '144A'				FRN 9/6/2027	523,633	0.0
EUD 000 000	5.5% 15/10/2029	327,902	0.05	USD 450,000	Societe Generale SA '144A'		
EUR 300,000	Banijay Group SAS 6.5%	007.040			FRN 18/11/2030 (Perpetual)	385,467	0.0
1160 300 000	1/3/2026*	297,219	0.04	EUR 313,000	Vallourec SA 8.5% 30/6/2026	317,695	0.0
USD 200,000	Banque Federative du Credit					22,319,794	3.1
	Mutuel SA '144A' 2.125% 21/11/2022	179,096	0.02		Germany		
1160 300 000	BNP Paribas SA FRN	179,090	0.02	LISD 1 000 000	Allianz SE '144A' FRN		
03D 200,000	30/9/2022 (Perpetual)	141,244	0.02	03D 1,000,000	17/11/2025 (Perpetual)	834,185	0.1
USD 650 000	BNP Paribas SA '144A' FRN	141,244	0.02	USD 400 000	Allianz SE '144A' FRN	004,100	0.1
000 000,000	19/11/2025	577,323	0.08	005 100,000	30/10/2027 (Perpetual)	310,063	0.0
USD 300.000	BNP Paribas SA '144A' FRN	,		EUR 2.000.000	Commerzbank AG FRN	,	
,	9/6/2026	261,112	0.04	, ,	9/10/2025 (Perpetual)	2,050,100	0.2
USD 1,100,000	BNP Paribas SA '144A' FRN			USD 800,000	Deutsche Bank AG FRN		
	25/2/2031 (Perpetual)*	909,027	0.13		30/10/2025 (Perpetual)	702,096	0.1
USD 400,000	BNP Paribas SA '144A' 3.375%			EUR 100,000	Deutsche Bank AG FRN		
	9/1/2025	362,275	0.05		19/5/2031	110,045	0.0
USD 320,000	BNP Paribas SA 4.25%			USD 990,000	Deutsche Bank AG/New York		
	15/10/2024	296,592	0.04		NY FRN 18/9/2024	877,675	0.1
USD 1,040,000	BPCE SA '144A' FRN			USD 430,000	Deutsche Bank AG/New York		
1100 500 000	19/10/2027	883,123	0.13	LIOD 005 000	NY FRN 1/4/2025	372,833	0.0
USD 500,000	BPCE SA '144A' 2.375%	400.040	0.00	USD 305,000	Deutsche Bank AG/New York	000 707	0.0
ELID 100 000	14/1/2025	439,612	0.06	1160 300 000	NY FRN 24/11/2026	260,787	0.0
EUR 100,000	Burger King France SAS FRN 1/11/2026	99,951	0.01	03D 200,000	Deutsche Bank AG/New York NY FRN 14/1/2032	167,727	0.0
FUR 506 000	CAB SELAS 3.375% 1/2/2028	465,530	0.01	LISD 500 000	Deutsche Bank AG/New York	107,727	0.0
	Casino Guichard Perrachon SA	400,000	0.07	000 000,000	NY FRN 7/1/2033	415,666	0.0
LOIX 300,000	FRN 31/1/2024 (Perpetual)	154,293	0.02	FUR 500 000	Deutsche Lufthansa AG 2%	+10,000	0.0
FUR 1 092 000	Casino Guichard Perrachon SA	104,200	0.02	2017 000,000	14/7/2024	492,650	0.0
LOT 1,002,000	5.25% 15/4/2027*	911,318	0.13	FUR 200 000	Deutsche Lufthansa AG 2.875%	402,000	0.0
FUR 1 520 000	Chrome Bidco SASU 3.5%	011,010	00	20.1200,000	11/2/2025*	197,151	0.0
2011 1,020,000	31/5/2028*	1,425,053	0.20	EUR 600.000	Deutsche Lufthansa AG 3.5%	,	0.0
EUR 603.000	Chrome Holdco SASU 5%	, -,		,	14/7/2029	574,998	0.0
	31/5/2029	559,038	0.08	EUR 400,000	Deutsche Lufthansa AG 3.75%	,	
EUR 400,000	Constellium SE 4.25%				11/2/2028	391,536	0.0
	15/2/2026*	399,560	0.06	EUR 600,000	DIC Asset AG 2.25% 22/9/2026*	539,703	0.0
USD 900,000	Credit Agricole SA '144A' FRN			EUR 800,000	Douglas GmbH 6% 8/4/2026*	771,156	0.1
	23/12/2025 (Perpetual)	912,146	0.13	EUR 407,000	Gruenenthal GmbH 4.125%		
USD 1,335,000	Credit Agricole SA '144A' FRN				15/5/2028	388,721	0.0
	23/3/2029 (Perpetual)	1,115,123	0.16	EUR 200,000	Nidda BondCo GmbH 5%		
	Faurecia SE 2.75% 15/2/2027*	699,443	0.10		30/9/2025*	181,196	0.0
	Getlink SE 3.5% 30/10/2025	990,134	0.14	EUR 1,252,000	Nidda Healthcare Holding		
	Goldstory SASU 5.375% 1/3/2026	304,813	0.04		GmbH 3.5% 30/9/2024*	1,173,499	0.1

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Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% (N Asse
	Nidda Healthcare Holding	· /			Intesa Sanpaolo SpA FRN		
	GmbH 3.5% 30/9/2024 Novelis Sheet Ingot GmbH	189,771	0.03		20/1/2025 (Perpetual) Intesa Sanpaolo SpA FRN	205,875	0.0
	3.375% 15/4/2029 Tele Columbus AG 3.875%	377,006	0.05		11/1/2027 (Perpetual) Intesa Sanpaolo SpA FRN	668,625	0.0
	2/5/2025 thyssenkrupp AG 2.5%	751,232	0.11		1/3/2028 (Perpetual) Intesa Sanpaolo SpA FRN	1,305,525	0.1
	25/2/2025*	100,035	0.01		1/9/2031 (Perpetual)	256,094	0.0
	thyssenkrupp AG 2.875% 22/2/2024	897,421	0.13		Intesa Sanpaolo SpA '144A' FRN 1/6/2032	406,232	0.0
,	TK Elevator Holdco GmbH 6.625% 15/7/2028*	270,302	0.04		Intesa Sanpaolo SpA '144A' 3.125% 14/7/2022	716,727	0.
EUR 730,000	TK Elevator Midco GmbH 4.375% 15/7/2027	730,029	0.10		Intesa Sanpaolo SpA 5.148% 10/6/2030	219,425	0.
		14,127,583	2.01		Leather 2 SpA FRN 30/9/2028 Nexi SpA 24/2/2028	168,125	0.
USD 220,000	Ireland AerCap Ireland Capital DAC /				(Zero Coupon) Poste Italiane SpA 2.625%	338,175	0.
	AerCap Global Aviation Trust 3% 29/10/2028	186,743	0.03	EUR 492.000	24/6/2170 Rekeep SpA 7.25% 1/2/2026*	1,122,062 515,628	0. 0.
USD 482,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust				Societa Cattolica Di Assicurazione SPA FRN	010,020	0.
USD 755.000	3.15% 15/2/2024 AerCap Ireland Capital DAC /	433,945	0.06	FUR 1 222 000	14/12/2047 Telecom Italia SpA/Milano	835,100	0.
	AerCap Global Aviation Trust 3.3% 30/1/2032	637,103	0.09		1.625% 18/1/2029* Telecom Italia SpA/Milano	1,067,362	0.
USD 251,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust	001,100	0.00		2.875% 28/1/2026*	690,690	0
1190 425 000	3.5% 15/1/2025 AerCap Ireland Capital DAC /	227,267	0.03		Telecom Italia SpA/Milano 3% 30/9/2025*	598,344	0
03D 423,000	AerCap Global Aviation Trust	204 074	0.05		UniCredit SpA FRN 3/6/2024 (Perpetual)	994,099	0
USD 200,000	3.65% 21/7/2027 AerCap Ireland Capital DAC /	384,874	0.05		UniCredit SpA FRN 3/6/2026 (Perpetual)*	1,078,000	0
	AerCap Global Aviation Trust 4.125% 3/7/2023	182,215	0.03	USD 470,000	UniCredit SpA '144A' FRN 22/9/2026	400,374	0
EUR 200,000	AIB Group Plc FRN 9/10/2024 (Perpetual)	200,850	0.03	EUR 400,000	UniCredit SpA FRN 3/6/2027 (Perpetual)*	346,200	0
USD 800,000	AIB Group Plc '144A' FRN 10/4/2025	731,752	0.10	USD 565,000	UniCredit SpA '144A' FRN 3/6/2027	467,956	0
EUR 1,000,000	AIB Group Plc FRN 23/6/2025				UniCredit SpA FRN 20/2/2029*	277,322	0
USD 200,000	(Perpetual) Ardagh Metal Packaging	1,043,670	0.15	,	UniCredit SpA FRN 15/1/2032 UniCredit SpA '144A' FRN	190,750	0
	Finance USA LLC '144A' 4% 1/9/2029	166,310	0.02	USD 1,330,000	3/6/2032 UniCredit SpA '144A' 3.75%	214,585	0
USD 197,000	Endo Dac / Endo Finance LLC / Endo Finco Inc '144A' 9.5%				12/4/2022	1,188,080	0
1105 000 000	31/7/2027*	171,136	0.02		lana.	18,938,763	2
USD 200,000	Jazz Securities DAC '144A' 4.375% 15/1/2029	176,861	0.03	USD 500,000	Japan Mitsubishi UFJ Financial Group		
USD 1,285,000	Shire Acquisitions Investments Ireland DAC 2.875%			USD 400,000	Inc FRN 19/7/2025 Mitsubishi UFJ Financial Group	429,247	0
	23/9/2023	1,159,248 5,701,974	0.17	USD 400,000	Inc 2.048% 17/7/2030 Mitsubishi UFJ Financial Group	325,833	0
	Italy	5,701,974	0.61		Inc 2.527% 13/9/2023 Mitsubishi UFJ Financial Group	359,532	0
EUR 172,000	Banco BPM SpA FRN 14/9/2030	177,836	0.03		Inc 2.559% 25/2/2030 Mitsubishi UFJ Financial Group	178,543	0
EUR 1,825,000	Banco BPM SpA FRN 29/6/2031*	1,725,766	0.24		Inc 3.195% 18/7/2029 Mitsubishi UFJ Financial Group	356,430	0
	BPER Banca FRN 25/7/2032 Castor SpA FRN 15/2/2029*	356,016 247,065	0.05 0.03	,	Inc 3.761% 26/7/2023	205,610	0
,	Cedacri Mergeco SPA FRN 15/5/2028	199,116	0.03		Mizuho Financial Group Inc FRN 16/7/2023	326,529	0
EUR 1,520,000	doValue SpA 3.375% 31/7/2026*	1,472,105	0.03		Mizuho Financial Group Inc FRN 8/9/2024	501,186	0.
EUR 333,000	FIS Fabbrica Italiana Sintetici				Nomura Holdings Inc 2.608% 14/7/2031	442,685	0
EUR 164,000	SpA 5.625% 1/8/2027 Inter Media and Communication	327,227	0.05		Nomura Holdings Inc 3.103% 16/1/2030	174,223	0
	SpA 6.75% 9/2/2027*	162,277	0.02	USD 1.070.000	NTT Finance Corp '144A'		

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Portfolio of Inv	vestments 28 Februa	ry 2022					
Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
		(=011)	7.00010			(2011)	7.00010
USD 200,000	Panasonic Corp '144A'	470 770	0.00	USD 400,000	Altice France Holding SA '144A'	240.047	0.05
FUR 1 400 000	2.536% 19/7/2022 Rakuten Group Inc FRN	178,778	0.03	LISD 498 000	6% 15/2/2028 Altice France Holding SA '144A'	316,647	0.05
LOIX 1,400,000	22/4/2027 (Perpetual)	1,231,300	0.17	03D 490,000	10.5% 15/5/2027	466,473	0.07
USD 200,000	SoftBank Group Corp FRN	1,201,000	0.17	EUR 1,700,000	Aroundtown SA FRN 23/9/2024	100,110	0.01
	19/7/2023 (Perpetual)	174,242	0.02		(Perpetual)*	1,666,629	0.24
EUR 298,000	SoftBank Group Corp 2.125%			EUR 492,000	Cidron Aida Finco Sarl 5%		
EUD 353 000	6/7/2024 SoftBank Group Corp 2.875%	284,100	0.04	FUD 345 000	1/4/2028*	455,270	0.06
EUR 353,000	6/1/2027	317,806	0.05	EUR 315,000	Cidron Aida Finco Sarl 5% 1/4/2028*	291,484	0.04
EUR 600.000	SoftBank Group Corp 3.125%	017,000	0.00	GBP 266.000	Cidron Aida Finco Sarl 6.25%	201,404	0.04
	19/9/2025	578,142	0.08		1/4/2028	293,930	0.04
EUR 240,000	SoftBank Group Corp 3.375%			EUR 700,000	Dana Financing Luxembourg		
FUD 007 000	6/7/2029	204,395	0.03	EUD 400 000	Sarl 3% 15/7/2029*	647,353	0.09
EUR 297,000	SoftBank Group Corp 4% 19/9/2029	263,157	0.04	EUR 400,000	European TopSoho Sarl (Defaulted) 4% 21/9/2021	344,032	0.05
EUR 200.000	SoftBank Group Corp 4.75%	200,107	0.04	USD 200.000	Herens Holdco Sarl '144A'	344,032	0.03
	30/7/2025	202,476	0.03		4.75% 15/5/2028	166,912	0.02
EUR 300,000	SoftBank Group Corp 5%			EUR 200,000	Lincoln Financing SARL FRN		
	15/4/2028	292,161	0.04		1/4/2024	200,746	0.03
USD 335,000	Sumitomo Mitsui Financial Group Inc 1.474% 8/7/2025	287,362	0.04	EUR 350,000	Lune Holdings Sarl 5.625% 15/11/2028	322,066	0.05
USD 540 000	Sumitomo Mitsui Financial	207,302	0.04	FUR 300 000	Monitchem HoldCo 3 SA 5.25%	322,000	0.03
002 0.0,000	Group Inc 2.348% 15/1/2025	478,631	0.07	20.1.000,000	15/3/2025	298,980	0.04
USD 550,000	Sumitomo Mitsui Financial			EUR 200,000	Rossini Sarl 6.75% 30/10/2025	204,500	0.03
	Group Inc 2.632% 14/7/2026	488,067	0.07	EUR 1,425,000	SES SA FRN 27/5/2026		
USD 200,000	Sumitomo Mitsui Financial Group Inc 2.75% 15/1/2030	173,076	0.02	EUD 360 421	(Perpetual) Summer BC Holdco A Sarl	1,312,211	0.19
USD 225 000	Sumitomo Mitsui Financial	173,070	0.02	LOIX 300,421	9.25% 31/10/2027	373,912	0.05
005 220,000	Group Inc 3.544% 17/1/2028	206,684	0.03	EUR 808,000	Summer BC Holdco B SARL	0.0,0.2	0.00
USD 350,000	Sumitomo Mitsui Financial				5.75% 31/10/2026	815,967	0.12
	Group Inc 3.944% 19/7/2028	328,491	0.05	USD 114,000	Telecom Italia Capital SA 6%		
USD 200,000	Takeda Pharmaceutical Co Ltd 2.05% 31/3/2030	162 546	0.02	1190 150 000	30/9/2034	96,713	0.01
USD 550 000	Takeda Pharmaceutical Co Ltd	163,546	0.02	050 150,000	Telecom Italia Capital SA 6.375% 15/11/2033	131,017	0.02
002 000,000	3.175% 9/7/2050	427,192	0.06	EUR 442,000	Telecom Italia Finance SA	,	0.02
USD 950,000	Takeda Pharmaceutical Co Ltd				7.75% 24/1/2033*	537,750	0.08
1100 000 000	4.4% 26/11/2023	877,783	0.12	USD 400,000	Telenet Finance Luxembourg		
USD 200,000	Takeda Pharmaceutical Co Ltd 5% 26/11/2028	199,317	0.03		Notes Sarl '144A' 5.5% 1/3/2028*	256 204	0.05
	5% 20/11/2026				1/3/2026	356,394	
		11,555,363	1.64			11,800,371	1.68
	Jersey				Marshall Islands		
	Aptiv Plc 3.1% 1/12/2051 Aptiv Plc 5.4% 15/3/2049	455,970 390,034	0.07 0.06	USD 483,000	Danaos Corp '144A' 8.5% 1/3/2028	458.828	0.06
	Aptiv Pic 5.4% 15/3/2049 Aptiv Pic / Aptiv Corp 3.25%	390,034	0.00		1/3/2026	450,020	0.00
002 020,000	1/3/2032	282,388	0.04	1100 4 000 000	Mexico		
GBP 380,000	CPUK Finance Ltd 4.5%			050 1,000,000	Fomento Economico Mexicano SAB de CV 3.5% 16/1/2050	821,568	0.12
ODD 000 000	28/8/2027	445,151	0.06			021,000	0.12
GBP 200,000	CPUK Finance Ltd 4.875% 28/8/2025	235,811	0.03	FUD 1 000 000	Netherlands		
EUR 210.000	Kane Bidco Ltd 5% 15/2/2027	210,382	0.03	EUR 1,000,000	Abertis Infraestructuras Finance BV FRN 24/11/2025		
	Kane Bidco Ltd 6.5%	.,			(Perpetual)	964,910	0.14
	15/2/2027	133,324	0.02	USD 234,000	Clear Channel International BV	•	
		2,153,060	0.31		'144A' 6.625% 1/8/2025	212,914	0.03
	Luxembourg			USD 355,000	Cooperatieve Rabobank UA	202 624	0.04
EUR 800,000	ADLER Group SA 2.25%			USD 745 000	'144A' FRN 24/6/2026 Cooperatieve Rabobank UA	303,621	0.04
	14/1/2029*	659,364	0.09	000 140,000	'144A' FRN 15/12/2027	638,100	0.09
EUR 1,200,000	ADLER Group SA 2.75%	4 044 070	0.44	USD 48,000	Diamond BC BV '144A' 4.625%		
EUR 300 000	13/11/2026* ADLER Group SA 3.25%	1,011,678	0.14		1/10/2029	38,984	0.01
LOIX 300,000	5/8/2025	261,113	0.04	USD 524,000	Elastic NV '144A' 4.125%	420 472	0.00
EUR 225,000	Albion Financing 1 SARL /	201,110	0.01	USD 1 200 000	15/7/2029 Enel Finance International NV	430,173	0.06
•	Aggreko Holdings Inc 5.25%			1,200,000	'144A' 1.375% 12/7/2026	1,001,121	0.14
1105 000 000	15/10/2026	221,530	0.03	USD 400,000	ING Groep NV '144A' FRN	, , . = .	
USD 200,000	Altice Financing SA '144A' 5% 15/1/2028	162,055	0.02		1/7/2026	341,421	0.05
USD 228 000	Altice Financing SA '144A'	102,005	0.02		ING Groep NV FRN 1/4/2027	339,270	0.05
222 220,000	5.75% 15/8/2029	185,645	0.03	000,889 000	ING Groep NV FRN 16/5/2027 (Perpetual)*	748,723	0.11
					(· p	. 10,720	V.11
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^{*} All or a portion of this security represents a security on loan.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
1180 300 000	ING Groep NV 4.1% 2/10/2023	183,762	0.03	EUD 1 000 000	Banco Santander SA FRN		
	JDE Peet's NV '144A' 1.375% 15/1/2027	1,258,432	0.03	, ,	14/1/2026 (Perpetual) Banco Santander SA FRN	962,580	0.14
EUR 243,000	Nobian Finance BV 3.625% 15/7/2026*	228,170	0.03		14/9/2027 Banco Santander SA 1.849%	335,063	0.05
USD 10,000	NXP BV / NXP Funding LLC '144A' 5.55% 1/12/2028	10,163	0.00		25/3/2026 Banco Santander SA 2.746%	169,961	0.02
USD 1,045,000	NXP BV / NXP Funding LLC / NXP USA Inc '144A' 2.5%	,			28/5/2025 Banco Santander SA 3.125%	177,777	0.02
USD 60,000	11/5/2031 NXP BV / NXP Funding LLC /	866,602	0.12		23/2/2023 Banco Santander SA 3.306%	180,185	0.02
	NXP USA Inc '144A' 2.65% 15/2/2032	49,738	0.01	USD 600,000	27/6/2029 Banco Santander SA 3.5%	179,114	0.02
USD 15,000	NXP BV / NXP Funding LLC / NXP USA Inc '144A' 3.25%			USD 200,000	11/4/2022 Banco Santander SA 4.379%	535,951	0.08
USD 520,000	11/5/2041 NXP BV / NXP Funding LLC /	12,187	0.00	EUR 1,000,000	12/4/2028 CaixaBank SA FRN 19/9/2023	187,974	0.03
	NXP USA Inc '144A' 3.4% 1/5/2030	464,389	0.07	EUR 3,000,000	(Perpetual) Cellnex Telecom SA 0.75%	1,039,340	0.15
USD 716,000	NXP BV / NXP Funding LLC / NXP USA Inc '144A' 4.3%			EUR 1,000,000	20/11/2031 Food Service Project SA 5.5%	2,620,470	0.37
EUR 1,091,000	18/6/2029 OI European Group BV 2.875%	679,297	0.10	EUR 774,000	21/1/2027 Lorca Telecom Bondco SA 4%	974,065	0.14
USD 825,000	15/2/2025 Siemens	1,064,434	0.15	USD 150,000	18/9/2027 Telefonica Emisiones SA 4.	745,869	0.11
	Financieringsmaatschappij NV '144A' 2.875% 11/3/2041	670,898	0.10	USD 150,000	103% 8/3/2027 Telefonica Emisiones SA	140,491	0.02
	Summer BidCo BV 9% 15/11/2025	226,802	0.03	USD 250,000	4.895% 6/3/2048 Telefonica Emisiones SA	135,518	0.02
	Telefonica Europe BV FRN 14/12/2024 (Perpetual)	518,125	0.07	EUR 130,000	5.52% 1/3/2049 Tendam Brands SAU FRN	246,468	0.03
	Titan Holdings II BV 5.125% 15/7/2029	156,534	0.02	EUR 130,000	15/9/2024 Tendam Brands SAU 5%	129,197	0.02
USD 275,000	Trivium Packaging Finance BV '144A' 8.5% 15/8/2027	252,087	0.04		15/9/2024*	129,919	0.02
EUR 300,000	United Group BV 4% 15/11/2027	278,750	0.04		Sweden	15,389,480	2.19
EUR 330,000	United Group BV 4.625% 15/8/2028*	308,550	0.04	EUR 1,325,000	Fastighets AB Balder 2.873% 2/6/2081	1,160,170	0.16
EUR 300,000	United Group BV 4.875% 1/7/2024	300,546	0.04	EUR 500,000	Heimstaden Bostad AB FRN 15/1/2026 (Perpetual)	457,820	0.07
EUR 100,000	United Group BV 5.25% 1/2/2030	94,294	0.01	EUR 600,000	Heimstaden Bostad AB FRN 1/2/2027 (Perpetual)	513,000	0.07
EUR 124,000	UPC Holding BV 3.875%			EUR 200 000	Intrum AB 3% 15/9/2027		0.03
FUR 425 000	15/6/2029		0.00			184,376	
2011 120,000	VZ Secured Financing BV 3.5%	119,939	0.02	EUR 1,451,000 EUR 200,000	Intrum AB 3.5% 15/7/2026* Intrum AB 4.875% 15/8/2025	184,376 1,396,007 200,403	0.03 0.20 0.03
	VZ Secured Financing BV 3.5% 15/1/2032 VZ Vendor Financing II BV	399,636	0.06	EUR 1,451,000 EUR 200,000 EUR 325,000	Intrum AB 3.5% 15/7/2026* Intrum AB 4.875% 15/8/2025 Verisure Midholding AB 5.25% 15/2/2029	1,396,007 200,403 311,992	0.20 0.03 0.04
EUR 500,000	VZ Secured Financing BV 3.5% 15/1/2032			EUR 1,451,000 EUR 200,000 EUR 325,000	Intrum AB 3.5% 15/7/2026* Intrum AB 4.875% 15/8/2025 Verisure Midholding AB 5.25%	1,396,007 200,403 311,992 800,264	0.20 0.03 0.04 0.11
EUR 500,000	VZ Secured Financing BV 3.5% 15/1/2032 VZ Vendor Financing II BV 2.875% 15/1/2029	399,636	0.06	EUR 1,451,000 EUR 200,000 EUR 325,000	Intrum AB 3.5% 15/7/2026* Intrum AB 4.875% 15/8/2025 Verisure Midholding AB 5.25% 15/2/2029 Volvo Car AB 2.5% 7/10/2027*	1,396,007 200,403 311,992	0.20 0.03 0.04
EUR 500,000	VZ Secured Financing BV 3.5% 15/1/2032 VZ Vendor Financing II BV 2.875% 15/1/2029 Ziggo Bond Co BV '144A' 5.125% 28/2/2030	399,636 459,387	0.06	EUR 1,451,000 EUR 200,000 EUR 325,000 EUR 793,000	Intrum AB 3.5% 15/7/2026* Intrum AB 4.875% 15/8/2025 Verisure Midholding AB 5.25% 15/2/2029 Volvo Car AB 2.5% 7/10/2027* Switzerland Credit Suisse AG/New York NY	1,396,007 200,403 311,992 800,264 5,024,032	0.20 0.03 0.04 0.11 0.71
EUR 500,000 USD 609,000	VZ Secured Financing BV 3.5% 15/1/2032 VZ Vendor Financing II BV 2.875% 15/1/2029 Ziggo Bond Co BV '144A' 5.125% 28/2/2030 Spain Aedas Homes Opco SLU 4%	399,636 459,387 505,710 14,127,669	0.06 0.06 0.07 2.01	EUR 1,451,000 EUR 200,000 EUR 325,000 EUR 793,000 USD 250,000	Intrum AB 3.5% 15/7/2026* Intrum AB 4.875% 15/8/2025 Verisure Midholding AB 5.25% 15/2/2029 Volvo Car AB 2.5% 7/10/2027* Switzerland Credit Suisse AG/New York NY 1% 5/5/2023 Credit Suisse AG/New York NY	1,396,007 200,403 311,992 800,264 5,024,032	0.20 0.03 0.04 0.11 0.71
EUR 500,000 USD 609,000 EUR 229,000 EUR 491,000	VZ Secured Financing BV 3.5% 15/1/2032 VZ Vendor Financing II BV 2.875% 15/1/2029 Ziggo Bond Co BV '144A' 5.125% 28/2/2030 Spain Aedas Homes Opco SLU 4% 15/8/2026 Almirall SA 2.125% 30/9/2026*	399,636 459,387 505,710	0.06 0.06 0.07	EUR 1,451,000 EUR 200,000 EUR 325,000 EUR 793,000 USD 250,000 USD 310,000	Intrum AB 3.5% 15/7/2026* Intrum AB 4.875% 15/8/2025 Verisure Midholding AB 5.25% 15/2/2029 Volvo Car AB 2.5% 7/10/2027* Switzerland Credit Suisse AG/New York NY 1% 5/5/2023 Credit Suisse AG/New York NY 1.25% 7/8/2026 Credit Suisse AG/New York NY	1,396,007 200,403 311,992 800,264 5,024,032 220,721 258,775	0.20 0.03 0.04 0.11 0.71 0.03
EUR 500,000 USD 609,000 EUR 229,000 EUR 491,000	VZ Secured Financing BV 3.5% 15/1/2032 VZ Vendor Financing II BV 2.875% 15/1/2029 Ziggo Bond Co BV '144A' 5.125% 28/2/2030 Spain Aedas Homes Opco SLU 4% 15/8/2026 Almirall SA 2.125% 30/9/2026* Banco Bilbao Vizcaya Argentaria SA FRN 29/3/2024	399,636 459,387 505,710 14,127,669 226,906 467,869	0.06 0.06 0.07 2.01 0.03 0.07	EUR 1,451,000 EUR 200,000 EUR 325,000 EUR 793,000 USD 250,000 USD 310,000 USD 250,000	Intrum AB 3.5% 15/7/2026* Intrum AB 4.875% 15/8/2025 Verisure Midholding AB 5.25% 15/2/2029 Volvo Car AB 2.5% 7/10/2027* Switzerland Credit Suisse AG/New York NY 1% 5/5/2023 Credit Suisse AG/New York NY 1.25% 7/8/2026 Credit Suisse AG/New York NY 3.625% 9/9/2024 Credit Suisse Group AG FRN	1,396,007 200,403 311,992 800,264 5,024,032 220,721 258,775 230,063	0.20 0.03 0.04 0.11 0.71 0.03 0.04 0.03
EUR 500,000 USD 609,000 EUR 229,000 EUR 491,000 EUR 600,000	VZ Secured Financing BV 3.5% 15/1/2032 VZ Vendor Financing II BV 2.875% 15/1/2029 Ziggo Bond Co BV '144A' 5.125% 28/2/2030 Spain Aedas Homes Opco SLU 4% 15/8/2026 Almirall SA 2.125% 30/9/2026* Banco Bilbao Vizcaya Argentaria SA FRN 29/3/2024 (Perpetual) Banco Bilbao Vizcaya	399,636 459,387 505,710 14,127,669 226,906	0.06 0.06 0.07 2.01	EUR 1,451,000 EUR 200,000 EUR 325,000 EUR 793,000 USD 250,000 USD 310,000 USD 250,000 USD 200,000	Intrum AB 3.5% 15/7/2026* Intrum AB 4.875% 15/8/2025 Verisure Midholding AB 5.25% 15/2/2029 Volvo Car AB 2.5% 7/10/2027* Switzerland Credit Suisse AG/New York NY 1% 5/5/2023 Credit Suisse AG/New York NY 1.25% 7/8/2026 Credit Suisse AG/New York NY 3.625% 9/9/2024 Credit Suisse Group AG FRN 18/12/2024 (Perpetual) Credit Suisse Group AG '144A'	1,396,007 200,403 311,992 800,264 5,024,032 220,721 258,775 230,063 183,988	0.20 0.03 0.04 0.11 0.71 0.03 0.04 0.03
EUR 500,000 USD 609,000 EUR 229,000 EUR 491,000 EUR 600,000	VZ Secured Financing BV 3.5% 15/1/2032 VZ Vendor Financing II BV 2.875% 15/1/2029 Ziggo Bond Co BV '144A' 5.125% 28/2/2030 Spain Aedas Homes Opco SLU 4% 15/8/2026 Almirall SA 2.125% 30/9/2026* Banco Bilbao Vizcaya Argentaria SA FRN 29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual)*	399,636 459,387 505,710 14,127,669 226,906 467,869	0.06 0.06 0.07 2.01 0.03 0.07	EUR 1,451,000 EUR 200,000 EUR 325,000 EUR 793,000 USD 250,000 USD 310,000 USD 250,000 USD 200,000 USD 800,000	Intrum AB 3.5% 15/7/2026* Intrum AB 4.875% 15/8/2025 Verisure Midholding AB 5.25% 15/2/2029 Volvo Car AB 2.5% 7/10/2027* Switzerland Credit Suisse AG/New York NY 1% 5/5/2023 Credit Suisse AG/New York NY 1.25% 7/8/2026 Credit Suisse AG/New York NY 3.625% 9/9/2024 Credit Suisse Group AG FRN 18/12/2024 (Perpetual) Credit Suisse Group AG FRN 18/12/2024 (Perpetual) Credit Suisse Group AG FRN	1,396,007 200,403 311,992 800,264 5,024,032 220,721 258,775 230,063 183,988 735,954	0.20 0.03 0.04 0.11 0.71 0.03 0.04 0.03 0.03
EUR 500,000 USD 609,000 EUR 229,000 EUR 491,000 EUR 600,000	VZ Secured Financing BV 3.5% 15/1/2032 VZ Vendor Financing II BV 2.875% 15/1/2029 Ziggo Bond Co BV '144A' 5.125% 28/2/2030 Spain Aedas Homes Opco SLU 4% 15/8/2026 Almirall SA 2.125% 30/9/2026* Banco Bilbao Vizcaya Argentaria SA FRN 29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual)* Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual)* Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual)*	399,636 459,387 505,710 14,127,669 226,906 467,869 618,648 2,702,310	0.06 0.06 0.07 2.01 0.03 0.07 0.09 0.38	EUR 1,451,000 EUR 200,000 EUR 325,000 EUR 793,000 USD 250,000 USD 310,000 USD 250,000 USD 200,000 USD 800,000 USD 400,000	Intrum AB 3.5% 15/7/2026* Intrum AB 4.875% 15/8/2025 Verisure Midholding AB 5.25% 15/2/2029 Volvo Car AB 2.5% 7/10/2027* Switzerland Credit Suisse AG/New York NY 1% 5/5/2023 Credit Suisse AG/New York NY 1.25% 7/8/2026 Credit Suisse AG/New York NY 3.625% 9/9/2024 Credit Suisse Group AG FRN 18/12/2024 (Perpetual) Credit Suisse Group AG '144A' FRN 18/12/2024 (Perpetual) Credit Suisse Group AG FRN 12/9/2025 (Perpetual) Credit Suisse Group AG FRN 12/9/2025 (Perpetual) Credit Suisse Group AG '144A'	1,396,007 200,403 311,992 800,264 5,024,032 220,721 258,775 230,063 183,988 735,954 370,703	0.20 0.03 0.04 0.11 0.71 0.03 0.04 0.03 0.03 0.10
EUR 500,000 USD 609,000 EUR 229,000 EUR 491,000 EUR 600,000 EUR 2,600,000	VZ Secured Financing BV 3.5% 15/1/2032 VZ Vendor Financing II BV 2.875% 15/1/2029 Ziggo Bond Co BV '144A' 5.125% 28/2/2030 Spain Aedas Homes Opco SLU 4% 15/8/2026 Almirall SA 2.125% 30/9/2026* Banco Bilbao Vizcaya Argentaria SA FRN 29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual)* Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual)* Banco Bilbao Vizcaya Argentaria SA FRN 16/11/2027 (Perpetual)* Banco Bilbao Vizcaya	399,636 459,387 505,710 14,127,669 226,906 467,869 618,648 2,702,310 700,314	0.06 0.07 2.01 0.03 0.07 0.09 0.38	EUR 1,451,000 EUR 200,000 EUR 325,000 EUR 793,000 USD 250,000 USD 310,000 USD 250,000 USD 200,000 USD 800,000 USD 400,000 USD 640,000	Intrum AB 3.5% 15/7/2026* Intrum AB 4.875% 15/8/2025 Verisure Midholding AB 5.25% 15/2/2029 Volvo Car AB 2.5% 7/10/2027* Switzerland Credit Suisse AG/New York NY 1% 5/5/2023 Credit Suisse AG/New York NY 1.25% 7/8/2026 Credit Suisse AG/New York NY 3.625% 9/9/2024 Credit Suisse Group AG FRN 18/12/2024 (Perpetual) Credit Suisse Group AG FRN 18/12/2024 (Perpetual) Credit Suisse Group AG FRN 12/9/2025 (Perpetual) Credit Suisse Group AG FRN 12/9/2025 (Perpetual) Credit Suisse Group AG '144A' FRN 5/6/2026 Credit Suisse Group AG '144A'	1,396,007 200,403 311,992 800,264 5,024,032 220,721 258,775 230,063 183,988 735,954 370,703 551,561	0.20 0.03 0.04 0.11 0.71 0.03 0.04 0.03 0.03 0.10 0.05 0.08
EUR 500,000 USD 609,000 EUR 229,000 EUR 491,000 EUR 600,000 USD 800,000 EUR 500,000	VZ Secured Financing BV 3.5% 15/1/2032 VZ Vendor Financing II BV 2.875% 15/1/2029 Ziggo Bond Co BV '144A' 5.125% 28/2/2030 Spain Aedas Homes Opco SLU 4% 15/8/2026 Almirall SA 2.125% 30/9/2026* Banco Bilbao Vizcaya Argentaria SA FRN 29/3/2024 (Perpetual) Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual)* Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual)* Banco Bilbao Vizcaya Argentaria SA FRN 16/11/2027 (Perpetual)*	399,636 459,387 505,710 14,127,669 226,906 467,869 618,648 2,702,310	0.06 0.06 0.07 2.01 0.03 0.07 0.09 0.38	EUR 1,451,000 EUR 200,000 EUR 325,000 EUR 793,000 USD 250,000 USD 250,000 USD 200,000 USD 800,000 USD 400,000 USD 640,000 USD 575,000	Intrum AB 3.5% 15/7/2026* Intrum AB 4.875% 15/8/2025 Verisure Midholding AB 5.25% 15/2/2029 Volvo Car AB 2.5% 7/10/2027* Switzerland Credit Suisse AG/New York NY 1% 5/5/2023 Credit Suisse AG/New York NY 1.25% 7/8/2026 Credit Suisse AG/New York NY 3.625% 9/9/2024 Credit Suisse Group AG FRN 18/12/2024 (Perpetual) Credit Suisse Group AG FRN 18/12/2024 (Perpetual) Credit Suisse Group AG FRN 12/9/2025 (Perpetual) Credit Suisse Group AG FRN 12/9/2025 (Perpetual) Credit Suisse Group AG 144A' FRN 18/16/2026	1,396,007 200,403 311,992 800,264 5,024,032 220,721 258,775 230,063 183,988 735,954 370,703	0.20 0.03 0.04 0.11 0.71 0.03 0.04 0.03 0.03 0.10

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 425,000	Credit Suisse Group AG '144A'			USD 200,000	HSBC Holdings Plc FRN		
USD 960,000	FRN 14/5/2032 Credit Suisse Group AG 3.75%	355,795	0.05	USD 1,225,000	30/3/2025 (Perpetual) HSBC Holdings Plc FRN	185,949	0.03
	26/3/2025 Credit Suisse Group AG 4.55%	875,751	0.12		24/5/2025 HSBC Holdings Plc FRN	1,052,712	0.15
	17/4/2026	467,668	0.07		7/11/2025	642,878	0.09
	UBS Group AG '144A' FRN 15/8/2023	179,189	0.03		HSBC Holdings Plc FRN 9/3/2026 (Perpetual)	186,706	0.03
USD 1,100,000	UBS Group AG '144A' FRN 31/1/2024 (Perpetual)	1,030,857	0.15	USD 250,000	HSBC Holdings Plc FRN 22/5/2027 (Perpetual)	228,872	0.03
USD 520,000	UBS Group AG '144A' FRN 30/7/2024	456,095	0.06	USD 200,000	HSBC Holdings Plc FRN 19/6/2029	188,304	0.03
USD 400,000	UBS Group AG FRN 19/2/2025 (Perpetual)	382,010	0.05	USD 310,000	HSBC Holdings Plc FRN 17/12/2030 (Perpetual)	255,352	0.04
USD 610,000	UBS Group AG '144A' FRN			USD 825,000	HSBC Holdings Plc FRN		
USD 210,000	12/2/2027 (Perpetual) UBS Group AG '144A' FRN	534,696	0.08	USD 200,000	24/5/2032 HSBC Holdings Plc 4.25%	688,947	0.10
USD 200.000	10/8/2027 UBS Group AG '144A' FRN	175,683	0.03	USD 575.000	14/3/2024 HSBC Holdings Plc 4.25%	183,982	0.03
	10/2/2031 (Perpetual)	162,605	0.02	, ,	18/8/2025	530,180	0.07
	Helfs d Kin adam	7,921,234	1.12		HSBC Holdings Plc 4.375% 23/11/2026	255,095	0.04
GBP 1,200,000	United Kingdom Arqiva Broadcast Finance Plc			USD 200,000	Lloyds Banking Group Plc FRN 15/6/2023	177,972	0.02
USD 1,575,000	6.75% 30/9/2023 Barclays Plc FRN 15/3/2022	1,436,483	0.20	USD 500,000	Lloyds Banking Group Plc FRN 7/11/2023	448,975	0.06
GBP 400 000	(Perpetual) Barclays Plc FRN 15/6/2025	1,408,564	0.20	USD 350,000	Lloyds Banking Group Plc FRN 9/7/2025	320,323	0.05
	(Perpetual)*	496,462	0.07	USD 200,000	Lloyds Banking Group Plc FRN		
	Barclays Plc FRN 15/12/2025 (Perpetual)	556,643	0.08	USD 325,000	27/9/2025 (Perpetual) Lloyds Banking Group Plc FRN	194,758	0.03
GBP 400,000	Barclays Plc FRN 15/12/2025 (Perpetual)	487,065	0.07	USD 550,000	27/6/2026 (Perpetual) Lloyds Banking Group Plc FRN	310,864	0.04
USD 260,000	Barclays Plc FRN 15/3/2028 (Perpetual)	213,124	0.03	USD 355 000	7/11/2028 Lloyds Banking Group Plc	498,812	0.07
	Barclays Plc FRN 20/6/2030	947,357	0.13		4.05% 16/8/2023	325,284	0.05
	Barclays Plc 3.65% 16/3/2025	182,467	0.03	USD 1,080,000	Lloyds Banking Group Plc		
	Barclays Plc 4.375% 12/1/2026 Barclays Plc 4.836% 9/5/2028	539,345 187,429	0.08 0.03	1100 220 000	4.582% 10/12/2025	1,007,192	0.14
	Barclays Pic 5.2% 12/5/2026	743,873	0.11	03D 320,000	Lloyds Banking Group Plc 4.65% 24/3/2026	299,426	0.04
	BCP V Modular Services Finance II Plc 4.75%			USD 400,000	Merlin Entertainments Ltd '144A' 5.75% 15/6/2026	370,491	0.05
CDD 200 000	30/11/2028	571,980	0.08	GBP 1,100,000	National Express Group Plc		
GBP 300,000	BCP V Modular Services Finance II Plc 6.125%			USD 200,000	FRN 26/11/2025 (Perpetual) NatWest Group Plc FRN	1,288,129	0.18
CBD 200 000	30/11/2028	335,392	0.05	1100 050 000	22/5/2024	178,809	0.02
	Bellis Acquisition Co Plc 3.25% 16/2/2026	218,282	0.03	·	NatWest Group Plc FRN 22/5/2028	575,160	0.08
GBP 425,000	Bellis Acquisition Co Plc 4.5% 16/2/2026	481,522	0.07	USD 525,000	NatWest Group Plc FRN 18/5/2029	505,522	0.07
USD 200,000	British Telecommunications Plc '144A' FRN 23/11/2081	170,885	0.02	USD 600,000	NatWest Group Plc FRN 28/11/2035	490,996	0.07
USD 1,000,000	British Telecommunications Plc '144A' FRN 23/11/2081*	852,236	0.12	USD 400,000	NatWest Group Plc 3.875%		
GBP 275,000	BUPA Finance Plc FRN			USD 650,000	12/9/2023 NatWest Group Plc 4.8%	364,762	0.05
GBP 212,000	24/9/2031 (Perpetual) Constellation Automotive	278,289	0.04	GBP 958,000	5/4/2026 Ocado Group Plc 3.875%	617,887	0.09
	Financing Plc 4.875% 15/7/2027	233,794	0.03	GBP 1 337 000	8/10/2026* Premier Foods Finance Plc	1,037,706	0.15
	EC Finance Plc 3% 15/10/2026	422,724	0.06		3.5% 15/10/2026	1,517,718	0.22
	Heathrow Finance Plc FRN 1/3/2024	240,572	0.03		Santander UK Group Holdings Plc FRN 5/1/2024	901,306	0.13
	Heathrow Finance Plc (Step-up coupon) 4.625% 1/9/2029	1,585,580	0.22	USD 634,000	Santander UK Plc '144A' 5% 7/11/2023	588,048	0.08
USD 1,000,000	HSBC Bank Plc FRN 30/6/2022 (Perpetual)	740,533	0.10	EUR 100,000	Sherwood Financing Plc FRN 15/11/2027	98,815	0.01
USD 300,000	HSBC Holdings Plc FRN 18/5/2024	272,700	0.04	EUR 100,000	Sherwood Financing Plc 4.5% 15/11/2026	95,601	0.01
USD 200,000	HSBC Holdings Plc FRN 11/3/2025			GBP 356,000	Sherwood Financing Plc 6%		
	11/3/2023	182,291	0.03	I	15/11/2026*	405,072	0.06

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 715,000	Standard Chartered Plc '144A'			USD 50,000	Air Products and Chemicals Inc		
	FRN 14/10/2023 Standard Chartered Plc '144A'	634,150	0.09	USD 371,000	1.5% 15/10/2025 Albertsons Cos Inc / Safeway	43,444	0.01
	FRN 23/11/2025 Standard Chartered Plc '144A'	475,442	0.07	,	Inc / New Albertsons LP / Albertsons LLC '144A' 3.25%		
	FRN 19/8/2028 (Perpetual) Thames Water Kemble Finance	321,646	0.05	USD 233 000	15/3/2026 Albertsons Cos Inc / Safeway	318,136	0.05
	Plc 4.625% 19/5/2026 Very Group Funding Plc/The	1,546,451	0.22	332 233,333	Inc / New Albertsons LP / Albertsons LLC '144A'		
	6.5% 1/8/2026* Vmed O2 UK Financing I Plc	2,009,305	0.29	USD 105 000	4.625% 15/1/2027 Albertsons Cos Inc / Safeway	208,313	0.03
,	'144A' 4.25% 31/1/2031	164,062	0.02	03D 103,000	Inc / New Albertsons LP /		
	Vmed O2 UK Financing I Plc '144A' 4.75% 15/7/2031	692,151	0.10	1100 000 000	Albertsons LLC '144A' 4.875% 15/2/2030	94,021	0.01
	Vodafone Group Plc FRN 3/10/2078*	606,780	0.09	USD 336,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP /		
USD 200,000	Vodafone Group Plc FRN 3/10/2078	185,074	0.03		Albertsons LLC '144A' 5.875% 15/2/2028	310,635	0.04
EUR 100,000	Vodafone Group Plc FRN 3/1/2079	100,615	0.01	USD 495,000	Alexandria Real Estate Equities Inc 1.875% 1/2/2033	384,917	0.05
USD 445,000	Vodafone Group Plc FRN 4/4/2079	438,132	0.06	USD 325,000	Alexandria Real Estate Equities Inc 2.75% 15/12/2029	282,831	0.04
EUR 500,000	Vodafone Group Plc FRN 27/8/2080	479,950	0.07	USD 100,000	Alexandria Real Estate Equities Inc 3.8% 15/4/2026	93,288	0.01
EUR 300,000	Vodafone Group Plc FRN 27/8/2080	273,540	0.04	USD 275,000	Alexandria Real Estate Equities Inc 4.5% 30/7/2029	268,671	0.04
USD 245,000	Vodafone Group Plc FRN 4/6/2081	203,129	0.03	USD 255,000	Alexandria Real Estate Equities Inc 4.9% 15/12/2030		0.04
USD 836,000	Vodafone Group Plc FRN			USD 173,000	Alliant Holdings Intermediate	258,878	0.04
USD 150,000	4/6/2081 Vodafone Group Plc 4.375%	665,509	0.09		LLC / Alliant Holdings Co-Issuer '144A' 4.25%		
USD 250,000	19/2/2043 Vodafone Group Plc 5.25%	136,146	0.02	USD 432,000	15/10/2027 Alliant Holdings Intermediate	148,617	0.02
USD 175,000	30/5/2048 Vodafone Group Plc 6.15%	254,384	0.04		LLC / Alliant Holdings Co-Issuer '144A' 5.875%		
	27/2/2037	192,222 40,182,885	0.03 5.71	USD 523,000	1/11/2029 Alliant Holdings Intermediate	361,278	0.05
	United States	40,102,003	3.71	-	LLC / Alliant Holdings Co-Issuer '144A' 6.75%		
	AbbVie Inc 2.95% 21/11/2026	401,529	0.06		15/10/2027	457,525	0.06
	AbbVie Inc 3.2% 6/11/2022	193,278	0.03	USD 129,000	Allied Universal Holdco LLC /		
USD 235,000	AbbVie Inc 3.2% 14/5/2026	213,923	0.03		Allied Universal Finance Corp		
USD 650,000	AbbVie Inc 3.8% 15/3/2025	599,474	0.09		'144A' 6.625% 15/7/2026	117,920	0.02
	AbbVie Inc 4.25% 21/11/2049	694,437	0.10	USD 214,000	Allied Universal Holdco LLC /		
USD 441,000	AbbVie Inc 4.4% 6/11/2042	409,924	0.06		Allied Universal Finance Corp		
	AbbVie Inc 4.45% 14/5/2046	120,915	0.02		'144A' 9.75% 15/7/2027	200,395	0.03
	AbbVie Inc 4.5% 14/5/2035	282,541	0.04	USD 200,000	Allied Universal Holdco LLC/		
	AbbVie Inc 4.55% 15/3/2035	42,143	0.01		Allied Universal Finance		
	AbbVie Inc 4.875% 14/11/2048	563,919	0.08		Corp/Atlas Luxco 4 Sarl		
	Acadia Healthcare Co Inc '144A' 5.5% 1/7/2028	62,627	0.01	USD 500,000	'144A' 4.625% 1/6/2028 Allstate Corp/The FRN	169,859	0.02
	AdaptHealth LLC '144A' 6.125% 1/8/2028	72,099	0.01	USD 2,050,000	15/8/2053 Ally Financial Inc FRN	451,173	0.06
USD 136,000	ADT Security Corp/The '144A' 4.875% 15/7/2032	112,924	0.02	USD 225,000	15/5/2026 (Perpetual) Ally Financial Inc 2.2%	1,747,979	0.25
USD 445,000	AES Corp/The 1.375% 15/1/2026	374,932	0.05	USD 470,000	2/11/2028 Ally Financial Inc 5.75%	186,107	0.03
USD 300,000	AES Corp/The 2.45%				20/11/2025	443,988	0.06
	15/1/2031	245,179	0.03	USD 915,000	Alphabet Inc 1.9% 15/8/2040	670,349	0.10
USD 100,000	Aetna Inc 2.8% 15/6/2023	90,164	0.01	USD 170,000	Alphabet Inc 2.05% 15/8/2050	119,400	0.02
	Aetna Inc 3.5% 15/11/2024	685,806	0.10		Amazon.com Inc 2.5%		
USD 172,000	Aetna Inc 3.875% 15/8/2047	151,654	0.02		3/6/2050	217,140	0.03
	Aetna Inc 4.125% 15/11/2042 Aetna Inc 6.75% 15/12/2037	67,395 41,138	0.01 0.01	USD 155,000	Amazon.com Inc 2.7% 3/6/2060	113,517	0.02
USD 190,000	AHP Health Partners Inc '144A' 5.75% 15/7/2029	160,244	0.02	USD 621,000	Amazon.com Inc 3.1% 12/5/2051	524,059	0.07
USD 525,000	Air Lease Corp 1.875% 15/8/2026	439,962	0.06	USD 475,000	Amazon.com Inc 3.15% 22/8/2027	439,076	0.06
USD 1,000,000	Air Lease Corp 2.875%			USD 200,000	Amazon.com Inc 3.25%	.00,010	0.00
	15/1/2032	828,434	0.12		12/5/2061	167,069	0.02

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	Amazon.com Inc 3.875%			_	Analog Devices Inc 2.8%	, ,	
000 910,000	22/8/2037	878,865	0.12	000 110,000	1/10/2041	92,666	0.01
USD 50,000	Amazon.com Inc 4.25%		0.01	USD 50,000	Analog Devices Inc 2.95%	ÁE 420	
USD 172,000	22/8/2057 AMC Entertainment Holdings	50,452	0.01	USD 75,000	1/4/2025 Analog Devices Inc 3.5%	45,439	0.01
1105 407 000	Inc '144A' 7.5% 15/2/2029	151,863	0.02	1100 400 000	5/12/2026	69,943	0.01
USD 137,968	AMC Entertainment Holdings Inc '144A' 10% 15/6/2026	114,048	0.02	USD 130,000	ANGI Group LLC '144A' 3.875% 15/8/2028	103,589	0.01
USD 58,000	AMC Networks Inc 4.25%				Anthem Inc 3.125% 15/5/2050	114,374	0.02
USD 432 000	15/2/2029 American Airlines Inc '144A'	48,216	0.01		Anthem Inc 3.65% 1/12/2027 Anthem Inc 3.7% 15/9/2049	464,487 76,351	0.07 0.01
000 402,000	11.75% 15/7/2025	466,939	0.07		Anthem Inc 4.65% 15/1/2043	147,938	0.02
USD 170,000	American Airlines Inc/			USD 29,000	APi Escrow Corp '144A' 4.75%	04.000	0.00
	AAdvantage Loyalty IP Ltd '144A' 5.5% 20/4/2026	155,259	0.02	USD 59.000	15/10/2029 APi Group DE Inc '144A'	24,388	0.00
USD 623,629	American Airlines Inc/	,			4.125% 15/7/2029	48,175	0.01
	AAdvantage Loyalty IP Ltd	FC0 4C0	0.00		Apple Inc 2.2% 11/9/2029	315,820	0.04
USD 955 000	'144A' 5.75% 20/4/2029 American Express Co FRN	568,460	0.08		Apple Inc 2.65% 11/5/2050 Apple Inc 2.65% 8/2/2051	108,433 155,520	0.02 0.02
002 000,000	15/9/2026 (Perpetual)	795,583	0.11		Apple Inc 2.7% 5/8/2051	471,293	0.07
USD 1,090,000	American Honda Finance Corp				Apple Inc 2.9% 12/9/2027	13,693	0.00
LISD 275 000	1% 10/9/2025 American Honda Finance Corp	927,798	0.13	,	Apple Inc 2.95% 11/9/2049 Apple Inc 3.45% 9/2/2045	40,668 62,121	0.01 0.01
03D 275,000	1.2% 8/7/2025	236,277	0.03		Apple Inc 3.45% 9/2/2045 Apple Inc 3.85% 4/8/2046	289,247	0.01
USD 225,000	American Honda Finance Corp			USD 190,000	Apple Inc 4.5% 23/2/2036	196,336	0.03
USD 245 000	1.3% 9/9/2026 American Honda Finance Corp	190,661	0.03		Apple Inc 4.65% 23/2/2046 Applied Materials Inc 3.3%	1,300,695	0.18
03D 243,000	2.35% 8/1/2027	216,888	0.03	03D 700,000	1/4/2027	702,616	0.10
USD 430,000	American International Group	000.004	0.00	USD 114,000	APX Group Inc '144A' 5.75%	04.404	0.04
USD 491 000	Inc 3.4% 30/6/2030 American International Group	388,204	0.06	USD 198 000	15/7/2029 APX Group Inc '144A' 6.75%	91,161	0.01
332 .0.,000	Inc 4.5% 16/7/2044	477,656	0.07	202 .00,000	15/2/2027	179,686	0.03
USD 100,000	American International Group	100 024	0.01	USD 113,000	Aramark Services Inc '144A' 6.375% 1/5/2025	102 920	0.01
USD 79,000	Inc 4.75% 1/4/2048 American International Group	100,834	0.01	USD 75,000	Arko Corp '144A' 5.125%	103,820	0.01
1100 440 000	Inc 4.8% 10/7/2045	79,058	0.01	1100 50 000	15/11/2029	61,394	0.01
USD 110,000	American Tower Corp 1.3% 15/9/2025	93,517	0.01	USD 59,000	Asbury Automotive Group Inc 4.5% 1/3/2028	51,795	0.01
USD 520,000	American Tower Corp 2.1%	00,011	0.0.	USD 49,000	Asbury Automotive Group Inc	0.,.00	
USD 210 000	15/6/2030 American Tower Corp 2.7%	418,661	0.06	LISD 171 000	'144A' 5% 15/2/2032	42,331	0.01
03D 210,000	15/4/2031	175,407	0.02	030 171,000	ASGN Inc '144A' 4.625% 15/5/2028	150,403	0.02
USD 130,000	American Tower Corp 2.95%			USD 290,000	Ashland LLC '144A' 3.375%		
USD 500 000	15/1/2051 American Tower Corp 3.375%	92,564	0.01	LISD 148 000	1/9/2031 Ashton Woods USA LLC /	238,402	0.03
000 000,000	15/5/2024	453,323	0.06	000 140,000	Ashton Woods Finance Co		
USD 174,000	American Tower Corp 3.375%				'144A' 4.625% 1/8/2029	125,124	0.02
USD 480 000	15/10/2026 American Tower Corp 3.8%	158,386	0.02	USD 45,000	Ashton Woods USA LLC / Ashton Woods Finance Co		
	15/8/2029	440,051	0.06		'144A' 4.625% 1/4/2030	37,946	0.01
USD 240,000	American Tower Corp 3.95% 15/3/2029	220,878	0.03	USD 55,000	Astrazeneca Finance LLC 2.25% 28/5/2031	46.566	0.01
USD 10,000	American Tower Corp 4%	220,070	0.03	USD 35,000	Atmos Energy Corp 2.625%	40,500	0.01
	1/6/2025	9,245	0.00		15/9/2029	29,982	0.00
USD 100,000	American Tower Corp 4.4% 15/2/2026	94,131	0.01	USD 415,000	Atmos Energy Corp 2.85% 15/2/2052	310,941	0.04
USD 250,000	American Tower Corp 5%	0 1,101	0.01	USD 413,000	Austin BidCo Inc '144A' 7.125%	0.0,0	0.0.
HCD 00 000	15/2/2024	233,675	0.03	1100 005 000	15/12/2028	362,266	0.05
080,000	American Water Capital Corp 4.2% 1/9/2048	73,746	0.01		Autodesk Inc 2.4% 15/12/2031* Autodesk Inc 3.5% 15/6/2027	492,894 78,587	0.07 0.01
,	Amgen Inc 2% 15/1/2032	115,902	0.02		Avantor Funding Inc 2.625%		
	Amgen Inc 3% 15/1/2052	417,932	0.06	1100 474 000	1/11/2025*	1,194,606	0.17
	Amgen Inc 4.2% 22/2/2052 Amgen Inc 4.4% 22/2/2062	82,378 142,276	0.01 0.02	USD 171,000	Avantor Funding Inc '144A' 3.875% 1/11/2029	146,826	0.02
	Amgen Inc 4.563% 15/6/2048	217,464	0.03	USD 286,000	Avantor Funding Inc '144A'	3,023	0.02
USD 185,000	AMN Healthcare Inc '144A' 4%	150 047	0.00	1100 500 000	4.625% 15/7/2028	258,648	0.04
USD 190.000	15/4/2029 AMN Healthcare Inc '144A'	156,817	0.02	USD 568,000	Avaya Inc '144A' 6.125% 15/9/2028	487,926	0.07
	4.625% 1/10/2027	168,162	0.02			- ,	-

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (FUR)	% of Net Assets	Holding	Description	Market Value (FUR)	
	Aviation Capital Group LLC				Bank of New York Mellon Corp/	(LOIL)	ASSOLS
USD 119,000	'144A' 1.95% 20/9/2026 Avis Budget Car Rental LLC / Avis Budget Finance Inc	574,864	0.08	USD 80 000	The FRN 20/3/2026 (Perpetual) Bank of New York Mellon Corp/	664,058	0.09
USD 309 000	'144A' 5.375% 1/3/2029 Axalta Coating Systems LLC	104,082	0.01		The 2.1% 24/10/2024 Bath & Body Works Inc 6.875%	71,269	0.01
	'144A' 3.375% 15/2/2029 Axalta Coating Systems LLC /	252,780	0.04		1/11/2035 Bath & Body Works Inc 7.6%	80,199	0.01
	Axalta Coating Systems Dutch Holding B BV '144A'			USD 25,000	15/7/2037 Baxalta Inc 5.25% 23/6/2045	15,497 26,400	0.00 0.00
	4.75% 15/6/2027 Ball Corp 2.875% 15/8/2030	536,564 310,926	0.08 0.04		Beacon Roofing Supply Inc '144A' 4.125% 15/5/2029	161,452	0.02
	Ball Corp 3.125% 15/9/2031 Baltimore Gas and Electric Co	534,825	0.08		Becton Dickinson and Co 3.7% 6/6/2027	1,102,844	0.16
USD 25,000	2.9% 15/6/2050 Baltimore Gas and Electric Co	94,544	0.01	USD 98,000	Becton Dickinson and Co 3.734% 15/12/2024	90,186	0.01
USD 120,000	3.2% 15/9/2049 Baltimore Gas and Electric Co	20,661	0.00	USD 75,000	Becton Dickinson and Co 4.669% 6/6/2047	73,398	0.01
EUR 300,000	3.5% 15/8/2046 Banff Merger Sub Inc 8.375%	103,171	0.01	USD 185,000	Becton Dickinson and Co 4.685% 15/12/2044	178,896	0.03
	1/9/2026 Bank of America Corp FRN	307,500	0.04		Belden Inc 3.375% 15/7/2031 Belden Inc 3.875% 15/3/2028*	93,222 579,102	0.01 0.08
USD 1,990,000	20/6/2024 (Perpetual) Bank of America Corp FRN	2,076,162	0.29	USD 303,000	Big River Steel LLC / BRS Finance Corp '144A' 6.625%		
USD 375,000	22/10/2025 Bank of America Corp FRN	1,763,506	0.25	USD 219,000	31/1/2029 Black Knight InfoServ LLC	283,151	0.04
USD 600,000	24/10/2026 Bank of America Corp FRN	314,148	0.04	USD 427,000	'144A' 3.625% 1/9/2028 Block Inc '144A' 3.5% 1/6/2031	184,225 356,248	0.03 0.05
USD 475,000	27/1/2027 (Perpetual) Bank of America Corp FRN	518,553	0.07	USD 75,000	Boise Cascade Co '144A' 4.875% 1/7/2030	67,280	0.01
USD 290,000	20/1/2028 Bank of America Corp FRN	437,917	0.06		Booking Holdings Inc 0.75% 1/5/2025	83,496	0.01
USD 120,000	24/4/2028 Bank of America Corp FRN	265,701	0.04		Booking Holdings Inc 3.55% 15/3/2028	328,378	0.05
USD 1,270,000	21/7/2028 Bank of America Corp FRN	109,641	0.02		Boston Properties LP 2.45% 1/10/2033	267,009	0.04
USD 285,000	20/12/2028 Bank of America Corp FRN	1,147,303	0.16		Boston Properties LP 3.25% 30/1/2031	87,929	0.01
USD 907,000	14/6/2029 Bank of America Corp FRN	238,650	0.03		Boston Properties LP 3.4% 21/6/2029	36,135	0.00
USD 200,000	7/2/2030 Bank of America Corp FRN	841,187	0.12		Boston Properties LP 4.5% 1/12/2028	231,615	0.03
USD 10,000	23/7/2030 Bank of America Corp FRN	177,011	0.03		Boxer Parent Co Inc 6.5% 2/10/2025	603,849	0.09
USD 200,000	22/10/2030 Bank of America Corp FRN	8,632	0.00		Boxer Parent Co Inc '144A' 9.125% 1/3/2026	262,827	0.04
USD 950,000	23/7/2031 Bank of America Corp FRN	159,444	0.02		Boyne USA Inc '144A' 4.75% 15/5/2029	16,659	0.00
USD 250,000	24/10/2031 Bank of America Corp FRN	757,953	0.11		Bristol-Myers Squibb Co 2.9% 26/7/2024	84,581	0.01
USD 570,000	11/3/2032 Bank of America Corp FRN	210,440	0.03		Bristol-Myers Squibb Co 2.95% 15/3/2032	154,738	0.02
USD 530,000	22/4/2032 Bank of America Corp FRN	481,521	0.07		Bristol-Myers Squibb Co (Restricted) 3.2% 15/6/2026	147,486	0.02
USD 175,000	4/2/2033 Bank of America Corp FRN	458,207	0.06		Bristol-Myers Squibb Co (Restricted) 3.4% 26/7/2029	321,231	0.05
USD 535,000	20/1/2048 Bank of America Corp FRN	171,187	0.02		Bristol-Myers Squibb Co 3.7% 15/3/2052	239,927	0.03
USD 2,505,000	20/3/2051 Bank of America Corp 3.95%	502,505	0.07		Bristol-Myers Squibb Co 3.9% 15/3/2062	190,410	0.03
USD 150,000	21/4/2025 Bank of America Corp 4%	2,308,124	0.33	USD 143,000	Brookfield Property REIT Inc / BPR Cumulus LLC / BPR		
USD 845,000	22/1/2025 Bank of America Corp 4.2%	138,163	0.02		Nimbus LLC / GGSI Sellco LL '144A' 4.5% 1/4/2027	118,916	0.02
USD 670,000	26/8/2024 Bank of America Corp 4.45%	782,373	0.11		Builders FirstSource Inc '144A' 6.75% 1/6/2027	221,043	0.03
USD 375,000	3/3/2026 Bank of America Corp 4.75%	631,158	0.09		Cable One Inc '144A' 1.125% 15/3/2028	125,025	0.02
	21/4/2045	374,015	0.05	USD 221,000	Cable One Inc '144A' 4% 15/11/2030	182,782	0.03

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
		, ,		·	·	, ,	
USD 240,000	Cablevision Lightpath LLC '144A' 5.625% 15/9/2028	194,916	0.03	USD 112,000	Chobani LLC / Chobani Finance Corp Inc '144A' 4.625%		
USD 115,000	Camden Property Trust 2.8% 15/5/2030	100,436	0.03	USD 172 000	15/11/2028 Chobani LLC / Chobani Finance	95,617	0.01
USD 67,000	Cano Health LLC '144A' 6.25% 1/10/2028	55,480	0.01	000 172,000	Corp Inc '144A' 7.5% 15/4/2025	152,397	0.02
USD 780.000	Carlisle Cos Inc 2.2% 1/3/2032	619,372	0.01	USD 174.000	CHS/Community Health	132,397	0.02
	Carrier Global Corp 2.242% 15/2/2025	97,648	0.01	,,,,,,	Systems Inc '144A' 5.625% 15/3/2027	156,047	0.02
USD 500,000	Carrier Global Corp 2.722% 15/2/2030	427,982	0.06	USD 355,000	CHS/Community Health Systems Inc '144A' 6%	100,017	0.02
USD 65,000	Carvana Co '144A' 4.875% 1/9/2029	48,504	0.01	USD 47 000	15/1/2029 CHS/Community Health	316,056	0.04
USD 111,000	Carvana Co '144A' 5.5% 15/4/2027	,	0.01	030 47,000	Systems Inc '144A' 6.125% 1/4/2030	39,000	0.01
FUR 1 402 000	Catalent Pharma Solutions Inc	89,147	0.01	USD 282 000	CHS/Community Health	38,990	0.01
LOTT 1,402,000	2.375% 1/3/2028	1,293,850	0.18	000 202,000	Systems Inc '144A' 8%		
USD 375,000	Catalent Pharma Solutions Inc				15/3/2026	262,479	0.04
1180 205 000	'144A' 3.125% 15/2/2029 Catalent Pharma Solutions Inc	312,225	0.04	USD 80,000	Chubb INA Holdings Inc 4.35% 3/11/2045	79,485	0.01
03D 203,000	'144A' 3.5% 1/4/2030	170,565	0.02	USD 37 000	Ciena Corp '144A' 4%	79,400	0.01
USD 50,000	Caterpillar Inc 2.6% 19/9/2029	44,116	0.02	000 07,000	31/1/2030	32,352	0.00
	CCO Holdings LLC / CCO			USD 575,000	Cigna Corp 4.125% 15/11/2025	537,340	0.08
	Holdings Capital Corp '144A'				Cigna Corp 4.9% 15/12/2048	224,484	0.03
LICD 272 000	4.25% 1/2/2031	85,601	0.01	USD 1,186,000	Citigroup Inc FRN 12/9/2024	4 000 040	0.45
USD 272,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A'			USD 800 000	(Perpetual) Citigroup Inc FRN 30/1/2025	1,063,313	0.15
	4.25% 15/1/2034	221,294	0.03	000 000,000	(Perpetual)	701,205	0.10
USD 12,000	CCO Holdings LLC / CCO	, -		USD 200,000	Citigroup Inc FRN 10/12/2025	,	
	Holdings Capital Corp '144A'				(Perpetual)	172,851	0.02
1100 44 000	4.5% 1/6/2033	9,936	0.00		Citigroup Inc FRN 28/1/2027	793,404	0.11
USD 14,000	CCO Holdings LLC / CCO				Citigroup Inc FRN 10/1/2028 Citigroup Inc FRN 24/7/2028	458,319 119,856	0.06 0.02
	Holdings Capital Corp '144A' 4.75% 1/3/2030	12,217	0.00		Citigroup Inc FRN 27/10/2028	45,451	0.02
USD 94,000	CCO Holdings LLC / CCO	12,217	0.00		Citigroup Inc FRN 23/4/2029	246,519	0.03
	Holdings Capital Corp '144A'				Citigroup Inc FRN 5/11/2030	283,550	0.04
	4.75% 1/2/2032	81,049	0.01		Citigroup Inc FRN 29/1/2031	306,768	0.04
USD 147,000	Cedar Fair LP / Canada's				Citigroup Inc FRN 31/3/2031	477,056	0.07
	Wonderland Co / Magnum Management Corp /				Citigroup Inc FRN 3/6/2031 Citigroup Inc FRN 25/1/2033	786,179 348,053	0.11 0.05
	Millennium Op '144A' 5.5%				Citigroup Inc FRN 3/11/2042	129,216	0.03
	1/5/2025	134,732	0.02		Citigroup Inc 3.2% 21/10/2026	1,057,969	0.15
USD 185,000	Cedar Fair LP / Canada's	•			Citigroup Inc 4.125% 25/7/2028	479,054	0.07
	Wonderland Co / Magnum				Citigroup Inc 4.3% 20/11/2026	796,436	0.11
	Management Corp /				Citigroup Inc 4.45% 29/9/2027	1,636,192	0.23
	Millennium Op 6.5% 1/10/2028	168,346	0.02		Citigroup Inc 5.5% 13/9/2025 Clarios Global LP / Clarios US	362,847	0.05
USD 318,000	Centene Corp 2.45%	100,540	0.02	LOIX 200,000	Finance Co 4.375%		
	15/7/2028	267,487	0.04		15/5/2026	196,000	0.03
,	Centene Corp 2.5% 1/3/2031	760,987	0.11	USD 739,000	Clarios Global LP / Clarios US		
	Centene Corp 2.625% 1/8/2031 Centene Corp 3% 15/10/2030	99,866	0.01 0.04		Finance Co '144A' 8.5%	607 201	0.10
	Centene Corp 3.375%	267,764	0.04	USD 215 000	15/5/2027 Clarivate Science Holdings	687,281	0.10
005 110,000	15/2/2030	354,808	0.05	000 210,000	Corp '144A' 3.875% 1/7/2028	180,324	0.03
USD 275,000	Centene Corp 4.25%			USD 197,000	Clarivate Science Holdings		
	15/12/2027	250,430	0.04		Corp '144A' 4.875% 1/7/2029	164,764	0.02
USD 232,000	Centene Corp 4.625%	040.075	0.00	USD 554,000	Clear Channel Outdoor		
1160 83 000	15/12/2029 Charles River Laboratories	213,075	0.03		Holdings Inc '144A' 5.125% 15/8/2027	491,626	0.07
030 62,000	International Inc '144A' 4%			USD 498 000	Clear Channel Outdoor	491,020	0.07
	15/3/2031	69,809	0.01	002 100,000	Holdings Inc '144A' 7.5%		
USD 256,000	Charles River Laboratories				1/6/2029	459,764	0.07
	International Inc '144A'			USD 329,000	Clear Channel Outdoor		
1100 4 050 000	4.25% 1/5/2028	225,626	0.03		Holdings Inc '144A' 7.75%	000 000	0.04
1,050,000 עכט	Charles Schwab Corp/The FRN 1/6/2026 (Perpetual)	896,943	0.13		15/4/2028 Clearway Energy Operating	306,039	0.04
USD 590,000	Charles Schwab Corp/The FRN	090,9 4 3	0.13	035 174,000	LLC '144A' 3.75% 15/1/2032	144,937	0.02
•	1/12/2030 (Perpetual)	486,912	0.07	USD 1,600,000	Clearway Energy Operating		
					LLC '144A' 4.75% 15/3/2028	1,421,656	0.20

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	-	, - ,		_		, ,	
	CommScope Inc '144A' 4.75% 1/9/2029	171,784	0.02	USD 24,000	CTR Partnership LP / CareTrust Capital Corp '144A' 3.875%	00.705	0.00
	CommScope Inc '144A' 6% 1/3/2026 CommScope Inc '144A' 7.125%	252,912	0.04	USD 528,000	30/6/2028 Cushman & Wakefield US Borrower LLC '144A' 6.75%	20,765	0.00
	1/7/2028 CommScope Inc '144A' 8.25%	11,564	0.00	USD 170 000	15/5/2028 CVS Health Corp 1.3%	492,243	0.07
	1/3/2027 CommScope Technologies LLC	125,524	0.02		21/8/2027 CVS Health Corp 1.875%	140,145	0.02
	'144A' 6% 15/6/2025 Compass Group Diversified	190,055	0.03		28/2/2031 CVS Health Corp 4.3%	549,378	0.08
002 / 0,000	Holdings LLC '144A' 5.25% 15/4/2029	59,816	0.01		25/3/2028 CVS Health Corp 4.78%	356,533	0.05
USD 127,000	Condor Merger Sub Inc '144A' 7.375% 15/2/2030	108,744	0.02		25/3/2038 CVS Health Corp 5.05%	269,447	0.04
USD 202,000	Connect Finco SARL / Connect US Finco LLC '144A' 6.75%			USD 150,000	25/3/2048 CVS Health Corp 5.125%	841,604	0.12
USD 97,000	1/10/2026 Consensus Cloud Solutions Inc	182,921	0.03	USD 1,100,000	20/7/2045 Daimler Finance North America	152,229	0.02
	'144A' 6% 15/10/2026	86,537	0.01		LLC '144A' 0.75% 1/3/2024	952,421	0.14
USD 51,000	Consensus Cloud Solutions Inc	45.610	0.01		Danaher Corp 2.8% 10/12/2051	61,652	0.01
USD 266,000	'144A' 6.5% 15/10/2028 Consolidated Communications Inc '144A' 6.5% 1/10/2028	45,610 234,703	0.01	,	DaVita Inc '144A' 4.625% 1/6/2030 Dell International LLC / EMC	5,993	0.00
USD 59,000	CoreLogic Inc '144A' 4.5% 1/5/2028	50,202	0.03		Corp 6.02% 15/6/2026 Delta Air Lines Inc 3.8%	720,691	0.10
USD 354,000	Cornerstone Building Brands Inc '144A' 6.125% 15/1/2029	299,730	0.04	,	19/4/2023 Directv Financing LLC / Directv	229,971	0.03
USD 42,000	Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC '144A'			USD 800,000	Financing Co-Obligor Inc '144A' 5.875% 15/8/2027 Discovery Communications LLC	292,508	0.04
USD 46,000	4.75% 15/1/2029 Covanta Holding Corp '144A'	36,486	0.01		3.8% 13/3/2024 Dow Chemical Co/The 3.6%	730,812	0.10
USD 150,000	4.875% 1/12/2029 Covanta Holding Corp 5%	38,781	0.01	USD 215,000	15/11/2050 Duke Realty LP 2.875%	294,687	0.04
USD 289,000	1/9/2030 Crocs Inc '144A' 4.125%	126,588	0.02	USD 183,000	15/11/2029 Dun & Bradstreet Corp/The	189,013	0.03
USD 250,000	15/8/2031 Crowdstrike Holdings Inc 3%	220,538	0.03	USD 210,000	'144A' 5% 15/12/2029 DuPont de Nemours Inc	157,591	0.02
USD 416,000	15/2/2029 Crown Americas LLC / Crown Americas Capital Corp V	206,960	0.03	USD 103,000	5.319% 15/11/2038 DuPont de Nemours Inc 5.419% 15/11/2048	216,830 112,337	0.03
LISD 565 000	4.25% 30/9/2026 Crown Castle International Corp	378,433	0.05	USD 36,000	Dycom Industries Inc '144A' 4.5% 15/4/2029	30,850	0.02
03D 303,000	1.35% 15/7/2025	480,747	0.07	USD 150.000	Eaton Corp 3.915% 15/9/2047	137,056	0.00
USD 200,000	Crown Castle International Corp	,			Eaton Corp 4.15% 2/11/2042	9,374	0.00
	2.25% 15/1/2031	160,583	0.02	· /	eBay Inc 4% 15/7/2042	21,909	0.00
	Crown Castle International Corp 2.5% 15/7/2031	326,998	0.05	l '	Ecolab Inc 2.7% 15/12/2051 Element Solutions Inc '144A'	350,965	0.05
,	Crown Castle International Corp 2.9% 1/4/2041 Crown Castle International Corp	357,882	0.05	USD 39,000	3.875% 1/9/2028 Embecta Corp '144A' 5% 15/2/2030	493,111 34,274	0.07
	3.1% 15/11/2029 Crown Castle International Corp	64,915	0.01	USD 299,000	Encompass Health Corp 4.5% 1/2/2028	255,295	0.00
	3.25% 15/1/2051 Crown Castle International Corp	89,666	0.01	USD 243,000	Encompass Health Corp 4.625% 1/4/2031	203,074	0.03
	3.8% 15/2/2028 Crown Castle International Corp	46,016	0.01	USD 178,000	Encompass Health Corp 4.75% 1/2/2030	150,829	0.02
	4.3% 15/2/2029 CSC Holdings LLC '144A' 4.5%	310,357	0.04	GBP 1,169,000	Encore Capital Group Inc 4.25% 1/6/2028	1,300,345	0.18
USD 209,000	15/11/2031 CSC Holdings LLC '144A' 6.5%	159,358	0.02	EUR 248,000	Encore Capital Group Inc 4.875% 15/10/2025	251,188	0.04
1100 50 000	1/2/2029	187,322	0.03	GBP 400,000	Encore Capital Group Inc	470.004	0.07
	CSX Corp 2.5% 15/5/2051 CSX Corp 3.25% 1/6/2027	35,894 32,221	0.00 0.00	USD 77 000	5.375% 15/2/2026 Endurance International Group	479,834	0.07
	CSX Corp 3.35% 15/9/2049	128,158	0.00	03077,000	Holdings Inc '144A' 6%		
USD 55,000	CSX Corp 3.8% 1/3/2028	51,516	0.01		15/2/2029	56,395	0.01
	CSX Corp 4.25% 15/3/2029	86,805	0.01	USD 58,000	Energizer Holdings Inc '144A'	40,000	0.01
	CSX Corp 4.3% 1/3/2048 CSX Corp 4.75% 15/11/2048	95,246 127,392	0.01 0.02	USD 128,000	4.75% 15/6/2028 Entegris Inc '144A' 4.375%	49,090	0.01
, **	•	,			15/4/2028	111,743	0.02

USD 250,000 Equinix Inc 1.55% 15/3/2028 203,578 0.03 USD 1,807,599 F USD 580,000 Equinix Inc 2.9% 18/11/2026 518,617 0.07 USD 380,000 Equinix Inc 2.95% 15/9/2051 279,533 0.04 USD 207,747 F USD 70,000 Equinix Inc 3% 15/7/2050 52,004 0.01 USD 90,000 Equinix Inc 3.2% 18/11/2029 78,784 0.01 USD 160,306 F USD 50,000 Equinix Inc 3.4% 15/2/2052 39,593 0.01	Description Freddie Mac Pool 'QC3527' 2% 1/5/2051 Freddie Mac Pool 'QD1593' 2.5% 1/11/2051 Freddie Mac Pool 'RA6359' 2.5% 1/12/2051 Frontier Communications Holdings LLC '144A' 5% 1/5/2028	1,533,865 182,432 140,175	0.22 0.03 0.02
USD 580,000 Equinix Inc 2.9% 18/11/2026 518,617 0.07 USD 380,000 Equinix Inc 2.95% 15/9/2051 279,533 0.04 USD 70,000 Equinix Inc 3% 15/7/2050 52,004 0.01 USD 90,000 Equinix Inc 3.2% 18/11/2029 78,784 0.01 USD 50,000 Equinix Inc 3.4% 15/2/2052 39,593 0.01 USD 65,000 ERP Operating LP 1.85% 1/8/2031 53,083 0.01 USD 100,000 ERP Operating LP 2.5% 15/2/2030 86,310 0.01 USD 291,000 F	2% 1/5/2051 Freddie Mac Pool 'QD1593' 2.5% 1/11/2051 Freddie Mac Pool 'RA6359' 2.5% 1/12/2051 Frontier Communications Holdings LLC '144A' 5% 1/5/2028	182,432	0.03
USD 580,000 Equinix Inc 2.9% 18/11/2026 518,617 0.07 USD 380,000 Equinix Inc 2.95% 15/9/2051 279,533 0.04 USD 70,000 Equinix Inc 3% 15/7/2050 52,004 0.01 USD 90,000 Equinix Inc 3.2% 18/11/2029 78,784 0.01 USD 50,000 Equinix Inc 3.4% 15/2/2052 39,593 0.01 USD 65,000 ERP Operating LP 1.85% 1/8/2031 53,083 0.01 USD 100,000 ERP Operating LP 2.5% 15/2/2030 86,310 0.01 USD 291,000 F	2% 1/5/2051 Freddie Mac Pool 'QD1593' 2.5% 1/11/2051 Freddie Mac Pool 'RA6359' 2.5% 1/12/2051 Frontier Communications Holdings LLC '144A' 5% 1/5/2028	182,432	0.03
USD 380,000 Equinix Inc 2.95% 15/9/2051 279,533 0.04 USD 207,747 F USD 70,000 Equinix Inc 3% 15/7/2050 52,004 0.01 USD 90,000 Equinix Inc 3.2% 18/11/2029 78,784 0.01 USD 160,306 F USD 50,000 Equinix Inc 3.4% 15/2/2052 39,593 0.01 USD 65,000 ERP Operating LP 1.85% 1/8/2031 53,083 0.01 USD 100,000 ERP Operating LP 2.5% 15/2/2030 86,310 0.01 USD 291,000 F	Freddie Mac Pool 'QD1593' 2.5% 1/11/2051 Freddie Mac Pool 'RA6359' 2.5% 1/12/2051 Frontier Communications Holdings LLC '144A' 5% 1/5/2028	182,432	0.03
USD 70,000 Equinix Inc 3% 15/7/2050 52,004 0.01 USD 90,000 Equinix Inc 3.2% 18/11/2029 78,784 0.01 USD 50,000 Equinix Inc 3.4% 15/2/2052 39,593 0.01 USD 65,000 ERP Operating LP 1.85% USD 153,000 F 1/8/2031 53,083 0.01 USD 100,000 ERP Operating LP 2.5% 15/2/2030 86,310 0.01 USD 291,000 F	2.5% 1/11/2051 Freddie Mac Pool 'RA6359' 2.5% 1/12/2051 Frontier Communications Holdings LLC '144A' 5% 1/5/2028		
USD 90,000 Equinix Inc 3.2% 18/11/2029 78,784 0.01 USD 160,306 F USD 50,000 Equinix Inc 3.4% 15/2/2052 39,593 0.01 USD 65,000 ERP Operating LP 1.85% USD 153,000 F 1/8/2031 53,083 0.01 USD 100,000 ERP Operating LP 2.5% 15/2/2030 86,310 0.01 USD 291,000 F	Freddie Mac Pool 'RA6359' 2.5% 1/12/2051 Frontier Communications Holdings LLC '144A' 5% 1/5/2028		
USD 65,000 ERP Operating LP 1.85% USD 153,000 F 1/8/2031 53,083 0.01 USD 100,000 ERP Operating LP 2.5% 15/2/2030 86,310 0.01 USD 291,000 F	Frontier Communications Holdings LLC '144A' 5% 1/5/2028	140,175	0.02
1/8/2031 53,083 0.01 USD 100,000 ERP Operating LP 2.5% 15/2/2030 86,310 0.01 USD 291,000 F	Holdings LLC '144A' 5% 1/5/2028		
USD 100,000 ERP Operating LP 2.5% 15/2/2030 86,310 0.01 USD 291,000 F	1/5/2028		
15/2/2030 86,310 0.01 USD 291,000 F			
·	Frontier Communications	131,633	0.02
USD 140,000 ERP Operating LP 2.85%			
	Holdings LLC '144A' 5.875%	050.740	0.04
1/11/2026 127,092 0.02 USD 260,000 Fair Isaac Corp '144A' 4% USD 270,000 F	15/10/2027 Frontier Communications	259,746	0.04
15/6/2028 228,662 0.03	Holdings LLC '144A' 6%		
USD 420,741 Fannie Mae Pool 'BP3557' 2.5%	15/1/2030	221,998	0.03
	Frontier Communications	221,000	0.00
USD 707,481 Fannie Mae Pool 'BP3558' 2.5%	Holdings LLC '144A' 6.75%		
1/5/2051 619,034 0.09	1/5/2029	223,480	0.03
USD 2,641,088 Fannie Mae Pool 'BP3559' 2% USD 219,000 C	Gartner Inc '144A' 3.625%		
1/5/2051 2,236,618 0.32	15/6/2029	188,938	0.03
USD 946,584 Fannie Mae Pool 'BQ6421' 2% USD 249,000 C	Gartner Inc '144A' 3.75%		
1/8/2051 804,159 0.11	1/10/2030	213,893	0.03
	Gartner Inc '144A' 4.5%		
1/8/2051 536,541 0.08	1/7/2028	107,616	0.02
	GATX Corp 4.35% 15/2/2024	754,188	0.11
	General Mills Inc 2.25%	40.440	0.00
USD 336,016 Fannie Mae Pool 'BQ6527' 2%	14/10/2031	12,419	0.00
	General Mills Inc 3% 1/2/2051 General Mills Inc 4% 17/4/2025	1,582 46,455	0.00 0.01
	Gilead Sciences Inc 2.8%	40,433	0.01
USD 257,472 Fannie Mae Pool 'BQ6529' 2%	1/10/2050	18,415	0.00
	Gilead Sciences Inc 4.15%	10,110	0.00
USD 801,469 Fannie Mae Pool 'BQ6530' 2%	1/3/2047	87,011	0.01
1/8/2051 679,987 0.10 USD 205,000 C	Gilead Sciences Inc 4.5%		
USD 248,619 Fannie Mae Pool 'BQ6531' 2%	1/2/2045	194,515	0.03
	Gilead Sciences Inc 4.75%		
USD 121,225 Fannie Mae Pool 'BQ6837' 2%	1/3/2046	463,364	0.07
	Ginnie Mae I Pool 'BO9503'		
USD 132,263 Fannie Mae Pool 'BQ6838' 2.5%	2.5% 15/10/2049	1,239,735	0.18
1/11/2051 115,728 0.02 USD 4,962,462 CUSD 84,378 Fannie Mae Pool 'BQ6839' 2.5%	Ginnie Mae II Pool '785369' 3% 20/12/2050	4 400 400	0.64
	Ginnie Mae II Pool 'BN5830'	4,499,400	0.04
USD 2,853,046 Fannie Mae Pool 'CB1566' 2.5%	2.5% 20/8/2050	1,614,361	0.23
	Ginnie Mae II Pool 'BN5850'	1,011,001	0.20
USD 567,680 Fannie Mae Pool 'CB2283' 2%	2.5% 20/10/2050	2,047,278	0.29
	Ginnie Mae II Pool 'BO9520'	,- , -	
USD 361,699 Fannie Mae Pool 'MA4378' 2%	2.5% 20/1/2050	1,261,256	0.18
1/7/2051 306,959 0.04 USD 1,101,254 C	Ginnie Mae II Pool 'BO9527'		
USD 2,659,589 Fannie Mae Pool 'MA4465' 2%	2.5% 20/3/2050	992,512	0.14
	Ginnie Mae II Pool 'BX2665'		
USD 1,175,000 FedEx Corp 3.1% 5/8/2029 1,049,381 0.15	2.5% 20/10/2050	908,934	0.13
	Ginnie Mae II Pool 'BX2894'	4 400 000	0.40
USD 165,000 FedEx Corp 4.55% 1/4/2046 155,519 0.02	2.5% 20/11/2050	1,128,009	0.16
	Ginnie Mae II Pool 'CB2606' 2.5% 20/2/2051	9,018,629	1 20
USD 510,000 FirstEnergy Transmission LLC '144A' 4.35% 15/1/2025 464,844 0.07 USD 892,260 C	Ginnie Mae II Pool 'CB2674'	9,010,029	1.28
USD 585,000 Fiserv Inc 2.75% 1/7/2024 525,445 0.07	2.5% 20/2/2051	794,242	0.11
	Ginnie Mae II Pool 'CB2913'	701,212	0.11
USD 41,000 Ford Motor Co '144A' 15/3/2026	3% 20/4/2051	1,110,995	0.16
	Ginnie Mae II Pool 'CB2914'		
USD 742,000 Ford Motor Co 3.25% 12/2/2032 614,873 0.09	3% 20/4/2051	1,194,382	0.17
USD 51,000 Ford Motor Co 4.75% 15/1/2043 43,972 0.01 USD 3,423,881 C	Ginnie Mae II Pool 'CB2935'		
USD 400,000 Ford Motor Credit Co LLC 2.7%	3% 20/4/2051	3,127,256	0.44
	Ginnie Mae II Pool 'CB3090'		
USD 400,000 Ford Motor Credit Co LLC	3% 20/5/2051	2,026,744	0.29
	Ginnie Mae II Pool 'CB6524'	F F00 400	0.00
USD 200,000 Ford Motor Credit Co LLC	3% 20/5/2051	5,599,169	0.80
	Ginnie Mae II Pool 'CC3723'	3 804 953	0.54
USD 149,000 Foundation Building Materials Inc '144A' 6% 1/3/2029 124,319 0.02	3% 20/5/2051	3,804,852	0.54
110 1777 070 17072020 127,010 0.02			

Portiono or inv	vestments 28 Februar						
Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
LISD 4 605 879	Ginnie Mae II Pool 'CC3733'			USD 215 000	Goldman Sachs Group Inc/The		
	3% 20/5/2051 Ginnie Mae II Pool 'CC4052'	4,236,500	0.60	·	FRN 21/10/2027 Goldman Sachs Group Inc/The	182,134	0.03
	2.5% 20/2/2051 Ginnie Mae II Pool 'CC4060'	2,018,713	0.29	·	FRN 5/6/2028 Goldman Sachs Group Inc/The	237,674	0.03
	3% 20/5/2051	1,342,583	0.19		FRN 23/4/2029	36,700	0.01
	Ginnie Mae II Pool 'CC6421' 2.5% 20/5/2051	1,278,578	0.18		Goldman Sachs Group Inc/The FRN 1/5/2029	481,587	0.07
USD 1,860,950	Ginnie Mae II Pool 'CC6453' 2.5% 20/5/2051	1,660,713	0.24	USD 705,000	Goldman Sachs Group Inc/The FRN 27/1/2032	559,643	0.08
USD 1,769,589	Ginnie Mae II Pool 'CC6454' 2.5% 20/5/2051	1,575,272	0.22	USD 1,160,000	Goldman Sachs Group Inc/The FRN 22/4/2032	967,691	0.14
USD 8,409,553	Ginnie Mae II Pool 'CD7215' 2.5% 20/5/2051	7,449,209	1.06	USD 125,000	Goldman Sachs Group Inc/The FRN 21/7/2032	102,039	0.01
USD 1,032,841	Ginnie Mae II Pool 'CD7807' 3.5% 20/6/2051	967,319	0.14	USD 450,000	Goldman Sachs Group Inc/The FRN 21/10/2032	374,673	0.05
USD 766,020	Ginnie Mae II Pool 'CE9917'			USD 1,165,000	Goldman Sachs Group Inc/The		
USD 602,653	3.5% 20/7/2051 Ginnie Mae II Pool 'CE9922'	711,599	0.10	USD 160,000	FRN 24/2/2033 Goldman Sachs Group Inc/The	1,006,500	0.14
USD 351,104	4% 20/7/2051 Ginnie Mae II Pool 'CE9934'	566,891	0.08	USD 50,000	2.6% 7/2/2030 Goldman Sachs Group Inc/The	135,745	0.02
USD 94,606	3.5% 20/8/2051 Ginnie Mae II Pool 'CE9948'	330,269	0.05	USD 1,500,000	3.5% 23/1/2025 Goldman Sachs Group Inc/The	45,697	0.01
USD 48.300	3% 20/9/2051 Ginnie Mae II Pool 'CE9950'	85,394	0.01	USD 80.000	3.75% 25/2/2026 Goldman Sachs Group Inc/The	1,384,167	0.20
,	3.5% 20/9/2051 Ginnie Mae II Pool 'CE9951'	45,467	0.01		5.15% 22/5/2045 Goldman Sachs Group Inc/The	81,761	0.01
	3.5% 20/9/2051	55,406	0.01		6.75% 1/10/2037 Group 1 Automotive Inc '144A'	472,105	0.07
	Ginnie Mae II Pool 'CE9952' 3.5% 20/9/2051	65,683	0.01		4% 15/8/2028	60,829	0.01
	Ginnie Mae II Pool 'CF1096' 3.5% 20/6/2051	7,036,105	1.00	·	GTCR AP Finance Inc '144A' 8% 15/5/2027	26,343	0.00
USD 3,491,560	Ginnie Mae II Pool 'CF1107' 3% 20/6/2051	3,217,610	0.46		GYP Holdings III Corp '144A' 4.625% 1/5/2029	186,006	0.03
USD 1,297,775	Ginnie Mae II Pool 'CF1112' 3.5% 20/6/2051	1,220,925	0.17	USD 30,000	Hartford Financial Services Group Inc/The 2.9%		
USD 1,279,019	Ginnie Mae II Pool 'CF1113' 3.5% 20/6/2051	1,200,351	0.17	USD 35 000	15/9/2051 Hartford Financial Services	22,249	0.00
USD 1,476,319	Ginnie Mae II Pool 'CF1114' 3.5% 20/6/2051	1,378,900	0.20	002 00,000	Group Inc/The 4.4% 15/3/2048	34,086	0.00
USD 1,491,768	Ginnie Mae II Pool 'CF1115'			USD 272,000	HAT Holdings I LLC / HAT	34,000	0.00
USD 2,033,384	3.5% 20/6/2051 Ginnie Mae II Pool 'CF1116'	1,386,650	0.20		Holdings II LLC '144A' 3.375% 15/6/2026	229,852	0.03
USD 235 121	3.5% 20/6/2051 Ginnie Mae II Pool 'CF9613'	1,904,421	0.27		HB Fuller Co 4% 15/2/2027 HCA Inc 3.5% 1/9/2030	139,192 552,104	0.02 0.08
000 200,121	4% 20/3/2050	221,013	0.03		HCA Inc 3.5% 15/7/2051	34,960	0.00
USD 497,182	Ginnie Mae II Pool 'Cl4365'				HCA Inc 5.25% 15/6/2049	646,054	0.09
	4% 20/4/2049	467,347	0.07		HCA Inc 5.375% 1/2/2025	55,527	0.01
USD 657,932	Ginnie Mae II Pool 'Cl4462'			′ ′	HCA Inc 5.375% 1/9/2026	1,261,367	0.18
1100 000 004	4% 20/7/2044	619,654	0.09		HCA Inc 5.5% 15/6/2047	425,419	0.06
USD 299,891	Ginnie Mae II Pool 'Cl8163' 3.5% 20/4/2048	277,686	0.04	· /	HCA Inc 5.625% 1/9/2028 HealthEquity Inc '144A' 4.5%	350,012	0.05
USD 210,297	Ginnie Mae II Pool 'CI8166' 4% 20/11/2047	197,676	0.03	USD 320,000	1/10/2029 Healthpeak Properties Inc 1.35%	232,157	0.03
USD 166,787	Ginnie Mae II Pool 'CI8167' 4% 20/5/2050	156,779	0.02	USD 215.000	1/2/2027 Healthpeak Properties Inc 3%	267,655	0.04
USD 840,000	Glencore Funding LLC '144A' 2.625% 23/9/2031	680,121	0.10	,	15/1/2030 Herc Holdings Inc '144A' 5.5%	188,821	0.03
USD 183,000	Go Daddy Operating Co LLC /	000,121	0.10		15/7/2027	199,314	0.03
	GD Finance Co Inc '144A' 3.5% 1/3/2029	152,777	0.02		Hertz Corp/The '144A' 4.625% 1/12/2026	74,871	0.01
	Goldman Sachs Group Inc/The FRN 10/8/2024 (Perpetual)	212,611	0.03		Hertz Corp/The '144A' 5% 1/12/2029	78,301	0.01
USD 870,000	Goldman Sachs Group Inc/The FRN 10/2/2025 (Perpetual)	772,444	0.11	USD 374,000	Hilton Domestic Operating Co Inc '144A' 3.75% 1/5/2029	320,447	0.05
USD 650,000	Goldman Sachs Group Inc/The FRN 10/5/2026 (Perpetual)	552,210	0.08	USD 184,000	Hilton Domestic Operating Co Inc '144A' 4% 1/5/2031	160,523	0.02
USD 400,000	Goldman Sachs Group Inc/The FRN 10/8/2026 (Perpetual)	331,981	0.05	USD 299,000	Hilton Domestic Operating Co Inc 4.875% 15/1/2030	273,760	0.04
	Trans 10/0/2020 (Felpelual)	331,361	0.00		IIIO T.010/0 13/1/2030	213,100	0.04

	Description	Market Value	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
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USD 128,000	Hilton Domestic Operating Co Inc '144A' 5.75% 1/5/2028	119,315	0.02	USD 349,000	Iron Mountain Inc '144A' 5.25% 15/7/2030	306,476	0.04
USD 559,000	Hologic Inc '144A' 3.25% 15/2/2029	476,739	0.07	USD 130,000	Iron Mountain Inc '144A' 5.625% 15/7/2032	113,982	0.02
USD 525,000	Home Depot Inc/The 3.35% 15/4/2050	448,858	0.06	USD 144,000	Iron Mountain Information Management Services Inc		
USD 40,000	Home Depot Inc/The 3.9% 15/6/2047	37,179	0.01	USD 213,000	'144A' 5% 15/7/2032 JELD-WEN Inc '144A' 4.625%	121,526	0.02
	Home Depot Inc/The 4.2% 1/4/2043	228,971	0.03	USD 152,000	15/12/2025 JELD-WEN Inc '144A' 4.875%	185,942	0.03
	Home Depot Inc/The 4.25% 1/4/2046	48,277	0.01	USD 90,000	15/12/2027 John Deere Capital Corp	132,179	0.02
	Home Depot Inc/The 4.5% 6/12/2048	231,056	0.03	USD 135,000	2.65% 24/6/2024 Johnson & Johnson 3.55%	81,295	0.01
	Howard Hughes Corp/The '144A' 4.125% 1/2/2029	119,944	0.02	USD 100,000	1/3/2036 Johnson & Johnson 5.95%	127,346	0.02
	Howard Hughes Corp/The '144A' 4.375% 1/2/2031	116,437	0.02	USD 180,000	15/8/2037 JPMorgan Chase & Co FRN	117,772	0.02
	Howard Hughes Corp/The '144A' 5.375% 1/8/2028	160,300	0.02	USD 1,250,000	1/8/2024 (Perpetual) JPMorgan Chase & Co FRN	160,478	0.02
USD 630,000	HP Inc 1.45% 17/6/2026 HP Inc 2.2% 17/6/2025	577,739 554,103	0.08 0.08	USD 2,330,000	1/2/2025 (Perpetual) JPMorgan Chase & Co FRN	1,093,907	0.16
	HUB International Ltd '144A' 7% 1/5/2026	82,728	0.01	USD 290,000	1/3/2025 JPMorgan Chase & Co FRN	2,106,319	0.30
	Humana Inc 2.15% 3/2/2032 Huntington Bancshares Inc/OH 4% 15/5/2025	157,627	0.02	USD 2,065,000	15/10/2025 JPMorgan Chase & Co FRN 13/3/2026	256,681 1,802,525	0.04
USD 124,000	Imola Merger Corp '144A' 4.75% 15/5/2029	157,884 106,794	0.02	USD 695,000	JPMorgan Chase & Co FRN 1/2/2028	642,794	0.20
USD 65,000	Ingevity Corp '144A' 3.875% 1/11/2028	54,404	0.02	USD 1,188,000	JPMorgan Chase & Co FRN 1/6/2028	1,019,807	0.09
	Intel Corp 2.8% 12/8/2041 Intel Corp 3.05% 12/8/2051	35,564 252,095	0.00 0.04	USD 1,050,000	JPMorgan Chase & Co FRN 23/4/2029	978,118	0.14
USD 30,000	Intel Corp 3.1% 15/2/2060 Intel Corp 3.2% 12/8/2061	22,658 7,759	0.00	USD 425,000	JPMorgan Chase & Co FRN 22/4/2032	359,796	0.05
USD 395,000	Intel Corp 4.75% 25/3/2050 Intercontinental Exchange Inc	405,980	0.06	USD 295,000	JPMorgan Chase & Co FRN 25/1/2033	257,200	0.04
	3.75% 1/12/2025 Intercontinental Exchange Inc	120,958	0.02	USD 350,000	JPMorgan Chase & Co FRN 24/7/2038	326,370	0.05
	3.75% 21/9/2028 Intercontinental Exchange Inc	384,416	0.05	USD 300,000	JPMorgan Chase & Co FRN 22/4/2041	249,386	0.04
USD 660,000	4.25% 21/9/2048 International Business	24,490	0.00	USD 500,000	JPMorgan Chase & Co FRN 19/11/2041	379,024	0.05
	Machines Corp 4% 20/6/2042	612,377	0.09	USD 425,000	JPMorgan Chase & Co FRN 22/4/2042	352,571	0.05
USD 100,000	International Business Machines Corp 4.15%			USD 375,000	JPMorgan Chase & Co FRN 15/5/2047	287,276	0.04
USD 150,000	15/5/2039 International Business	93,966	0.01	USD 705,000	JPMorgan Chase & Co 4.125% 15/12/2026	663,051	0.09
	Machines Corp 4.25% 15/5/2049	144,024	0.02	USD 652,000	JPMorgan Chase & Co 4.25% 1/10/2027	617,050	0.09
USD 310,000	International Flavors & Fragrances Inc '144A' 1.23%			USD 50,000	JPMorgan Chase & Co 4.85% 1/2/2044	51,271	0.01
USD 110,000	1/10/2025 International Flavors &	262,197	0.04	USD 585,000	JPMorgan Chase & Co 4.95% 1/6/2045	603,822	0.09
	Fragrances Inc '144A' 2.3% 1/11/2030	90,314	0.01	USD 65,000	JPMorgan Chase & Co 5.625% 16/8/2043	71,447	0.01
USD 407,000	International Flavors & Fragrances Inc '144A'			·	JPMorgan Chase & Co 6.4% 15/5/2038	106,600	0.01
USD 32,000	3.468% 1/12/2050 International Paper Co 4.35%	322,946	0.05		Kennedy-Wilson Inc 4.75% 1/2/2030	29,936	0.00
USD 149,000	15/8/2048 International Paper Co 4.8%	30,589	0.00		KLA Corp 3.3% 1/3/2050 Kobe US Midco 2 Inc '144A'	270,097	0.04
USD 135,000	15/6/2044 Interpublic Group of Cos Inc/	148,968	0.02	USD 180,000	9.25% 1/11/2026 Kontoor Brands Inc '144A'	74,691	0.01
USD 200,000	The 3.375% 1/3/2041 IQVIA Inc '144A' 5%	110,860	0.02	USD 249,000	4.125% 15/11/2029 Korn Ferry '144A' 4.625%	151,877	0.02
USD 209,000	15/10/2026 IQVIA Inc '144A' 5% 15/5/2027	182,508 189,696	0.03 0.03		15/12/2027	220,235	0.03

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	•	(=/			·	(/	
,	Kraft Heinz Foods Co 3% 1/6/2026 Kraft Heinz Foods Co 4.375%	78,687	0.01		Lumen Technologies Inc '144A' 4.5% 15/1/2029 Lumen Technologies Inc '144A'	115,873	0.02
	1/6/2046 Kraft Heinz Foods Co	59,181	0.01	,	5.125% 15/12/2026 Lumen Technologies Inc '144A'	176,923	0.02
030 719,000	(Restricted) 4.875% 1/10/2049	709,613	0.10		5.375% 15/6/2029 Lumen Technologies Inc 7.6%	192,919	0.03
USD 204,000	Kraft Heinz Foods Co 5.2% 15/7/2045	204,935	0.03		15/9/2039 LYB International Finance III	14,937	0.00
USD 364,000	Kraft Heinz Foods Co (Restricted) 5.5% 1/6/2050	389,215	0.03		LLC 3.625% 1/4/2051 LYB International Finance III	283,344	0.04
USD 130,000	Kraft Heinz Foods Co 6.875% 26/1/2039	151,967	0.00	·	LLC 4.2% 15/10/2049 Madison IAQ LLC '144A'	84,073	0.01
USD 11,000	Ladder Capital Finance	131,907	0.02		4.125% 30/6/2028	22,737	0.00
	Holdings LLLP / Ladder Capital Finance Corp '144A'	0.524	0.00	·	Madison IAQ LLC '144A' 5.875% 30/6/2029	106,672	0.02
USD 24,000	4.25% 1/2/2027 Ladder Capital Finance	9,534	0.00		MajorDrive Holdings IV LLC '144A' 6.375% 1/6/2029	88,883	0.01
	Holdings LLLP / Ladder Capital Finance Corp '144A'	00.400	0.00		Marsh & McLennan Cos Inc 2.25% 15/11/2030	313,515	0.04
USD 70,000	4.75% 15/6/2029 Lam Research Corp 1.9%	20,498	0.00	·	Marsh & McLennan Cos Inc 2.375% 15/12/2031	62,375	0.01
USD 50,000	15/6/2030 Lam Research Corp 2.875%	57,833	0.01		Marsh & McLennan Cos Inc 4.375% 15/3/2029	96,126	0.01
USD 505,000	15/6/2050 Lam Research Corp 3.75%	39,330	0.01		MasTec Inc '144A' 4.5% 15/8/2028	63,420	0.01
USD 95,000	15/3/2026 Lamb Weston Holdings Inc	473,671	0.07		Mastercard Inc 1.9% 15/3/2031 Mastercard Inc 3.65% 1/6/2049	100,504 9,299	0.01 0.00
USD 247,000	'144A' 4.125% 31/1/2030 Lamb Weston Holdings Inc	81,450	0.01	USD 175,000	Mastercard Inc 3.85% 26/3/2050	165,625	0.02
USD 346,000	'144A' 4.375% 31/1/2032 Lamb Weston Holdings Inc	214,136	0.03	USD 231,000	Mattel Inc '144A' 3.75% 1/4/2029	205,383	0.03
USD 200,000	'144A' 4.875% 15/5/2028 LBM Acquisition LLC '144A'	317,085	0.04		Mattel Inc 5.45% 1/11/2041 Mattel Inc 6.2% 1/10/2040	72,976 66,912	0.01 0.01
USD 29,000	6.25% 15/1/2029 Level 3 Financing Inc '144A'	163,580	0.02	EUR 100,000	Mauser Packaging Solutions Holding Co 4.75% 15/4/2024	98,039	0.01
USD 255,000	3.625% 15/1/2029 Level 3 Financing Inc '144A'	22,633	0.00	USD 99,000	McDonald's Corp 4.875% 9/12/2045	98,375	0.01
USD 232,000	3.75% 15/7/2029 Level 3 Financing Inc '144A'	200,395	0.03	USD 259,000	MEDNAX Inc '144A' 5.375% 15/2/2030	229,844	0.03
	4.25% 1/7/2028 Level 3 Financing Inc '144A'	188,051	0.03	USD 50,000	Merck & Co Inc 1.45% 24/6/2030	40,265	0.01
	4.625% 15/9/2027 Levi Strauss & Co '144A' 3.5%	57,162	0.01	USD 295,000	Merck & Co Inc 2.15% 10/12/2031	248,081	0.04
	1/3/2031 Liberty Broadband Corp '144A'	470,623	0.07	USD 185,000	Merck & Co Inc 2.75% 10/12/2051	142,548	0.02
	1.25% 30/9/2050 Liberty Broadband Corp '144A'	61,532	0.01		Merck & Co Inc 3.4% 7/3/2029 Merck & Co Inc 4% 7/3/2049	51,112 143,516	0.01 0.02
	2.75% 30/9/2050	203,711	0.03		MetLife Inc FRN 15/9/2025		
, ,	Liberty Mutual Group Inc FRN 23/5/2059	993,020	0.14		(Perpetual) MetLife Inc 4.721% 15/12/2044	1,232,277 243,826	0.17 0.03
	LifePoint Health Inc '144A' 5.375% 15/1/2029	58,646	0.01		MGIC Investment Corp 5.25% 15/8/2028	151,628	0.02
	Lions Gate Capital Holdings LLC '144A' 5.5% 15/4/2029	58,719	0.01		Microsoft Corp 2.525% 1/6/2050 Microsoft Corp 2.921%	645,766	0.09
	Lithia Motors Inc '144A' 3.875% 1/6/2029	121,072	0.02		17/3/2052 Microsoft Corp 3.3% 6/2/2027	509,624 285,509	0.07 0.04
,	Live Nation Entertainment Inc '144A' 4.75% 15/10/2027	185,626	0.03		Microsoft Corp 3.45% 8/8/2036 MicroStrategy Inc '144A' 6.125%	560,503	0.08
USD 469,000	Live Nation Entertainment Inc '144A' 6.5% 15/5/2027	449,064	0.06	USD 183,000	15/6/2028* Minerals Technologies Inc	178,641	0.03
	Lowe's Cos Inc 3% 15/10/2050 Lowe's Cos Inc 3.5% 1/4/2051	252,742 40,259	0.04 0.01	USD 125,000	'144A' 5% 1/7/2028 Minerva Merger Sub Inc '144A'	160,351	0.02
USD 680,000	Lowe's Cos Inc 3.7% 15/4/2046 Lowe's Cos Inc 4.65%	581,029	0.08		6.5% 15/2/2030 ModivCare Escrow Issuer Inc	107,639	0.02
	15/4/2042 Lowe's Cos Inc 5.125%	102,064	0.01		'144A' 5% 1/10/2029 Molina Healthcare Inc '144A'	72,812	0.01
	15/4/2050 Lumen Technologies Inc '144A'	103,735	0.01		3.875% 15/11/2030 Molina Healthcare Inc '144A'	191,052	0.03
222 70,000	4% 15/2/2027	65,783	0.01	232 123,000	3.875% 15/5/2032	110,811	0.02

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (FUR)	% of Net Assets	Holding	Description	Market Value (FUR)	% of Net Assets
<u> </u>	·	(LOIL)	Assets		·	(LOIL)	ASSULS
USD 196,000	Molina Healthcare Inc '144A'	474.070	0.00	USD 574,000	NFP Corp '144A' 6.875%	470.040	0.07
LISD 175 000	4.375% 15/6/2028	174,976 156,361	0.02 0.02	1160 300 000	15/8/2028 Nielsen Finance LLC / Nielsen	479,249	0.07
	Morgan Stanley FRN 22/7/2025 Morgan Stanley FRN 28/4/2026	315,395	0.02	030 300,000	Finance Co '144A' 5.625%		
	Morgan Stanley FRN 4/5/2027	738,015	0.10		1/10/2028	256,588	0.04
	Morgan Stanley FRN 20/7/2027	314,441	0.10	USD 258 000	Nielsen Finance LLC / Nielsen	230,300	0.04
	Morgan Stanley FRN 22/7/2028	360,872	0.05	000 200,000	Finance Co '144A' 5.875%		
,	Morgan Stanley FRN 24/1/2029	669,142	0.09		1/10/2030	220,783	0.03
	Morgan Stanley FRN 22/1/2031	721,700	0.10	USD 63,000	NMG Holding Co Inc / Neiman	,	
USD 325,000	Morgan Stanley FRN 21/7/2032	262,777	0.04	·	Marcus Group LLC '144A'		
	Morgan Stanley FRN 20/10/2032	207,720	0.03		7.125% 1/4/2026	58,057	0.01
	Morgan Stanley FRN 21/1/2033	254,862	0.04	USD 145,000	Norfolk Southern Corp 2.55%		
	Morgan Stanley FRN 22/4/2042	50,184	0.01		1/11/2029	126,746	0.02
	Morgan Stanley FRN 25/1/2052	60,815	0.01	USD 145,000	Norfolk Southern Corp 2.9%		
USD 130,000	Morgan Stanley 3.625%	110 700	0.00	1100 000 000	15/6/2026	131,702	0.02
LICD 0 405 000	20/1/2027	119,780	0.02	USD 220,000	Norfolk Southern Corp 2.903%	407.000	0.00
050 2,125,000	Morgan Stanley 3.875% 27/1/2026	1,963,951	0.28	1100 215 000	15/2/2023 Norfolk Southern Corp 3.05%	197,993	0.03
1150 365 000	Morgan Stanley 3.95%	1,903,931	0.20	030 313,000	15/5/2050	247,990	0.04
03D 203,000	23/4/2027	246,348	0.03	USD 315 000	Norfolk Southern Corp 3.4%	247,990	0.04
USD 330 000	Morgan Stanley 4% 23/7/2025	307,061	0.04	000 010,000	1/11/2049	266,176	0.04
	Morgan Stanley 4.1% 22/5/2023	731,476	0.10	USD 170.000	Norfolk Southern Corp 3.7%	200,170	0.01
,	Morgan Stanley 4.35% 8/9/2026	70,526	0.01	,,,,,,,	15/3/2053	150,837	0.02
	Morgan Stanley 4.875%	,		USD 345,000	Norfolk Southern Corp 3.8%	,	
	1/11/2022	455,863	0.06		1/8/2028	323,211	0.05
USD 145,000	Motorola Solutions Inc 2.3%			USD 75,000	Northern Trust Corp 3.15%		
	15/11/2030	117,228	0.02		3/5/2029	69,175	0.01
USD 555,000	Motorola Solutions Inc 2.75%			USD 50,000	Northern Trust Corp 3.95%		
	24/5/2031	462,655	0.07		30/10/2025	46,907	0.01
USD 240,000	Motorola Solutions Inc 4.6%	000 444	0.00	USD 73,000	Northwest Fiber LLC /		
LICD 705 000	23/2/2028	230,114	0.03		Northwest Fiber Finance Sub	00.400	0.04
080 735,000	Motorola Solutions Inc 4.6% 23/5/2029	703,643	0.10	LISD 110 000	Inc '144A' 4.75% 30/4/2027 Northwest Fiber LLC /	60,139	0.01
LISD 10 000	Motorola Solutions Inc 5.5%	703,043	0.10	030 119,000	Northwest Fiber Elec / Northwest Fiber Finance Sub		
000 10,000	1/9/2044	10,293	0.00		Inc '144A' 6% 15/2/2028	93,253	0.01
USD 312.000	Mozart Debt Merger Sub Inc	.0,200	0.00	USD 460.000	Nucor Corp 2% 1/6/2025	403,880	0.06
,	'144A' 5.25% 1/10/2029	267,763	0.04		NVIDIA Corp 3.5% 1/4/2040	397,150	0.06
USD 95,000	MPH Acquisition Holdings LLC				Ohio Power Co 1.625%		
	'144A' 5.5% 1/9/2028	82,372	0.01		15/1/2031	35,178	0.00
USD 286,000	Mueller Water Products Inc			· · · · · · · · · · · · · · · · · · ·	Ohio Power Co 4% 1/6/2049	227,196	0.03
	'144A' 4% 15/6/2029	241,813	0.03	EUR 144,000	Olympus Water US Holding		
USD 36,000	National Vision Holdings Inc	45.050	0.04	EUD 450 000	Corp 3.875% 1/10/2028	134,686	0.02
LICD 54 000	2.5% 15/5/2025	45,659	0.01	EUR 159,000	Olympus Water US Holding	140 405	0.00
USD 54,000	Nationstar Mortgage Holdings Inc '144A' 5.125% 15/12/2030	45,392	0.01	1190 275 000	Corp 5.375% 1/10/2029 Oncor Electric Delivery Co LLC	143,195	0.02
115D 20 000	Nationstar Mortgage Holdings	45,592	0.01	03D 273,000	'144A' 2.7% 15/11/2051	205,739	0.03
OOD 20,000	Inc '144A' 5.75% 15/11/2031	24,969	0.00	USD 180 000	Oncor Electric Delivery Co LLC	200,700	0.00
USD 39.000	Nationstar Mortgage Holdings	2.,000	0.00	002 100,000	2.75% 1/6/2024	162,253	0.02
	Inc '144A' 6% 15/1/2027	35,358	0.00	USD 940,000	Oncor Electric Delivery Co LLC	,	
USD 79,000	Navient Corp 5.5% 15/3/2029	66,688	0.01		3.1% 15/9/2049	757,259	0.11
USD 132,000	NCR Corp '144A' 6.125%			USD 222,000	Oncor Electric Delivery Co LLC		
	1/9/2029	122,425	0.02		3.7% 15/5/2050	198,904	0.03
USD 38,000	NESCO Holdings II Inc '144A'			USD 25,000	Oncor Electric Delivery Co LLC		
	5.5% 15/4/2029	32,703	0.00		3.75% 1/4/2045	22,388	0.00
	Newell Brands Inc 6% 1/4/2046	92,059	0.01	USD 50,000	Oncor Electric Delivery Co LLC	45.070	0.04
USD 350,000	Newmont Corp 2.25%	200 400	0.04	LICD 400 000	3.8% 1/6/2049	45,672	0.01
LICD 162 000	1/10/2030 Newmont Corp 2.8% 1/10/2029	288,460	0.04 0.02	USD 420,000	Oncor Electric Delivery Co LLC 4.1% 15/11/2048	396,772	0.06
	Newmont Corp 4.875%	139,583	0.02	1190 5 000	Oncor Electric Delivery Co LLC	390,772	0.00
03D 20,000	15/3/2042	20,201	0.00	03D 3,000	5.25% 30/9/2040	5,330	0.00
USD 341 000	NextEra Energy Operating	20,201	0.00	USD 52 000	OneMain Finance Corp 3.5%	0,000	0.00
000 041,000	Partners LP '144A' 4.25%			000 02,000	15/1/2027	43,513	0.01
	15/7/2024	306,773	0.04	USD 161.000	OneMain Finance Corp 6.625%	.5,515	0.01
1160 303 000	NextEra Energy Operating	, 0	-		15/1/2028	152,316	0.02
USD 203,000	Partners LP '144A' 4.25%			USD 183 000	OneMain Finance Corp 6.875%	,	
05D 263,000	Failleis LF 144A 4.25%			000,000			
03D 263,000	15/9/2024	254,562	0.04	002 100,000	15/3/2025	172,629	0.02
		254,562 247,657	0.04		•	172,629 155,330	0.02

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net
Holding	Description	(LUK)	ASSELS		·	(EUR) I	455615
USD 157,000	Open Text Holdings Inc '144A' 4.125% 15/2/2030	122 554	0.02	USD 250,000	PetSmart Inc / PetSmart		
USD 138,000	4.125% 13/2/2030 Option Care Health Inc '144A' 4.375% 31/10/2029	133,554 118,503	0.02	USD 50 000	Finance Corp '144A' 7.75% 15/2/2029 Piedmont Natural Gas Co Inc	234,233	0.03
USD 1,325,000	Oracle Corp 2.95% 1/4/2030	1,128,751	0.16	000 00,000	3.35% 1/6/2050	40,418	0.01
USD 100,000	Oracle Corp 3.6% 1/4/2040	78,986	0.01	USD 250,000	PNC Bank NA 3.5% 8/6/2023	227,079	0.03
	Oracle Corp 3.6% 1/4/2050	583,493	0.08	USD 1,225,000	PNC Financial Services Group		
	Oracle Corp 3.65% 25/3/2041	160,701	0.02		Inc/The FRN 15/9/2026	4 0 4 0 0 5 0	0.44
	Oracle Corp 3.85% 15/7/2036 Oracle Corp 3.85% 1/4/2060	80,167 190,244	0.01 0.03	118D 180 000	(Perpetual) PNC Financial Services Group	1,018,656	0.14
,	Oracle Corp 3.95% 25/3/2051	324,376	0.05	030 160,000	Inc/The 2.2% 1/11/2024	160,679	0.02
	Oracle Corp 4% 15/7/2046	458,140	0.06	USD 260,000	PNC Financial Services Group	100,070	0.02
	Oracle Corp 4% 15/11/2047	177,782	0.03		Inc/The 2.55% 22/1/2030	225,151	0.03
	Oracle Corp 4.125% 15/5/2045	253,182	0.04	USD 95,000	PPL Electric Utilities Corp		
	Oracle Corp 4.3% 8/7/2034	54,252	0.01	LICD 424 000	3.95% 1/6/2047	88,163	0.01
	Oracle Corp 4.5% 8/7/2044 Oracle Corp 5.375% 15/7/2040	61,402 495,625	0.01 0.07	080 131,000	Prime Security Services Borrower LLC / Prime		
	Organon & Co / Organon	495,025	0.07		Finance Inc '144A' 5.75%		
	Foreign Debt Co-Issuer BV				15/4/2026	119,657	0.02
	2.875% 30/4/2028*	1,144,452	0.16	USD 327,000	Prime Security Services		
USD 200,000	Organon & Co / Organon				Borrower LLC / Prime		
	Foreign Debt Co-Issuer BV	474.400	0.00		Finance Inc '144A' 6.25%	204.040	0.04
USD 209 000	'144A' 4.125% 30/4/2028 Organon & Co / Organon	174,166	0.02	USD 310 000	15/1/2028 Prologis LP 2.25% 15/4/2030	281,040 262,062	0.04 0.04
OOD 200,000	Foreign Debt Co-Issuer BV				Prologis LP 3.875% 15/9/2028	47,261	0.01
	'144A' 5.125% 30/4/2031	185,607	0.03	· /	Prudential Financial Inc 3.935%	, -	
USD 437,000	Ortho-Clinical Diagnostics Inc /				7/12/2049	45,937	0.01
	Ortho-Clinical Diagnostics SA	407.444	0.00	USD 260,000	Prudential Financial Inc 4.35%	050 505	0.04
LISD 143 000	'144A' 7.25% 1/2/2028 Otis Worldwide Corp 3.112%	407,411	0.06	LISD 175 000	25/2/2050 Prudential Financial Inc 4.6%	250,595	0.04
03D 143,000	15/2/2040	115,894	0.02	03D 173,000	15/5/2044	173,962	0.02
USD 61,000	Outfront Media Capital LLC /	-,		USD 250,000	PTC Inc '144A' 3.625%	-,	
	Outfront Media Capital Corp				15/2/2025	222,199	0.03
116D 3 000	'144A' 4.25% 15/1/2029	51,649	0.01	· /	PTC Inc '144A' 4% 15/2/2028	153,304	0.02
050 3,000	Outfront Media Capital LLC / Outfront Media Capital Corp			050 56,000	Rackspace Technology Global Inc '144A' 5.375% 1/12/2028*	44,858	0.01
	'144A' 4.625% 15/3/2030	2,525	0.00	USD 188,000	Radiate Holdco LLC / Radiate	11,000	0.01
USD 68,000	P&L Development LLC / PLD				Finance Inc '144A' 4.5%		
	Finance Corp '144A' 7.75%				15/9/2026	158,791	0.02
118D 365 000	15/11/2025 Par Pharmaceutical Inc '144A'	57,986	0.01	USD 360,000	Radiate Holdco LLC / Radiate Finance Inc '144A' 6.5%		
000 000,000	7.5% 1/4/2027	325,047	0.05		15/9/2028	301,124	0.04
USD 50,000	Paramount Global 3.875%	,		USD 214,000	Realogy Group LLC / Realogy		
	1/4/2024	46,271	0.01		Co-Issuer Corp '144A' 5.75%		
USD 484,000	Paramount Global 4.375%	100 500	0.00	1100 100 000	15/1/2029	189,503	0.03
1150 40 000	15/3/2043 Paramount Global 4.95%	423,538	0.06	USD 180,000	Realty Income Corp 3% 15/1/2027	162,240	0.02
000 40,000	19/5/2050*	37,948	0.01	USD 350.000	Realty Income Corp 3.4%	102,240	0.02
USD 76,000	Paramount Global 5.85%	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			15/1/2028	318,750	0.05
	1/9/2043	80,621	0.01	USD 75,000	Realty Income Corp 3.65%		
USD 196,000	Pattern Energy Operations LP /			1100 475 000	15/1/2028	69,141	0.01
	Pattern Energy Operations Inc '144A' 4.5% 15/8/2028	169,951	0.02	080 175,000	Realty Income Corp 3.875% 15/4/2025	162,269	0.02
USD 716,000	PayPal Holdings Inc 1.65%	100,001	0.02	USD 25,000	Regions Financial Corp 7.375%	102,200	0.02
	1/6/2025	622,638	0.09		10/12/2037	31,008	0.00
USD 15,000	PayPal Holdings Inc 3.25%			USD 80,000	Republic Services Inc 0.875%		
LICD 64 000	1/6/2050 PECF USS Intermediate	12,271	0.00	1100 270 000	15/11/2025 Republic Services Inc 2.3%	67,034	0.01
030 04,000	Holding III Corp '144A' 8%			030 370,000	1/3/2030	312,553	0.04
	15/11/2029	55,710	0.01	USD 130,000	Republic Services Inc 3.95%	0.12,000	0.01
USD 70,000	PECO Energy Co 2.85%				15/5/2028	122,381	0.02
	15/9/2051	55,222	0.01	USD 125,000	RHP Hotel Properties LP / RHP		
USD 300,000	Penske Truck Leasing Co Lp /				Finance Corp '144A' 4.5%	105 109	0.01
	PTL Finance Corp '144A' 2.7% 1/11/2024	268,608	0.04	USD 306 000	15/2/2029 RHP Hotel Properties LP / RHP	105,108	0.01
USD 1,505,000	Penske Truck Leasing Co Lp /	200,000	3.0∓	232 300,000	Finance Corp 4.75%		
. ,	PTL Finance Corp '144A'				15/10/2027	266,822	0.04
	4% 15/7/2025	1,391,885	0.20	USD 29,000	RLJ Lodging Trust LP '144A'	04.000	0.00
					4% 15/9/2029	24,328	0.00

^{*} All or a portion of this security represents a security on loan.

	lalin n	Description	Market Value	% of Net	Haldina	Description	Market Value	% of Net
Hol	laing	Description	(EUR)	Assets	Holding	Description	(EUR)	Assets
		Roche Holdings Inc '144A' 2.607% 13/12/2051	452,015	0.06		Sotheby's/Bidfair Holdings Inc '144A' 5.875% 1/6/2029	605,658	0.09
	,	Roper Technologies Inc 1.75% 15/2/2031	81,823	0.01	USD 55,000	Specialty Building Products Holdings LLC / SBP Finance		
		Ryan Specialty Group LLC '144A' 4.375% 1/2/2030	40,254	0.01	1105 450 000	Corp '144A' 6.375% 30/9/2026	49,424	0.01
		Ryder System Inc 3.875% 1/12/2023 Sabre GLBL Inc '144A' 7.375%	41,255	0.01		Spectrum Brands Inc '144A' 5% 1/10/2029 Sprint Capital Corp 6.875%	135,060	0.02
	,	1/9/2025 Sabre GLBL Inc '144A' 9.25%	107,247	0.02	,	15/11/2028 Sprint Capital Corp 8.75%	450,378	0.06
		15/4/2025 salesforce.com Inc 2.7%	176,551	0.02		15/3/2032 SRS Distribution Inc '144A'	660,458	0.09
		15/7/2041 salesforce.com Inc 2.9%	367,309	0.05		4.625% 1/7/2028 SRS Distribution Inc '144A'	120,045	0.02
		15/7/2051 salesforce.com Inc 3.05%	202,368	0.03		6% 1/12/2029 SRS Distribution Inc '144A'	151,560	0.02
		15/7/2061 San Diego Gas & Electric Co	117,787	0.02		6.125% 1/7/2029 SS&C Technologies Inc '144A'	127,622	0.02
	,	2.95% 15/8/2051 Santander Holdings USA Inc	108,929	0.02		5.5% 30/9/2027 Standard Industries Inc/NJ	326,947	0.05
		3.4% 18/1/2023 SBA Communications Corp	451,934	0.06		2.25% 21/11/2026 Standard Industries Inc/NJ	184,720	0.03
		3.875% 15/2/2027 SCIL IV LLC / SCIL USA	252,245	0.04		'144A' 4.375% 15/7/2030 Starwood Property Trust Inc	48,548	0.01
EUR 130	0,000	Holdings LLC FRN 1/11/2026* SCIL IV LLC / SCIL USA	121,383	0.02	USD 127,000	'144A' 4.375% 15/1/2027 Starwood Property Trust Inc	23,280	0.00
		Holdings LLC 4.375% 1/11/2026	127,037	0.02	USD 50,000	4.75% 15/3/2025 State Street Corp FRN	114,146	0.02
		Sealed Air Corp '144A' 4% 1/12/2027	405,750	0.06	USD 50,000	3/12/2024 State Street Corp FRN	45,912	0.01
		Sensata Technologies Inc '144A' 4.375% 15/2/2030	264,704	0.04	USD 1,525,000	1/11/2025 State Street Corp FRN	44,728	0.01
		Sherwin-Williams Co/The 2.3% 15/5/2030	188,092	0.03	USD 210,000	15/6/2047 Steel Dynamics Inc 1.65%	1,171,668	0.17
		Sherwin-Williams Co/The 2.75% 1/6/2022	87,526	0.01	USD 450,000	15/10/2027 Steel Dynamics Inc 2.4%	175,048	0.02
		Sherwin-Williams Co/The 3.125% 1/6/2024 Sherwin-Williams Co/The	217,102	0.03	USD 120,000	15/6/2025 Steel Dynamics Inc 3.25% 15/10/2050	398,256 92,725	0.06
		3.3% 15/5/2050 Sherwin-Williams Co/The	59,919	0.01	USD 245,000	Surgery Center Holdings Inc '144A' 6.75% 1/7/2025	218,807	0.01
		3.45% 1/8/2025 Sherwin-Williams Co/The	61,211	0.01	USD 72,000	SWF Escrow Issuer Corp '144A' 6.5% 1/10/2029	57,641	0.03
		4.5% 1/6/2047 Shift4 Payments Inc '144A'	56,986	0.01	USD 250,000	Switch Ltd '144A' 3.75% 15/9/2028	209,761	0.03
		15/12/2025 (Zero Coupon) Shift4 Payments LLC / Shift4	45,868	0.01	USD 228,000	Switch Ltd '144A' 4.125% 15/6/2029	194,565	0.03
000 10	4,000	Payments Finance Sub Inc '144A' 4.625% 1/11/2026	137,380	0.02	USD 216,000	Synaptics Inc '144A' 4% 15/6/2029	186,062	0.03
USD 40	0,000	Simon Property Group LP 3.25% 13/9/2049	32,105	0.00	USD 312,000	Syneos Health Inc '144A' 3.625% 15/1/2029	257,625	0.04
USD 6	7,000	Sinclair Television Group Inc '144A' 4.125% 1/12/2030	52,940	0.01	USD 149,000	Taylor Morrison Communities Inc '144A' 5.875% 15/6/2027	139,082	0.02
USD 67	1,000	Sirius XM Radio Inc '144A' 3.125% 1/9/2026	572,442	0.08		Teleflex Inc 4.625% 15/11/2027 Tempur Sealy International Inc	114,319	0.02
USD 166	6,000	Sirius XM Radio Inc '144A' 3.875% 1/9/2031	136,773	0.02		'144A' 3.875% 15/10/2031 Tempur Sealy International Inc	154,132	0.02
USD 142	2,000	Sirius XM Radio Inc '144A' 4% 15/7/2028	121,381	0.02		'144A' 4% 15/4/2029 Tenet Healthcare Corp '144A'	155,354	0.02
USD 109	9,000	Sirius XM Radio Inc '144A' 4.125% 1/7/2030	92,188	0.01		4.25% 1/6/2029 Tenet Healthcare Corp '144A'	11,162	0.00
USD 102	2,000	Sirius XM Radio Inc '144A' 5.5% 1/7/2029	93,139	0.01		4.875% 1/1/2026 Tenet Healthcare Corp '144A'	514,697	0.07
USD 280	0,000	Six Flags Theme Parks Inc '144A' 7% 1/7/2025	261,927	0.04		5.125% 1/11/2027 Tenet Healthcare Corp '144A'	180,424	0.03
		SLM Corp 3.125% 2/11/2026 Sonic Automotive Inc '144A'	94,592	0.01		6.125% 1/10/2028 Terex Corp '144A' 5%	241,208	0.03
		4.625% 15/11/2029	18,503	0.00	,	15/5/2029	92,755	0.01

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Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	-	, ,			United Natural Foods Inc '144A'	,	
	Texas Instruments Inc 2.7% 15/9/2051 Texas Instruments Inc 4.15%	117,079	0.02	ŕ	6.75% 15/10/2028 United Rentals North America	222,496	0.03
	15/5/2048 Thor Industries Inc '144A' 4%	73,981	0.01	·	Inc 5.25% 15/1/2030 Uniti Group LP / Uniti Fiber	141,112	0.02
	15/10/2029 Titan International Inc 7%	124,863	0.02	·	Holdings Inc / CSL Capital LLC '144A' 6% 15/1/2030	35,784	0.00
USD 427,000	30/4/2028 TK Elevator US Newco Inc	31,416	0.00	USD 425,000	Uniti Group LP / Uniti Group Finance Inc / CSL Capital		
USD 121,000	'144A' 5.25% 15/7/2027 T-Mobile USA Inc 2.625%	380,171	0.05	USD 201,000	LLC '144A' 4.75% 15/4/2028 Uniti Group LP / Uniti Group	359,040	0.05
USD 346,000	15/2/2029 T-Mobile USA Inc 2.875%	101,702	0.01	1100 04 000	Finance Inc / CSL Capital LLC '144A' 6.5% 15/2/2029	166,076	0.02
USD 262,000	15/2/2031 T-Mobile USA Inc '144A' 3.5%	290,031	0.04	·	Univision Communications Inc '144A' 6.625% 1/6/2027 US Bancorp FRN 15/1/2027	31,732	0.00
USD 115,000	15/4/2031 T-Mobile USA Inc 3.5% 15/4/2031	229,236 100,619	0.03		(Perpetual) US Bancorp 1.375% 22/7/2030	1,021,806 82,812	0.15 0.01
USD 1,080,000	Toyota Motor Credit Corp 1.15% 13/8/2027	896,372	0.13	USD 50,000	US Bancorp 3% 30/7/2029 US Foods Inc '144A' 4.75%	44,579	0.01
USD 223,000	Toyota Motor Credit Corp 1.35% 25/8/2023	197,727	0.03		15/2/2029 US Foods Inc '144A' 6.25%	135,217	0.02
USD 850,000	Toyota Motor Credit Corp 2.15% 13/2/2030	721,128	0.10	·	15/4/2025 Vail Resorts Inc '144A' 6.25%	159,921	0.02
USD 52,000	Travel + Leisure Co 6.6% 1/10/2025	49,307	0.01	USD 155,000	15/5/2025 Ventas Realty LP 3%	146,106	0.02
USD 106,000	Travel + Leisure Co '144A' 6.625% 31/7/2026	100,750	0.01	USD 145,000	15/1/2030 Ventas Realty LP 4.75%	135,394	0.02
USD 50,000	Travelers Cos Inc/The 2.55% 27/4/2050	37,140	0.01	USD 166,000	15/11/2030 Veritas US Inc / Veritas	142,887	0.02
	Travelers Cos Inc/The 4% 30/5/2047	107,492	0.02		Bermuda Ltd '144A' 7.5% 1/9/2025	145,362	0.02
	Travelers Cos Inc/The 4.3% 25/8/2045	24,637	0.00		Verizon Communications Inc 1.5% 18/9/2030	1,093,412	0.16
	Tri Pointe Homes Inc 5.25% 1/6/2027	73,061	0.01		Verizon Communications Inc '144A' 2.355% 15/3/2032	448,734	0.06
	Truist Financial Corp FRN 1/9/2025 (Perpetual)	1,013,446	0.14	·	Verizon Communications Inc 2.55% 21/3/2031	114,077	0.02
	TWDC Enterprises 18 Corp 4.125% 1/6/2044	46,911	0.01 0.05		Verizon Communications Inc 2.65% 20/11/2040 Verizon Communications Inc	623,266	0.09
	Twilio Inc 3.875% 15/3/2031 Twitter Inc '144A' 3.875% 15/12/2027	368,649 139,336	0.03	,	2.85% 3/9/2041 Verizon Communications Inc	58,475	0.01
	Twitter Inc '144A' 5% 1/3/2030 Uber Technologies Inc	131,793	0.02	·	2.987% 30/10/2056 Verizon Communications Inc	250,595	0.04
	15/12/2025 (Zero Coupon) Uber Technologies Inc '144A'	191,776	0.03		3.4% 22/3/2041 Verizon Communications Inc	703,136	0.10
•	4.5% 15/8/2029 Uber Technologies Inc '144A'	215,699	0.03	,	3.7% 22/3/2061 Verizon Communications Inc	383,049	0.05
	6.25% 15/1/2028 Union Pacific Corp 3.5%	281,499	0.04		3.85% 1/11/2042 Verizon Communications Inc	388,385	0.06
USD 165,000	14/2/2053 Union Pacific Corp 3.55%	113,611	0.02	USD 191,000	3.875% 8/2/2029 Verizon Communications Inc	178,254	0.03
USD 50,000	15/8/2039 Union Pacific Corp 3.55%	147,277	0.02	USD 1,220,000	4.016% 3/12/2029 Verizon Communications Inc	180,884	0.03
USD 267,000	20/5/2061 Union Pacific Corp 3.839%	42,426	0.01	USD 340,000	4.272% 15/1/2036 Vertiv Group Corp '144A'	1,170,616	0.17
USD 115,000	20/3/2060 Union Pacific Corp 3.95%	238,935	0.03	USD 254,000	4.125% 15/11/2028 Viavi Solutions Inc '144A'	277,784	0.04
USD 140,000	15/8/2059 Union Pacific Corp 4.05%	104,351	0.01	USD 1,040,000	3.75% 1/10/2029 VICI Properties LP / VICI Note	213,105	0.03
USD 175,000	1/3/2046 Union Pacific Corp 4.3%	131,659	0.02		Co Inc '144A' 3.5% 15/2/2025 Visa Inc 3.65% 15/9/2047	925,124 102,563	0.13 0.01
USD 55,000	1/3/2049 Union Pacific Corp 4.5%	171,747	0.02	USD 1,135,000	VMware Inc 1.4% 15/8/2026 VMware Inc 2.2% 15/8/2031	461,773 915,244	0.07 0.13
USD 587,000	10/9/2048 United Airlines Inc '144A'	55,291	0.01		Voya Financial Inc FRN 15/9/2023 (Perpetual)	396,105	0.06
USD 391,000	4.375% 15/4/2026 United Airlines Inc '144A' 4.625% 15/4/2029	522,205 340,537	0.07		Wabash National Corp '144A' 4.5% 15/10/2028 Walmart Inc 2.5% 22/9/2041	116,347 100,435	0.02 0.01
	7.023/0 13/4/2029	J4U,JJ/	0.05	030 125,000	vvaiman iiic 2.570 22/9/2041	100,433	0.01

	Description	Market Value		Holding	Description	Market Value (EUR)	% of Net Assets
USD 470 000	Walmort Inc 2 659/ 22/0/2051	271 705	0.05		-	·	
	Walmart Inc 2.65% 22/9/2051 Walt Disney Co/The 2%	371,795	0.05	030 3,969	Barclays (Fund receives 10.6% Fixed; and receives/pays		
000 120,000	1/9/2029	353,299	0.05		return on JP Morgan Chase &		
USD 197,000	Walt Disney Co/The 3.5%				Co) (3/3/2022)	509,151	0.07
	13/5/2040	172,560	0.02	USD 314	Barclays (Fund receives		
USD 100,000	Walt Disney Co/The 3.6%	07.000	0.04		12.25% Fixed; and receives/		
1150 460 000	13/1/2051 Walt Dianov Co/Tho 6 65%	87,293	0.01		pays return on Lululemon	00 022	0.01
USD 460,000	Walt Disney Co/The 6.65% 15/11/2037	551,727	0.08	USD 3 449	Athletica Inc) (31/3/2022) Barclays (Fund receives	88,933	0.01
USD 5,000	Waste Management Inc 1.5%	001,121	0.00	002 0, 1.10	12.39% Fixed; and receives/		
	15/3/2031	3,934	0.00		pays return on Citizens		
USD 125,000	Waste Management Inc 2.5%				Financial Group Inc)		
HOD 075 000	15/11/2050	91,242	0.01	1100 000	(27/4/2022)	161,167	0.02
	Welltower Inc 2.05% 15/1/2029 WESCO Distribution Inc '144A'	230,001	0.03	080 880	Barclays (Fund receives 13.65% Fixed; and receives/		
030 309,000	7.25% 15/6/2028	542,628	0.08		pays return on Anthem Inc)		
USD 134,000	WeWork Cos LLC / WW	012,020	0.00		(21/4/2022)	346,503	0.05
,	Co-Obligor Inc '144A' 5%			USD 560	Barclays (Fund receives	,	
	10/7/2025	98,254	0.01		15.31% Fixed; and receives/		
USD 226,000	William Carter Co/The '144A'	004400	0.00		pays return on Ameriprise	4.40.000	0.00
1160 303 000	5.625% 15/3/2027	204,183	0.03	LICD 036	Financial Inc) (27/4/2022)	149,029	0.02
03D 202,000	Williams Scotsman International Inc '144A' 4.625% 15/8/2028	177,426	0.03	020 930	Barclays (Fund receives 16.37% Fixed; and receives/		
USD 36.000	WMG Acquisition Corp '144A'	177,420	0.00		pays return on Tesla Inc)		
	3.875% 15/7/2030	30,926	0.00		(26/4/2022)	714,245	0.10
USD 239,000	Wolverine World Wide Inc			USD 4,763	Barclays (Fund receives		
	'144A' 4% 15/8/2029	195,150	0.03		20.39% Fixed; and receives/		
USD 382,000	WR Grace Holdings LLC '144A'	220.042	0.05		pays return on Citigroup Inc)	050 000	0.04
1160 380 000	5.625% 15/8/2029 WRKCo Inc 3% 15/6/2033	328,012 237,896	0.05 0.03	1160 320	(3/3/2022) Barclays (Fund receives 8.19%	252,233	0.04
	WRKCo Inc 3 % 13/0/2033 WRKCo Inc 3.75% 15/3/2025	101,533	0.03	03D 330	Fixed; and receives 0.1976		
	WRKCo Inc 3.9% 1/6/2028	93,068	0.01		return on S&P MidCap 400		
USD 297,000	WRKCo Inc 4% 15/3/2028	280,431	0.04		Index) (28/3/2022)	826,368	0.12
	WRKCo Inc 4.9% 15/3/2029	146,552	0.02	USD 4,296	Barclays (Fund receives 9.09%		
USD 129,000	Wyndham Hotels & Resorts Inc	440 500	0.00		Fixed; and receives/pays		
1180 30 000	'144A' 4.375% 15/8/2028 Xerox Corp 4.8% 1/3/2035	113,532 16,003	0.02 0.00		return on Visa Inc) (14/3/2022)	829,883	0.12
	Yum! Brands Inc '144A' 4.75%	10,003	0.00	USD 542	Barclays (Fund receives 9.7%	029,003	0.12
002 200,000	15/1/2030	188,579	0.03	000012	Fixed; and receives/pays		
USD 639,000	Zayo Group Holdings Inc '144A'				return on Russell 2000 Index)		
	4% 1/3/2027	539,247	0.08		(23/3/2022)	987,388	0.14
USD 807,000	Zayo Group Holdings Inc '144A'	674.056	0.40	USD 10,777	BNP Paribas (Fund receives		
1180 350 000	6.125% 1/3/2028 ZoomInfo Technologies LLC/	674,956	0.10		10.55% Fixed; and receives/ pays return on Bristol-Myers		
03D 330,000	ZoomInfo Finance Corp				Squibb Co) (26/4/2022)	647,598	0.09
	'144A' 3.875% 1/2/2029	292,852	0.04	USD 6,886	BNP Paribas (Fund receives	211,000	
		330,747,692	47.00		10.94% Fixed; and receives/		
Total Bonds		514,943,713	73.18		pays return on Fifth Third		
Total Bollas		014,040,710	70.10	LICD 2 FOR	Bancorp) (17/3/2022)	289,873	0.04
EQUITY LINKED N	IOTES			050 2,596	BNP Paribas (Fund receives 11% Fixed; and receives/pays		
USD 1,632	Bank of Montreal (Fund				return on Ecolab Inc)		
	receives 16.86% Fixed;				(31/3/2022)	409,097	0.06
	and receives/pays return on	65.004	0.01	USD 3,107	BNP Paribas (Fund receives		
LISD 344	Kroger Co) (4/3/2022) Bank of Montreal (Fund	65,094	0.01		11.5% Fixed; and receives/		
000 344	receives 18.43% Fixed; and				pays return on Archer-		
	receives/pays return on Ulta				Daniels-Midland Co) (27/4/2022)	201,972	0.03
	Beauty Inc) (9/3/2022)	114,527	0.02	USD 2.703	BNP Paribas (Fund receives	201,072	0.00
USD 1,205	Bank of Montreal (Fund				12.78% Fixed; and receives/		
	receives 29.73% Fixed;				pays return on Apple Inc)		
	and receives/pays return on Signet Jewelers Ltd)				(17/3/2022)	399,123	0.06
	(18/3/2022)	77,592	0.01	USD 894	BNP Paribas (Fund receives		
1100.0074	Barclays (Fund receives	11,002	0.01		12.89% Fixed; and receives/		
080 2,371	10.44% Fixed; and receives/				pays return on PACCAR Inc) (27/4/2022)	73,353	0.01
USD 2,371	10.44 /0 1 IXEU, allu lecelves/			I .	,	, 0,000	0.01
USD 2,371	pays return on Mastercard			USD 568	BNP Paribas (Fund receives		
USD 2,3 <i>1</i> 1		767,404	0.11	USD 568	BNP Paribas (Fund receives 12.93% Fixed; and receives/		
USD 2,371	pays return on Mastercard	767,404	0.11	USD 568	•	1,356,453	0.19

Portiono oi inv	estments 28 Februar	y 2022					
Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
UCD 5 000	DND Daribas (Fund reseives			HCD 333	Cradit Suisas (Fund ressius		
USD 5,090	BNP Paribas (Fund receives 13.14% Fixed; and receives/			050 232	Credit Suisse (Fund receives 14.4% Fixed; and receives/		
	pays return on PulteGroup				pays return on Amazon.com		
	Inc) (17/3/2022)	260,800	0.04		Inc) (4/3/2022)	631,615	0.09
USD 1,745	BNP Paribas (Fund receives			USD 4,057	Credit Suisse (Fund receives		
	13.34% Fixed; and receives/ pays return on Oracle Corp)				16.7% Fixed; and receives/ pays return on Cadence		
	(10/3/2022)	118,391	0.02		Design Systems Inc)		
USD 1,975	BNP Paribas (Fund receives	-,			(12/4/2022)	536,189	0.07
	13.41% Fixed; and receives/			USD 10,939	Credit Suisse (Fund receives		
	pays return on American Express Co) (21/4/2022)	321,307	0.05		17.15% Fixed; and receives/ pays return on The Mosaic		
USD 4,977	BNP Paribas (Fund receives	021,001	0.00		Co) (29/4/2022)	467,773	0.07
	14.15% Fixed; and receives/			USD 4,091	Goldman Sachs (Fund receives		
	pays return on Fidelity				10.99% Fixed; and receives/		
	National Information Services Inc) (31/3/2022)	425,659	0.06		pays return on Automatic Data Processing) (29/4/2022)	742,013	0.11
USD 305	BNP Paribas (Fund receives	720,000	0.00	USD 9,196	Goldman Sachs (Fund receives	742,013	0.11
	15.25% Fixed; and receives/			,	11.44% Fixed; and receives/		
	pays return on Adobe Inc)	407.004	0.00		pays return on Johnson		
LISD 017	(23/3/2022) BNP Paribas (Fund receives	127,281	0.02		Controls International Plc) (29/4/2022)	538,386	0.08
000 017	16.06% Fixed; and receives/			USD 2,151	Goldman Sachs (Fund receives	000,000	0.00
	pays return on Anthem Inc)			,	11.64% Fixed; and receives/		
1100.015	(31/3/2022)	362,660	0.05		pays return on Dover Corp)	004.400	0.04
USD 615	BNP Paribas (Fund receives 16.17% Fixed; and receives/			USD 1 508	(20/4/2022) Goldman Sachs (Fund receives	304,492	0.04
	pays return on First Republic			030 1,390	11.9% Fixed; and receives/		
	Bank/CA) (3/3/2022)	94,701	0.01		pays return on Microsoft		
USD 2,852	BNP Paribas (Fund receives				Corp)	400.044	0.00
	16.39% Fixed; and receives/ pays return on Truist			USD 5 807	(27/4/2022) Goldman Sachs (Fund receives	422,911	0.06
	Financial Corp) (7/3/2022)	156,652	0.02	000 0,007	12.46% Fixed; and receives/		
USD 2,758	BNP Paribas (Fund receives				pays return on Morgan		
	16.54% Fixed; and receives/			1100 0010	Stanley) (28/3/2022)	480,280	0.07
	pays return on Wendy's Co) (3/3/2022)	55,778	0.01	050 0,019	Goldman Sachs (Fund receives 13.36% Fixed; and receives/		
USD 771	BNP Paribas (Fund receives	00,	0.0.		pays return on CVS Health		
	17.96% Fixed; and receives/				Corp) (29/4/2022)	550,167	0.08
	pays return on The Goldman Sachs Group Inc) (7/3/2022)	232,203	0.03	USD 2,725	Goldman Sachs (Fund receives 14.87% Fixed; and receives/		
USD 1.590	BNP Paribas (Fund receives	232,203	0.03		pays return on Equifax Inc)		
,,,,,,,	21.15% Fixed; and receives/				(28/3/2022)	533,358	0.08
	pays return on Kohl's Corp)			USD 15,066	Goldman Sachs (Fund receives		
1160 403	(3/3/2022) BNP Paribas (Fund receives	77,158	0.01		14.97% Fixed; and receives/		
00D 1 02	5.9% Fixed; and receives/				pays return on Flex Ltd) (4/5/2022)	221,587	0.03
	pays return on Procter &			USD 3,656	Goldman Sachs (Fund receives	,	
1100 0 077	Gamble Co) (20/4/2022)	55,799	0.01		16.31% Fixed; and receives/		
USD 2,877	BNP Paribas (Fund receives 8.38% Fixed; and receives/				pays return on Nvidia Corp) (12/4/2022)	784,067	0.11
	pays return on Zoetis Inc)			USD 1,272	Goldman Sachs (Fund receives	701,007	0.11
	(31/3/2022)	498,296	0.07		7.04% Fixed; and receives/		
USD 1,903	BNP Paribas (Fund receives				pays return on Johnson &	100 740	0.02
	9.14% Fixed; and receives/ pays return on PepsiCo Inc)			USD 2 969	Johnson) (16/5/2022) Goldman Sachs (Fund receives	182,742	0.03
	(20/4/2022)	278,045	0.04	000 2,000	9.84% Fixed; and receives/		
USD 2,771	Credit Suisse (Fund receives				pays return on Texas		
	10.9% Fixed; and receives/			1100 4 550	Instruments Inc) (27/4/2022)	446,968	0.06
	pays return on Apple Inc) (28/4/2022)	409,361	0.06	030 4,339	Goldman Sachs (Fund receives 9.87% Fixed; and receives/		
USD 1,814	Credit Suisse (Fund receives	.00,00.	0.00		pays return on Walmart Inc)		
	11.9% Fixed; and receives/				(12/4/2022)	548,484	0.08
	pays return on Deere & Co) (12/4/2022)	564,320	0.08	USD 322	JP Morgan (Fund receives 10.13% Fixed; and receives/		
USD 476	Credit Suisse (Fund receives	504,520	0.00		pays return on Dollar General		
	13.85% Fixed; and receives/				Corp) (18/3/2022)	57,309	0.01
	pays return on Analog	00.055	0.04				
	Devices Inc) (19/5/2022)	68,855	0.01				

		Market Value	% of Net			Market Value	% of Net
Holding	Description	(EUR)	Assets	Holding	Description	(EUR)	Assets
,	JP Morgan (Fund receives 10.14% Fixed; and receives/ pays return on Union Pacific Corp) (14/4/2022)	420,587	0.06	ŕ	Nomura Bank International (Fund receives 12.33% Fixed; and receives/pays return on 3M Co) (17/3/2022)	376,406	0.05
USD 7,636	JP Morgan (Fund receives 10.81% Fixed; and receives/ pays return on AbbVie Inc)	092.072	0.14	USD 155	Nomura Bank International (Fund receives 14.62% Fixed; and receives/pays return on	400 000	0.06
USD 4,778	(27/4/2022) JP Morgan (Fund receives 10.88% Fixed; and receives/ pays return on Microsoft	982,072	0.14	USD 2,426	Amazon.com Inc) (17/3/2022) Nomura Bank International (Fund receives 9.22 Fixed; and receives/pays return on	422,233	0.06
USD 3,081	Corp) (25/3/2022) JP Morgan (Fund receives 11.64% Fixed; and receives/ pays return on Prologis Inc) (14/4/2022)	1,270,778 405,270	0.18	USD 549	McDonalds Corp) (17/3/2022) Royal Bank of Canada (Fund receives 10.05% Fixed; and receives/pays return on PayPal Holdings Inc)	530,852	0.07
USD 5,133	JP Morgan (Fund receives 12% Fixed; and receives/pays return on Yum! Brands Inc) (25/3/2022)	563,099	0.08	USD 4,894	(31/3/2022) Royal Bank of Canada (Fund receives 10.65% Fixed; and receives/pays return on	54,325	0.01
USD 5,928	JP Morgan (Fund receives 12.29% Fixed; and receives/ pays return on Apple Inc) (8/3/2022)	873,117	0.12	USD 1,800	Fiserv Inc) (27/4/2022) Royal Bank of Canada (Fund receives 11.24% Fixed; and receives/pays return on	423,190	0.06
USD 4,380	JP Morgan (Fund receives 13.03% Fixed; and receives/ pays return on The Kraft Heinz Co) (29/4/2022)	147,875	0.02	USD 625	Microsoft Corp) (27/4/2022) Royal Bank of Canada (Fund receives 11.28% Fixed; and receives/pays return on	477,103	0.07
USD 973	JP Morgan (Fund receives 14.11% Fixed; and receives/ pays return on MasterCard Inc) (29/4/2022)	311,823	0.04	USD 1,274	Norfolk Southern Corp) (28/4/2022) Royal Bank of Canada (Fund receives 12.09% Fixed; and	145,283	0.02
USD 5,133	JP Morgan (Fund receives 15.64% Fixed; and receives/ pays return on Dow Inc) (21/4/2022)	270,732	0.04	USD 936	receives/pays return on Union Pacific Corp) (8/3/2022) Royal Bank of Canada (Fund receives 12.28% Fixed;	279,116	0.04
USD 739	JP Morgan (Fund receives 21.18% Fixed; and receives/ pays return on Williams- Sonoma Inc) (18/3/2022)	96,216	0.01	USD 2.088	and receives/pays return on International Business Machines Corp) (20/4/2022) Royal Bank of Canada (Fund	103,393	0.01
USD 1,602	JP Morgan (Fund receives 21.92% Fixed; and receives/ pays return on Seagate Technology Plc) (22/4/2022)	149,124	0.02	ŕ	receives 12.74% Fixed; and receives/pays return on Corning Inc) (27/4/2022) Royal Bank of Canada (Fund	75,555	0.01
USD 1,849	JP Morgan (Fund receives 8.44% Fixed; and receives/ pays return on Thermo Fisher			ŕ	receives 13.67% Fixed; and receives/pays return on Intel Corp) (8/3/2022) Royal Bank of Canada (Fund	440,516	0.06
USD 4,876	Scientific Inc) (21/3/2022) JP Morgan (Fund receives 9.2% Fixed; and receives/pays return on Apple Inc)	898,350	0.13	ŕ	receives 14.12% Fixed; and receives/pays return on Bank of America Corp) (4/3/2022)	645,353	0.09
USD 13,648	(25/3/2022) Merrill Lynch (Fund receives 10.1% Fixed; and receives/ pays return on Coca-Cola Co/	719,117	0.10	USD 2,994	Royal Bank of Canada (Fund receives 14.38% Fixed; and receives/pays return on Tenet Healthcare Corp) (21/4/2022)	222,079	0.03
USD 1,655	The) (28/3/2022) Merrill Lynch (Fund receives 13.05% Fixed; and receives/ pays return on Humana Inc)	744,887	0.11	USD 4,913	Royal Bank of Canada (Fund receives 14.5% Fixed; and receives/pays return on Discover Financial Services)		
USD 10,649	(21/3/2022) Merrill Lynch (Fund receives 17.07% Fixed; and receives/ pays return on Flex Ltd)	628,789	0.09	USD 833	(21/4/2022) Royal Bank of Canada (Fund receives 15.53% Fixed; and receives/pays return on	534,494	0.08
USD 8,365	(5/5/2022) Nomura Bank International (Fund receives 11.2624% Fixed; and receives/pays	151,769	0.02	USD 4,369	Raymond James Financial Inc) (22/4/2022) Royal Bank of Canada (Fund receives 16.38% Fixed; and	77,666	0.01
	return on Merck & Co Inc) (21/3/2022)	559,259	0.08		receives/pays return on Ally Financial Inc) (18/4/2022)	194,531	0.03

Portfolio of Investments 28 February 2022

	restillerits 20 i ebruary	Market	% of			Market	% of
		Value	Net			Value	Net
Holding	Description	(EUR)	Assets	Holding	Description	(EUR)	Assets
USD 2,384	Royal Bank of Canada (Fund			USD 7,253	Societe Generale (Fund		
	receives 18.25% Fixed;				receives 14.73% Fixed; and		
	and receives/pays return on				receives/pays return on		
HCD 1 250	Kohl's Corp) (2/3/2022)	117,407	0.02		Advanced Micro Devices)	706 545	0.11
050 1,256	Royal Bank of Canada (Fund receives 18.43% Fixed;			USD 5 406	(21/3/2022) Societe Generale (Fund	796,545	0.11
	and receives/pays return on			000 0,400	receives 15.88% Fixed; and		
	Danaher Corp) (11/3/2022)	309,064	0.04		receives/pays return on Walt		
USD 272	Royal Bank of Canada (Fund				Disney Co/The) (22/4/2022)	728,861	0.10
	receives 19.83% Fixed;			USD 4,462	Societe Generale (Fund		
	and receives/pays return on				receives 16.32% Fixed; and		
	United Rentals Inc) (28/4/2022)	76,452	0.01		receives/pays return on Fastenal Co) (4/3/2022)	203,907	0.03
USD 6.408	Royal Bank of Canada (Fund	70,432	0.01	USD 9.797	Societe Generale (Fund	203,907	0.03
002 0, 100	receives 20.72% Fixed;			002 0,.0.	receives 17.26% Fixed; and		
	and receives/pays return on				receives/pays return on		
	Morgan Stanley) (4/3/2022)	525,398	0.07		Juniper Networks Inc)		
USD 3,014	Royal Bank of Canada (Fund			1100 4 075	(14/3/2022)	295,773	0.04
	receives 7.06% Fixed; and receives/pays return on			USD 1,075	Societe Generale (Fund receives 18.12% Fixed; and		
	Danaher Corp) (25/3/2022)	745,902	0.11		receives/pays return on KLA		
USD 2.518	Royal Bank of Canada (Fund	740,002	0.11		Corp) (14/3/2022)	341,741	0.05
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	receives 7.92% Fixed; and			USD 3,031	Societe Generale (Fund	,	
	receives/pays return on				receives 19.86% Fixed; and		
	Mondelez International Inc)				receives/pays return on		
HCD 2 700	(28/4/2022)	147,742	0.02	LICD 2 464	Keycorp) (8/3/2022)	67,107	0.01
030 3,796	Royal Bank of Canada (Fund receives 8.65% Fixed; and			050 2,104	Societe Generale (Fund receives 20.82% Fixed; and		
	receives/pays return on				receives/pays return on		
	Johnson & Johnson)				Citizens Financial Group Inc)		
	(20/4/2022)	558,803	80.0		(8/3/2022)	101,010	0.01
USD 4,740	Royal Bank of Canada (Fund			USD 9,330	Societe Generale (Fund		
	receives 9.93% Fixed; and				receives 9.1% Fixed; and		
	receives/pays return on Procter & Gamble Co)				receives/pays return on Colgate-Palmolive Co)		
	(4/3/2022)	658,755	0.09		(14/3/2022)	642,206	0.09
USD 2,607	Societe Generale (Fund	,		USD 2,966	Societe Generale (Fund	,	
	receives 10.52% Fixed; and				receives 9.26% Fixed; and		
	receives/pays return on				receives/pays return on Citrix	070 704	0.04
	Becton Dickinson and Co) (21/3/2022)	624,646	0.09	118D 4 837	Systems Inc) (4/3/2022) Societe Generale (Fund	270,731	0.04
USD 2 212	Societe Generale (Fund	024,040	0.09	030 4,037	receives 9.35% Fixed; and		
000 2,212	receives 11.84% Fixed; and				receives/pays return on		
	receives/pays return on				Caterpillar Inc) (14/3/2022)	807,357	0.12
	Laboratory Corp of America			Total Equity Linked No	otes	44,364,641	6.30
LIOD 4 000	Holdings) (28/3/2022)	541,048	0.08	Total Transferable Se			
050 1,222	Societe Generale (Fund receives 12.69% Fixed; and			Market Instruments A			
	receives 12.03 % Fixed, and receives/pays return on Idexx			Official Stock Exchange			
	Labs) (21/3/2022)	574,105	0.08	Dealt in on Another R	egulated Market	672,406,655	95.55
USD 1,189	Societe Generale (Fund	,		Total Portfolio		672,406,655	95.55
	receives 14.52% Fixed; and			Other Net Assets		31 300 560	1 15
	receives/pays return on	212 520	0.03	Other Net Assets	2)	31,309,560	4.45
	Target Corp) (2/3/2022)	212,529	0.03	Total Net Assets (EUF	()	703,716,215	100.00

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	j	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	1,086,405	GBP	910,000	Societe Generale	15/3/2022	(481)
EUR	18,127,984	GBP	15,300,000	Bank of America	15/3/2022	(146,034)
EUR	466,747	USD	530,000	BNP Paribas	15/3/2022	(5,211)
EUR	4,777,956	USD	5,460,000	Bank of America	15/3/2022	(84,107)
EUR	202,842	USD	230,000	Deutsche Bank	15/3/2022	(1,971)
EUR	1,109,468	AUD	1,762,974	Bank of America	16/3/2022	(27,278)

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	y Sales	Counterparty	Maturity date	appreciation/ (depreciation) EUR
EUR	7,991,175	CHF	8,324,846	Bank of America	16/3/2022	(85,273)
EUR	20,410,863	GBP	17,408,772	Bank of America	16/3/2022	(381,134)
EUR	3,935,726	JPY	504,716,565	Deutsche Bank	16/3/2022	35,119
EUR	4,597,302	SEK	47,147,042	Bank of America	16/3/2022	154,080
Net unreali	sed depreciat	ion				(542,290)

Open Exchange Traded Futures Contracts as at 28 February 2022

				Unrealised appreciation/
Number of contracts	Currency	Contract/ Description	Expiration date	(depreciation) EUR
(90)	EUR	Euro Bund	March 2022	689,400
(124)	EUR	EURO STOXX 50 Index	March 2022	384,090
(152)	EUR	Euro Schatz	March 2022	34,960
(226)	EUR	Euro BOBL	March 2022	576,300
3,498	USD	EUR/USD Future	March 2022	(5,765,989)
75	USD	S&P 500 E-Mini Index	March 2022	(103,412)
46	USD	US Treasury 10 Year Note (CBT)	June 2022	42,036
1	USD	US Treasury 10 Year Note (CBT)	June 2022	922
(102)	USD	US Ultra Bond (CBT)	June 2022	(65,961)
(123)	USD	US Long Bond (CBT)	June 2022	(157,922)
(268)	USD	US Treasury 5 Year Note (CBT)	June 2022	(98,802)
(370)	USD	US Treasury 10 Year Note (CBT)	June 2022	(221,437)
Total				(4,685,815)

Purchased Options as at 28 February 2022

Number of contracts		Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation EUR	Market Value EUR
29	Call	US Treasury 10 Year Note	Exchange Traded	USD 129	25/3/2022	4,751	7,671
Total						4,751	7,671

ESG Global Multi-Asset Income Fund(2)

Holding	Description	Market Value (USD) <i>I</i>	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Asset
Transferable Secu	rities and Money Market Inst	ruments Adn	nitted		China		
	k Exchange Listing or Dealt			23,500	China Merchants Bank Co Ltd 'H'	197,876	0.1
Regulated Market				58,302	Haier Smart Home Co Ltd	235,274	0.1
_				32,029	Haier Smart Home Co Ltd 'H'	111,689	0.0
FUNDS				14,200	Hangzhou Silan		
	Ireland				Microelectronics Co Ltd	128,118	0.0
328,644	iShares Green Bond Index			20,100	LONGi Green Energy		
	Fund IE [~]	3,859,327	1.93		Technology Co Ltd	247,156	0.1
	Luxembourg			7,800	Sungrow Power Supply Co Ltd	149,541	0.0
1.033.058	BlackRock Global Funds -					1,069,654	0.5
, ,	Emerging Markets Impact		Ī		Cyprus		
	Bond Fund [∞]	9,721,076	4.87	3 470	TCS Group Holding Plc GDR	34,964	0.0
	United Kingsdam			3,479	1C3 Gloup Holding Fit GDR	34,904	0.0.
770 007	United Kingdom	4 500 047	0.70		Denmark		
	Greencoat UK Wind Plc/Funds	1,526,947	0.76		DSV A/S	100,727	0.0
Total Funds		15,107,350	7.56	,	Novo Nordisk A/S	647,009	0.3
				,	Orsted AS	698,335	0.3
COMMON / PREF	ERRED STOCKS (SHARES)			5,967	Tryg A/S	136,047	0.0
	Australia					1,582,118	0.7
201,285	APM Human Services		Ì		Egypt		
	International Itd	422,595	0.21	30.634	Commercial International		
-,	Atlas Arteria Ltd	49,928	0.03	30,034	Bank Egypt SAE	93,228	0.0
	NEXTDC Ltd	135,028	0.07			30,220	0.0
24,917	Transurban Group	228,914	0.11		Finland		
		836,465	0.42		Kone Oyj 'B'	111,613	0.0
	Austria			5,645	Nordea Bank Abp	62,456	0.0
2 932	Raiffeisen Bank International AG	45,873	0.02			174,069	0.0
2,002		10,070			France		
	Belgium			1 855	Cie de Saint-Gobain	115,757	0.0
	Aedifica SA (Reit)	49,832	0.03	,	Engie SA	122,798	0.0
	Azelis Group NV	22,225	0.01		EssilorLuxottica SA	244,969	0.1
3,884	Umicore SA	159,591	0.08	,	Eutelsat Communications SA	115,718	0.0
		231,648	0.12	,	Getlink SE	237,652	0.1
	Bermuda			103	Hermes International	141,729	0.0
959	Credicorp Ltd	141,059	0.07	339	Kering SA	239,320	0.1
	<u>`</u>	,		270	L'Oreal SA	106,381	0.0
00.007	Brazil	474 007	0.00	21,101		838,844	0.4
	B3 SA - Brasil Bolsa Balcao	171,697	0.09	-,	Sanofi	693,328	0.3
81,272	Hapvida Participacoes e	191.361	0.00	,	Schneider Electric SE	902,228	0.4
220 404	Investimentos SA MRV Engenharia e	191,301	0.09		Teleperformance	108,674	0.0
220,104	Participacoes SA	529,304	0.26		Veolia Environnement SA	541,849	0.2
90.703	YDUQS Participacoes SA	374,139	0.20	1,659	Vinci SA	174,393	0.0
90,703	1DOQ3 Farticipacoes 3A					4,583,640	2.2
		1,266,501	0.63		Germany		
	Canada			807	Allianz SE	182,687	0.0
,	Brookfield Renewable Corp	767,424	0.38		Fraport AG Frankfurt Airport	,	
	Hydro One Ltd	170,842	0.09		Services Worldwide	197,000	0.1
17,576	North West Co Inc/The (Unit)	497,509	0.25	10,225	Hamburger Hafen und		
14,923	TELUS Corp	377,788	0.19		Logistik AG	200,257	0.1
		1,813,563	0.91	5,849	LEG Immobilien SE	754,278	0.3
	Cayman Islands				Siemens AG	105,709	0.0
3 800	Alibaba Group Holding Ltd	50,670	0.02	13,074	Vonovia SE	689,955	0.3
,	Alibaba Group Holding Ltd ADR	53,516	0.02			2,129,886	1.0
	China Feihe Ltd	164,587	0.03		Grace	-	
	GDS Holdings Ltd	101.680	0.05	20 720	Greece National Bank of Greece SA	1// 226	0.0
	IHS Holding Ltd	51,014	0.03	30,120	radional Dalik Of Greece SA	144,236	0.0
	Longfor Group Holdings Ltd	179,861	0.09		Hong Kong		
	Meituan 'B'	193,917	0.10	13,600	AIA Group Ltd	141,404	0.0
	Tencent Holdings Ltd	150,920	0.08	66,765	Hang Lung Properties Ltd	139,947	0.0
	Tencent Holdings Ltd ADR	155,639	0.08			281,351	0.1
	Topsports International	,				201,001	0.1
,	Holdings Ltd	149,187	0.07		Hungary		_
	-	1,250,991	0.63	2,515	OTP Bank Nyrt	95,589	0.0
		1,400,991	0.03				

[∞] Cross umbrella holding and investment in connected party fund, see further information in Note 11.
¬ Investment in connected party fund, see further information in Note 11.

 $^{^{\}left(2\right)}$ Fund launched during the period, see Note 1, for further details.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD) <i>A</i>	% of Net Assets
	India				Poland		
2,111	HDFC Bank Ltd ADR	135,938	0.07	4,264	Bank Polska Kasa Opieki SA	116,265	0.06
	ICICI Bank Ltd ADR	205,591	0.10		LPP SA	74,083	0.04
9,443	Infosys Ltd ADR	214,828	0.11			190,348	0.10
		556,357	0.28		Dantunal	,	
3,891,871	Indonesia Bank Rakyat Indonesia			26,915	Portugal REN - Redes Energeticas Nacionais SGPS SA	77,786	0.04
0.404.400	Persero Tbk PT	1,232,548	0.62		Singapore		
8,184,100	Dayamitra Telekomunikasi PT	441,475	0.22	5,888	DBS Group Holdings Ltd	146,658	0.07
		1,674,023	0.84		South Africa		
,	Ireland Greencoat Renewables Plc Linde Plc	1,230,537 112,693	0.61 0.06	84,342	Life Healthcare Group Holdings Ltd	123,195	0.06
		1,343,230	0.67		South Korea		
55.170	Italy Enel SpA	403,968	0.20	7,539	Hana Financial Group Inc Samsung Electronics Co Ltd Samsung Electronics Co	141,076 452,083	0.07 0.23
	ERG SpA	83,847	0.04	,	Ltd (Pref)	173,668	0.09
4,760	Infrastrutture Wireless				Samsung SDI Co Ltd	124,426	0.06
	Italiane SpA	48,520	0.03	1,285	SK Hynix Inc	131,989	0.06
9,896	Terna - Rete Elettrica Nazionale	80,546	0.04			1,023,242	0.51
		616,881	0.31		Spain		
	Japan			1,156	Aena SME SA	186,442	0.09
27,500	Asahi Holdings Inc	533,513	0.27	3,498	Amadeus IT Group SA	231,476	0.12
98	Canadian Solar Infrastructure				Cellnex Telecom SA	300,883	0.15
0.700	Fund Inc (Unit)	100,164	0.05	15,428	Corp ACCIONA Energias	540.040	0.00
	KDDI Corp Shionogi & Co Ltd	220,364	0.11 0.24	10.464	Renovables SA	519,816	0.26
	Takeda Pharmaceutical Co Ltd	477,334 461,717	0.24	10,404	EDP Renovaveis SA	445,133	0.22
	West Japan Railway Co	98,477	0.05			1,683,750	0.84
_,		1,891,569	0.95		Sweden		
		1,031,303	0.33	,	Alfa Laval AB	95,476	0.05
1 100	Jersey	457.000	0.00		Tele2 AB	244,043	0.12
	Aptiv Plc Experian Plc	157,309 9,465	0.08	11,350	Volvo AB	215,508	0.11
	Ferguson Plc	262,313	0.13			555,027	0.28
		429,087	0.21		Switzerland		
	WI-I4	0,00.			Cembra Money Bank AG	5,336	0.00
1 150	Kazakhstan Kaspi.KZ JSC GDR	93,312	0.05		Flughafen Zurich AG Landis+Gyr Group AG	23,560	0.01
1,436	Raspi.RZ JSC GDR	93,312	0.03		Logitech International SA	551,621 120,790	0.28
	Kenya				Lonza Group AG	215,338	0.11
1,793,615	Safaricom Plc	566,363	0.28		Nestle SA	146,226	0.07
	Luxembourg			329	Roche Holding AG	125,373	0.06
22,389	Millicom International				SGS SA	539,563	0.27
	Cellular SA	522,284	0.26		Sika AG TE Connectivity Ltd	109,993	0.06
	Mexico				Zurich Insurance Group AG	221,331 243,385	0.11 0.12
28,901	Arca Continental SAB de CV	192,377	0.10		Zunen mourance Group //G		
21,887	Grupo Financiero Banorte		-			2,302,516	1.15
00.007	SAB de CV	143,709	0.07		Taiwan		
99,627	Wal-Mart de Mexico SAB de CV	369,314	0.18	10,705	Taiwan Semiconductor	4 450 047	0.50
		705,400	0.35		Manufacturing Co Ltd ADR	1,156,247	0.58
8	Netherlands ASM International NV	2,577	0.00	24,300	Thailand Advanced Info Service PCL	170,305	80.0
	ASML Holding NV	174,590	0.09	190,100	Bangkok Dusit Medical		
	Koninklijke DSM NV	517,163	0.26		Services PCL	137,884	0.07
390	Universal Music Group NV	8,729	0.00			308,189	0.15
		703,059	0.35		United Kingdom		
	New Zealand			4,931	AstraZeneca Plc	596,291	0.30
	Vector Ltd	25,224	0.01		Auto Trader Group Plc	116,650	0.06
9,829	Norway	· · · · · · · · · · · · · · · · · · ·			Direct Line Insurance Group Plc	152,244	0.08
9,829	ITOIVA				Genus Plc	243,814	0.12
<u> </u>	-	125 806	0.06 !	7 000			
<u> </u>	Gjensidige Forsikring ASA	125,806	0.06		Halma Plc Home Reit Plc (Reit)	255,602 713,835	
5,131	-	125,806	0.06	473,134	Haima Pic Home Reit Plc (Reit) InterContinental Hotels	255,602 713,835	0.13 0.36

 $^{^{\}left(2\right)}$ Fund launched during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% N Asse
	Johnson Matthey Plc	336,045	0.17	_	Canada	<u> </u>	
	Legal & General Group Plc	117,066	0.06	USD 315 000	1011778 BC ULC / New Red		
,	Pearson Plc	494,280	0.25	000 010,000	Finance Inc '144A' 3.875%		
	Persimmon Plc	178,580	0.09		15/1/2028	307,402	C
,	Phoenix Group Holdings Plc	189,433	0.09	LISD 147 000	1011778 BC ULC / New Red	007,402	
	Prudential Plc	448,370	0.22	000 147,000	Finance Inc '144A' 4.375%		
	Reckitt Benckiser Group Plc	420,547	0.21		15/1/2028	142 250	(
	RELX Plc	158,693	0.08	1100 96 000		143,259	(
	RELX PIC	,	0.00	030,000	1011778 BC ULC / New Red		
		398,239	0.20		Finance Inc '144A' 5.75%	00.004	,
041,912	Sdcl Energy Efficiency Income	074 040	0.40		15/4/2025	88,691	(
0.074	Trust Plc	971,619	0.49	USD 11,000	ATS Automation Tooling		
,	Severn Trent Plc	124,961	0.06		Systems Inc '144A' 4.125%		
	Smart Metering Systems Plc	120,996	0.06		15/12/2028	10,644	(
24,558	Standard Chartered Plc	174,027	0.09	USD 202,000	Bombardier Inc '144A' 7.125%		
96,623	Taylor Wimpey Plc	191,197	0.09		15/6/2026	202,220	(
393,430	Triple Point Social Housing			USD 35.000	Bombardier Inc '144A' 7.5%		
	Reit Plc (Reit)	458,218	0.23	,	1/12/2024	36,309	(
	r tott r to (r tott)	· · · · · · · · · · · · · · · · · · ·		USD 12 000	Bombardier Inc '144A' 7.5%	00,000	•
		6,987,084	3.50	000 12,000	15/3/2025	12,066	(
	United States			LICD 404 000		12,000	,
2 426	AbbVie Inc	354,123	0.18	USD 184,000	Bombardier Inc '144A' 7.875%	405.000	
,					15/4/2027	185,380	(
	Albemarle Corp	117,429	0.06	USD 20,000	Canadian National Railway Co	_	
830	Alexandria Real Estate	4== 1==	0.55		4.45% 20/1/2049	22,502	
	Equities Inc (Reit)	159,169	0.08	USD 70,000	Canadian Pacific Railway Co		
	Allstate Corp/The (Pref)	270,363	0.14		3% 2/12/2041	63,809	(
1,114	American Tower Corp (Reit)	253,535	0.13	USD 93.000	Clarios Global LP '144A'		
1,013	American Water Works Co Inc	154,321	0.08	,	6.75% 15/5/2025	96,487	(
1.694	Assurant Inc	284,609	0.14	USD 35 000	Garda World Security Corp	00,107	
,	Avangrid Inc	539,251	0.27	030 33,000		22 055	
	Block Inc	129,054	0.06	1100 07 000	'144A' 4.625% 15/2/2027	33,855	(
			0.25	USD 37,000	Garda World Security Corp		
	Boston Properties Inc (Reit)	504,611			'144A' 9.5% 1/11/2027	38,277	
	Citizens Financial Group Inc	351,638	0.18	USD 43,000	GFL Environmental Inc '144A'		
	Clearway Energy Inc 'C'	150,447	0.08		3.5% 1/9/2028	40,675	(
588	Consolidated Edison Inc	50,339	0.02	USD 17,000	GFL Environmental Inc '144A'		
180	Equinix Inc (Reit)	126,360	0.06	,	3.75% 1/8/2025	16,819	(
900	Estee Lauder Cos Inc/The 'A'	265,716	0.13	USD 73 000	GFL Environmental Inc '144A'		
	Eversource Energy	200,042	0.10	000 70,000	4% 1/8/2028	67,556	(
	Fidelity National Information	,		LICD 11 000		07,550	,
0,042	Services Inc	339,430	0.17	030 11,000	GFL Environmental Inc '144A'	44.000	
2 707					4.25% 1/6/2025	11,000	(
,	Hasbro Inc	358,430	0.18	USD 79,000	GFL Environmental Inc '144A'		
	Intercontinental Exchange Inc	390,079	0.20		4.375% 15/8/2029	73,182	
	Intuit Inc	209,236	0.10	USD 42,000	GFL Environmental Inc '144A'		
4,398	Jack Henry & Associates Inc	769,562	0.38	,	4.75% 15/6/2029	40,028	(
	Microsoft Corp	487,430	0.24	USD 87 000	GFL Environmental Inc '144A'	70,020	•
	Otis Worldwide Corp	264,545	0.13	300,000		90 510	(
	Paychex Inc	131,962	0.13	1100 00 000	5.125% 15/12/2026	88,519	,
		131,902	0.07	USD 96,000	Intertape Polymer Group Inc		
795	SBA Communications Corp	044 00=	0.40		'144A' 4.375% 15/6/2029	90,866	
. =	(Reit) 'A'	241,227	0.12	USD 27,000	Masonite International Corp		
	SLM Corp (Pref)	97,274	0.05		'144A' 3.5% 15/2/2030	24,970	(
6,003	Synchrony Financial	253,687	0.13	USD 10,000	Masonite International Corp	,	
2,078	Texas Instruments Inc	351,660	0.18		'144A' 5.375% 1/2/2028	10,139	
	Trimble Inc	116,759	0.06	LISD 107 000	Open Text Corp '144A' 3.875%	10,109	
,	Visa Inc 'A'	285,880	0.14	107,000	·	100 100	
	Welltower Inc (Reit)	203,527	0.14	1100 04 000	15/2/2028	102,420	
				USD 24,000	Open Text Corp '144A' 3.875%	00 ====	
	Xylem Inc/NY	141,641	0.07		1/12/2029	22,533	(
3,815	Yum China Holdings Inc	197,426	0.10	USD 25,000	Rogers Communications Inc		
		8,750,762	4.38		3.7% 15/11/2049	21,933	(
-1.0	med Oteslas (Observe)			USD 2.000	Rogers Communications Inc	•	
ai Common / Prefe	rred Stocks (Shares)	48,452,462	24.25	,-30	4.3% 15/2/2048	1,962	(
				HSD 4 000	Rogers Communications Inc	1,002	`
NDS				4,000	•	2 072	
	Australia			LIOD 00 000	4.35% 1/5/2049	3,872	(
1120 38 000	Westpac Banking Corp FRN			USD 29,000	Toronto-Dominion Bank/The		
USD 20,000		25 240	0.01		1.25% 10/9/2026	27,357	(
	15/11/2035	25,348	0.01	USD 128,000	Videotron Ltd '144A' 3.625%		
1105 22 27	Westpac Banking Corp 3.133%				15/6/2029	121,455	(
USD 26,000							
USD 26,000	18/11/2041	23,024	0.01			2,006,187	

 $[\]ensuremath{^{(2)}}$ Fund launched during the period, see Note 1, for further details.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Cayman Islands				Japan		
USD 42,126	Global Aircraft Leasing Co Ltd '144A' 6.5% 15/9/2024	39.914	0.02	USD 300,000	Mitsubishi UFJ Financial Group Inc FRN 19/7/2025	289.061	0.15
		39,914	0.02	USD 200,000	NTT Finance Corp '144A'	209,001	0.15
USD 345,000	Denmark Danske Bank A/S FRN			USD 56 000	1.162% 3/4/2026 Sumitomo Mitsui Financial	188,564	0.09
	26/6/2025 (Perpetual)	361,605	0.18		Group Inc 2.632% 14/7/2026	55,774	0.03
1100 407 000	Finland	404 445	0.07	USD 59,000	Sumitomo Mitsui Financial Group Inc 3.544% 17/1/2028	60,828	0.03
	Nokia Oyj 4.375% 12/6/2027 Nokia Oyj 6.625% 15/5/2039	131,445 185,916	0.07 0.09	USD 200,000	Takeda Pharmaceutical Co Ltd	00,020	0.03
USD 500,000	Nordea Bank Abp '144A' FRN	500 750	0.07		2.05% 31/3/2030	183,557	0.09
	26/3/2026 (Perpetual)	538,750	0.27			777,784	0.39
	France	856,111	0.43	USD 94 000	Jersey Aptiv Plc 3.1% 1/12/2051	76,969	0.04
USD 200,000	France Altice France SA/France '144A'				Aptiv Plc / Aptiv Corp	70,909	0.04
	5.125% 15/7/2029	181,430	0.09		3.25% 1/3/2032	24,761	0.01
USD 400,000	Altice France SA/France '144A' 5.5% 15/10/2029	368,022	0.18			101,730	0.05
USD 500,000	BNP Paribas SA '144A' FRN	,		1160 000 000	Luxembourg		
118D 200 000	14/3/2022 (Perpetual) BNP Paribas SA '144A' FRN	501,005	0.25	USD 200,000	Altice Financing SA '144A' 5% 15/1/2028	181,883	0.09
200,000	9/6/2026	195,373	0.10	USD 200,000	Altice Financing SA '144A'		
USD 250,000	BPCE SA '144A' 2.375%	240 700	0.40	USD 200 000	5.75% 15/8/2029 Altice France Holding SA '144A'	182,771	0.09
USD 413,000	14/1/2025 Credit Agricole SA '144A' FRN	246,700	0.12		6% 15/2/2028	177,695	0.09
	23/12/2025 (Perpetual)	469,788	0.24	USD 268,000	Altice France Holding SA '144A' 10.5% 15/5/2027	281,749	0.14
USD 250,000	Credit Agricole SA '144A' FRN 23/3/2029 (Perpetual)	234,375	0.12	USD 36,000	Camelot Finance SA '144A'	201,749	0.14
USD 400,000	Iliad Holding SASU '144A'			USD 10 000	4.5% 1/11/2026 DH Europe Finance II Sarl	36,072	0.02
USD 200 000	6.5% 15/10/2026 Iliad Holding SASU '144A'	400,544	0.20	03D 10,000	2.05% 15/11/2022	10,058	0.01
OOD 200,000	7% 15/10/2028	199,626	0.10	USD 85,000	Endo Luxembourg Finance Co I		
USD 231,000	Societe Generale SA '144A'	219 007	0 11		Sarl / Endo US Inc '144A' 6.125% 1/4/2029	80,252	0.04
	FRN 26/5/2026 (Perpetual)	218,907 3,015,770	0.11 1.51	USD 200,000	Herens Holdco Sarl '144A'		
	Germany	0,010,770	1.01	USD 60 000	4.75% 15/5/2028 Telecom Italia Capital SA	187,334	0.09
USD 400,000	Allianz SE '144A' FRN				6% 30/9/2034	57,129	0.03
118D 200 000	17/11/2025 (Perpetual) Allianz SE '144A' FRN	374,500	0.19	USD 84,000	Telecom Italia Capital SA 6.375% 15/11/2033	82,346	0.04
03D 200,000	30/10/2027 (Perpetual)	174,000	0.09	USD 5,000	Telecom Italia Capital SA		
USD 800,000	Deutsche Bank AG FRN	700,000	0.00	USD 16 000	7.2% 18/7/2036 Telecom Italia Capital SA	5,061	0.00
USD 200,000	30/10/2025 (Perpetual) Deutsche Bank AG/New York	788,000	0.39		7.721% 4/6/2038	16,750	0.01
-,	NY FRN 24/11/2026	191,931	0.10	USD 400,000	Telenet Finance Luxembourg		
		1,528,431	0.77		Notes Sarl '144A' 5.5% 1/3/2028	400,000	0.20
HED 000 000	Ireland					1,699,100	0.85
USD 200,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust				Netherlands		
LIOD 000 000	3% 29/10/2028	190,538	0.10	USD 25,000	Deutsche Telekom International	24 440	0.00
USD 200,000	Ardagh Metal Packaging Finance USA LLC / Ardagh			USD 37,000	Finance BV 8.75% 15/6/2030 Diamond BC BV '144A'	34,442	0.02
	Metal Packaging Finance Plc				4.625% 1/10/2029	33,727	0.02
LISD 55 000	'144A' 4% 1/9/2029 Endo Dac / Endo Finance	186,658	0.09	USD 367,000	Elastic NV '144A' 4.125% 15/7/2029	338,148	0.17
03D 33,000	LLC / Endo Finco Inc '144A'			USD 200,000	ING Groep NV '144A' FRN	000,110	0.17
HCD 200 000	9.5% 31/7/2027	53,625	0.03	118D 200 000	1/7/2026 ING Groep NV FRN	191,597	0.10
UOU 200,000	Jazz Securities DAC '144A' 4.375% 15/1/2029	198,500	0.10		16/5/2027 (Perpetual)	179,750	0.09
		629,321	0.32	USD 150,000	JDE Peet's NV '144A'	120 025	0.07
	Italy			USD 94,000	1.375% 15/1/2027 NXP BV / NXP Funding LLC /	138,925	0.07
USD 339,000	UniCredit SpA FRN 3/6/2024			. ,	NXP USA Inc '144A' 2.5%	0=	
USD 200 000	(Perpetual) UniCredit SpA '144A' FRN	360,221	0.18	USD 13 000	11/5/2031 NXP BV / NXP Funding LLC /	87,491	0.04
202 200,000	3/6/2027	185,916	0.09	332 10,000	NXP USA Inc '144A' 2.65%		
		546,137	0.27		15/2/2032	12,095	0.01

 $^{^{\}left(2\right)}$ Fund launched during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	NXP BV / NXP Funding LLC /	· · · ·		J	United States		
000 00,000	NXP USA Inc '144A' 3.25%			1120 68 000	AbbVie Inc 3.6% 14/5/2025	70,163	0.04
	11/5/2041	34,652	0.02		AbbVie Inc 3.8% 15/3/2025	44,510	0.02
USD 18 000	NXP BV / NXP Funding LLC /	0.,002	0.02		AbbVie Inc 4.25% 21/11/2049	57,540	0.02
002 .0,000	NXP USA Inc '144A' 4.3%				AbbVie Inc 4.3% 14/5/2036	4,313	0.00
	18/6/2029	19,167	0.01		AbbVie Inc 4.4% 6/11/2042	44,860	0.02
USD 11,000	Sensata Technologies BV				AbbVie Inc 4.45% 14/5/2046	10,602	0.01
	'144A' 5% 1/10/2025	11,343	0.00	USD 5,000	AbbVie Inc 4.55% 15/3/2035	5,500	0.00
USD 9,000	Sensata Technologies BV			USD 10,000	AbbVie Inc 4.7% 14/5/2045	10,888	0.01
	'144A' 5.625% 1/11/2024	9,439	0.00		AbbVie Inc 4.75% 15/3/2045	16,277	0.01
USD 298,000	Trivium Packaging Finance BV	222 524	0.45		AbbVie Inc 4.875% 14/11/2048	39,914	0.02
1100 044 000	'144A' 8.5% 15/8/2027	306,594	0.15	USD 14,000	Acadia Healthcare Co Inc	40.000	0.04
USD 314,000	Ziggo Bond Co BV '144A'	202 647	0.15	1100 00 000	'144A' 5% 15/4/2029	13,869	0.01
	5.125% 28/2/2030	292,647	0.15	USD 20,000	Acadia Healthcare Co Inc	20.002	0.01
		1,690,017	0.85	LISD 41 000	'144A' 5.5% 1/7/2028 ACI Worldwide Inc '144A'	20,083	0.01
	Spain			030 41,000	5.75% 15/8/2026	42,612	0.02
USD 200,000	Banco Bilbao Vizcaya			USD 29 000	Acrisure LLC / Acrisure Finance	72,012	0.02
,	Argentaria SA FRN			OOD 20,000	Inc '144A' 6% 1/8/2029	26,231	0.01
	16/11/2027 (Perpetual)	196,500	0.10	USD 6.000	AdaptHealth LLC '144A'	_0,_0 .	0.0.
USD 200,000	Banco Santander SA FRN				5.125% 1/3/2030	5,557	0.00
	14/9/2027	188,029	0.09	USD 63,000	AdaptHealth LLC '144A'		
		384,529	0.19		6.125% 1/8/2028	62,939	0.03
	Considerate and a second	· · · · · · · · · · · · · · · · · · ·		USD 19,000	Adient US LLC '144A' 9%		
1100 250 000	Switzerland				15/4/2025	20,091	0.01
USD 250,000	Credit Suisse Group AG 3.75% 26/3/2025	255,964	0.13	USD 86,000	ADT Security Corp/The '144A'		
118D 300 000	UBS Group AG '144A' FRN	255,964	0.13		4.875% 15/7/2032	80,145	0.04
OOD 300,000	30/7/2024	295,327	0.15	USD 12,000	Advantage Sales & Marketing	10.000	0.04
USD 500 000	UBS Group AG '144A' FRN	200,021	0.10	1100.000	Inc '144A' 6.5% 15/11/2028	12,060	0.01
	2/6/2026 (Perpetual)	471,055	0.23		Aetna Inc 3.875% 15/8/2047 Aetna Inc 4.75% 15/3/2044	2,969 34,624	0.00 0.02
	, , ,	1,022,346	0.51		Ahead DB Holdings LLC	34,024	0.02
		1,022,340	0.51	000 11,000	'144A' 6.625% 1/5/2028	10,500	0.01
	United Kingdom			USD 134.000	AHP Health Partners Inc	10,000	0.01
USD 500,000	Barclays Plc FRN 15/9/2023			,,,,,	'144A' 5.75% 15/7/2029	126,842	0.06
1100 000 000	(Perpetual)	529,292	0.26	USD 147,000	Air Lease Corp 1.875%		
	Barclays Plc 4.375% 12/1/2026 HSBC Holdings Plc FRN	210,551	0.11		15/8/2026	138,262	0.07
030 300,000	17/9/2024 (Perpetual)	521,250	0.26	USD 40,000	Air Lease Corp 2.875%		
USD 200 000	HSBC Holdings Plc FRN	321,230	0.20		15/1/2026	39,703	0.02
002 200,000	19/6/2029	211,344	0.11	USD 17,000	Air Lease Corp 3.375%	47.407	0.04
USD 500,000	Lloyds Banking Group Plc	,	•	HCD 2 000	1/7/2025	17,137	0.01
,	FRN 27/9/2025 (Perpetual)	546,469	0.27	050 3,000	Air Products and Chemicals	2.026	0.00
USD 200,000	Lloyds Banking Group Plc			116D 313 000	Inc 1.5% 15/10/2025 Albertsons Cos Inc / Safeway	2,926	0.00
	FRN 7/11/2028	203,579	0.10	030 313,000	Inc / New Albertsons LP /		
USD 310,000	Merlin Entertainments Ltd				Albertsons LLC '144A'		
	'144A' 5.75% 15/6/2026	322,262	0.16		3.25% 15/3/2026	301,241	0.15
USD 200,000	NatWest Group Plc FRN	400.000	0.40	USD 81,000	Albertsons Cos Inc / Safeway	,	
1100 000 000	22/5/2028	198,626	0.10		Inc / New Albertsons LP /		
USD 200,000	NatWest Group Plc 3.875% 12/9/2023	204 606	0.10		Albertsons LLC '144A'		
1160 300 000	Standard Chartered Plc '144A'	204,696	0.10		4.625% 15/1/2027	81,278	0.04
03D 200,000	FRN 14/10/2023	199,088	0.10	USD 59,000	Albertsons Cos Inc / Safeway		
LISD 500 000	Standard Chartered Plc '144A'	199,000	0.10		Inc / New Albertsons LP /		
OOD 000,000	FRN 26/7/2025 (Perpetual)	515,000	0.26		Albertsons LLC '144A'		
USD 626.000	Vmed O2 UK Financing I Plc	0.0,000	0.20	1100 000 000	4.875% 15/2/2030	59,295	0.03
002 020,000	'144A' 4.75% 15/7/2031	593,774	0.30	USD 362,000	Albertsons Cos Inc / Safeway		
USD 208,000	Vodafone Group Plc FRN				Inc / New Albertsons LP /		
	4/4/2079	229,846	0.11		Albertsons LLC '144A' 5.875% 15/2/2028	375,620	0.19
USD 86,000	Vodafone Group Plc FRN			USD 4 000	Alexandria Real Estate Equities	373,020	0.19
	4/6/2081	80,026	0.04	4,000	Inc 1.875% 1/2/2033	3,491	0.00
USD 59,000	Vodafone Group Plc 4.25%			USD 43 000	Alexandria Real Estate	5,401	5.00
	17/9/2050	58,701	0.03	202 .0,000	Equities Inc 3.95% 15/1/2028	45,382	0.02
	Vodafone Group Plc 5.25%			USD 57 000	Alexandria Real Estate	-,=	·
USD 13,000		44047	0.04	000 01,000			
USD 13,000	30/5/2048	14,847 4,639,351	0.01 2.32	002 01,000	Equities Inc 4.9% 15/12/2030	64,947	0.03

 $[\]ensuremath{^{(2)}}$ Fund launched during the period, see Note 1, for further details.

	5	Market Value	% of Net		5	Market Value	Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
USD 182,000	Alliant Holdings Intermediate LLC / Alliant Holdings			USD 6,000	American International Group Inc 4.8% 10/7/2045	6,739	0.00
	Co-Issuer '144A' 4.25% 15/10/2027	175,478	0.09	USD 42,000	American Tower Corp 2.1% 15/6/2030	37,952	0.02
USD 178,000	Alliant Holdings Intermediate LLC / Alliant Holdings			USD 20,000	American Tower Corp 2.7% 15/4/2031	18,749	0.01
	Co-Issuer '144A' 5.875% 1/11/2029	167,073	0.08	USD 10,000	American Tower Corp 2.95% 15/1/2051	7,991	0.00
USD 316,000	Alliant Holdings Intermediate	107,073	0.00	USD 40,000	American Tower Corp 3.375%	,	0.00
	LLC / Alliant Holdings Co-Issuer '144A' 6.75%	040.000	0.40	USD 30,000	15/10/2026 American Tower Corp 3.8%	40,866	
USD 285,000	15/10/2027 Allied Universal Holdco LLC /	310,263	0.16	USD 23,000	15/8/2029 American Tower Corp 3.95%	30,868	0.02
	Allied Universal Finance Corp '144A' 6.625% 15/7/2026	292,397	0.15	USD 17,000	15/3/2029 American Tower Corp 5%	23,757	0.01
USD 105,000	Allied Universal Holdco LLC /				15/2/2024	17,834	0.01
	Allied Universal Finance Corp			USD 2,000	Amgen Inc 2% 15/1/2032	1,794	0.00
	'144A' 9.75% 15/7/2027	110,355	0.06	USD 12,000	Amgen Inc 2.45% 21/2/2030	11,477	0.01
USD 407,000	Ally Financial Inc FRN			USD 68,000	Amgen Inc 3% 15/1/2052	56,958	0.03
	15/5/2026 (Perpetual)	389,499	0.19	USD 10,000	Amgen Inc 4.2% 22/2/2052	10,273	0.01
USD 11,000	Ally Financial Inc 2.2%			USD 10,000	Amgen Inc 4.4% 22/2/2062	10,302	0.01
USD 75 000	2/11/2028 Ally Financial Inc 5.75%	10,212	0.01	USD 114,000	AMN Healthcare Inc '144A' 4% 15/4/2029	108,457	0.05
000 70,000	20/11/2025	79,518	0.04	USD 147 000	AMN Healthcare Inc '144A'	100,107	0.00
USD 85 000	Alphabet Inc 1.9% 15/8/2040	69,892	0.04	005 111,000	4.625% 1/10/2027	146,023	0.07
	Alphabet Inc 2.05% 15/8/2050	9,459	0.00	USD 34 000	AmWINS Group Inc '144A'	110,020	0.01
	Amazon.com Inc 2.5% 3/6/2050	13,446	0.01	005 01,000	4.875% 30/6/2029	32,427	0.02
,	Amazon.com Inc 2.7% 3/6/2060	11,508	0.01	USD 5 000	Analog Devices Inc 2.8%	02,421	0.02
	Amazon.com Inc 3.1%				1/10/2041	4,522	0.00
USD 101,000	12/5/2051 Amazon.com Inc 3.15%	32,203	0.02	USD 11,000	Analog Devices Inc 2.95% 1/4/2025	11,220	0.01
USD 13,000	22/8/2027 Amazon.com Inc 3.25%	104,785	0.05	USD 84,000	ANGI Group LLC '144A' 3.875% 15/8/2028	75,124	0.04
	12/5/2061	12,188	0.01	USD 1.000	Anthem Inc 2.375% 15/1/2025	1,003	0.00
USD 63.000	Amazon.com Inc 3.875%	,			Anthem Inc 3.125% 15/5/2050	4,426	0.00
,	22/8/2037	67,916	0.03		Anthem Inc 3.7% 15/9/2049	6,816	0.00
USD 11,000	Amazon.com Inc 4.05%			USD 25,000	Anthem Inc 4.65% 15/1/2043	27,673	0.01
USD 135,000	22/8/2047 AMC Entertainment Holdings	12,070	0.01		APi Escrow Corp '144A' 4.75% 15/10/2029	13,214	0.01
USD 70,000	Inc '144A' 7.5% 15/2/2029 AMC Entertainment Holdings	133,779	0.07	USD 16,000	APi Group DE Inc '144A' 4.125% 15/7/2029	14,663	0.01
	Inc '144A' 10% 15/6/2026	64,944	0.03	USD 22,000	Apple Inc 2.2% 11/9/2029	21,365	0.01
USD 13,000	AMC Networks Inc 4.25%			USD 8,000	Apple Inc 2.65% 11/5/2050	6,954	0.00
	15/2/2029	12,129	0.01		Apple Inc 2.65% 8/2/2051	16,582	0.01
USD 9,000	AMC Networks Inc 4.75%			USD 8,000	Apple Inc 2.7% 5/8/2051	6,881	0.00
	1/8/2025	8,945	0.00	USD 20,000	Apple Inc 2.95% 11/9/2049	18,258	0.01
USD 291,000	American Airlines Inc '144A'				Apple Inc 3.45% 9/2/2045	20,916	0.01
	11.75% 15/7/2025	353,019	0.18	USD 39,000	Apple Inc 3.85% 4/8/2046	40,841	0.02
USD 61,668	American Airlines Inc/			USD 14,000	Apple Inc 4.5% 23/2/2036	16,237	0.01
	AAdvantage Loyalty IP Ltd '144A' 5.5% 20/4/2026	63,212	0.03	l '	Apple Inc 4.65% 23/2/2046 Applied Materials Inc 3.3%	107,254	0.05
USD 423,420	American Airlines Inc/ AAdvantage Loyalty IP Ltd	,			1/4/2027 APX Group Inc '144A' 5.75%	86,122	0.04
	'144A' 5.75% 20/4/2029	433,186	0.22		15/7/2029	78,980	0.04
USD 6,000	American Builders & Contractors Supply Co Inc			USD 125,000	APX Group Inc '144A' 6.75% 15/2/2027	127,317	0.06
USD 5 000	'144A' 3.875% 15/11/2029 American Builders &	5,595	0.00	USD 50,000	Aramark Services Inc '144A' 5% 1/4/2025	50,308	0.03
332 3,300	Contractors Supply Co Inc	4.005	0.00	USD 31,000	Aramark Services Inc '144A'		
USD 329,000	'144A' 4% 15/1/2028 American Express Co FRN	4,885	0.00	USD 26,000	6.375% 1/5/2025 Arko Corp '144A' 5.125%	31,966	0.02
USD 139.000	15/9/2026 (Perpetual) American Honda Finance	307,615	0.15	USD 17.000	15/11/2029 Asbury Automotive Group Inc	23,887	0.01
	Corp 1.2% 8/7/2025 American International Group	134,040	0.07		4.5% 1/3/2028 Asbury Automotive Group Inc	16,750	0.01
	Inc 3.4% 30/6/2030	46,610	0.02		4.75% 1/3/2030	16,566	0.01
USD 22,000	American International Group Inc 4.5% 16/7/2044	24,021	0.01	USD 21,000	Asbury Automotive Group Inc '144A' 5% 15/2/2032	20,362	0.01

 $^{^{\}left(2\right)}$ Fund launched during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 125,000	Ashland LLC '144A' 3.375%			USD 259,000	Bank of New York Mellon		
USD 84,000	1/9/2031 Ashton Woods USA LLC /	115,333	0.06		Corp/The FRN 20/3/2026 (Perpetual)	253,659	0.13
	Ashton Woods Finance Co '144A' 4.625% 1/8/2029	79,706	0.04	USD 4,000	Bath & Body Works Inc 6.75% 1/7/2036	4,299	0.00
USD 10,000	Ashton Woods USA LLC / Ashton Woods Finance Co			USD 62,000	Bath & Body Works Inc 6.875% 1/11/2035	68,057	0.03
USD 3.000	'144A' 6.625% 15/1/2028 Astrazeneca Finance LLC	10,277	0.01	USD 10,000	Bath & Body Works Inc 7.6% 15/7/2037	10,871	0.01
	2.25% 28/5/2031 Austin BidCo Inc '144A'	2,851	0.00		Baxalta Inc 5.25% 23/6/2045 Beacon Roofing Supply Inc	3,556	0.00
000 202,000	7.125% 15/12/2028	277,623	0.14	002 100,000	'144A' 4.125% 15/5/2029	126,379	0.06
	Autodesk Inc 2.4% 15/12/2031 Autodesk Inc 3.5% 15/6/2027	23,774 51,884	0.01 0.03	USD 79,000	Becton Dickinson and Co 3.7% 6/6/2027	82,310	0.04
USD 67,000	Avantor Funding Inc '144A' 3.875% 1/11/2029	64,567	0.03	USD 2,000	Becton Dickinson and Co 3.734% 15/12/2024	2,066	0.00
USD 250,000	Avantor Funding Inc '144A'			USD 35,000	Becton Dickinson and Co		
USD 373,000	4.625% 15/7/2028 Avaya Inc '144A' 6.125%	253,754	0.13	USD 5,000	3.794% 20/5/2050 Becton Dickinson and Co	34,352	0.02
USD 66,000	15/9/2028 Aviation Capital Group LLC	359,620	0.18	USD 239,000	4.685% 15/12/2044 Big River Steel LLC / BRS	5,427	0.00
USD 142,000	'144A' 1.95% 20/9/2026 Avis Budget Car Rental LLC /	62,165	0.03		Finance Corp '144A' 6.625% 31/1/2029	250,670	0.13
	Avis Budget Finance Inc '144A' 5.375% 1/3/2029	139,394	0.07		Biogen Inc 3.625% 15/9/2022 Black Knight InfoServ LLC	13,154	0.01
USD 241,000	Axalta Coating Systems LLC '144A' 3.375% 15/2/2029	221,274	0.11		'144A' 3.625% 1/9/2028 Block Inc '144A' 3.5% 1/6/2031	140,676 269.679	0.07 0.14
USD 347,000	Axalta Coating Systems LLC /	221,214	0.11		Boise Cascade Co '144A'	,-	
	Axalta Coating Systems Dutch Holding B BV '144A'			USD 35,000	4.875% 1/7/2030 Booking Holdings Inc 3.55%	57,389	0.03
USD 195,000	4.75% 15/6/2027 Ball Corp 2.875% 15/8/2030	348,280 178,606	0.17 0.09	USD 36,000	15/3/2028 Boston Properties LP 2.45%	36,856	0.02
	Ball Corp 3.125% 15/9/2031 Baltimore Gas and Electric Co	573,727	0.29	USD 30.000	1/10/2033 Boston Properties LP 2.9%	32,204	0.02
	3.2% 15/9/2049 Bank of America Corp FRN	29,682	0.01		15/3/2030 Boxer Parent Co Inc '144A'	29,025	0.01
	25/9/2025 Bank of America Corp FRN	130,454	0.07		7.125% 2/10/2025 Boxer Parent Co Inc '144A'	38,245	0.02
	24/10/2026	94,023	0.05	,	9.125% 1/3/2026	127,758	0.06
USD 205,000	Bank of America Corp FRN 27/1/2027 (Perpetual)	198,850	0.10	USD 42,000	Boyne USA Inc '144A' 4.75% 15/5/2029	41,331	0.02
USD 67,000	Bank of America Corp FRN 20/12/2028	67,933	0.03	USD 14,000	Brink's Co/The '144A' 4.625% 15/10/2027	13,667	0.01
USD 70,000	Bank of America Corp FRN 23/7/2029	74,057	0.04	USD 5,000	Brink's Co/The '144A' 5.5% 15/7/2025	5,119	0.00
USD 10,000	Bank of America Corp FRN 22/10/2030	9,689	0.00	USD 12,000	Bristol-Myers Squibb Co 2.95% 15/3/2032	12,046	0.01
USD 80,000	Bank of America Corp FRN			USD 32,000	Bristol-Myers Squibb Co		
USD 28,000	23/7/2031 Bank of America Corp FRN	71,581	0.04	USD 25,000	(Restricted) 3.4% 26/7/2029 Bristol-Myers Squibb Co 3.7%	33,441	0.02
USD 34,000	11/3/2032 Bank of America Corp FRN	26,453	0.01	USD 20,000	15/3/2052 Bristol-Myers Squibb Co 3.9%	25,404	0.01
USD 40,000	22/4/2032 Bank of America Corp FRN	32,237	0.02	USD 16,000	15/3/2062 BroadStreet Partners Inc '144A'	20,353	0.01
USD 28.000	4/2/2033 Bank of America Corp FRN	38,813	0.02	USD 25.000	5.875% 15/4/2029 Brookfield Property REIT Inc /	14,952	0.01
	20/1/2048 Bank of America Corp FRN	30,741	0.02	,,,,,,,	BPR Cumulus LLC / BPR Nimbus LLC / GGSI Sellco		
	20/3/2051	61,143	0.03	1100 404 000	LL '144A' 4.5% 1/4/2027	23,333	0.01
	Bank of America Corp 3.95% 21/4/2025	247,160	0.12		Builders FirstSource Inc '144A' 6.75% 1/6/2027	191,800	0.10
	Bank of America Corp 4.2% 26/8/2024	75,859	0.04		Cable One Inc '144A' 1.125% 15/3/2028	116,935	0.06
USD 45,000	Bank of America Corp 4.45% 3/3/2026	47,578	0.02	USD 252,000	Cable One Inc '144A' 4% 15/11/2030	233,922	0.12
USD 27,000	Bank of America Corp 4.75% 21/4/2045	30,224	0.02	USD 200,000	Cablevision Lightpath LLC '144A' 5.625% 15/9/2028	182,304	0.09
USD 14,000	Bank of America Corp 5%			USD 10,000	Camden Property Trust 2.8%		
	21/1/2044	16,123	0.01		15/5/2030	9,802	0.00

 $[\]ensuremath{^{(2)}}$ Fund launched during the period, see Note 1, for further details.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Cano Health LLC '144A'				Charles River Laboratories	,	
USD 16,000	6.25% 1/10/2028	16,729	0.01	05D 233,000	International Inc '144A'		
USD 59 000	Carlisle Cos Inc 2.2% 1/3/2032	52,582	0.03		4.25% 1/5/2028	230,481	0.12
	Carlisle Cos Inc 2.75% 1/3/2030	14,512	0.01	USD 313.000	Charles Schwab Corp/The	200, 101	0.12
	Carrier Global Corp 2.722%	,	0.0.	002 010,000	FRN 1/6/2026 (Perpetual)	300,089	0.15
	15/2/2030	57,642	0.03	USD 207,000	Charles Schwab Corp/The		
USD 61,000	Carvana Co '144A' 4.875%				FRN 1/12/2030 (Perpetual)	191,734	0.10
	1/9/2029	51,089	0.03	USD 48,000	Chobani LLC / Chobani		
USD 45,000	Carvana Co '144A' 5.5%	10 500	0.00		Finance Corp Inc '144A'	45.000	0.00
1100 30 000	15/4/2027	40,563	0.02	1100 70 000	4.625% 15/11/2028	45,992	0.02
030 36,000	Castle US Holding Corp '144A' 9.5% 15/2/2028	39,261	0.02	050 70,000	Chobani LLC / Chobani Finance Corp Inc '144A'		
USD 295 000	Catalent Pharma Solutions Inc	33,201	0.02		7.5% 15/4/2025	69,611	0.03
202 200,000	'144A' 3.125% 15/2/2029	275,669	0.14	USD 173,000	CHS/Community Health	00,011	0.00
USD 80,000	Catalent Pharma Solutions Inc			<u> </u>	Systems Inc '144A' 5.625%		
	'144A' 3.5% 1/4/2030	74,706	0.04		15/3/2027	174,133	0.09
USD 5,000	Catalent Pharma Solutions Inc			USD 274,000	CHS/Community Health		
	'144A' 5% 15/7/2027	5,107	0.00		Systems Inc '144A' 6%		
USD 105,000	CCO Holdings LLC / CCO			1100 02 000	15/1/2029	273,789	0.14
	Holdings Capital Corp '144A' 4.25% 1/2/2031	98,900	0.05	USD 63,000	CHS/Community Health		
LISD 231 000	CCO Holdings LLC / CCO	96,900	0.05		Systems Inc '144A' 6.125% 1/4/2030	58,658	0.03
000 201,000	Holdings Capital Corp '144A'			USD 8 000	CHS/Community Health	00,000	0.00
	4.25% 15/1/2034	210,932	0.11	002 0,000	Systems Inc '144A' 6.875%		
USD 120,000	CCO Holdings LLC / CCO	•			15/4/2029	7,764	0.00
	Holdings Capital Corp '144A'			USD 140,000	CHS/Community Health		
	4.5% 15/8/2030	115,471	0.06		Systems Inc '144A' 8%		
USD 89,000	CCO Holdings LLC / CCO				15/3/2026	146,252	0.07
	Holdings Capital Corp 4.5%	0.4.400	0.04		Cigna Corp 4.125% 15/11/2025	37,758	0.02
1160 33 000	1/5/2032 CCO Holdings LLC / CCO	84,462	0.04		Cigna Corp 6.125% 15/12/2048	22,396	0.01 0.00
03D 22,000	Holdings Capital Corp '144A'				Cigna Corp 6.125% 15/11/2041 Citigroup Inc FRN 24/7/2023	7,662 21,118	0.00
	4.5% 1/6/2033	20,445	0.01		Citigroup Inc FRN 12/9/2024	21,110	0.01
USD 6,000	CCO Holdings LLC / CCO	,			(Perpetual)	584,631	0.29
	Holdings Capital Corp '144A'			USD 81,000	Citigroup Inc FRN 30/1/2025		
	5% 1/2/2028	6,036	0.00		(Perpetual)	79,684	0.04
USD 6,000	CCO Holdings LLC / CCO			USD 72,000	Citigroup Inc FRN 10/12/2025		
	Holdings Capital Corp '144A'	0.000	0.00	1100 400 000	(Perpetual)	69,840	0.04
LISD 15 000	5.125% 1/5/2027 CCO Holdings LLC / CCO	6,068	0.00		Citigroup Inc FRN 28/1/2027 Citigroup Inc FRN 10/1/2028	93,735 30,136	0.05 0.02
000 10,000	Holdings Capital Corp '144A'				Citigroup Inc FRN 27/10/2028	8,162	0.02
	5.375% 1/6/2029	15,186	0.01		Citigroup Inc FRN 5/11/2030	37,210	0.02
USD 25,000	CD&R Smokey Buyer Inc '144A'	-,			Citigroup Inc FRN 29/1/2031	40,169	0.02
	6.75% 15/7/2025	25,903	0.01	USD 65,000	Citigroup Inc FRN 31/3/2031	69,605	0.03
USD 138,000	Cedar Fair LP / Canada's				Citigroup Inc FRN 3/6/2031	58,510	0.03
	Wonderland Co / Magnum				Citigroup Inc FRN 1/5/2032	14,058	0.01
	Management Corp /				Citigroup Inc FRN 25/1/2033	18,555	0.01
	Millennium Op '144A' 5.5% 1/5/2025	141.050	0.07		Citigroup Inc FRN 3/11/2042 Citigroup Inc 3.2% 21/10/2026	7,911	0.00 0.05
1120 82 000	Cedar Fair LP / Canada's	141,959	0.07	· /	Citigroup Inc 4.125% 25/7/2028	98,528 41,761	0.03
000 02,000	Wonderland Co / Magnum				Citigroup Inc 4.3% 20/11/2026	90,975	0.02
	Management Corp /				Citigroup Inc 4.45% 29/9/2027	147,123	0.07
	Millennium Op 6.5%				Clarios Global LP / Clarios US		
	1/10/2028	83,748	0.04	<u> </u>	Finance Co '144A' 6.25%		
USD 103,000	Centene Corp 2.45% 15/7/2028	97,240	0.05		15/5/2026	169,950	0.09
	Centene Corp 2.5% 1/3/2031	342,192	0.17	USD 425,000	Clarios Global LP / Clarios US		
	Centene Corp 2.625% 1/8/2031	161,696	0.08		Finance Co '144A' 8.5%		
	Centene Corp 3% 15/10/2030	184,718	0.09	1100 450 000	15/5/2027	443,617	0.22
USD 11,000	Centene Corp 4.25% 15/12/2027	11 2/2	0.01	USD 150,000	Clarivate Science Holdings	141 200	0.07
LISD 174 000	Centene Corp 4.625%	11,243	0.01	USD 136 000	Corp '144A' 3.875% 1/7/2028 Clarivate Science Holdings	141,200	0.07
03D 174,000	15/12/2029	179,359	0.09	03D 130,000	Corp '144A' 4.875% 1/7/2029	127,663	0.06
USD 128 000	Change Healthcare Holdings	179,559	0.03	USD 15 000	Clean Harbors Inc '144A'	127,000	0.00
222 120,000	LLC / Change Healthcare			555 15,500	4.875% 15/7/2027	15,008	0.01
	Finance Inc '144A' 5.75%			USD 38,000	Clean Harbors Inc '144A'	-,	
	1/3/2025	127,197	0.06		5.125% 15/7/2029	38,778	0.02
	01 1 5: 1 1 1 :			1100 400 000	Clear Channel Outdoor		
USD 4,000	Charles River Laboratories			050 466,000			
USD 4,000	International Inc '144A' 3.75% 15/3/2029	3,848	0.00	USD 466,000	Holdings Inc '144A' 5.125% 15/8/2027	464,131	0.23

 $^{^{\}left(2\right)}$ Fund launched during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
_	Clear Channel Outdoor	(002)		_	Crown Castle International Corp	(002)	
000 492,000	Holdings Inc '144A' 7.5% 1/6/2029	509,801	0.26		4.3% 15/2/2029 CSC Holdings LLC '144A'	10,555	0.01
USD 68,000	Clear Channel Outdoor Holdings Inc '144A' 7.75%			USD 200,000	4.5% 15/11/2031 CSC Holdings LLC '144A'	178,856	0.09
USD 61 000	15/4/2028 Clearway Energy Operating	70,994	0.04	1160 38 000	5% 15/11/2031 CSX Corp 3.8% 1/3/2028	166,692 29,435	0.08 0.01
	LLC '144A' 3.75% 15/1/2032 Clearway Energy Operating	57,028	0.03	USD 31,000	CSX Corp 3.8% 1/3/2048 CSX Corp 4.3% 1/3/2048 CTR Partnership LP /	33,139	0.02
	LLC '144A' 4.75% 15/3/2028	1,160,799	0.58		CareTrust Capital Corp	00.400	0.04
•	Colfax Corp '144A' 6.375% 15/2/2026 CommScope Inc '144A'	17,553	0.01	USD 349,000	'144A' 3.875% 30/6/2028 Cushman & Wakefield US Borrower LLC '144A' 6.75%	29,132	0.01
	4.75% 1/9/2029	102,456	0.05		15/5/2028	365,174	0.18
USD 222,000	CommScope Inc '144A' 6% 1/3/2026	225,865	0.11	USD 10,000	CVS Health Corp 1.3% 21/8/2027	9,252	0.00
USD 61,000	CommScope Inc '144A'	56 552	0.03	USD 47,000	CVS Health Corp 1.875%	42,000	0.02
USD 24,000	7.125% 1/7/2028 CommScope Inc '144A' 8.25% 1/3/2027	56,553 23,811	0.03	USD 32,000	28/2/2031 CVS Health Corp 3.5% 20/7/2022	42,000 32,160	0.02
USD 183,000	CommScope Technologies			USD 10,000	CVS Health Corp 4.3%	,	
USD 23,000	LLC '144A' 6% 15/6/2025 Compass Group Diversified	179,062	0.09	USD 27,000	25/3/2028 CVS Health Corp 4.78%	10,699	0.01
	Holdings LLC '144A' 5.25% 15/4/2029	22,059	0.01	USD 62,000	25/3/2038 CVS Health Corp 5.05%	29,692	0.01
USD 99,000	Condor Merger Sub Inc '144A' 7.375% 15/2/2030	95,140	0.05	USD 25,000	25/3/2048 CVS Health Corp 5.125%	71,073	0.04
USD 316,000	Connect Finco SARL / Connect US Finco LLC '144A'			USD 150,000	20/7/2045 Daimler Finance North America	28,476	0.01
USD 71.000	6.75% 1/10/2026 Consensus Cloud Solutions Inc	321,165	0.16	USD 65.000	LLC '144A' 0.75% 1/3/2024 Dell International LLC / EMC	145,766	0.07
	'144A' 6% 15/10/2026 Consensus Cloud Solutions Inc	71,091	0.04	·	Corp 6.02% 15/6/2026 Directv Financing LLC / Directv	72,320	0.04
	'144A' 6.5% 15/10/2028 Consolidated Communications	9,034	0.00	000 200,000	Financing Co-Obligor Inc '144A' 5.875% 15/8/2027	232,503	0.12
	Inc '144A' 6.5% 1/10/2028 CoreLogic Inc '144A' 4.5%	160,429	0.08	USD 248,000	Discover Financial Services FRN 30/10/2027 (Perpetual)	243,970	0.12
	1/5/2028 Cornerstone Building Brands	104,093	0.05	USD 29,000	Discovery Communications LLC 3.95% 15/6/2025	30,018	0.02
	Inc '144A' 6.125% 15/1/2029 Coty Inc/HFC Prestige	233,771	0.12	USD 18,000	Diversified Healthcare Trust 9.75% 15/6/2025	19,036	0.01
000 23,000	Products Inc/HFC Prestige International US LLC '144A'			USD 32,000	Dow Chemical Co/The 3.6% 15/11/2050	29,813	0.01
LISD 178 000	4.75% 15/1/2029 Crocs Inc '144A' 4.125%	22,425	0.01	USD 2,000	Duke Realty LP 3.05% 1/3/2050	1,731	0.00
	15/8/2031	152,453	0.08	USD 125,000	Dun & Bradstreet Corp/The		
	Crocs Inc '144A' 4.25% 15/3/2029	15,812	0.01	USD 29,000	'144A' 5% 15/12/2029 DuPont de Nemours Inc	120,814	0.06
USD 176,000	Crowdstrike Holdings Inc 3% 15/2/2029	163,527	0.08	USD 3,000	5.319% 15/11/2038 DuPont de Nemours Inc	33,607	0.02
USD 292,000	Crown Americas LLC / Crown Americas Capital Corp V			USD 11,000	5.419% 15/11/2048 Dycom Industries Inc '144A'	3,672	0.00
USD 16 000	4.25% 30/9/2026 Crown Americas LLC / Crown	298,132	0.15	USD 10 000	4.5% 15/4/2029 Eaton Corp 3.915% 15/9/2047	10,580 10,255	0.01 0.01
000 10,000	Americas Capital Corp VI 4.75% 1/2/2026	16,180	0.01	USD 34,000	Ecolab Inc 2.7% 15/12/2051 Elanco Animal Health Inc	28,802	0.01
USD 15,000	Crown Castle International Corp 1.35% 15/7/2025	14,325	0.01		6.4% 28/8/2028 Element Solutions Inc '144A'	5,389	0.00
USD 7,000	Crown Castle International Corp 2.25% 15/1/2031	6,308	0.00		3.875% 1/9/2028 Enact Holdings Inc '144A'	360,693	0.18
USD 50,000	Crown Castle International Corp 2.5% 15/7/2031	45,876	0.02		6.5% 15/8/2025 Encompass Health Corp	100,530	0.05
USD 34,000	Crown Castle International Corp 2.9% 1/4/2041	28,751	0.02		4.5% 1/2/2028 Encompass Health Corp	226,159	0.11
USD 20,000	Crown Castle International Corp 3.25% 15/1/2051	16,773	0.01		4.625% 1/4/2031 Endurance International	168,830	0.08
USD 14,000	Crown Castle International Corp			030 00,000	Group Holdings Inc '144A'	40 224	0.03
	3.8% 15/2/2028	14,461	0.01		6% 15/2/2029	49,321	0.02

 $^{^{\}left(2\right)}$ Fund launched during the period, see Note 1, for further details.

USD 2,000 Energizer Holdings Inc '144A' USD 12,000 Energizer Holdings Inc '144A' USD 12,000 Energizer Holdings Inc '144A' 475% 1590229 11,1399 0.01 USD 15,000 EnPri Industries Inc 5.75% 15,100 Enpri Inc 1.44A 3.75% 15,100 Enpri Inc 1.44A 3.25% 11,100 Enpri Inc 1.44A		Description	Market Value	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 12.000 Energizer Holdings Inc 1444 1.399	·	•	(/		·	•	(3.5.7	
USD 12,000 Felegizer Holdings linc : 144A	USD 2,000		1 803	0.00	USD 40,000		44 260	0.02
USD 15,000 En/Pointedistree Inc 5.75% 15,000 En/Pointedistree Inc 5.75% 15,5073	USD 12,000		1,000	0.00	USD 747,566		44,200	0.02
USD 6,000 Enlegins line '1444' 3,825% 15,673 0.01 USD 2,242,198 Ginnel Meal I Pool '1,2687' 2,306,766 1,150	,		11,399	0.01			802,201	0.40
USD 6:000 Entegris Inc 1-144A 3.625% 1/5/2029 USD 23:000 Enginik re 156% 159/10208 USD 23:000 Equinik re 25% 159/10208 USD 3:000 Equinik re 35% 159/10208 US	USD 15,000				USD 4,484,243			
USD 23,000 Enlegis line 1-144A 4 375% 1.15 USD 52,21961 Ginlein Meal IP Pool C 1945% 1.15 USD 52,21961 Ginlein Meal IP Pool C 1945% 1.15 USD 52,21961 Ginlein Meal IP Pool C 1945% 1.15 USD 52,21961 Ginlein Meal IP Pool C 1945% 1.15 USD 52,21961 Ginlein Meal IP Pool C 1945% 1.15 USD 52,21961 Ginlein Meal IP Pool C 1945% 1.15 USD 52,21961 Ginlein Meal IP Pool C 1945% 1.15 USD 52,21961 Ginlein Meal IP Pool C 1945% 1.15 USD 52,21961 Ginlein Meal IP Pool C 1945% 1.15 USD 52,000 Glorone Funding LLC 144A 48,980 0.03 USD 52,000 Gender of Local V 1945% 1.15 USD 147,000 Gender of Local V 1945% 1.15 USD 147,000 Fool Meal C 1945% 1.15 USD 147,000 Fool Meal V 1945% 1.15 USD 147,000 USD 147,000 Fool Meal V 1945% 1.15 USD 147,000 USD 147,000 Fool Meal V 1945% 1.15 USD 147,000 USD 147,	LICD 6 000		15,573	0.01	1100 2 242 400		4,542,806	2.27
USD 23,000 Entegris Inc -144A 4,375% 154/2028 USD 51,000 Claylark inc 1,55%,159/2028 30,558 0.02 USD 51,000 Equink inc 1,55%,159/2028 30,558 0.02 USD 52,000 Equink inc 2,55%,159/2028 51,182 0.03 USD 52,000 Equink inc 2,55%,159/2028 51,182 0.03 USD 52,000 Equink inc 2,55%,159/2028 25,100 USD 50,000 Equink inc 2,55%,159/2028 25,10	030 6,000		5 644	0.00	050 2,242,196		2 305 756	1 15
USD 40,000 Equiruls (not 1,55% 15/3/2028 51,182 0.03 USD 52,000 Equiruls (not 2,95% 15/3/2026 51,182 0.03 USD 32,000 Equiruls (not 2,95% 15/8/2026 2,501 0.00 USD 32,000 Equiruls (not 2,95% 15/8/2026 2,501 0.00 USD 32,000 Equiruls (not 2,95% 15/8/2026 2,501 0.00 USD 32,000 EHP Operating (LP 2,85% 24/8/24)	USD 23,000		0,011	0.00	USD 5,221,951		2,000,700	1.10
USD 51,000 Equirus (no. 2 9% 18/11/2026 5.895 0.00							5,191,329	2.60
USD 32,000 Equim knc 2,95% 159/2205					USD 55,000	•	40.000	0.02
USD 3,000 Equimix Inc. 3% 157/2050		•			USD 127 000		49,960	0.03
USD 30,000 EPP Operating LP 2,85% 171/10208		•			005 127,000	,		
11172028	USD 6,000	Equinix Inc 3.2% 18/11/2029	5,895	0.00		3.5% 1/3/2029	118,998	0.06
USD 173,000 Fair Isaac Corp. "1444 4% 15/6/202 170,764 0.09 USD 2,242,464 Fannie Mae Pool CB2794 2,955, 11/2/2052 2,198,145 1.10 USD 310,000 Geldema Sachs Group IncThe FRN 8/3/2024 (Perpetual) 177,412 0.09 USD 31,000 Fedex Corp. 3,1% (Si/8/2029 71,168 0.04 USD 15,000 Glodman Sachs Group IncThe FRN 10/8/2024 (Perpetual) 177,412 0.09 USD 10,000 First Energy Transmission LLC 1444 x 1,875% (15/12/202 18,144 0.01 USD 15,000 Fleave Inc 2,5% 11/8/202 18,144 0.01 USD 13,000 Fleave Inc 3,5% 11/12/202 18,144 0.01 USD 13,000 Fleave Inc 3,5% 11/12/202 18,144 0.01 USD 2,000 Fleave Inc 3,5% 11/12/202 18,144 0.01 USD 2,000 Floar Motor Co-14,146 15/3/202 (Zero Coupon) 3,437 0.02 USD 430,000 Ford Motor Co-14,36% 15/3/202 407,366 0.20 USD 39,000 Ford Motor Co-14,5% 15/12/2032 407,366 0.20 USD 39,000 Ford Motor Co-14,5% 15/12/2032 407,366 0.20 USD 39,000 Ford Motor Co-14,5% 15/12/2032 407,366 0.20 USD 34,000 Ford Motor Co-1,5% 15/12/203 37,740 0.02 USD 39,000 Ford Motor Co-1,5% 15/12/203 37,740 0.02 USD 39,000 Ford Motor Co-1,5% 15/12/203 37,740 0.02 USD 39,000 Ford Motor Co-1,5% 15/12/203 37,740 0.02 USD 260,000 Ford Motor Credit Co LLC 2,7% 10/8/2026 190,250 0.10 USD 34,000 Ford Motor Credit Co LLC 4,898% 8/12/206 405,500 0.20 USD 261,000 Ford Motor Credit Co LLC 4,898% 8/12/206 USD 34,000 Frontier Communications Holdings LLC "1444 x 5/85% 15/12/2027 14,200 14	USD 30,000		00.500	0.00	USD 12,000			
15/8/2028	USD 173 000		30,566	0.02			12 256	0.01
USD 2,242,464 Famile Mae Pool (*D2794') 2,55% 12/22652 2,188,145 1.10 USD 71,000 FedEx Corp 3,1% 5/8/2029 USD 80,000 Fierd Foor pk 4,5% 14/2046 USD 80,000 FieristEnergy Transmission LLC 144A 4,35% 15/1/2025 134,47 0,01 USD 130,000 Foor Motor Co-144A 15/3/2026 (Perce Coupon) USD 230,000 Ford Motor Co-144A 15/3/2026 (Perce Coupon) USD 230,000 Ford Motor Co-145% 15/1/2023 USD 39,000 Ford Motor Co-145% 15/1/2043 USD 230,000 Ford Motor Co-145% 15/1/2043 USD 240,000 Ford Motor Co-145% 15/1/2043 USD 250,000 Ford Motor Co-145% 15/1/2043 USD 250,000 Ford Motor Co-15% 15/1/2043 USD 250,000 Ford Motor Co-1	000 170,000		170.764	0.09	USD 30.000		12,230	0.01
USD 71,000 FedEX Corp 3.1%, 58/2029 71,168 0.04 USD 80,000 Fior Motor Corp. 4.5% 14/2046 3.5% 190,250 USD 80,000 Firelizenery Transmission LLC 144A 875% 15/1/2025 61,379 0.03 USD 20,000 Firelizenery Transmission LLC 144A 875% 15/1/2025 18,147 0.01 USD 20,000 Fiserv Inc 2.65%, 16/2030 18,73 0.00 USD 18,000 Fiserv Inc 3.5% 11/10/2022 18,147 0.01 USD 132,000 Goldman Sachs Group Inc/The USD 17,000 Fiserv Inc 4.5% 11/7/2049 17,592 0.01 USD 132,000 Goldman Sachs Group Inc/The 15/3/2026 (Zero Coupon 39,437 0.02 USD 20,000 Ford Motor Co 3.25% 12/20203 407,366 0.20 USD 80,000 Goldman Sachs Group Inc/The 15/3/2026 (Zero Coupon 39,437 0.02 USD 80,000 Goldman Sachs Group Inc/The 15/3/2026 (Zero Coupon 39,437 0.02 USD 80,000 Ford Motor Co 3.25% 12/20203 407,366 0.20 USD 80,000 Goldman Sachs Group Inc/The 81/20208 USD 90,000 Ford Motor Co 4.246% S1/20208 USD 90,000 Ford Motor Co 4.25% 15/2026 USD 80,000 Goldman Sachs Group Inc/The 81/2026 USD 80,000 Ford Motor Credit Co LLC 27% 10/8/2026 USD 80,000 Ford Motor Credit Co LLC 27% 10/8/2026 USD 80,000 Ford Motor Credit Co LLC 27% 10/8/2026 USD 80,000 Ford Motor Credit Co LLC 3.25% 16/6/2025 USD 90,000 Ford Motor Credit Co LLC 4.359% 81/2020 USD 90,000 Ford Motor Credit Co LLC 4.359% 16/6/2025 USD 90,000 Ford Motor Credit Co LLC 4.359% 16/6/2025 USD 90,000 Ford Motor Credit Co LLC 4.359% 16/6/2025 USD 90,000 Ford Motor Credit Co LLC 4.359% 16/6/2025 USD 90,000 Ford Motor Credit Co LLC 4.359% 16/6/2026 USD 90,000 Ford Motor Credit Co LLC 4.359% 16/6/2026 USD 90,000 Ford Motor Credit Co LLC 4.359% 16/6/2026 USD 90,000 Ford Motor Credit Co LLC 4.359% 16/6/2026 USD 90,000 Ford Motor Credit Co LLC 4.359% 16/6/2026 USD 90,000 Ford Motor Credit Co LLC 4.359% 16/6/2026 USD 90,000 Ford Motor Credit Co LLC 4.359% 16/6/2026 USD 90,000 Ford Motor Credit Co LLC 4.359% 16/6/2026 USD 90,000 Ford Motor Credit Co LLC 4.359% 16/6/2026 USD 90,000 Ford Motor Credit Co LLC 4.359% 16/6/2026 USD 90,000 Ford Motor Credit Co LLC 4.359% 16/6/2026 USD 90,000 Ford Motor Credit Co LLC 4.359% 16/6/2026 USD 90	USD 2,242,464		-, -				29,559	0.01
USD 34,000 FedEx Corp 4.58% 114/2046					USD 171,000	•		
USD 80,000 FirstEnergy Transmission LLC 11444 A 35% 151/120265 61.379 0.03 1437 0.00 1450 USD 12,000 Fiser Inc 2.65% 1/6/2030 18.73 0.00 1450 USD 18,000 Fiser Inc 3.5% 1/10/2022 18.147 0.01 1450 USD 17,000 Fiser Inc 3.5% 1/10/2022 18.147 0.01 1450 USD 17,000 Fiser Inc 4.5% 1/7/2049 17.592 0.01 1450 USD 23,000 Ford Motor Co 3.5% 1/20/203 0.00 1450 USD 23,000 Ford Motor Co 3.5% 1/20/2032 0.00 1450 USD 39,000 Ford Motor Co 3.5% 1/20/2032 0.00 1450 USD 39,000 Ford Motor Co 3.5% 1/20/2032 0.00 1450 USD 39,000 Ford Motor Co 4.36% 5/11/20/3 1450 USD 39,000 Ford Motor Co 4.36% 5/11/20/3 1450 USD 20,000 Ford Motor Co 4.5% 1/5/11/2043 37.740 0.02 1450 USD 39,000 Ford Motor Co 4.5% 1/5/11/2043 37.740 0.02 1450 USD 39,000 Ford Motor Co 4.5% 1/5/11/2043 37.740 0.02 1450 USD 20,000 Ford Motor Co 4.5% 1/5/11/2043 37.740 0.02 1450 USD 20,000 Ford Motor Co 4.5% 1/5/11/2043 37.740 0.02 1450 USD 200,000 Ford Motor Co 4.5% 1/5/11/2043 37.740 0.02 1450 USD 200,000 Ford Motor Co-61 Co 1.00 1450 USD 267,000 Ford Motor Co-61 Co 1.00 1450 USD 267,		•			1160 02 000	,	177,412	0.09
USD 2,000 Fleer Not 2,55% 16/12/2025 18,147 0.01 USD 18,000 Fleer Not 2,55% 16/12/2039 18,739 0.03 USD 18,000 Fleer Not 2,55% 11/10/2022 18,147 0.01 USD 17,000 Fleer Not 4,5% 17/12/049 17,592 0.01 USD 132,000 Goldman Sachs Group Inc/The FRN 10/2026 (Ferre Note) 15/12/2026 (Ferre Note) 15/12/2026 (Ferre Note) 15/12/2026 (Ferre Note) 15/12/2026 15/12/2029 15/1			35,967	0.02	050 95,000	•	94 667	0.05
USD 18,000 Fiser Inc 3.5% 11/0/2024 13,147 0.01 USD 132,000 Goldman Sachs Group Inc/The FIRD 2/2026 (Zero Coupon) 39,437 0.02 USD 33,000 Ford Motor Co 144A' 15/0/2026 (Zero Coupon) 39,437 0.02 USD 33,000 Ford Motor Co 3.2% 12/2/2032 407,368 0.20 USD 39,000 Ford Motor Co 3.2% 12/2/2032 5.112 0.00 USD 39,000 Ford Motor Co 4.36% 15/1/2033 37,740 0.02 USD 39,000 Ford Motor Co 4.5% 15/1/2043 37,740 0.02 USD 39,000 Ford Motor Co 4.59% 15/1/2049 9,222 0.00 USD 39,000 Ford Motor Co 5.291% FIRD 15/2026 To 10.00 Ford Motor Co 5.291% FIRD 15/2026 USD 39,000 FIRD 15/2026 USD 344,000 Frontier Communications Holdings LLC 144A 5.57% 15/2026 USD 39,000 Goldman Sachs Group Inc/The 15/2026 USD		67	61,379	0.03	USD 203,000	,	,	
USD 17,000 Fiser Inc 4.4% 17,72049 17,592 0.01						` ' '	193,560	0.10
USD 32,000 Ford Motor Co '1-44A' 15/3/0206 (Zero Coupon) 39,437 0 02 USD 438,000 Ford Motor Co 3.25% 12/2/2032 407,366 0.20 USD 5,000 Ford Motor Co 4.346% 8/1/22026 5,112 0.00 USD 3,000 Ford Motor Co 4.346% 8/1/22026 5,112 0.00 USD 3,000 Ford Motor Co 4.75% 15/1/2043 37,740 0.02 USD 3,000 Ford Motor Co 4.75% 15/1/2043 37,740 0.02 USD 3,000 Ford Motor Co 4.75% 15/1/2043 37,740 0.02 USD 3,000 Ford Motor Co 4.75% 15/1/2043 37,740 0.02 USD 200,000 Ford Motor Co 5.291% 8/1/2/2046 9,222 0.00 USD 200,000 Ford Motor Co 6.291% 8/1/2/2046 9,222 0.00 USD 200,000 Ford Motor Co 6.291% 8/1/2/2046 9,222 0.00 USD 200,000 Ford Motor Co 6.291% 8/1/2/2046 9,222 0.00 USD 200,000 Ford Motor Co 6.291% 8/1/2/2046 9,222 0.00 USD 200,000 Ford Motor Co 6.291% 8/1/2/2046 9,222 0.00 USD 200,000 Ford Motor Co 6.291% 8/1/2/2046 9,222 0.00 USD 200,000 Ford Motor Co 6.291% 8/1/2/2046 9,222 0.00 USD 200,000 Ford Motor Co 6.291% 8/1/2/2046 9,222 0.00 USD 200,000 Ford Motor Co 6.291% 8/1/2/2046 9,222 0.00 USD 200,000 Ford Motor Co 6.291% 8/1/2/2046 9,222 0.00 USD 200,000 Ford Motor Co 6.291% 8/1/2/2046 9,222 0.00 USD 200,000 Ford Motor Co 6.291% 8/1/2/2050 10.10 USD 200,000 Ford Motor Co 6.291% 8/1/2/2050 10.20	,				USD 132,000		100.050	0.00
15/3/2026 (Zero Coupon) 39,437 0.02 SPR.N 10/11/2026 (Perpetual) 40,706 0.02 USD 8,000 Ford Motor Co 3.25% 12/2028 5.112 0.00 USD 8,000 Goldman Sachs Group Inc/The FRN 21/10/2027 7,606 0.00 81/2/2028 5.112 0.00 USD 3,000 Ford Motor Co 4.346% 5.112 0.00 USD 3,000 Ford Motor Co 4.75% 15/1/2043 37,740 0.02 USD 9,000 Ford Motor Co 5.291% 7,708/2026 9,222 0.00 FRN 15/2/2029 35,684 0.02 USD 9,000 Ford Motor Co 5.291% 7,7108/2026 0.10 FRN 15/2/2029 35,684 0.02 USD 20,000 Ford Motor Credit Co LLC 2.7% 10/8/2026 405,500 0.20 USD 3,000 Goldman Sachs Group Inc/The FRN 27/1/2032 5,497 0.00 USD 267,000 Ford Motor Credit Co LLC 5.125% 16/6/2026 10,416 0.01 S.85% 16/5/2026 10,416 0.01 S.85% 16/5/2026 10,416 0.01 S.85% 16/5/2026 10,416 0.01 USD 14,000 For Companications 16/5/2028 8,880 0.04 USD 3,000 Frontier Communications Holdings LLC '144A' S.87% 15/2/2028 344,623 0.17 USD 3,000 Frontier Communications Holdings LLC '144A' 6.75% 15/1/2030 95,050 0.05 USD 14,000 Frontier Communications Holdings LLC '144A' 6.75% 15/1/2030 95,050 0.05 USD 2,000 Goldman Sachs Group Inc/The 5,15% 25/2/2026 45,522 0.02 USD 2,000 Goldman Sachs Group Inc/The 6,75% 11/10/2037 45,533 0.02 USD 14,000 Frontier Communications Holdings LLC '144A' 6.75% 15/1/2030 95,050 0.05 USD 3,000 Goldman Sachs Group Inc/The 6,75% 11/10/2037 45,533 0.02 USD 14,000 Frontier Communications Holdings LLC '144A' 6.75% 15/1/2030 95,050 0.05 USD 3,000 Goldman Sachs Group Inc/The 6,75% 11/10/2037 45,533 0.02 USD 2,000 Goldman Sachs Group Inc/The 6,75% 11/10/2037 45,533 0.02 USD 2,000 Goldman Sachs Group Inc/The 6,75% 11/10/2037 45,533 0.02 USD 2,000 Goldman Sachs Group Inc/The 6,75% 11/10/2037 45,233 0.02 USD 2,000 Goldman Sachs Group Inc/The 6,75% 11/10/2037 45,233 0.02 USD 2,000 Goldman Sachs Group Inc/The 6,75% 11/10/2037 45,233 0.02 USD 2,000 Goldman Sach			17,592	0.01	USD 39 000	,	122,958	0.06
USD 5,000 Ford Motor Co 4,348% S.112 0.00 RIV.2026 S.112 0.00 USD 34,000 Goldman Sachs Group Inc/The FRN 21/1/2032 35,684 0.02 USD 9,000 Ford Motor Co 5,291% S.112 0.00 USD 34,000 Goldman Sachs Group Inc/The FRN 21/1/2032 86,422 0.04 USD 200,000 Ford Motor Co 6,291% S.112 0.00 USD 200,000 Ford Motor Credit Co LLC 2.7% 10/8/2026 190,250 0.10 USD 103,000 Ford Motor Credit Co LLC 45,500 0.20 USD 267,000 Ford Motor Credit Co LLC 5.125% 16/6/2025 277,009 0.14 USD 267,000 Ford Motor Credit Co LLC 5.125% 16/6/2025 10,416 0.01 USD 14,000 Forcestar Group inc 144A* 3.855% 15/5/2026 10,416 0.01 USD 267,000 Frontier Communications Holdings LLC 144A* 5.875% 15/10/2027 344,623 0.17 USD 3,000 Frontier Communications Holdings LLC 144A* 6.875% 15/10/2027 344,623 0.17 USD 2,000 Goldman Sachs Group Inc/The 3.75% 22/5/2026 97,354 0.05 USD 14,000 Force Communications Holdings LLC 144A* 6.875% 116/2039 110,401 0.06 USD 3,000 Frontier Communications Holdings LLC 144A* 6.875% 116/2039 36,000 10,000 Frontier Communications Holdings LLC 144A* 6.875% 116/2039 36,000 4,000 Frontier Communications Holdings LLC 144A* 6.875% 116/2039 36,000 USD 3,000 Graphic Packaging International LC 144A* 3.625% USD 2,000 Graphic Packaging International LC 144A* 3.625% USD 3,000 Garther Inc 144A* 3.625% 3,000 USD 3,000 Graphic Packaging International LC 144A* 4.5% 4,625% 15/5/2029 125,446 0.66 USD 3,000 Goldman Sachs Group Inc 144A* 4,625% 15/7/2028 3,737 0.00 USD 1,000 Goldman Sachs Group Inc/The 5,15% 21/5/2026 3,737 0.00 1,752029 10,000 1,752029 10,000 1,752029 1,752020 1,752	000 02,000		39,437	0.02	332 33,000	•	40,706	0.02
B/12/2026	USD 438,000	Ford Motor Co 3.25% 12/2/2032	407,366	0.20	USD 8,000	Goldman Sachs Group Inc/The		
USD 39,000 Ford Motor Co 4.75% 15/1/2043 37,740 0.02 USD 9,000 Ford Motor Co 5.291% 8/12/2046 9,222 0.00 8/12/2046 9,222 0.00 USD 20,000 Ford Motor Credit Co LLC 2.75% 10/8/2026 190,250 0.10 USD 267,000 Ford Motor Credit Co LLC 4.389% 8/1/2026 405,500 0.20 USD 267,000 Ford Motor Credit Co LLC 5.15% 16/8/2025 277,009 0.14 USD 11,000 Forestar Group Inc '144A' 3.85% 15/3/2025 14,210 0.01 USD 93,000 Fordier Communications Holdings LLC '144A' 5.875% 15/3/2027 344,623 0.17 USD 103,000 Fordier Communications Holdings LLC '144A' 6.875% 1/12/2029 110,400 For chier Communications Holdings LLC '144A' 6.875% 1/12/2029 110,401 For chier Communications Holdings LLC '144A' 6.875% 1/12/2029 110,401 0.06 USD 261,000 Gartner Inc '144A' 3.75% 1/12/2029 125,100 Gartner Inc '144A' 3.75% 1/12/2029 125,100 Gartner Inc '144A' 4.58% 15/12/202 125,100 USD 9,000 GCI LLC '144A' 4.58% 15/12/202 125,100 USD 9,000 GCI LLC '144A' 4.58% 15/12/2028 10,000 USD 9,000 GCI LLC '144A' 4.58% 15/12/2029 125,100 USD 125,000 Gartner Inc '144A' 4.58% 15/12/2028 125,100 USD 9,000 GCI LLC '144A' 4.58% 15/12/2028 125,100 USD 18,000 Graphic Technologies Inc '144A' 3.75% 15/12/2028 125,100 USD 18,000 Graphic Technologies Inc '144A' 3.75% 15/12/2028 177,300 USD 18,000 Graphic Technologies Inc '144A' 3.75% 15/12/2028 177,300 USD 18,000 Graphic Technologies Inc '144A' 3.75% 15/12/2028 177,300 USD 18,000 Graphic Technologies Inc '144A' 3.75% 15/12/2028 177,300 USD 18,000 Graphic Technologies Inc '144A' 3.75% 15/12/2028 177,300 USD 18,000 Graphic Technologies Inc '144A' 3.75% 15/12/2028 177,300 USD 18,000 Graphic Technologies Inc '144A' 3.75% 15/12/2028 177,300 USD 18,000 Graphic Technologies Inc '144A' 3.75% 15/12/2028 177,300 USD 18,000 Graphic Technologies Inc '144A' 3.75% 15/12/2028 177,300 USD 18,000 Graphic Technologies Inc '144A' 3.75% 15/12/2028 177,300 USD	USD 5,000		5 440	0.00	HCD 24 000		7,606	0.00
USD 9,000 Ford Motor Co 5,291% 8/12/2046 9,222 0.00 USD 200,000 Ford Motor Credit Co LLC 2.7% 10/8/2026 190,250 0.10 USD 400,000 Ford Motor Credit Co LLC 4.389% 8/1/2026 405,500 0.20 USD 267,000 Ford Motor Credit Co LLC 4.389% 8/1/2026 405,500 0.20 USD 11,000 Forestar Group inc'144A' S.8% 15/5/2026 10,416 0.01 USD 61,000 Goldman Sachs Group inc'The FRN 2/1/7/2032 5,497 0.00 0.00 Forestar Group inc'144A' S.8% 15/5/2026 10,416 0.01 USD 61,000 Goldman Sachs Group inc'The FRN 2/1/7/2032 56,069 0.03 USD 14,000 Forestar Group inc'144A' 5% 14,210 0.01 USD 61,000 Goldman Sachs Group inc'The FRN 2/1/2033 59,149 0.03 USD 14,000 Forestar Group inc'144A' 5% 1/5/2028 89,802 0.04 USD 2,000 Goldman Sachs Group inc'The FRN 2/1/2033 59,149 0.03 0.05 0.05 USD 340,000 Frontier Communications Holdings LLC '144A' 5875% 15/10/2027 344,623 0.17 USD 2,000 Goldman Sachs Group inc'The 51,5% 22/5/2045 2,294 0.00 0.05 USD 14,000 Frontier Communications Holdings LLC '144A' 6,75% 110,401 0.06 USD 2,000 Goldman Sachs Group inc'The 51,5% 22/5/2045 2,294 0.00 0.05 USD 14,000 Goldman Sachs Group inc'The 51,5% 22/5/2045 2,294 0.00 0.05 USD 4,000 Goldman Sachs Group inc'The 51,5% 22/5/2045 2,294 0.00 0.05 USD 4,000 Goldman Sachs Group inc'The 51,5% 22/5/2045 0.00 USD 4,000 Goldman Sachs Group inc'The 51,5% 22/5/2045 0.00 USD 4,000 Goldman Sachs Group inc'The 51,5% 22/5/2045 0.00 USD 4,000 Goldman Sachs Group inc'The 51,5% 22/5/2045 0.00 USD 4,000 Goldman Sachs Group inc'The 51,5% 22/5/2045 0.00 USD 4,000 Goldman Sachs Group inc'The 51,5% 22/5/2046 0.00 USD 4,000 Goldman Sachs Group inc'The 51,5% 22/5/2046 0.00 USD 4,000 Goldman Sachs Group inc'The 51,5% 22/5/2046 0.00 USD 4,000 Goldman Sachs Group inc'The 51,5% 22/5/2046 0.00 USD 4,000 Goldman Sachs Group inc'The 51,5% 22/5/2046 0.00 USD 4,000 Goldman Sachs Group i	USD 39 000		,		05D 34,000	·	35 684	0.02
USD 200,000 Ford Motor Credit Co LLC 2.7% 10/8/2026 190,250 0.10 USD 400,000 Ford Motor Credit Co LLC 4.389% 8/1/2026 405,500 0.20 USD 267,000 Ford Motor Credit Co LLC 5.125% 16/6/2025 277,009 0.14 USD 11,000 Forestar Group Inc "144A" 3.58% 15/5/2026 10,416 0.01 USD 93,000 Fornier Communications Holdings LLC "144A" 6% 15/1/2027 344,623 0.17 USD 103,000 Fornier Communications Holdings LLC "144A" 6.75% 15/1/2029 110,401 0.06 USD 261,000 Galdman Sachs Group Inc "164A" 3.625% 11/2/2029 120,200 Goldman Sachs Group Inc "164A" 3.625% 11/2/2029 110,401 0.06 USD 114,000 Fox Corp 3.05% 7/4/2025 14,210 0.01 USD 261,000 Goldman Sachs Group Inc "164A" 3.625% 11/2/2026 89,802 0.04 USD 130,000 Frontier Communications Holdings LLC "144A" 6% 15/1/20207 344,623 0.17 USD 103,000 Frontier Communications Holdings LLC "144A" 6% 15/1/20207 15/1/20207 344,623 0.17 USD 103,000 Frontier Communications Holdings LLC "144A" 6.75% 15/1/20207 1/5/2029 10,000 Goldman Sachs Group Inc "The 5.15% 22/5/2045 2.294 0.00 USD 144,000 Frontier Communications Holdings LLC "144A" 6.75% 15/1/2027 34,623 0.25 USD 114,000 Frontier Communications Holdings LLC "144A" 6.75% 15/1/2029 10,000 Goldman Sachs Group Inc "The 5.15% 22/5/2045 2.294 0.00 USD 261,000 Galdman Sachs Group Inc "The 5.15% 22/5/2026 97,354 0.05 USD 34,000 Goldman Sachs Group Inc "The 5.15% 22/5/2026 97,354 0.05 USD 34,000 Goldman Sachs Group Inc "The 5.15% 22/5/2026 97,354 0.05 USD 34,000 Goldman Sachs Group Inc "The 5.15% 22/5/2026 97,354 0.05 USD 34,000 Goldman Sachs Group Inc "The 5.15% 22/5/2026 97,354 0.05 USD 34,000 Goldman Sachs Group Inc "The 5.15% 22/5/2026 97,354 0.05 USD 34,000 Goldman Sachs Group Inc "The 5.15% 22/5/2026 97,354 0.05 USD 34,000 Goldman Sachs Group Inc "The 5.15% 22/5/2026 97,354 0.05 USD 34,000 Goldman Sachs Group Inc "The 5.15% 22/5/2026 97,354 0.05 USD 34,000 Goldman Sachs Group Inc "The 5.15% 22/5/2026 97,354 0.05 USD 34,000 Goldman Sachs Group Inc "The 5.15% 22/5/2026 97,354 0.05 USD 34,000 Goldman Sachs Group Inc "The 5.15% 15/6/2026 97,354 0.05 USD 34,000 G			01,140	0.02	USD 97,000		00,004	0.02
2,7% 10/8/2026 190,250 0.10 FRN 22/4/2032 96,437 0.05			9,222	0.00			86,422	0.04
USD 400,000 Ford Motor Credit Co LLC	USD 200,000		100.050	0.40	USD 103,000	·	00.407	0.05
A.389% 8/1/2026 405,500 0.20 FRN 21/7/2032 5,497 0.00	USD 400 000		190,250	0.10	USD 6 000		96,437	0.05
S.125% 16/6/2025 Z77,009 0.14 FRN 21/10/2032 56,069 0.03	002 100,000		405,500	0.20	002 0,000	·	5,497	0.00
USD 11,000 Forestar Group Inc '144A' 3.85% 15/5/2026 10,416 0.01 USD 2,000 Goldman Sachs Group Inc/The FRN 24/2/2033 59,149 0.03 USD 14,000 Fox Corp 3,05% 7/4/2025 14,210 0.01 USD 2,000 Goldman Sachs Group Inc/The 3.625% 22/1/2023 2,039 0.00 USD 344,000 Frontier Communications Holdings LLC '144A' 5% 15/16/2026 89,802 0.04 USD 2,000 Goldman Sachs Group Inc/The 3.75% 25/2/2026 97,354 0.05 USD 344,000 Frontier Communications Holdings LLC '144A' 5.875% 15/10/2027 344,623 0.17 USD 35,000 Goldman Sachs Group Inc/The 5.15% 22/15/2045 2,294 0.00 USD 13,000 Frontier Communications Holdings LLC '144A' 6% 15/10/2030 95,050 0.05 USD 48,000 Graphic Packaging International LLC '144A' 3.5% 15/3/2028 45,522 0.02 USD 114,000 Graphic Packaging International LLC '144A' 3.5% 15/3/2028 45,522 0.02 USD 55,000 Group 1 Automotive Inc '144A' 4.75% 15/6/2029 110,401 0.06 USD 130,000 Group 1 Automotive Inc '144A' 4.5% 4.625% 1/5/2027 27,527 0.01 1/10/2030 Graphic Packaging International LLC '144A' 4.75% 4.625% 1/5/2027 27,527 0.01 USD 3,000 Group 1 Automotive Inc '144A' 4.5% 4.625% 1/5/2029 125,446 0.06 USD 130,000 Group 1 Automotive Inc '144A' 4.5% 4.625% 1/5/2029 125,446 0.06 USD 130,000 GYP Holdings II LC '144A' 4.5% 4.625% 1/5/2029 125,446 0.06 USD 130,000 GYP Holdings II LC '144A' 4.5% 4.625% 1/5/2029 125,446 0.06 USD 180,000 HAT Holdings II LC '14AT Holding	USD 267,000	Ford Motor Credit Co LLC			USD 60,000	•		
Sa Sa Sa Sa Sa Sa Sa Sa	1100 44 000		277,009	0.14	1100 04 000		56,069	0.03
USD 14,000 Fox Corp 3.05% 7/4/2025 14,210 0.01 USD 2,000 Goldman Sachs Group Inc/The 3.625% 22/1/2023 2,039 0.00 Holdings LLC '144A' 5% 1/5/2028 89,802 0.04 USD 94,000 Goldman Sachs Group Inc/The 3.625% 22/1/2026 97,354 0.05 USD 344,000 Frontier Communications Holdings LLC '144A' 5.875% 15/1/2030 95,050 0.05 USD 14,000 Goldman Sachs Group Inc/The 5.15% 22/5/2045 2,294 0.00 Goldman Sachs Group Inc/The 5.15% 22/5/2045 2,294 0.00 Goldman Sachs Group Inc/The 5.15% 22/5/2045 2,294 0.00 Goldman Sachs Group Inc/The 6.75% 1/10/2037 45,233 0.02 USD 14,000 Frontier Communications Holdings LLC '144A' 6.75% 15/1/2030 95,050 0.05 USD 48,000 Graphic Packaging International LLC '144A' 3.5% 15/3/2028 45,522 0.02 USD 13,000 Gartner Inc '144A' 3.625% 15/6/2029 252,724 0.13 USD 27,000 Group 1 Automotive Inc '144A' 88/15/2027 27,527 0.01 1/10/2030 120,514 0.06 USD 13,000 Gartner Inc '144A' 4.5% 15/10/2030 120,514 0.06 USD 13,000 GCI LLC '144A' 4.75% 15/10/2028 8,848 0.00 USD 14,000 GYP Holdings ILLC '14AA' 3.75% 15/10/2028 3,000 USD 18,000 GICH LC '144A' 3.75% 15/10/2028 8,848 0.00 USD 18,000 Gilead Sciences Inc 4.5% USD 80,000 HB Fuller Co 4% 15/2/2027 82,117 0.04	USD 11,000		10.416	0.01	050 61,000		50 1/10	0.03
USD 93,000 Frontier Communications Holdings LLC '144A' 5% 1/5/2028 89,802 0.04 USD 94,000 Goldman Sachs Group Inc/The 3.75% 25/2/2026 97,354 0.05 USD 344,000 Frontier Communications Holdings LLC '144A' 5.875% 15/10/2027 344,623 0.17 USD 35,000 Goldman Sachs Group Inc/The 5.15% 22/5/2045 2.294 0.00 USD 103,000 Frontier Communications Holdings LLC '144A' 6% 15/10/2027 344,623 0.17 USD 35,000 Goldman Sachs Group Inc/The 5.15% 22/5/2045 2.294 0.00 USD 35,000 Graphic Packaging International LLC '144A' 3.5% 15/3/2028 45,522 0.02 USD 114,000 Frontier Communications Holdings LLC '144A' 6.75% USD 3,000 Graphic Packaging International LLC '144A' 3.5% 15/3/2028 45,522 0.02 USD 3,000 Graphic Packaging International LLC '144A' 4.75% 15/3/2028 45,522 0.02 USD 3,000 Group 1 Automotive Inc '144A' 4.75% 15/3/2028 52,887 0.03 15/6/2029 252,724 0.13 USD 27,000 Group 1 Automotive Inc '144A' 4.75% 15/6/2029 252,724 0.13 USD 27,000 Group 1 Automotive Inc '144A' 4.75% 4.625% 15/6/2027 27,527 0.01 USD 134,000 GYP Holdings III Corp '144A' 4.75% 4.625% 15/6/2029 125,446 0.06 USD 134,000 GYP Holdings III Corp '144A' 4.75% 14/4A' 3.875% 15/10/2028 3,020 0.00 USD 148,000 HAE Equipment Services Inc '144A' 4.75% 14/4A' 3.5% 15/10/2028 3,375% 15/6/2026 17,339 0.01 USD 18,000 HAE Holdings II LLC '14AA' Holdings II LLC '14AA' Holdings II LLC '14AA' 1.75% 14/4A' 5.5% 15/4/2026 17,339 0.01 USD 82,000 HB Fuller Co 4% 15/2/2027 82,117 0.04 USD 18,000 USD 18,000 HB Fuller Co 4% 15/2/2027 82,117 0.04 USD 18,000 USD 18,000 HB Fuller Co 4% 15/2/2027 82,117 0.04 USD 82,000 HB Fuller Co 4% 15/2/2027 82,117 0.04 USD 82,000 USD 18,000 USD 18,000 USD 18,000 USD 18,000 USD 18,000 USD 18,000 USD 82,000 USD 82,	USD 14.000				USD 2.000		39,149	0.03
1/5/2028		Frontier Communications	,		,		2,039	0.00
USD 344,000 Frontier Communications Holdings LLC '144A' 5.875% 15/10/2027 344,623 0.17 USD 103,000 Frontier Communications Holdings LLC '144A' 6% 15/1/2030 95,050 0.05 USD 114,000 Frontier Communications Holdings LLC '144A' 6.75% 1/5/2029 110,401 0.06 USD 261,000 Gartner Inc '144A' 3.75% 15/6/2029 252,724 0.13 USD 3,000 Group 1 Automotive Inc '144A' USD 3,000 Gartner Inc '144A' 3.75% 1/10/2030 120,514 0.06 USD 3,000 Group 1 Automotive Inc '144A' USD 3,000 Gartner Inc '144A' 3.75% 1/10/2030 120,514 0.06 USD 134,000 GryP Holdings III Corp '144A' USD 3,000 GCI LLC '144A' 4.75% 1/10/2028 3,000 USD 134,000 H&E Equipment Services Inc '144A' 3.875% 15/10/2028 3,737 0.00 USD 18,000 Gilead Sciences Inc 4.5% USD 18,000 Gilead Sciences Inc 4.5% USD 82,000 HB Fuller Co 4% 15/2/2027 82,117 0.04			00.000	0.04	USD 94,000	•	07.054	0.05
Holdings LLC '144A' 5.875% 15/10/2027 344,623 0.17 USD 103,000 Frontier Communications Holdings LLC '144A' 6% 15/1/2030 95,050 0.05 USD 114,000 Frontier Communications Holdings LLC '144A' 6.75% 15/1/2027 3,074 0.00 USD 261,000 Gartner Inc '144A' 3.625% 15/6/2029 252,724 0.13 USD 27,000 Gartner Inc '144A' 3.75% 15/6/2027 27,527 0.01 USD 3,000 Gartner Inc '144A' 4.75% 17/2028 3,020 0.00 USD 134,000 GYP Holdings ILC Or '144A' 4.75% 16/10/2028 3,020 0.00 USD 4,000 H&E Equipment Services Inc '144A' 4.75% 16/10/2028 3,737 0.00 USD 18,000 Gilead Sciences Inc 4.5% USD 82,000 HB Fuller Co 4% 15/2/2027 32,744 0.06 USD 18,000 Gilead Sciences Inc 4.5% USD 82,000 HB Fuller Co 4% 15/2/2027 82,117 0.04	USD 344 000		89,802	0.04	1180 2 000		97,354	0.05
15/10/2027 344,623 0.17 USD 35,000 Goldman Sachs Group Inc/The 6.75% 1/10/2037 45,233 0.02 USD 103,000 Graphic Packaging International LLC '144A' 3.5% 15/3/2028 45,522 0.02 USD 114,000 Frontier Communications Holdings LLC '144A' 6.75% 1/5/2029 110,401 0.06 USD 55,000 Group 1 Automotive Inc '144A' 4.75% 15/8/2028 52,887 0.03 15/6/2029 252,724 0.13 USD 27,000 Group 1 Automotive Inc '144A' 4.75% 15/8/2028 52,887 0.03 1/10/2030 120,514 0.06 USD 134,000 GYP Holdings III Corp '144A' 4.625% 1/7/2028 3,020 0.00 USD 4,000 H&E Equipment Services Inc '144A' 3.875% 15/10/2028 8,848 0.00 USD 18,000 Gilead Sciences Inc '144A' 5.5% 15/6/2026 17,339 0.01 USD 82,000 HB Fuller Co 4% 15/2/2027 82,117 0.04	000 044,000				000 2,000		2,294	0.00
Holdings LLC '144A' 6% 15/1/2030 95,050 0.05 USD 48,000 Graphic Packaging International LLC '144A' 3.5% 15/3/2028 45,522 0.02 USD 114,000 Frontier Communications Holdings LLC '144A' 6.75% 1/5/2029 110,401 0.06 USD 55,000 Graphic Packaging International LLC '144A' 4.75% 15/7/2027 3,074 0.00 USD 55,000 Group 1 Automotive Inc '144A' 4.75% 4% 15/8/2028 52,887 0.03 4% 15/8/2029 252,724 0.13 USD 27,000 GTCR AP Finance Inc '144A' USD 3,000 Gartner Inc '144A' 3.75% 8% 15/5/2027 27,527 0.01 1/10/2030 120,514 0.06 USD 134,000 GYP Holdings III Corp '144A' 4.625% 1/5/2029 125,446 0.06 1/7/2028 3,020 0.00 USD 4,000 H&E Equipment Services Inc '144A' 3.875% 15/12/2028 3,737 0.00 USD 17,000 GCP Applied Technologies Inc '144A' 5.5% 15/4/2026 17,339 0.01 USD 82,000 HB Fuller Co 4% 15/2/2027 82,117 0.04			344,623	0.17	USD 35,000			
15/1/2030 95,050 0.05 USD 3,000 Garphic Packaging International LLC '144A' 3.5% 15/3/2028 45,522 0.02 USD 114,000 Graphic Packaging International LLC '144A' 4.75% 15/7/2027 3,074 0.00 USD 261,000 Gartner Inc '144A' 3.625% 4% 15/8/2029 252,724 0.13 USD 27,000 GrOup 1 Automotive Inc '144A' 4% 15/8/2028 52,887 0.03 15/6/2029 252,724 0.13 USD 27,000 GrCR AP Finance Inc '144A' 4% 15/8/2027 27,527 0.01 1/10/2030 120,514 0.06 USD 134,000 GYP Holdings III Corp '144A' 4.625% 1/5/2029 125,446 0.06 1/7/2028 3,020 0.00 USD 4,000 H&E Equipment Services Inc 15/10/2028 8,848 0.00 USD 18,000 HAT Holdings II LLC '144A' 4.625% 15/6/2026 178,307 0.09 USD 18,000 Gilead Sciences Inc 174,339 0.01 3.375% 15/6/2026 178,307 0.09 USD 18,000 HB Fuller Co 4% 15/2/2027 82,117 0.04	USD 103,000						45,233	0.02
USD 114,000 Frontier Communications		3	05.050	0.05	USD 48,000		45 522	0.02
Holdings LLC '144A' 6.75% 110,401 0.06 USD 55,000 Group 1 Automotive Inc '144A' 4.75% 15/7/2027 3,074 0.00 USD 261,000 Gartner Inc '144A' 3.625% 4% 15/8/2028 52,887 0.03 15/6/2029 252,724 0.13 USD 27,000 GTCR AP Finance Inc '144A' 8% 15/5/2027 27,527 0.01 20,514 0.06 USD 134,000 GYP Holdings III Corp '144A' 4.625% 1/7/2028 3,020 0.00 USD 4,000 H&E Equipment Services Inc 144A' 3.875% 15/10/2028 3,737 0.00 USD 17,000 GCP Applied Technologies Inc 144A' 5.5% 15/4/2026 17,339 0.01 USD 82,000 HB Fuller Co 4% 15/2/2027 82,117 0.04	USD 114 000		95,050	0.05	USD 3 000		45,522	0.02
USD 261,000 Gartner Inc '144A' 3.625%							3,074	0.00
15/6/2029 252,724 0.13 USD 27,000 GTCR AP Finance Inc '144A' 8% 15/5/2027 27,527 0.01			110,401	0.06	USD 55,000	•		
USD 125,000 Gartner Inc '144A' 3.75%	USD 261,000		252 724	0.12	LISD 27 000		52,887	0.03
1/10/2030 120,514 0.06 USD 134,000 GYP Holdings III Corp '144A' 4.625% 1/5/2029 125,446 0.06 USD 9,000 GCI LLC '144A' 4.75% 15/10/2028 8,848 0.00 USD 17,000 GCP Applied Technologies Inc	USD 125.000		252,724	0.13	030 27,000		27.527	0.01
USD 3,000 Gartner Inc '144A' 4.5%	002 120,000		120,514	0.06	USD 134,000		,	0.0.
USD 9,000 GCI LLC '144A' 4.75%	USD 3,000					4.625% 1/5/2029	125,446	0.06
15/10/2028 8,848 0.00 USD 188,000 HAT Holdings I LLC / HAT	1100 0 000		3,020	0.00	USD 4,000		2 727	0.00
USD 17,000 GCP Applied Technologies Inc	USD 9,000		8 848	0 00	USD 188 000		3,131	0.00
'144A' 5.5% 15/4/2026 17,339 0.01 3.375% 15/6/2026 178,307 0.09 USD 18,000 Gilead Sciences Inc 4.5% USD 82,000 HB Fuller Co 4% 15/2/2027 82,117 0.04	USD 17,000		0,040	0.00	332 100,000	•		
		'144A' 5.5% 15/4/2026	17,339	0.01		3.375% 15/6/2026		
1/2/2045 19,109 0.01 USD 10,000 HB Fuller Co 4.25% 15/10/2028 9,519 0.00	USD 18,000		40.400	0.04	1			
		1/2/2045	19,169	0.01	10,000 עפט	по Fuller Со 4.25% 15/10/2028	9,519	0.00

 $^{^{\}left(2\right)}$ Fund launched during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

	Description	Market Value	% of Net		Description	Market Value	Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
	HCA Inc 3.5% 1/9/2030	349,982	0.18		Intel Corp 4.75% 25/3/2050	28,839	0.01
,	HCA Inc 3.5% 15/7/2051	9,592	0.00	USD 4,000	Intercontinental Exchange Inc	4 004	0.00
,	HCA Inc 5% 15/3/2024	12,575	0.01		3.1% 15/9/2027	4,081	0.00
	HCA Inc 5.25% 15/6/2049	71,395	0.04	USD 90,000	Intercontinental Exchange Inc	04 700	0.05
	HCA Inc 5.375% 1/2/2025 HCA Inc 5.375% 1/9/2026	47,533 38,610	0.02 0.02	1160 3 000	3.75% 21/9/2028 Intercontinental Exchange Inc	94,709	0.05
	HCA Inc 5.5% 15/6/2047	27,613	0.02	030 3,000	4.25% 21/9/2048	3,298	0.00
	HCA Inc 5.625% 1/9/2028	182,664	0.09	USD 73 000	International Business	0,200	0.00
	HealthEquity Inc '144A'	102,001	0.00	002 . 0,000	Machines Corp 4% 20/6/2042	76,020	0.04
,,,,,,	4.5% 1/10/2029	183,815	0.09	USD 7,000	International Flavors &	-,-	
USD 27,000	Healthpeak Properties Inc				Fragrances Inc '144A' 1.23%		
	3.5% 15/7/2029	27,665	0.01		1/10/2025	6,645	0.00
USD 151,000	Herc Holdings Inc '144A'			USD 30,000	International Flavors &		
	5.5% 15/7/2027	154,949	0.08		Fragrances Inc '144A' 2.3%		
USD 19,000	Hertz Corp/The '144A'				1/11/2030	27,645	0.01
1100 400 000	4.625% 1/12/2026	18,143	0.01	USD 33,000	International Flavors &		
USD 109,000	Hertz Corp/The '144A'	404.005	0.05		Fragrances Inc '144A'	00.000	0.04
HCD 0 000	5% 1/12/2029	101,905	0.05	1100 00 000	3.468% 1/12/2050	29,389	0.01
080 8,000	Hewlett Packard Enterprise Co	0 206	0.00	050 26,000	International Paper Co 4.35% 15/8/2048	27,895	0.01
118D 273 000	4.45% 2/10/2023 Hilton Domestic Operating Co	8,286	0.00	1180 25 000	Interpublic Group of Cos Inc/	27,095	0.01
03D 273,000	Inc '144A' 3.75% 1/5/2029	262,529	0.13	03D 23,000	The 3.375% 1/3/2041	23,042	0.01
USD 62 000	Hilton Domestic Operating Co	202,529	0.10	USD 4 000	Interpublic Group of Cos Inc/	25,042	0.01
000 02,000	Inc '144A' 4% 1/5/2031	60,707	0.03	000 4,000	The 4.75% 30/3/2030	4,398	0.00
USD 292.000	Hilton Domestic Operating Co	33,.3.	0.00	USD 200.000	IQVIA Inc '144A' 5% 15/5/2027	203,738	0.10
,	Inc 4.875% 15/1/2030	300,062	0.15		Iron Mountain Inc '144A'		
USD 10,000	Hilton Domestic Operating Co	,		,	5.25% 15/7/2030	199,091	0.10
	Inc '144A' 5.375% 1/5/2025	10,320	0.01	USD 32,000	Iron Mountain Inc '144A'		
USD 22,000	Hilton Domestic Operating Co				5.625% 15/7/2032	31,490	0.02
	Inc '144A' 5.75% 1/5/2028	23,016	0.01	USD 177,000	Iron Mountain Information		
USD 8,000	Hilton Worldwide Finance LLC /				Management Services Inc		
	Hilton Worldwide Finance				'144A' 5% 15/7/2032	167,653	0.08
LICD 270 000	Corp 4.875% 1/4/2027	8,150	0.00	USD 167,000	JELD-WEN Inc '144A' 4.625%	402.022	0.00
080 370,000	Hologic Inc '144A' 3.25% 15/2/2029	354,160	0.18	1160 00 000	15/12/2025 JELD-WEN Inc '144A' 4.875%	163,623	0.08
1150 56 000	Home Depot Inc/The 3.35%	334,100	0.16	030 90,000	15/12/2027	87,840	0.04
03D 30,000	15/4/2050	53,736	0.03	USD 13 000	JELD-WEN Inc '144A' 6.25%	07,040	0.04
USD 17 000	Home Depot Inc/The 4.2%	00,700	0.00	000 10,000	15/5/2025	13,420	0.01
002,000	1/4/2043	18,591	0.01	USD 4.000	Johnson & Johnson 2.9%	.0, .20	0.0.
USD 13,000	Home Depot Inc/The 4.5%	-,		,,,,,,	15/1/2028	4,089	0.00
	6/12/2048	14,658	0.01	USD 20,000	Johnson & Johnson 3.55%		
USD 15,000	Howard Hughes Corp/The				1/3/2036	21,174	0.01
	'144A' 4.125% 1/2/2029	14,220	0.01	USD 146,000	JPMorgan Chase & Co FRN		
USD 22,000	Howard Hughes Corp/The				1/8/2024 (Perpetual)	146,091	0.07
	'144A' 4.375% 1/2/2031	20,834	0.01	USD 200,000	JPMorgan Chase & Co FRN		
USD 279,000	Howard Hughes Corp/The	000 500	0.44		1/3/2025	202,921	0.10
LIOD 400 000	'144A' 5.375% 1/8/2028	283,592	0.14	USD 8,000	JPMorgan Chase & Co FRN	7 400	0.00
	HP Inc 1.45% 17/6/2026 HP Inc 2.2% 17/6/2025	121,228	0.06	LICE SE OOD	19/11/2026	7,490	0.00
,	HUB International Ltd '144A'	14,807	0.01	050 06,000	JPMorgan Chase & Co FRN 1/2/2028	68,511	0.03
03D 125,000	7% 1/5/2026	126,156	0.06	USD 76 000	JPMorgan Chase & Co FRN	00,511	0.03
USD 5 000	Humana Inc 2.15% 3/2/2032	4,536	0.00	000 70,000	1/6/2028	73,223	0.04
	IAA Inc '144A' 5.5% 15/6/2027	34,471	0.02	USD 69 000	JPMorgan Chase & Co FRN	70,220	0.04
	iHeartCommunications Inc	0 1, 11 1	0.02	002 00,000	23/4/2029	72,141	0.04
	8.375% 1/5/2027	3,992	0.00	USD 26.000	JPMorgan Chase & Co FRN	,	
USD 236,000	ILFC E-Capital Trust I '144A'	-,			22/4/2032	24,704	0.01
	FRN 21/12/2065	197,822	0.10	USD 16,000	JPMorgan Chase & Co FRN		
USD 157,000	ILFC E-Capital Trust II '144A'				25/1/2033	15,657	0.01
	FRN 21/12/2065	136,590	0.07	USD 56,000	JPMorgan Chase & Co FRN		
USD 116,000	Imola Merger Corp '144A'				24/7/2038	58,608	0.03
	4.75% 15/5/2029	112,128	0.06	USD 60,000	JPMorgan Chase & Co FRN		
USD 50,000	Ingevity Corp '144A' 3.875%				19/11/2041	51,048	0.03
1100 40 655	1/11/2028	46,970	0.02	USD 65,000	JPMorgan Chase & Co FRN	00 500	0.00
USD 19,000	Installed Building Products Inc	40.000	0.04	1100 704 000	22/4/2042	60,520	0.03
1160 33 000	'144A' 5.75% 1/2/2028	18,900	0.01	USD 724,000	JPMorgan Chase & Co FRN	622 405	0.24
	Intel Corp 3.05% 12/8/2041	20,401	0.01	1160 30 000	15/5/2047	622,495	0.31
	Intel Corp 3.05% 12/8/2051 Intel Corp 3.1% 15/2/2060	17,684 1,695	0.01 0.00	20,000	JPMorgan Chase & Co 3.375% 1/5/2023	20,339	0.01
	Intel Corp 3.1% 19/2/2000 Intel Corp 3.2% 12/8/2061	1,742	0.00		3.01070 110/2020	20,009	0.01
			0.00				

 $[\]ensuremath{^{(2)}}$ Fund launched during the period, see Note 1, for further details.

Holding	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
	-	(552)			•	(552)	
	JPMorgan Chase & Co 3.625% 1/12/2027 JPMorgan Chase & Co	14,397	0.01		Liberty Broadband Corp '144A' 2.75% 30/9/2050 LifePoint Health Inc '144A'	210,506	0.11
,	4.125% 15/12/2026 JPMorgan Chase & Co	52,779	0.03		5.375% 15/1/2029 Lions Gate Capital Holdings	37,612	0.02
	4.25% 1/10/2027 JPMorgan Chase & Co	44,612	0.02		LLC '144A' 5.5% 15/4/2029 Lithia Motors Inc '144A'	59,313	0.03
	4.95% 1/6/2045 JPMorgan Chase & Co	52,131	0.03	·	3.875% 1/6/2029 Live Nation Entertainment Inc	94,529	0.05
	5.4% 6/1/2042 JPMorgan Chase & Co	9,792	0.00		'144A' 4.75% 15/10/2027 Live Nation Entertainment Inc	147,695	0.07
,	5.625% 16/8/2043 Kennedy-Wilson Inc 4.75%	2,467	0.00	,	'144A' 4.875% 1/11/2024 Live Nation Entertainment Inc	3,045	0.00
002,000	1/2/2030	16,319	0.01	002 020,000	'144A' 6.5% 15/5/2027	350,334	0.18
	KLA Corp 3.3% 1/3/2050	14,698	0.01		Lowe's Cos Inc 3% 15/10/2050	30,483	0.02
	KLA Corp 4.1% 15/3/2029	31,039	0.02		Lowe's Cos Inc 3.5% 1/4/2051	2,711	0.00
USD 35,000	Kobe US Midco 2 Inc '144A' 9.25% 1/11/2026	35,350	0.02		Lowe's Cos Inc 3.65% 5/4/2029 Lowe's Cos Inc 3.7% 15/4/2046	13,515 25,893	0.01 0.01
USD 74 000	Kontoor Brands Inc '144A'	35,350	0.02		Lowe's Cos Inc 3.7 % 15/4/2046 Lowe's Cos Inc 4.65% 15/4/2042	25,693	0.01
	4.125% 15/11/2029 Korn Ferry '144A' 4.625%	70,078	0.04		LYB International Finance III LLC 3.625% 1/4/2051	27,258	0.01
	15/12/2027 Kraft Heinz Foods Co 3%	168,758	0.08	USD 12,000	Madison IAQ LLC '144A' 4.125% 30/6/2028	11,342	0.01
	1/6/2026 Kraft Heinz Foods Co 4.25%	40,143	0.02	USD 101,000	Madison IAQ LLC '144A' 5.875% 30/6/2029	91,606	0.05
USD 36,000	1/3/2031 Kraft Heinz Foods Co 4.375%	4,226	0.00	USD 25,000	MajorDrive Holdings IV LLC '144A' 6.375% 1/6/2029	22,672	0.01
USD 13,000	1/6/2046 Kraft Heinz Foods Co 4.625%	36,787	0.02	USD 4,000	Marsh & McLennan Cos Inc 2.25% 15/11/2030	3,704	0.00
USD 121,000	1/10/2039 Kraft Heinz Foods Co	13,879	0.01	·	Marsh & McLennan Cos Inc 2.375% 15/12/2031	3,734	0.00
USD 12,000	(Restricted) 4.875% 1/10/2049 Kraft Heinz Foods Co 5%	134,032	0.07		Marsh & McLennan Cos Inc 4.375% 15/3/2029	48,549	0.02
USD 28,000	15/7/2035 Kraft Heinz Foods Co 5.2%	13,443	0.01	·	MasTec Inc '144A' 4.5% 15/8/2028	21,354	0.01
USD 391,000	15/7/2045 Kraft Heinz Foods Co	31,570 469,239	0.02	USD 4,000	Mastercard Inc 1.9% 15/3/2031 Mastercard Inc 3.85% 26/3/2050 Match Group Holdings II LLC	6,580 4,249	0.00 0.00
USD 24,000	(Restricted) 5.5% 1/6/2050 Kraft Heinz Foods Co 6.5% 9/2/2040	30,900	0.23		'144A' 3.625% 1/10/2031 Match Group Holdings II LLC	23,346	0.01
USD 52,000	Kraft Heinz Foods Co 6.875% 26/1/2039	68,224	0.02		'144A' 4.125% 1/8/2030 Match Group Holdings II LLC	23,093	0.01
USD 34,000	Ladder Capital Finance Holdings LLLP / Ladder	00,22 1	0.00		'144A' 4.625% 1/6/2028 Match Group Holdings II LLC	47,627	0.02
	Capital Finance Corp '144A'				'144A' 5.625% 15/2/2029	6,164	0.00
	4.25% 1/2/2027	33,073	0.02		Mattel Inc '144A' 3.75% 1/4/2029	119,747	0.06
USD 16,000	Ladder Capital Finance Holdings LLLP / Ladder				Mattel Inc 5.45% 1/11/2041 Mattel Inc '144A' 5.875%	44,775	0.02
	Capital Finance Corp '144A' 4.75% 15/6/2029	15,337	0.01	1180 35 000	15/12/2027 Mattel Inc 6.2% 1/10/2040	33,958 41,722	0.02 0.02
USD 25,000	Lam Research Corp 2.875% 15/6/2050	22,071	0.01		MEDNAX Inc '144A' 5.375% 15/2/2030	147,409	0.07
USD 23,000	Lamb Weston Holdings Inc '144A' 4.125% 31/1/2030	22,132	0.01	USD 16,000	Merck & Co Inc 2.15% 10/12/2031	15,102	0.01
USD 51,000	Lamb Weston Holdings Inc '144A' 4.375% 31/1/2032	49,624	0.02	USD 18,000	Merck & Co Inc 2.75% 10/12/2051	15,566	0.01
USD 380,000	Lamb Weston Holdings Inc '144A' 4.875% 15/5/2028	390,853	0.20		Merck & Co Inc 4% 7/3/2049 Meritage Homes Corp 5.125%	21,477	0.01
USD 84,000	LBM Acquisition LLC '144A' 6.25% 15/1/2029	77,110	0.04	USD 8,000	6/6/2027 Meritor Inc '144A' 4.5%	23,908	0.01
USD 25,000	Legacy LifePoint Health LLC '144A' 4.375% 15/2/2027	23,734	0.01	USD 322,000	15/12/2028 MetLife Inc FRN 15/9/2025	8,173	0.00
	Legacy LifePoint Health LLC '144A' 6.75% 15/4/2025	29,830	0.01	USD 92,000	(Perpetual) MGIC Investment Corp 5.25%	320,390	0.16
USD 9,000	Legends Hospitality Holding Co LLC / Legends Hospitality				15/8/2028 Microsoft Corp 2.525% 1/6/2050	93,194 50,344	0.05 0.03
1105 070 000	Co-Issuer Inc '144A' 5% 1/2/2026	8,857	0.00		Microsoft Corp 2.921% 17/3/2052	49,133	0.02
USD 373,000	Levi Strauss & Co '144A' 3.5% 1/3/2031	345,650	0.17	USD 53,000	Microsoft Corp 3.45% 8/8/2036	55,755	0.03

 $^{^{\}left(2\right)}$ Fund launched during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

	Holdina	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
		•	(005)	7100010		•	(005)	100010
l	USD 148,000	MicroStrategy Inc '144A'			USD 20,000	NCR Corp '144A' 6.125%		
	1160 00 000	6.125% 15/6/2028	141,979	0.07	1100 25 000	1/9/2029	20,819	0.01
	030 69,000	Minerals Technologies Inc '144A' 5% 1/7/2028	87,527	0.04	050 25,000	NESCO Holdings II Inc '144A' 5.5% 15/4/2029	24,148	0.01
	USD 91.000	Minerva Merger Sub Inc '144A'	01,321	0.04	USD 7.000	New Home Co Inc/The '144A'	24,140	0.01
	002 01,000	6.5% 15/2/2030	87,949	0.04	002 .,000	7.25% 15/10/2025	6,937	0.00
	USD 21,000	ModivCare Escrow Issuer Inc			USD 8,000	Newell Brands Inc 4.875%		
		'144A' 5% 1/10/2029	19,502	0.01		1/6/2025	8,457	0.00
	USD 8,000	ModivCare Inc '144A' 5.875%	7.000	0.00	1	Newell Brands Inc 6% 1/4/2046	71,876	0.04
	UCD 100 000	15/11/2025 Molina Healthcare Inc '144A'	7,990	0.00	1	Newmont Corp 2.8% 1/10/2029	24,028	0.01 0.00
,	030 109,000	3.875% 15/11/2030	106,725	0.05		Newmont Corp 5.45% 9/6/2044 NextEra Energy Operating	4,801	0.00
	USD 98.000	Molina Healthcare Inc '144A'	100,720	0.00	000 120,000	Partners LP '144A' 4.25%		
		3.875% 15/5/2032	94,482	0.05		15/7/2024	424,074	0.21
1	USD 154,000	Molina Healthcare Inc '144A'			USD 205,000	NFP Corp '144A' 4.875%		
		4.375% 15/6/2028	154,303	0.08		15/8/2028	197,168	0.10
		Morgan Stanley FRN 30/5/2025	18,265	0.01	USD 302,000	NFP Corp '144A' 6.875%	000 000	0.44
		Morgan Stanley FRN 28/4/2026	42,282	0.02	1100 227 000	15/8/2028	283,000	0.14
		Morgan Stanley FRN 4/5/2027 Morgan Stanley FRN 20/7/2027	45,439 103,521	0.02 0.05	080 337,000	Nielsen Finance LLC / Nielsen Finance Co '144A' 5.625%		
		Morgan Stanley FRN 22/7/2028	30,761	0.03		1/10/2028	323,500	0.16
		Morgan Stanley FRN 24/1/2029	52,468	0.03	USD 33,000	Nielsen Finance LLC / Nielsen	020,000	0.10
		Morgan Stanley FRN 22/1/2031	63,266	0.03		Finance Co '144A' 5.875%		
	USD 12,000	Morgan Stanley FRN 1/4/2031	12,244	0.01		1/10/2030	31,695	0.02
		Morgan Stanley FRN 21/7/2032	9,982	0.01	USD 52,000	NMG Holding Co Inc / Neiman		
		Morgan Stanley FRN 21/1/2033	14,545	0.01		Marcus Group LLC '144A'		
		Morgan Stanley FRN 22/4/2042 Morgan Stanley FRN 25/1/2052	3,755	0.00	1100 04 000	7.125% 1/4/2026	53,784	0.03
		Morgan Stanley 3.875%	19,623	0.01	050 61,000	Norfolk Southern Corp 2.55% 1/11/2029	79,466	0.04
,	030 131,000	27/1/2026	156,631	0.08	USD 4 000	Norfolk Southern Corp 3.4%	79,400	0.04
	USD 32,000	Morgan Stanley 3.95%	100,001	0.00	005 1,000	1/11/2049	3,794	0.00
	•	23/4/2027	33,387	0.02	USD 30,000	Norfolk Southern Corp 3.7%	,	
		Morgan Stanley 4% 23/7/2025	15,665	0.01		15/3/2053	29,875	0.02
		Morgan Stanley 5% 24/11/2025	27,880	0.01	USD 30,000	Norfolk Southern Corp 4.15%		
	USD 10,000	Motorola Solutions Inc 2.3%	0.074	0.00	1100 05 000	28/2/2048	31,505	0.02
	118D 73 000	15/11/2030 Motorola Solutions Inc 2.75%	9,074	0.00	050 65,000	Northwest Fiber LLC / Northwest Fiber Finance Sub		
	000 70,000	24/5/2031	68,299	0.03		Inc '144A' 4.75% 30/4/2027	60,100	0.03
	USD 31,000	Motorola Solutions Inc 4.6%	00,200	0.00	USD 22,000	Northwest Fiber LLC /	00,.00	0.00
		23/5/2029	33,309	0.02	,	Northwest Fiber Finance Sub		
	USD 20,000	Motorola Solutions Inc 5.5%				Inc '144A' 6% 15/2/2028	19,349	0.01
		1/9/2044	23,106	0.01	USD 8,000	Northwest Fiber LLC /		
	USD 251,000	Mozart Debt Merger Sub Inc	044 700	0.40		Northwest Fiber Finance Sub	0.404	0.00
	LISD 41 000	'144A' 5.25% 1/10/2029 MPH Acquisition Holdings LLC	241,768	0.12	LISD 14 000	Inc '144A' 10.75% 1/6/2028 Nuance Communications Inc	8,461	0.00
	03D 41,000	'144A' 5.5% 1/9/2028	39,900	0.02	030 14,000	5.625% 15/12/2026	14,435	0.01
	USD 65,000	MSCI Inc '144A' 3.25%	00,000	0.02	USD 3,000	Nucor Corp 2% 1/6/2025	2,956	0.00
		15/8/2033	60,862	0.03	1	NVIDIA Corp 3.5% 1/4/2040	34,444	0.02
	USD 19,000	MSCI Inc '144A' 3.625%				Ohio Power Co 2.6% 1/4/2030	11,523	0.01
		1/9/2030	18,590	0.01		Ohio Power Co 2.9% 1/10/2051	1,671	0.00
	USD 23,000	MSCI Inc '144A' 3.625%	00.400	0.04		Ohio Power Co 4% 1/6/2049	25,499	0.01
	LISD 15 000	1/11/2031 MSCI Inc '144A' 3.875%	22,406	0.01	050 55,000	Oncor Electric Delivery Co LLC 2.75% 15/5/2030	54,093	0.03
	030 15,000	15/2/2031	14,933	0.01	USD 54 000	Oncor Electric Delivery Co LLC	54,095	0.03
ı	USD 200.000	Mueller Water Products Inc	1 1,000	0.01	000 01,000	3.7% 15/5/2050	54,302	0.03
		'144A' 4% 15/6/2029	189,790	0.10	USD 53,000	Oncor Electric Delivery Co LLC	- 1,000	
	USD 22,000	Nationstar Mortgage Holdings				3.75% 1/4/2045	53,269	0.03
		Inc '144A' 5.125% 15/12/2030	20,756	0.01	USD 4,000	Oncor Electric Delivery Co LLC		
	USD 15,000	Nationstar Mortgage Holdings	44.405	0.04	1100 0 000	4.1% 15/11/2048	4,241	0.00
	1160 40 000	Inc '144A' 5.75% 15/11/2031	14,495	0.01	USD 2,000	Oncor Electric Delivery Co LLC	2 420	0.00
	40,000	Nationstar Mortgage Holdings Inc '144A' 6% 15/1/2027	48,842	0.02	LISD 3 000	5.3% 1/6/2042 Oncor Electric Delivery Co LLC	2,429	0.00
	USD 41 000	Navient Corp 5.5% 15/3/2029	38,845	0.02	000 0,000	5.35% 1/10/2052	3,916	0.00
		Navient Corp 6.125% 25/3/2024	20,674	0.02	USD 71,000	OneMain Finance Corp	3,010	0.00
		NCR Corp '144A' 5% 1/10/2028	10,799	0.01		3.5% 15/1/2027	66,681	0.03
	USD 63,000	NCR Corp '144A' 5.125%			USD 4,000	OneMain Finance Corp		
		15/4/2029	62,005	0.03	I	5.375% 15/11/2029	3,979	0.00
	1100 0 000		02,000	0.00	1105 74 655		5,515	
	USD 9,000	NCR Corp '144A' 5.75% 1/9/2027	9,104	0.00	USD 74,000	OneMain Finance Corp 6.625% 15/1/2028	78,574	0.04

 $^{^{\}left(2\right)}$ Fund launched during the period, see Note 1, for further details.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 204,000	OneMain Finance Corp 6.875% 15/3/2025	215,985	0.11	USD 163,000	Penske Truck Leasing Co Lp / PTL Finance Corp '144A'		
USD 26,000	OneMain Finance Corp 7.125% 15/3/2026	27,980	0.01	USD 27.000	4% 15/7/2025 Penske Truck Leasing Co Lp /	169,194	0.08
USD 293,000	Open Text Holdings Inc '144A' 4.125% 15/2/2030	279,740	0.14	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	PTL Finance Corp '144A' 4.2% 1/4/2027	28,665	0.01
USD 19,000	Option Care Health Inc '144A' 4.375% 31/10/2029	18,312	0.01	USD 250,000	PetSmart Inc / PetSmart Finance Corp '144A' 7.75%		
USD 48,000	Oracle Corp 2.95% 1/4/2030 Oracle Corp 3.6% 1/4/2050	39,201 40,824	0.02 0.02	USD 51,000	15/2/2029 Picasso Finance Sub Inc '144A'	262,893	0.13
USD 14,000	Oracle Corp 3.65% 25/3/2041 Oracle Corp 3.85% 15/7/2036	10,715 13,260	0.01 0.01	USD 106,000	6.125% 15/6/2025 Pilgrim's Pride Corp '144A'	52,535	0.03
USD 36,000	Oracle Corp 3.85% 1/4/2060 Oracle Corp 3.95% 25/3/2051	15,909 32,282	0.01 0.02	USD 2,000	3.5% 1/3/2032 Pilgrim's Pride Corp '144A'	97,163	0.05
USD 12,000	Oracle Corp 4% 15/7/2046 Oracle Corp 4% 15/11/2047	76,678 10,642	0.04 0.01	USD 350,000	4.25% 15/4/2031 PNC Financial Services Group	1,919	0.00
USD 49,000	Oracle Corp 4.125% 15/5/2045 Oracle Corp 5.375% 15/7/2040 Organon & Co / Organon	32,999 52,926	0.02 0.03	USD 266 000	Inc/The FRN 1/5/2022 (Perpetual) PNC Financial Services Group	350,007	0.18
005 200,000	Foreign Debt Co-Issuer BV '144A' 4.125% 30/4/2028	195,476	0.10	000 200,000	Inc/The FRN 15/9/2026 (Perpetual)	248,258	0.12
USD 200,000	Organon & Co / Organon Foreign Debt Co-Issuer BV			USD 23,000	PNC Financial Services Group Inc/The 2.55% 22/1/2030	22,354	0.01
USD 245,000	'144A' 5.125% 30/4/2031 Ortho-Clinical Diagnostics Inc /	199,346	0.10	,	PPL Electric Utilities Corp 3.95% 1/6/2047	27,081	0.01
HOD 50 000	Ortho-Clinical Diagnostics SA '144A' 7.25% 1/2/2028	256,358	0.13		Prestige Brands Inc '144A' 3.75% 1/4/2031	14,565	0.01
USD 58,000	Ortho-Clinical Diagnostics Inc / Ortho-Clinical Diagnostics SA '144A' 7.375% 1/6/2025	59,992	0.03	USD 13,000	Prime Security Services Borrower LLC / Prime Finance Inc '144A' 3.375%		
USD 3,000	Otis Worldwide Corp 2.565% 15/2/2030	2,873	0.00	USD 92 000	31/8/2027 Prime Security Services	12,080	0.01
USD 13,000	Outfront Media Capital LLC / Outfront Media Capital Corp				Borrower LLC / Prime Finance Inc '144A' 5.75%		
USD 29,000	'144A' 4.25% 15/1/2029 Outfront Media Capital LLC / Outfront Media Capital Corp	12,354	0.01	USD 213,000	15/4/2026 Prime Security Services Borrower LLC / Prime	94,316	0.05
USD 31,000	'144A' 5% 15/8/2027 P&L Development LLC / PLD	28,626	0.01		Finance Inc '144A' 6.25% 15/1/2028	205,461	0.10
LISD 272 000	Finance Corp '144A' 7.75% 15/11/2025 Par Pharmaceutical Inc '144A'	29,669	0.01		Prologis LP 2.25% 15/4/2030 Prudential Financial Inc 2.1% 10/3/2030	27,515	0.01
•	7.5% 1/4/2027 Paramount Global 4.375%	272,863	0.14	USD 27,000	Prudential Financial Inc 4.35% 25/2/2050	3,785 29,207	0.00
	15/3/2043 Paramount Global 4.95%	30,447	0.02	USD 4,000	Prudential Financial Inc 4.6% 15/5/2044	4,463	0.00
	19/5/2050 Paramount Global 5.85%	2,130	0.00	USD 161,000	PTC Inc '144A' 3.625% 15/2/2025	160,605	0.08
USD 7,000	1/9/2043 Patrick Industries Inc '144A'	4,762	0.00		PTC Inc '144A' 4% 15/2/2028 Rackspace Technology Global	132,205	0.07
USD 53,000	4.75% 1/5/2029 Pattern Energy Operations LP / Pattern Energy Operations	6,417	0.00	USD 141,000	Inc '144A' 5.375% 1/12/2028 Radiate Holdco LLC / Radiate Finance Inc '144A' 4.5%	20,678	0.01
USD 7,000	Inc '144A' 4.5% 15/8/2028 PayPal Holdings Inc 1.65%	51,579	0.03	USD 292,000	15/9/2026 Radiate Holdco LLC / Radiate	133,664	0.07
USD 13,000	1/6/2025 PayPal Holdings Inc 2.65%	6,832	0.00	LICD 407 000	Finance Inc '144A' 6.5% 15/9/2028	274,130	0.14
USD 8,000	1/10/2026 PayPal Holdings Inc 3.25% 1/6/2050	13,074 7,345	0.01	107,000 עפט	Realogy Group LLC / Realogy Co-Issuer Corp '144A' 5.75% 15/1/2029	106,345	0.05
USD 34,000	PECF USS Intermediate Holding III Corp '144A' 8%	1,343	0.00	USD 53,000	Realty Income Corp 2.2% 15/6/2028	50,829	0.03
USD 3,000	15/11/2029 PECO Energy Co 2.85%	33,217	0.02	USD 4,000	Realty Income Corp 2.85% 15/12/2032	3,863	0.00
	15/9/2051 Penske Automotive Group Inc	2,656	0.00		Realty Income Corp 3% 15/1/2027	31,360	0.02
	3.5% 1/9/2025	19,726	0.01	USD 4,000	Realty Income Corp 3.95% 15/8/2027	4,223	0.00

 $^{^{\}left(2\right)}$ Fund launched during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Haldina	Description	Market Value	% of Net	Halding	Description	Market Value	% of Net
Holaing	Description	(020)	Assets	Holding	Description	(USD)	Assets
USD 5,000	RegionalCare Hospital Partners			USD 8,000	Sonic Automotive Inc '144A'		
	Holdings Inc / LifePoint			1100 270 000	4.625% 15/11/2029	7,552	0.00
	Health Inc '144A' 9.75% 1/12/2026	5,241	0.00	050 378,000	Sotheby's/Bidfair Holdings Inc '144A' 5.875% 1/6/2029	375,658	0.19
USD 27.000	Republic Services Inc 2.3%	3,241	0.00	USD 36.000	Specialty Building Products	373,030	0.19
002 2.,000	1/3/2030	25,599	0.01	002 00,000	Holdings LLC / SBP Finance		
USD 27,000	Republic Services Inc 2.375%	,			Corp '144A' 6.375% 30/9/2026	36,308	0.02
	15/3/2033	24,900	0.01	USD 23,000	Spectrum Brands Inc '144A'		
USD 26,000	Republic Services Inc 3.95%				3.875% 15/3/2031	21,025	0.01
LICD 4C 000	15/5/2028	27,471	0.01	USD 24,000	Spectrum Brands Inc '144A'	22.024	0.04
030 16,000	RLJ Lodging Trust LP '144A' 3.75% 1/7/2026	15,462	0.01	USD 15 000	5% 1/10/2029 Spectrum Brands Inc '144A'	23,934	0.01
USD 14.000	RLJ Lodging Trust LP '144A'	10,402	0.01	000 10,000	5.5% 15/7/2030	14,990	0.01
	4% 15/9/2029	13,181	0.01	USD 295,000	Sprint Capital Corp 6.875%	,	
USD 18,000	Rocket Mortgage LLC / Rocket				15/11/2028	350,041	0.18
	Mortgage Co-Issuer Inc			USD 318,000	Sprint Capital Corp 8.75%		
1100.00.000	'144A' 2.875% 15/10/2026	16,766	0.01	1100 10 000	15/3/2032	438,962	0.22
USD 28,000	Roper Technologies Inc 1.75%	04.400	0.01		Sprint Corp 7.125% 15/6/2024	14,121	0.01
LISD 14 000	15/2/2031 Ryder System Inc 2.5% 1/9/2024	24,489 14,023	0.01 0.01	l '	Sprint Corp 7.625% 1/3/2026 Sprint Corp 7.875% 15/9/2023	40,950 5,382	0.02 0.00
	Ryder System Inc 2.85%	14,020	0.01		SRS Distribution Inc '144A'	0,002	0.00
202 20,000	1/3/2027	19,902	0.01	002 .20,000	4.625% 1/7/2028	118,602	0.06
USD 92,000	Sabre GLBL Inc '144A' 7.375%			USD 66,000	SRS Distribution Inc '144A'		
	1/9/2025	94,649	0.05		6% 1/12/2029	62,027	0.03
USD 112,000	Sabre GLBL Inc '144A' 9.25%			USD 55,000	SRS Distribution Inc '144A'		
LICD 27 000	15/4/2025	126,097	0.06	1100 050 000	6.125% 1/7/2029	52,172	0.03
USD 37,000	salesforce.com Inc 2.7% 15/7/2041	32,803	0.02	USD 256,000	SS&C Technologies Inc '144A' 5.5% 30/9/2027	262,400	0.13
USD 17 000	salesforce.com Inc 2.9%	32,003	0.02	USD 92 000	Standard Industries Inc/NJ	202,400	0.10
002,000	15/7/2051	15,142	0.01	002 02,000	'144A' 4.375% 15/7/2030	86,429	0.04
USD 16,000	salesforce.com Inc 3.05%			USD 21,000	Standard Industries Inc/NJ		
	15/7/2061	14,101	0.01		'144A' 5% 15/2/2027	21,144	0.01
USD 27,000	San Diego Gas & Electric Co	00.570	0.04	USD 30,000	Starwood Property Trust Inc	00.004	0.04
LISD 165 000	2.95% 15/8/2051 SBA Communications Corp	23,578	0.01	1160 04 000	'144A' 4.375% 15/1/2027 Starwood Property Trust Inc	29,031	0.01
030 103,000	3.875% 15/2/2027	165,648	0.08	030 64,000	4.75% 15/3/2025	84,736	0.04
USD 2,000	Scripps Escrow II Inc '144A'	100,010	0.00	USD 3,000	Starwood Property Trust Inc	01,700	0.01
	3.875% 15/1/2029	1,868	0.00	,	'144A' 5.5% 1/11/2023	3,052	0.00
USD 320,000	Sealed Air Corp '144A' 4%			USD 974,000	State Street Corp FRN		
1100 450 000	1/12/2027	317,486	0.16		15/6/2047	839,892	0.42
USD 159,000	Sensata Technologies Inc	155 207	0.08	050 30,000	Steel Dynamics Inc 1.65% 15/10/2027	20.066	0.01
USD 30 000	'144A' 4.375% 15/2/2030 Sherwin-Williams Co/The	155,387	0.06	USD 2 000	Steel Dynamics Inc 2.4%	28,066	0.01
000 00,000	2.3% 15/5/2030	28,147	0.01	002 2,000	15/6/2025	1,987	0.00
USD 10,000	Sherwin-Williams Co/The	,		USD 27,000	Steel Dynamics Inc 3.25%	,	
	3.3% 15/5/2050	8,967	0.00		15/10/2050	23,416	0.01
USD 30,000	Sherwin-Williams Co/The	04.040	0.00	USD 27,000	Stevens Holding Co Inc '144A'	07.070	0.04
116D 43 000	3.45% 1/6/2027 Shift4 Payments Inc '144A'	31,018	0.02	1160 06 000	6.125% 1/10/2026 Surgery Center Holdings Inc	27,978	0.01
USD 43,000	Shift4 Payments Inc '144A' 15/12/2025 (Zero Coupon)	42,570	0.02	050 06,000	'144A' 6.75% 1/7/2025	86,203	0.04
USD 141.000	Shift4 Payments LLC / Shift4	42,570	0.02	USD 134.000	Surgery Center Holdings Inc	00,200	0.04
	Payments Finance Sub Inc				'144A' 10% 15/4/2027	141,307	0.07
	'144A' 4.625% 1/11/2026	141,173	0.07	USD 39,000	SWF Escrow Issuer Corp		
USD 6,000	Silgan Holdings Inc 4.125%				'144A' 6.5% 1/10/2029	35,042	0.02
1100 00 000	1/2/2028	5,895	0.00	USD 40,000	Switch Ltd '144A' 3.75%	07.000	0.00
USD 39,000	Sinclair Television Group Inc '144A' 4.125% 1/12/2030	34,586	0.02	1160 303 000	15/9/2028	37,668	0.02
USD 277 000	Sirius XM Radio Inc '144A'	34,300	0.02	03D 293,000	Switch Ltd '144A' 4.125% 15/6/2029	280,625	0.14
335 211,000	3.125% 1/9/2026	265,227	0.13	USD 126.000	Synaptics Inc '144A' 4%	200,020	5.1∓
USD 148,000	Sirius XM Radio Inc '144A'	,			15/6/2029	121,816	0.06
	3.875% 1/9/2031	136,862	0.07	USD 27,000	Synchrony Financial 3.95%		
USD 12,000	Sirius XM Radio Inc '144A'		_		1/12/2027	27,678	0.01
1100 70 000	4.125% 1/7/2030 Sirius XM Dadio Inc (1444)	11,391	0.01	USD 218,000	Syneos Health Inc '144A'	202.022	0.40
19,000 עסט	Sirius XM Radio Inc '144A' 5.5% 1/7/2029	80,964	0.04	1160 4 000	3.625% 15/1/2029 Taylor Morrison Communities	202,032	0.10
USD 217 000	Six Flags Theme Parks Inc	00,904	0.04	4,000	Inc '144A' 5.125% 1/8/2030	4,007	0.00
335 211,000	'144A' 7% 1/7/2025	227,830	0.11	USD 100,000	Taylor Morrison Communities	1,001	5.00
				1	•	404 704	0.05
USD 86,000	SLM Corp 3.125% 2/11/2026	82,254	0.04		Inc '144A' 5.875% 15/6/2027	104,764	0.05

 $[\]ensuremath{^{(2)}}$ Fund launched during the period, see Note 1, for further details.

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value	% of Net Assets
_		(עפט)	Assets			(050)	Assets
USD 20,000	Teleflex Inc '144A' 4.25% 1/6/2028	19,734	0.01	USD 201,000	Uber Technologies Inc '144A' 4.5% 15/8/2029	190,824	0.10
USD 88,000	Teleflex Inc 4.625% 15/11/2027	89,610	0.01	USD 67,000	Uber Technologies Inc '144A'	190,024	0.10
	Tempo Acquisition LLC / Tempo	,-			6.25% 15/1/2028	68,284	0.03
	Acquisition Finance Corp	00.500	0.04	USD 83,000	Uber Technologies Inc '144A'	00.400	0.04
USD 62 000	'144A' 5.75% 1/6/2025 Tempur Sealy International Inc	22,586	0.01	USD 109 000	7.5% 15/5/2025 Uber Technologies Inc '144A'	86,426	0.04
002 02,000	'144A' 3.875% 15/10/2031	55,862	0.03	002 .00,000	7.5% 15/9/2027	116,603	0.06
USD 201,000	Tempur Sealy International Inc	400 440	0.00	USD 38,000	Uber Technologies Inc '144A'	40.004	0.00
USD 57 000	'144A' 4% 15/4/2029 Tenet Healthcare Corp '144A'	189,442	0.09	USD 10 000	8% 1/11/2026 Union Pacific Corp 3.5%	40,261	0.02
002 0.,000	4.25% 1/6/2029	54,929	0.03	002 .0,000	14/2/2053	9,809	0.00
USD 47,000	Tenet Healthcare Corp '144A'	47.745	0.00	USD 20,000	Union Pacific Corp 3.55%	00.000	0.04
USD 6 000	4.625% 1/9/2024 Tenet Healthcare Corp '144A'	47,715	0.02	USD 20 000	15/8/2039 Union Pacific Corp 3.839%	20,036	0.01
000 0,000	4.625% 15/6/2028	5,870	0.00	GOD 20,000	20/3/2060	20,088	0.01
USD 309,000	Tenet Healthcare Corp '144A'			USD 20,000	Union Pacific Corp 3.95%		
1160 83 000	4.875% 1/1/2026 Tenet Healthcare Corp '144A'	309,897	0.16	USD 10 000	15/8/2059 Union Pacific Corp 4.05%	20,368	0.01
030 63,000	5.125% 1/11/2027	63,787	0.03	030 10,000	1/3/2046	10,555	0.01
USD 214,000	Tenet Healthcare Corp '144A'	,		USD 10,000	Union Pacific Corp 4.3%		
LICD 40 000	6.125% 1/10/2028	216,982	0.11	HCD 20 000	1/3/2049	11,015	0.01
USD 10,000	Tenet Healthcare Corp '144A' 6.25% 1/2/2027	10,237	0.01	USD 38,000	United Airlines 2020-1 Class A Pass Through Trust		
USD 32,000	Terex Corp '144A' 5%	.0,20.	0.0.		5.875% 15/10/2027	40,183	0.02
	15/5/2029	31,727	0.02	USD 1,000	United Airlines 2020-1 Class B		
USD 16,000	Texas Instruments Inc 2.7% 15/9/2051	14,016	0.01		Pass Through Trust 4.875% 15/1/2026	1,023	0.00
USD 87,000	Thor Industries Inc '144A' 4%	14,010	0.01	USD 473,000	United Airlines Inc '144A'	1,023	0.00
	15/10/2029	79,170	0.04		4.375% 15/4/2026	472,274	0.24
USD 6,000	Titan International Inc 7%	0.000	0.00	USD 172,000	United Airlines Inc '144A'	100 100	0.00
USD 224.000	30/4/2028 TK Elevator US Newco Inc	6,222	0.00	USD 168.000	4.625% 15/4/2029 United Natural Foods Inc '144A'	168,130	0.08
005 == 1,000	'144A' 5.25% 15/7/2027	223,835	0.11	002 .00,000	6.75% 15/10/2028	174,078	0.09
USD 32,000	T-Mobile USA Inc 2.625%	00.407	0.00	USD 108,000	United Rentals North America	440 504	0.00
USD 392 000	15/2/2029 T-Mobile USA Inc 2.875%	30,187	0.02	USD 36 000	Inc 5.25% 15/1/2030 Uniti Group LP / Uniti Fiber	112,531	0.06
000 002,000	15/2/2031	368,794	0.18	000 00,000	Holdings Inc / CSL Capital		
USD 56,000	T-Mobile USA Inc 3.5%				LLC '144A' 6% 15/1/2030	32,130	0.02
USD 62 000	15/4/2031 T-Mobile USA Inc '144A' 3.5%	54,992	0.03	USD 10,000	Uniti Group LP / Uniti Fiber Holdings Inc / CSL Capital		
000 02,000	15/4/2031	60,884	0.03		LLC '144A' 7.875% 15/2/2025	10,406	0.01
USD 80,000	Toyota Motor Credit Corp			USD 282,000	Uniti Group LP / Uniti Group		
USD 70 000	1.15% 13/8/2027 Toyota Motor Credit Corp	74,522	0.04		Finance Inc / CSL Capital LLC '144A' 4.75% 15/4/2028	267 202	0.13
030 79,000	2.15% 13/2/2030	75,223	0.04	USD 135.000	Uniti Group LP / Uniti Group	267,383	0.13
USD 38,000	Travel + Leisure Co 6.6%	,==-			Finance Inc / CSL Capital		
HCD 04 000	1/10/2025	40,441	0.02	HCD 00 000	LLC '144A' 6.5% 15/2/2029	125,192	0.06
050 61,000	Travel + Leisure Co '144A' 6.625% 31/7/2026	65,073	0.03	USD 22,000	Univision Communications Inc '144A' 5.125% 15/2/2025	22,082	0.01
USD 17,000	Travelers Cos Inc/The 2.55%	00,0.0	0.00	USD 23,000	Univision Communications Inc	,00_	0.0.
1100 0 000	27/4/2050	14,173	0.01	1100 400 000	'144A' 6.625% 1/6/2027	24,093	0.01
USD 6,000	TRI Pointe Group Inc / TRI Pointe Homes Inc 5.875%			USD 126,000	US Bancorp FRN 15/1/2027 (Perpetual)	117,480	0.06
	15/6/2024	6,247	0.00	USD 77,000	US Foods Inc '144A' 4.75%	117,100	0.00
USD 58,000	Tri Pointe Homes Inc 5.25%				15/2/2029	74,908	0.04
USD 5 000	1/6/2027 Tri Pointe Homes Inc 5.7%	58,000	0.03	USD 97,000	US Foods Inc '144A' 6.25% 15/4/2025	100,638	0.05
000 0,000	15/6/2028	5,070	0.00	USD 126,000	Vail Resorts Inc '144A' 6.25%	100,000	0.00
USD 2,000	TWDC Enterprises 18 Corp				15/5/2025	129,948	0.07
LICD 343 000	4.125% 1/6/2044 Tuilio Inc. 3.875% 15/3/2031	2,106	0.00		Veritas Realty LP 3% 15/1/2030	11,765	0.01
	Twilio Inc 3.875% 15/3/2031 Twitter Inc '144A' 3.875%	291,678	0.15	197,000 עסט,	Veritas US Inc / Veritas Bermuda Ltd '144A' 7.5%		
222 00,000	15/12/2027	58,644	0.03		1/9/2025	193,615	0.10
	Twitter Inc '144A' 5% 1/3/2030	101,631	0.05	USD 50,000	Verizon Communications Inc	44 444	0.00
	Uber Technologies Inc				1.5% 18/9/2030	44,144	0.02
USD 195,000	15/12/2025 (Zero Coupon)	177,097	0.09	LISD 17 NAA	Verizon Communications Inc		

 $^{^{\}left(2\right)}$ Fund launched during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value	% of Net Assets
_	-	(030)	Assels	_		(03D)	Assets
USD 40,000	Verizon Communications Inc '144A' 2.355% 15/3/2032	36,964	0.02	USD 171,000	William Carter Co/The '144A' 5.625% 15/3/2027	173,395	0.09
USD 9,000	Verizon Communications Inc 2.55% 21/3/2031	8,536	0.00	USD 82,000	Williams Scotsman International Inc '144A' 4.625% 15/8/2028	80,837	0.04
USD 64,000	Verizon Communications Inc			USD 13,000	Winnebago Industries Inc	,	
USD 9,000	2.65% 20/11/2040 Verizon Communications Inc	54,932	0.03	USD 7,000	'144A' 6.25% 15/7/2028 WMG Acquisition Corp '144A'	13,473	0.01
USD 24,000	2.85% 3/9/2041 Verizon Communications Inc	7,876	0.00	USD 168,000	3.875% 15/7/2030 Wolverine World Wide Inc	6,749	0.00
USD 92 000	2.987% 30/10/2056 Verizon Communications Inc	20,150	0.01	USD 32 000	'144A' 4% 15/8/2029 WRKCo Inc 3% 15/6/2033	153,960 30,515	0.08 0.02
	3.4% 22/3/2041	86,950	0.04	USD 37,000	WRKCo Inc 3.75% 15/3/2025	38,331	0.02
	Verizon Communications Inc 3.7% 22/3/2061	22,285	0.01		WRKCo Inc 3.9% 1/6/2028 Wyndham Hotels & Resorts Inc	26,889	0.01
USD 42,000	Verizon Communications Inc 3.85% 1/11/2042	42,087	0.02	USD 58,000	'144A' 4.375% 15/8/2028 Yum! Brands Inc '144A' 4.75%	64,205	0.03
USD 22,000	Verizon Communications Inc 3.875% 8/2/2029	23,165	0.01		15/1/2030 Yum! Brands Inc 5.35%	59,018	0.03
USD 4,000	Verizon Communications Inc			·	1/11/2043	6,059	0.00
USD 100,000	4.016% 3/12/2029 Verizon Communications Inc	4,252	0.00	USD 44,000	Yum! Brands Inc '144A' 7.75% 1/4/2025	46,165	0.02
USD 9 000	4.272% 15/1/2036 Verizon Communications Inc	107,692	0.05	USD 494,000	Zayo Group Holdings Inc '144A' 4% 1/3/2027	467,890	0.23
	4.329% 21/9/2028	9,731	0.00	USD 539,000	Zayo Group Holdings Inc '144A'		
USD 2,000	Verizon Communications Inc 5.25% 16/3/2037	2,364	0.00	USD 248,000	6.125% 1/3/2028 ZoomInfo Technologies LLC/	505,965	0.25
USD 10,000	Verizon Communications Inc 5.85% 15/9/2035	12,412	0.01		ZoomInfo Finance Corp '144A' 3.875% 1/2/2029	232,896	0.12
USD 227,000	Verscend Escrow Corp '144A' 9.75% 15/8/2026	237,546	0.12			84,002,551	42.04
USD 234,000	Vertiv Group Corp '144A'			Total Bonds		103,349,256	51.72
USD 178,000	4.125% 15/11/2028 Viavi Solutions Inc '144A'	214,572	0.11	EQUITY LINKED N	OTES		
USD 16.000	3.75% 1/10/2029 Victors Merger Corp '144A'	167,614	0.08	USD 952	Bank of Montreal (Fund receives 16.86% Fixed;		
	6.375% 15/5/2029	13,852	0.01		and receives/pays return on	40.047	0.00
	Visa Inc 3.65% 15/9/2047 Vizient Inc '144A' 6.25%	2,093	0.00	USD 201	Kroger Co) (4/3/2022) Bank of Montreal (Fund	42,617	0.02
USD 60.000	15/5/2027 VMware Inc 1.4% 15/8/2026	14,476 56,539	0.01 0.03		receives 18.43% Fixed; and receives/pays return on Ulta		
USD 82,000	VMware Inc 2.2% 15/8/2031	74,214	0.04		Beauty Inc) (9/3/2022)	75,106	0.04
USD 249,000	Voya Financial Inc FRN 15/9/2023 (Perpetual)	252,735	0.13	USD 703	Bank of Montreal (Fund receives 29.73% Fixed;		
USD 450,000	Voya Financial Inc FRN 23/1/2048	435,373	0.22		and receives/pays return on Signet Jewelers Ltd)		
USD 97,000	Wabash National Corp '144A'				(18/3/2022)	50,806	0.03
USD 52,000	4.5% 15/10/2028 Walmart Inc 2.65% 22/9/2051	91,786 46,168	0.05 0.02	USD 1,022	Barclays (Fund receives 10.44% Fixed; and receives/		
USD 26,000	Walt Disney Co/The 3.5% 13/5/2040	25,561	0.01		pays return on Mastercard Inc) (14/3/2022)	371,256	0.18
USD 29,000	Walt Disney Co/The 3.6%			USD 2,047	Barclays (Fund receives 10.6%	37 1,230	0.10
USD 4,000	13/1/2051 Walt Disney Co/The 6.65%	28,412	0.01		Fixed; and receives/pays return on JP Morgan Chase		
USD 29.000	15/11/2037 Waste Management Inc 1.5%	5,385	0.00	USD 164	& Co) (3/3/2022) Barclays (Fund receives	293,245	0.15
	15/3/2031	25,611	0.01		12.25% Fixed; and receives/		
HCD 3 000	Waste Management Inc 2.5%	1,638	0.00		pays return on Lululemon Athletica Inc) (31/3/2022)	52,133	0.03
USD 2,000	15/11/2050		0.01	USD 1,646	Barclays (Fund receives 12.39% Fixed; and receives/		
USD 29,000	Welltower Inc 2.05% 15/1/2029	27,222					
USD 29,000 USD 63,000	Welltower Inc 2.05% 15/1/2029 WESCO Distribution Inc '144A' 7.125% 15/6/2025	27,222 66,308	0.03		pays return on Citizens		
USD 29,000 USD 63,000 USD 282,000	Welltower Inc 2.05% 15/1/2029 WESCO Distribution Inc '144A' 7.125% 15/6/2025 WESCO Distribution Inc '144A' 7.25% 15/6/2028		0.03 0.15			86,326	0.04
USD 29,000 USD 63,000 USD 282,000	Welltower Inc 2.05% 15/1/2029 WESCO Distribution Inc '144A' 7.125% 15/6/2025 WESCO Distribution Inc '144A' 7.25% 15/6/2028 WeWork Cos LLC / WW	66,308		USD 273	pays return on Citizens Financial Group Inc) (27/4/2022) Barclays (Fund receives	86,326	0.04
USD 29,000 USD 63,000 USD 282,000 USD 52,000	Welltower Inc 2.05% 15/1/2029 WESCO Distribution Inc '144A' 7.125% 15/6/2025 WESCO Distribution Inc '144A' 7.25% 15/6/2028	66,308		USD 273	pays return on Citizens Financial Group Inc) (27/4/2022)	86,326 120,647	0.04

 $[\]ensuremath{^{(2)}}$ Fund launched during the period, see Note 1, for further details.

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
		<u> </u>			•	, ,	
USD 174	Barclays (Fund receives			USD 401	BNP Paribas (Fund receives 17.96% Fixed: and receives/		
	15.31% Fixed; and receives/ pays return on Ameriprise				pays return on The Goldman		
	Financial Inc) (27/4/2022)	51,971	0.03		Sachs Group Inc) (7/3/2022)	135,546	0.07
USD 371	Barclays (Fund receives	01,071	0.00	USD 816	BNP Paribas (Fund receives	100,010	0.01
	16.37% Fixed; and receives/				21.15% Fixed; and receives/		
	pays return on Tesla Inc)				pays return on Kohl's Corp)		
	(26/4/2022)	317,742	0.16		(3/3/2022)	44,443	0.02
USD 2,444	Barclays (Fund receives			USD 1,918	BNP Paribas (Fund receives		
	20.39% Fixed; and receives/ pays return on Citigroup Inc)				5.9% Fixed; and receives/ pays return on Procter &		
	(3/3/2022)	145,262	0.07		Gamble Co) (20/4/2022)	298,797	0.15
USD 1,852	Barclays (Fund receives 9.09%	,		USD 1,373	BNP Paribas (Fund receives		
	Fixed; and receives/pays			,	8.38% Fixed; and receives/		
	return on Visa Inc) (14/3/2022)	401,535	0.20		pays return on Zoetis Inc)		
USD 5,144	BNP Paribas (Fund receives				(31/3/2022)	266,900	0.13
	10.55% Fixed; and receives/			USD 908	BNP Paribas (Fund receives		
	pays return on Bristol-Myers Squibb Co) (26/4/2022)	346,927	0.17		9.14% Fixed; and receives/ pays return on PepsiCo Inc)		
USD 2 893	BNP Paribas (Fund receives	340,927	0.17		(20/4/2022)	148,899	0.07
00D 2,000	10.94% Fixed; and receives/			USD 1.128	Credit Suisse (Fund receives	140,000	0.07
	pays return on Fifth Third			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	10.9% Fixed; and receives/		
	Bancorp) (17/3/2022)	136,684	0.07		pays return on Apple Inc)		
USD 1,239	BNP Paribas (Fund receives				(28/4/2022)	187,029	0.09
	11% Fixed; and receives/pays			USD 868	Credit Suisse (Fund receives		
	return on Ecolab Inc)	040 440	0.44		11.9% Fixed; and receives/		
USD 757	(31/3/2022) BNP Paribas (Fund receives	219,140	0.11		pays return on Deere & Co) (12/4/2022)	303,066	0.15
030 737	12.78% Fixed; and receives/			USD 194	Credit Suisse (Fund receives	303,000	0.13
	pays return on Apple Inc)			000 104	13.85% Fixed; and receives/		
	(17/3/2022)	125,455	0.06		pays return on Analog		
USD 239	BNP Paribas (Fund receives				Devices Inc) (19/5/2022)	31,497	0.02
	12.93% Fixed; and receives/			USD 121	Credit Suisse (Fund receives		
	pays return on Alphabet Inc)	C40 F0F	0.00		14.4% Fixed; and receives/		
LICD 2 470	(17/3/2022) BNP Paribas (Fund receives	640,595	0.32		pays return on Amazon.com Inc) (4/3/2022)	369,725	0.19
030 2,476	13.14% Fixed; and receives/			USD 1 940	Credit Suisse (Fund receives	309,723	0.19
	pays return on PulteGroup			000 1,040	16.7% Fixed; and receives/		
	Inc) (17/3/2022)	122,980	0.06		pays return on Cadence		
USD 905	BNP Paribas (Fund receives				Design Systems Inc)		
	13.34% Fixed; and receives/				(12/4/2022)	287,769	0.14
	pays return on Oracle Corp)	00.040	0.00	USD 5,232	Credit Suisse (Fund receives		
LICD 2 276	(10/3/2022)	68,913	0.03		17.15% Fixed; and receives/		
050 2,376	BNP Paribas (Fund receives 14.15% Fixed; and receives/				pays return on The Mosaic Co) (29/4/2022)	251,105	0.13
	pays return on Fidelity			USD 1 957	Goldman Sachs (Fund receives	201,100	0.10
	National Information Services			002 1,001	10.99% Fixed; and receives/		
	Inc) (31/3/2022)	228,071	0.11		pays return on Automatic		
USD 158	BNP Paribas (Fund receives				Data Processing) (29/4/2022)	398,384	0.20
	15.25% Fixed; and receives/			USD 4,400	Goldman Sachs (Fund receives		
	pays return on Adobe Inc)	74.000	0.04		11.44% Fixed; and receives/		
HSD 438	(23/3/2022) BNP Paribas (Fund receives	74,003	0.04		pays return on Johnson Controls International Plc)		
00D 1 00	16.06% Fixed; and receives/				(29/4/2022)	289,119	0.14
	pays return on Anthem Inc)			USD 1,029	Goldman Sachs (Fund receives	200,	•
	(31/3/2022)	194,417	0.10	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	11.64% Fixed; and receives/		
USD 315	BNP Paribas (Fund receives				pays return on Dover Corp)		
	16.17% Fixed; and receives/				(20/4/2022)	163,486	0.08
	pays return on First Republic	5 .4.4.0	0.00	USD 650	Goldman Sachs (Fund receives		
LICD 4 404	Bank/CA) (3/3/2022)	54,440	0.03		11.9% Fixed; and receives/		
USD 1,404	BNP Paribas (Fund receives 16.39% Fixed; and receives/				pays return on Microsoft Corp) (27/4/2022)	193,070	0.10
	pays return on Truist			USD 2 778	Goldman Sachs (Fund receives	195,070	0.10
	Financial Corp) (7/3/2022)	91,485	0.05	005 2,770	12.46% Fixed; and receives/		
USD 1,874	BNP Paribas (Fund receives	,			pays return on Morgan		
	16.54% Fixed; and receives/				Stanley) (28/3/2022)	257,872	0.13
	pays return on Wendy's Co)			USD 2,879	Goldman Sachs (Fund receives		
	(3/3/2022)	42,537	0.02		13.36% Fixed; and receives/		
					pays return on CVS Health Corp) (29/4/2022)	295,353	0.15
					σσιρ) (2 <i>σιπι</i> 2022)	200,000	0.10

 $^{^{\}left(2\right)}$ Fund launched during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	-	(005)	ASSOLS	_		(005)	Addeta
	Goldman Sachs (Fund receives 14.87% Fixed; and receives/ pays return on Equifax Inc) (28/3/2022) Goldman Sachs (Fund receives	286,457	0.14		Merrill Lynch (Fund receives 13.05% Fixed; and receives/ pays return on Humana Inc) (21/3/2022) Merrill Lynch (Fund receives	149,246	0.07
	14.97% Fixed; and receives/ pays return on Flex Ltd) (4/5/2022)	118,935	0.06		17.07% Fixed; and receives/ pays return on Flex Ltd) (5/5/2022)	52,770	0.03
USD 1,748	Goldman Sachs (Fund receives 16.31% Fixed; and receives/ pays return on Nvidia Corp) (12/4/2022)	420,744	0.21	USD 1,769	Nomura Bank International (Fund receives 11.2624% Fixed; and receives/pays return on Merck & Co Inc)		
USD 608	Goldman Sachs (Fund receives 7.04% Fixed; and receives/ pays return on Johnson &			USD 1,183	(21/3/2022) Nomura Bank International (Fund receives 12.33% Fixed;	132,741	0.07
USD 1,420	Johnson) (16/5/2022) Goldman Sachs (Fund receives 9.84% Fixed; and receives/	98,036	0.05	USD 65	and receives/pays return on 3M Co) (17/3/2022) Nomura Bank International	177,412	0.09
USD 2,180	pays return on Texas Instruments Inc) (27/4/2022) Goldman Sachs (Fund receives 9.87% Fixed; and receives/	239,930	0.12	USD 1,019	(Fund receives 14.62% Fixed; and receives/pays return on Amazon.com Inc) (17/3/2022) Nomura Bank International	198,730	0.10
USD 188	pays return on Walmart Inc) (12/4/2022) JP Morgan (Fund receives	294,361	0.15		(Fund receives 9.22% Fixed; and receives/pays return on McDonalds Corp) (17/3/2022)	250,257	0.12
1100 2 007	10.13% Fixed; and receives/ pays return on Dollar General Corp) (18/3/2022)	37,554	0.02	USD 786	Royal Bank of Canada (Fund receives 10.05% Fixed; and receives/pays return on		
05D 3,027	JP Morgan (Fund receives 10.81% Fixed; and receives/ pays return on AbbVie Inc) (27/4/2022)	436,938	0.22	USD 2,336	PayPal Holdings Inc) (31/3/2022) Royal Bank of Canada (Fund receives 10.65% Fixed;	87,293	0.04
USD 2,035	JP Morgan (Fund receives 12% Fixed; and receives/pays return on Yum! Brands Inc)			USD 2,022	and receives/pays return on Fiserv Inc) (27/4/2022) Royal Bank of Canada (Fund	226,712	0.11
USD 4,069	(25/3/2022) JP Morgan (Fund receives 12.29% Fixed; and receives/ pays return on Apple Inc)	250,558	0.13	USD 194	receives 11.24% Fixed; and receives/pays return on Microsoft Corp) (27/4/2022) Royal Bank of Canada (Fund	601,521	0.30
USD 1,783	(8/3/2022) JP Morgan (Fund receives 13.03% Fixed; and receives/ pays return on The Kraft	672,638	0.34		receives 11.28% Fixed; and receives/pays return on Norfolk Southern Corp) (28/4/2022)	50,614	0.03
USD 302	Heinz Co) (29/4/2022) JP Morgan (Fund receives 14.11% Fixed; and receives/	67,562	0.03	USD 647	Royal Bank of Canada (Fund receives 12.74% Fixed; and receives/pays return on		
USD 1,590	pays return on MasterCard Inc) (29/4/2022) JP Morgan (Fund receives 15.64% Fixed; and receives/	108,626	0.05	USD 6,513	Corning Inc) (27/4/2022) Royal Bank of Canada (Fund receives 13.67% Fixed; and receives/pays return on Intel	26,276	0.01
USD 386	pays return on Dow Inc) (21/4/2022) JP Morgan (Fund receives	94,123	0.05	USD 1,187	Corp) (8/3/2022) Royal Bank of Canada (Fund receives 14.38% Fixed; and	311,093	0.16
USD 496	21.18% Fixed; and receives/ pays return on Williams- Sonoma Inc) (18/3/2022) JP Morgan (Fund receives	56,405	0.03	USD 1,947	receives/pays return on Tenet Healthcare Corp) (21/4/2022) Royal Bank of Canada (Fund receives 14.5% Fixed; and	98,818	0.05
	21.92% Fixed; and receives/ pays return on Seagate Technology Plc) (22/4/2022)	51,820	0.03		receives/pays return on Discover Financial Services) (21/4/2022)	237,734	0.12
USD 391	JP Morgan (Fund receives 8.44% Fixed; and receives/ pays return on Thermo Fisher Scientific Inc.) (21/3/2022)	212 214	0.44	USD 258	Royal Bank of Canada (Fund receives 15.53% Fixed; and receives/pays return on Raymond, James Financial Inc.)		
USD 6,530	Scientific Inc) (21/3/2022) Merrill Lynch (Fund receives 10.1% Fixed; and receives/ pays return on Coca-Cola Co/	213,214	0.11	USD 1,246	Raymond James Financial Inc) (22/4/2022) Royal Bank of Canada (Fund receives 18.25% Fixed;	26,998	0.01
	The) (28/3/2022)	400,004	0.20		and receives/pays return on Kohl's Corp) (2/3/2022)	68,871	0.03

 $[\]ensuremath{^{(2)}}$ Fund launched during the period, see Note 1, for further details.

ESG Global Multi-Asset Income Fund(2) continued

Portfolio of Investments 28 February 2022

	Description	Market Value	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 84 USD 1,195 USD 780 USD 551	Royal Bank of Canada (Fund receives 18.43% Fixed; and receives/pays return on Danaher Corp) (11/3/2022) Royal Bank of Canada (Fund receives 19.83% Fixed; and receives/pays return on United Rentals Inc) (28/4/2022) Royal Bank of Canada (Fund receives 7.06% Fixed; and receives/pays return on Danaher Corp) (25/3/2022) Royal Bank of Canada (Fund receives 7.92% Fixed; and receives 7.92% Fixed; and receives/pays return on Mondelez International Inc) (28/4/2022) Societe Generale (Fund receives/pays return on Becton Dickinson and Co) (21/3/2022) Societe Generale (Fund	107,538 26,499 331,922 51,366	0.05 0.01 0.17 0.03	USD 2,629 USD 4,223 USD 463 USD 4,021	Societe Generale (Fund receives 14.73% Fixed; and receives/pays return on Advanced Micro Devices) (21/3/2022) Societe Generale (Fund receives 15.88% Fixed; and receives/pays return on Walt Disney Co/The) (22/4/2022) Societe Generale (Fund receives 17.26% Fixed; and receives/pays return on Juniper Networks Inc) (14/3/2022) Societe Generale (Fund receives 18.12% Fixed; and receives/pays return on KLA Corp) (14/3/2022) Societe Generale (Fund receives 9.1% Fixed; and receives/pays return on Colgate-Palmolive Co) (14/3/2022)	189,081 391,308 143,092 165,196 310,639	0.09 0.20 0.07 0.08
	receives 11.84% Fixed; and receives/pays return on Laboratory Corp of America				receives 9.35% Fixed; and receives/pays return on Caterpillar Inc) (14/3/2022)	390,594	0.20
1100.050	Holdings) (28/3/2022)	290,446	0.14	Total Equity Linked N	otes	17,627,548	8.82
	Societe Generale (Fund receives 12.69% Fixed; and receives/pays return on Idexx Labs) (21/3/2022) Societe Generale (Fund receives 14.52% Fixed; and receives/pays return on Target Corp) (2/3/2022)	136,568 123,780	0.07	Total Transferable Se Market Instruments A Official Stock Exchan Dealt in on Another R Total Portfolio Other Net Assets	dmitted to an ge Listing or egulated Market	184,536,616 184,536,616 15,276,366	92.35 92.35 7.65
				Total Net Assets (USI	0)	199,812,982	100.00

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	y Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD				
EUR Hedg	ed Share Cla	ISS								
EUR	13,495	USD	15,435	BNY Mellon	15/3/2022	(281)				
USD	537	EUR	476	BNY Mellon	15/3/2022	1				
Net unreali	ised depreciat	ion				(280)				
GBP Hedg	jed Share Cla	iss								
GBP	115,549,366	USD	156,743,106	BNY Mellon	15/3/2022	(1,760,585)				
USD	5,296,822	GBP	3,929,328	BNY Mellon	15/3/2022	26,548				
Net unrealised depreciation (1,734,03										

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency			Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
HKD Hedg	ged Share Cla	ISS				
HKD	39,493	USD	5,068	BNY Mellon	15/3/2022	(14)
USD	173	HKD	1,349	BNY Mellon	15/3/2022	_
Net unreali	ised depreciat	ion				(14)
SGD Hedg	ged Share Cla	iss				
SGD	6,823	USD	5,085	BNY Mellon	15/3/2022	(60)
USD	173	SGD	233	BNY Mellon	15/3/2022	1
Net unreali	ised depreciat	ion				(59)
Total net u	nrealised dep	reciation				(1,734,390)

⁽²⁾ Fund launched during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund(2) continued

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
40	USD	S&P 500 E-Mini Index	March 2022	(109,122)
8	USD	MSCI Emerging Markets Index	March 2022	(11,856)
(18)	USD	JPY/USD Future	March 2022	15,862
(35)	USD	EUR/USD Future	March 2022	17,763
(106)	USD	GBP/USD Future	March 2022	56,723
(14)	USD	US Long Bond (CBT)	June 2022	(20,201)
(14)	USD	US Ultra Bond (CBT)	June 2022	(10,161)
(25)	USD	US Ultra 10 Year Note	June 2022	(21,891)
(96)	USD	US Treasury 10 Year Note (CBT)	June 2022	(64,483)
(99)	USD	US Treasury 5 Year Note (CBT)	June 2022	(40,967)
Total				(188,333)

 $^{^{\}left(2\right)}$ Fund launched during the period, see Note 1, for further details.

ESG Multi-Asset Fund

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% o Ne Assets
Transferable Secu	rities and Money Market Ins	truments Adr	nitted		Brazil		
	k Exchange Listing or Dealt			917,303	MRV Engenharia e		
Regulated Market					Participacoes SA	1,895,848	0.0
FUNDS				328,502	YDUQS Participacoes SA	1,207,312	0.0
CNDO	Guernsey					3,103,160	0.0
26,927,380	Bluefield Solar Income Fund Ltd	39,382,844	0.67		Canada		
27,518,815	Starwood European Real Estate			· '	Bank of Montreal	5,075,347	0.0
	Finance Ltd	31,106,592	0.53		Brookfield Renewable Corp	5,245,698	0.0
		70,489,436	1.20		Canadian Tire Corp Ltd FirstService Corp	1,620,998 2,895,803	0.0
	Ireland				Gildan Activewear Inc	42,756	0.0
750,000	iShares EUR Corp Bond ESG				Intact Financial Corp	4,321,796	0.0
4 000 474	UCITS ETF~	3,743,250	0.07		Li-Cycle Holdings Corp	594,640	0.0
1,330,171	iShares EUR High Yield Corp Bond ESG UCITS ETF*~	6,629,572	0.11		Magna International Inc (Unit)	243,009	0.0
6 844 197	iShares MSCI Japan SRI	0,029,372	0.11		National Bank of Canada North West Co Inc/The (Unit)	6,095,056 1,204,121	0.1 0.0
0,0, . 0 .	UCITS ETF~	42,061,486	0.72		Nutrien Ltd	8,463,878	0.1
17,441,941	iShares MSCI USA SRI			· /	Parkland Corp	688,046	0.0
4 400 040	UCITS ETF~	196,975,939	3.36		Shopify Inc	37,840	0.0
1,109,843	iShares USD Corp Bond ESG UCITS ETF~	4,719,106	0.08		Shopify Inc 'A'	657,310	0.0
8.458.595	iShares USD High Yield Corp	4,7 19,100	0.00		Shopify Inc 'A' Sierra Wireless Inc	205,443 242,404	0.0
5,123,000	Bond ESG UCITS ETF~	40,589,414	0.69	· /	TMX Group Ltd*	1.340.219	0.0
5,512,620	iShares USD High Yield Corp			,	Toromont Industries Ltd	409,266	0.0
	Bond ESG UCITS ETF~	24,266,556	0.41	77,605	TransAlta Renewables Inc	943,517	0.0
		318,985,323	5.44		Western Forest Products Inc	355,913	0.0
	Jersey			193,809	Wheaton Precious Metals Corp	7,529,621	0.
12,499,773	Foresight Solar Fund Ltd	15,233,951	0.26			48,212,681	0.8
	United Kingdom				Denmark		
26,159,170	Aquila European Renewables				Chr Hansen Holding A/S*	4,793,668	0.0
	Income Fund Plc/The Fund	26,813,149	0.45		Coloplast A/S	1,725,532	0.0
	Greencoat UK Wind Plc/Funds	160,028,496	2.73	· /	Genmab A/S	1,061,873	0.0
1,728,563	Schroder UK Public Private	583,245	0.01	,	Novo Nordisk A/S Novozymes A/S	15,650,522 1,535,832	0.2 0.0
		187,424,890	3.19		Orsted AS	7,307,489	0.1
otal Funds		592,133,600	10.09	4,090	Pandora A/S	376,868	0.0
COMMON STOCK	0 (OLIA DEO)				ROCKWOOL International A/S*	3,383,600	0.0
COMMON STOCK	•			236,522	Vestas Wind Systems A/S	6,933,026	0.1
3 987	Australia Ampol Ltd	75,790	0.00			42,768,410	0.7
	APM Human Services	70,700	0.00		Finland		
, ,-	International Ltd	2,646,759	0.04		Kesko Oyj	306,693	0.0
	Aurizon Holdings Ltd	1,102,447	0.02	,	Stora Enso Oyj	4,714,623	0.0
	BlueScope Steel Ltd	399,422	0.01	5,077	Wartsila OYJ Abp	49,562	0.0
	Brambles Ltd Coles Group Ltd	2,590,212 2,155,032	0.04 0.04			5,070,878	0.0
	Macquarie Group Ltd	74,280	0.00		France		
489,714	Mirvac Group (Unit) (Reit)	818,139	0.01		Amundi SA	649,747	0.0
	REA Group Ltd*	912,835	0.02	173,748	AXA SA Fermentalg	4,168,215 205,782	0.0 0.0
382,823	Stockland (Reit)	1,027,251	0.02		Hermes International	3,714,780	0.0
		11,802,167	0.20		Kering SA	2,775,148	0.0
	Austria				L'Oreal SA	14,072,190	0.2
	ams-OSRAM AG	860,844	0.01	· '	Nexity SA	3,259,313	0.0
	ANDRITZ AG	759,596	0.01		Schneider Electric SE* Valeo*	48,382,689	0.6
	S&T AG* Verbund AG	301,261 1,163,352	0.01 0.02	· /	Worldline SA/France	186,630 2,198,507	0.0 0.0
11,009	roibuliu / iO			40,709		79,613,001	1.3
	.	3,085,053	0.05		0	1 3,0 13,00 1	1
4.055	Belgium	440 = 40	0.00	2.000	Germany	4 004 040	_
	KBC Group NV Umicore SA	119,519 671,903	0.00 0.01	· /	adidas AG Allianz SE	1,881,340 5,172,597	0.0 0.0
10,333	UNITED OF	-		l '	Bayerische Motoren Werke AG	2,612,552	0.0
		791,422	0.01		Daimler Truck Holding AG	610,692	0.
	Bermuda		_	6,631	Deutsche Boerse AG	1,006,917	0.0
	Bunge Ltd	6,610,520	0.11		Deutsche Lufthansa AG	1,292,079	0.0
	Digital China Holdings Ltd Invesco Ltd	41,968 4,652,871	0.00 0.08	· '	Deutsche Post AG	6,456,669	0.
	HIVESOU LIU	4,002,011	0.00	32,422	Evonik Industries AG	869,558	0.0
241,430		11,305,359	0.19	27 020	Infineon Technologies AG	819,382	0.0

 $^{^{\}circ}$ Investment in connected party fund, see further information in Note 11. * All or a portion of this security represents a security on loan.

		Market Value	% of Net			Market Value	% of Net
Holding	Description	(EUR)	Assets	Holding	Description	(EUR)	Assets
34,618	LEG Immobilien SE	3,977,608	0.07	988,800	Oji Holdings Corp*	4,487,011	0.08
45,574	Mercedes-Benz Group AG	3,134,124	0.05	105,300	Omron Corp*	6,316,851	0.11
316,984	Nordex SE*	5,217,557	0.09	9,400	Secom Co Ltd*	612,003	0.01
	Puma SE	431,925	0.01		Sekisui House Ltd	3,202,796	0.05
	SAP SE	10,448,452	0.18		Shionogi & Co Ltd*	3,544,149	0.06
,	Siemens AG	3,730,354	0.06		Sony Group Corp*	28,786,206	0.49
	SMA Solar Technology AG*	2,735,708	0.05		Sumitomo Chemical Co Ltd*	6,788,431	0.12
	Software AG*	334,042	0.01		Sumitomo Forestry Co Ltd	4,856,395	0.08
,	Symrise AG 'A'	28,238,075	0.48		Suntory Beverage & Food Ltd	3,214,673	0.05
124,679	Telefonica Deutschland	000 007	0.04		Sysmex Corp	952,203	0.02
21 020	Holding AG Zalando SE	302,097 1,857,629	0.01 0.03		Tokyo Electron Ltd Toray Industries Inc*	10,131,624 182,064	0.17 0.00
31,929	Zalariuo SL				Toyota Motor Corp*	2,512,832	0.04
		81,129,357	1.38		Yamaha Motor Co Ltd	434,123	0.04
	Hong Kong				Yaskawa Electric Corp*	378,016	0.01
23,000	MTR Corp Ltd*	106,076	0.00	10,700	Tuskawa Electric Corp		
	Swire Pacific Ltd	997,422	0.02			97,670,498	1.66
847,400	Swire Properties Ltd	1,961,349	0.03		Jersey		
		3,064,847	0.05	23,105	Aptiv Plc	2,714,497	0.05
		0,004,047	0.00	18,948	Ferguson Plc*	2,553,901	0.04
	India					5,268,398	0.09
987,629	Bandhan Bank Ltd	3,577,192	0.06			0,200,000	0.00
	Indonesia				Kenya		
21 024 200	Bank Rakyat Indonesia			5,880,866	Safaricom Plc	1,654,541	0.03
,,,	Persero Tbk PT	5,932,458	0.10		Luxembourg		
80,857,600	Dayamitra Telekomunikasi PT	3,886,210	0.07	79,967	Millicom International		
		9,818,668	0.17	,	Cellular SA	1,662,085	0.03
		9,616,006	0.17		NI-41II-	· · ·	
	Ireland			544	Netherlands	4 004 000	0.00
	Allegion plc	937,934	0.02		Adyen NV	1,004,986	0.02
	Eaton Corp Plc	870,076	0.01		ASML Holding NV	48,914,426	0.83
	Greencoat Renewables Plc	55,723,966	0.95		CNH Industrial NV	1,126,384	0.02
29,494	Johnson Controls				Corbion NV	603,168	0.01
	International plc	1,713,898	0.03		Iveco Group NV	131,060	0.00
	Kerry Group Plc	1,735,184	0.03		Koninklijke DSM NV	33,257,240	0.56 0.01
	Kingspan Group Plc	4,419,568	0.08		NN Group NV NXP Semiconductors NV	620,132 1,042,424	0.01
	Linde Plc	6,592,714	0.11		STMicroelectronics NV*	1,033,399	0.02
	Pentair Plc	4,673,555	0.08	,	Wolters Kluwer NV	8,058,379	0.02
23,006	Seagate Technology	0.400.054	0.04	00,407	Wolters Mawer 144		
06.051	Holdings Plc	2,138,351	0.04 0.07			95,791,598	1.63
	Smurfit Kappa Group Plc Trane Technologies Plc	4,295,899 70,990	0.07		New Zealand		
310	Traile reclinologies Fic			98,278	Fisher & Paykel Healthcare		
		83,172,135	1.42		Corp Ltd	1,626,833	0.03
	Israel				Nonway		
29.445	Bank Leumi Le-Israel BM	283.388	0.01	125 465	Norway DNB Bank ASA	2,672,272	0.05
110,413	Otonomo Technologies Ltd	135,759	0.00		Mowi ASA	6,143,551	0.03
-, -		419,147	0.01		Nordic Semiconductor ASA*	851,799	0.10
		419,147	0.01		Norway Royal Salmon ASA	106,817	0.00
	Italy				Orkla ASA	287,271	0.01
19,288	Intesa Sanpaolo SpA	43,976	0.00		TOMRA Systems ASA	4,685,204	0.01
483,451	Terna - Rete Elettrica			112,110	1 Civil o Coyotomo / te/ t		
	Nazionale*	3,505,987	0.06			14,746,914	0.25
		3,549,963	0.06		Portugal		
	lonen			1,985	Jeronimo Martins SGPS SA	38,410	0.00
	Japan	442.070	0.04		Cinganara		
17 200	Aiinamata Ca Ina*		0.01	10.000	Singapore City Developments Ltd	92,508	0.00
	Ajinomoto Co Inc*	443,972	0.07		City Developments Ltd	92.500	0.00
506,600	Asahi Kasei Corp*	4,219,811	0.07	183 400	Oversea Chinese Banking	,	
506,600 29,200	Asahi Kasei Corp* Daikin Industries Ltd*	4,219,811 4,786,650	0.08	183,400	Oversea-Chinese Banking		0.02
506,600 29,200 34,800	Asahi Kasei Corp* Daikin Industries Ltd* FUJIFILM Holdings Corp	4,219,811 4,786,650 1,953,647	0.08 0.03		Corp Ltd	1,404,442	0.02
506,600 29,200 34,800 1,800	Asahi Kasei Corp* Daikin Industries Ltd* FUJIFILM Holdings Corp Fujitsu Ltd*	4,219,811 4,786,650 1,953,647 230,502	0.08 0.03 0.00		Corp Ltd Singapore	1,404,442	
506,600 29,200 34,800 1,800 62,700	Asahi Kasei Corp* Daikin Industries Ltd* FUJIFILM Holdings Corp Fujitsu Ltd* Honda Motor Co Ltd	4,219,811 4,786,650 1,953,647 230,502 1,708,588	0.08 0.03 0.00 0.03		Corp Ltd	1,404,442 2,232,213	0.04
506,600 29,200 34,800 1,800 62,700 10,200	Asahi Kasei Corp* Daikin Industries Ltd* FUJIFILM Holdings Corp Fujitsu Ltd* Honda Motor Co Ltd Hulic Co Ltd	4,219,811 4,786,650 1,953,647 230,502 1,708,588 82,558	0.08 0.03 0.00 0.03 0.00		Corp Ltd Singapore	1,404,442	
506,600 29,200 34,800 1,800 62,700 10,200 86,600	Asahi Kasei Corp* Daikin Industries Ltd* FUJIFILM Holdings Corp Fujitsu Ltd* Honda Motor Co Ltd Hulic Co Ltd Kao Corp	4,219,811 4,786,650 1,953,647 230,502 1,708,588 82,558 3,601,726	0.08 0.03 0.00 0.03 0.00 0.06		Corp Ltd Singapore	1,404,442 2,232,213	0.04
506,600 29,200 34,800 1,800 62,700 10,200 86,600 33,300	Asahi Kasei Corp* Daikin Industries Ltd* FUJIFILM Holdings Corp Fujitsu Ltd* Honda Motor Co Ltd Hulic Co Ltd Kao Corp Komatsu Ltd*	4,219,811 4,786,650 1,953,647 230,502 1,708,588 82,558	0.08 0.03 0.00 0.03 0.00	1,349,900	Corp Ltd Singapore Telecommunications Ltd	1,404,442 2,232,213	0.04
506,600 29,200 34,800 1,800 62,700 10,200 86,600 33,300	Asahi Kasei Corp* Daikin Industries Ltd* FUJIFILM Holdings Corp Fujitsu Ltd* Honda Motor Co Ltd Hulic Co Ltd Kao Corp Komatsu Ltd* MS&AD Insurance Group	4,219,811 4,786,650 1,953,647 230,502 1,708,588 82,558 3,601,726 680,252	0.08 0.03 0.00 0.03 0.00 0.06 0.01	1,349,900	Corp Ltd Singapore Telecommunications Ltd	1,404,442 2,232,213	0.04
506,600 29,200 34,800 1,800 62,700 10,200 86,600 33,300 31,200	Asahi Kasei Corp* Daikin Industries Ltd* FUJIFILM Holdings Corp Fujitsu Ltd* Honda Motor Co Ltd Hulic Co Ltd Kao Corp Komatsu Ltd* MS&AD Insurance Group Holdings Inc	4,219,811 4,786,650 1,953,647 230,502 1,708,588 82,558 3,601,726 680,252 941,860	0.08 0.03 0.00 0.03 0.00 0.06 0.01	1,349,900	Corp Ltd Singapore Telecommunications Ltd South Korea Samsung Electronics	1,404,442 2,232,213 3,729,163	0.04
506,600 29,200 34,800 1,800 62,700 10,200 86,600 33,300 31,200	Asahi Kasei Corp* Daikin Industries Ltd* FUJIFILM Holdings Corp Fujitsu Ltd* Honda Motor Co Ltd Hulic Co Ltd Kao Corp Komatsu Ltd* MS&AD Insurance Group	4,219,811 4,786,650 1,953,647 230,502 1,708,588 82,558 3,601,726 680,252	0.08 0.03 0.00 0.03 0.00 0.06 0.01	1,349,900	Corp Ltd Singapore Telecommunications Ltd South Korea Samsung Electronics Co Ltd GDR*	1,404,442 2,232,213 3,729,163 433,631	0.04 0.06

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
J		, ,		4 054 040	One the O New house Die		
050.000	Spain			1 ' '	Smith & Nephew Plc	19,778,076	0.34
358,902	Banco Bilbao Vizcaya				Spirax-Sarco Engineering Plc	636,017	0.01
	Argentaria SA	1,877,057	0.03	· · · · · · · · · · · · · · · · · · ·	Spirent Communications Plc	339,499	0.01
	Banco Santander SA	2,480,138	0.04		SSE PIC	977,708	0.02
56,103	Corp ACCIONA Energias				Taylor Wimpey Plc	1,047,908	0.02
	Renovables SA*	1,684,212	0.03	25,909,599	Triple Point Social Housing	00 000 011	0.40
,	EDP Renovaveis SA*	6,380,913	0.11		Reit Plc (Reit)	26,886,611	0.46
	Industria de Diseno Textil SA	8,614,137	0.15		Unilever Plc	6,308,877	0.11
160,331	Siemens Gamesa Renewable				United Utilities Group Plc	781,563	0.01
	Energy SA	3,344,505	0.06	156,890	Wise Plc 'A'	1,002,953	6.30
		24,360,962	0.42			309,330,003	0.30
	Sweden				United States		
	H & M Hennes & Mauritz AB	3,301,894	0.06	1	1Life Healthcare Inc	510,897	0.01
	Hexagon AB	20,163,522	0.34		A O Smith Corp	939,168	0.02
	Holmen AB*	4,505,722	0.08	1	A10 Networks Inc	591,844	0.01
	Nibe Industrier AB	5,583,864	0.10	· · · · · · · · · · · · · · · · · · ·	Adobe Inc	39,723,046	0.68
	Svenska Cellulosa AB SCA 'B'	5,414,221	0.09	1	Advanced Micro Devices Inc	4,169,366	0.07
,	Tele2 AB	876,102	0.01		AECOM*	1,193,165	0.02
76,773	Telefonaktiebolaget LM				AGCO Corp	977,238	0.02
	Ericsson 'B'	633,721	0.01	1	Agilent Technologies Inc	10,898,118	0.19
		40.479.046	0.69	1	Ally Financial Inc	6,309,963	0.11
		-, -,-		1	Alphabet Inc 'A'	57,766,493	0.98
	Switzerland			1	Amazon.com Inc	7,454,921	0.13
	ABB Ltd*	1,029,920	0.02		American Express Co	46,388,734	0.79
,	Garmin Ltd	724,385	0.01		American Tower Corp (Reit)	1,834,544	0.03
	Givaudan SA*	6,021,813	0.10	,	American Water Works Co Inc	4,127,902	0.07
61	Kuehne + Nagel	44047	0.00		Ameriprise Financial Inc	204,698	0.00
	International AG*	14,817	0.00		Amgen Inc	10,525,094	0.18
	Landis+Gyr Group AG	996,404	0.02		Analog Devices Inc	26,310,242	0.45
	Nestle SA	36,619,159	0.62	· · · · · · · · · · · · · · · · · · ·	ANSYS Inc	1,739,907	0.03
	Roche Holding AG*	12,064,149	0.21	1	Apple Inc	12,845,088	0.22
	SGS SA*	2,265,625	0.04	1	Applied Materials Inc	1,065,912	0.02
	SIG Combibloc Group AG*	3,754,735	0.06		AquaBounty Technologies Inc	101,236	0.00
	Swiss Life Holding AG	657,209	0.01	1	Archer-Daniels-Midland Co	6,264,238	0.11
	Swiss Re AG*	2,115,214	0.04		Arista Networks Inc	1,582,491	0.03
	TE Connectivity Ltd	404,399	0.01		Aspen Technology Inc	1,205,849	0.02
	u-blox Holding AG	168,460	0.00		Automatic Data Processing Inc	1,784,602	0.03
	UBS Group AG	3,573,792	0.06		Avangrid Inc	2,374,053	0.04
1,073	VAT Group AG	359,943	0.01		Badger Meter Inc	835,423	0.01
		70,770,024	1.21		Ball Corp	4,079,812	0.07
	Taiwan			497	Bank of New York Mellon	22.406	0.00
10 720	Taiwan Semiconductor			0.700	Corp/The Biogen Inc	23,496	0.00
10,720	Manufacturing Co Ltd ADR	1,031,642	0.02	· · · · · · · · · · · · · · · · · · ·	•	1,768,783	0.03
	-	1,001,012	0.02		Block Inc Cadence Design Systems Inc	1,766,885 2,404,707	0.03
	United Kingdom					, ,	
31,167	Ashtead Group Plc	1,805,465	0.03		Campbell Soup Co Cano Health Inc	2,319,607	0.04
311,420	AstraZeneca Plc	33,553,678	0.57			964,230	0.02
,	Barratt Developments Plc	923,415	0.01	· · · · · · · · · · · · · · · · · · ·	Caterpillar Inc CBRE Group Inc 'A'	9,947,444 3,501,646	0.17 0.06
694,745	Biffa Plc	2,714,593	0.05	1	•	, ,	
	BT Group Plc*	23,222,019	0.40		CECO Environmental Corp	358,650 166,234	0.01
	Burberry Group Plc*	4,278,566	0.07	1	Cerner Corp (Restricted) CH Robinson Worldwide Inc	166,234	0.00 0.11
36,987	Coca-Cola Europacific					6,694,009	
	Partners Plc	1,718,267	0.03		Charles Schwab Corp/The Chart Industries Inc*	428,828 13,350,090	0.01
24,002	Compass Group Plc*	485,409	0.01	1		9,876,556	0.23
78,011	Genus Plc	3,005,263	0.05		Cigna Corp		0.17
	Halma Plc	4,922,582	0.08	1	Cisco Systems Inc/Delaware	11,578,477	0.20
42,824,142	Home Reit Plc (Reit)	57,566,888	0.98		Coca-Cola Co/The	9,410,141	0.16
909,529	HSBC Holdings Plc	5,520,925	0.09	1	Colgate-Palmolive Co	7,855,507	0.13
	InterContinental Hotels				CommScope Holding Co Inc	2,130,361	0.04
	Group Plc	2,998,856	0.05		Cummins Inc	2,034,403	0.03
7,186	J Sainsbury Plc*	23,270	0.00		Danaher Corp	4,428,099	0.08
	Johnson Matthey Plc	2,319,950	0.04	1	Deere & Co	12,137,608	0.21
	Kingfisher Plc	1,380,472	0.02	1	Dexcom Inc	797,522	0.01
	Pearson Plc	1,684,423	0.03	1	Donaldson Co Inc	4,667,346	0.08
	Pennon Group Plc	432,797	0.01		Dover Corp	846,102	0.01
	Reckitt Benckiser Group Plc	30,867,726	0.53		eBay Inc	3,011,837	0.05
	RELX Plc	41,487,270	0.71		Ecolab Inc	6,637,716	0.11
	Rentokil Initial Plc	31,415,305	0.53	1	Edwards Lifesciences Corp	28,645,584	0.49
	Sdcl Energy Efficiency Income	, , , , , , , , , , , , , , , , , , , ,			Electronic Arts Inc	4,334,722	0.07
,	Trust Plc	59,243,734	1.01	4,915	Emerson Electric Co	405,513	0.01
		, -, -,	-				

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (FUR)	% of Net Assets	Holding	Description	Market Value (FUR)	% of Net Assets
		` ′		_	-	, ,	ASSULS
	EnerSys	732,212	0.01	38,663	PNC Financial Services Group		0.40
	Equinix Inc (Reit)	1,128,351	0.02	400	Inc/The Pool Corp*	6,836,581	0.12
	Essential Utilities Inc Estee Lauder Cos Inc/The 'A'	4,786,054 3,278,710	0.08 0.06		PPG Industries Inc	161,243 47,165	0.00
	Etsy Inc	970,033	0.00		Prologis Inc (Reit)	9,444,233	0.00
	Evoqua Water Technologies	970,033	0.02		Prudential Financial Inc	3,331,446	0.16
200,002	Corp	7,833,409	0.13	l '	PTC Inc	1,654,761	0.03
77.858	Expeditors International of	.,000,.00	00		Qorvo Inc	868,219	0.01
,	Washington Inc	7,216,593	0.12		Quanta Services Inc	1,241,130	0.02
12,596	F5 Inc	2,230,765	0.04	4,262	Quest Diagnostics Inc	496,887	0.01
12,509	FactSet Research Systems Inc	4,488,671	0.08		Rambus Inc	1,278,113	0.02
5,026	Fair Isaac Corp*	2,105,240	0.04	2,056,965	Regions Financial Corp	44,150,345	0.75
32,561	Fidelity National Information				Republic Services Inc 'A'	5,458,866	0.09
	Services Inc	2,780,159	0.05		Resideo Technologies Inc	838,134	0.01
	First Republic Bank/CA	29,745,237	0.51		ResMed Inc	19,727	0.00
	First Solar Inc	3,677,281	0.06	l '	Robert Half International Inc	351,935	0.01
,	Fortinet Inc	1,191,416	0.02		Rockwell Automation Inc	363,918	0.01
	Fortive Corp	3,544,695	0.06		Roper Technologies Inc	3,759,639	0.06 0.04
6,103	Fortune Brands Home & Security Inc	473.731	0.01		salesforce.com Inc Sempra Energy	2,265,086 2,776,889	0.04
61 611	Gilead Sciences Inc	3,268,417	0.01		Senseonics Holdings Inc*	573,649	0.03
	Global Water Resources Inc	80,781	0.00		Silicon Laboratories Inc	1,074,817	0.02
-,	Goldman Sachs Group Inc/The	6,066,494	0.00		Skyworks Solutions Inc	900,460	0.02
	Graphic Packaging Holding Co	5,182,729	0.09		Splunk Inc	1,664,060	0.03
	Hain Celestial Group Inc/The	4,305,696	0.07		Starbucks Corp	2,429,062	0.04
	Henry Schein Inc	201,960	0.00		Sunrun Inc	1,157,429	0.02
	Hershey Co/The	5,454,608	0.09		SVB Financial Group	92,278	0.00
4,181	Hilton Worldwide Holdings Inc	545,855	0.01	42,461	Tesla Inc	31,892,473	0.54
	Hologic Inc	49,017	0.00	44,699	Tetra Tech Inc	6,287,751	0.11
79,428	Home Depot Inc/The	22,244,515	0.38	84,848	Texas Instruments Inc	12,793,500	0.22
,	Humana Inc	1,222,545	0.02	l '	Thermo Fisher Scientific Inc	33,113,546	0.56
	Huntington Bancshares Inc/OH	1,132,025	0.02	l '	Travelers Cos Inc/The	8,558,623	0.15
	ICF International Inc	3,695,769	0.06		Trimble Inc	5,741,871	0.10
	IDEXX Laboratories Inc	7,576,466	0.13		Truist Financial Corp	6,490,945	0.11
	Illinois Tool Works Inc	5,373,722	0.09 0.05		UGI Corp	2,687,670	0.05 0.57
	Intel Corp International Business	3,141,905	0.05		Union Pacific Corp Valero Energy Corp*	33,711,052 49,968	0.00
23,107	Machines Corp	2,505,558	0.04		Velodyne Lidar Inc	253,146	0.00
399	International Flavors &	2,000,000	0.04		VeriSign Inc	3,455,298	0.06
000	Fragrances Inc	48,967	0.00		Verisk Analytics Inc 'A'	28,009,095	0.48
14.966	Interpublic Group of Cos	,			Vertex Pharmaceuticals Inc	2,486,065	0.04
,	Inc/The	488,709	0.01		Visa Inc 'A'	6,517,147	0.11
78,571	Intuit Inc	33,366,061	0.57	15,327	VMware Inc	1,588,071	0.03
9,320	Itron Inc	382,315	0.01	261,355	Walt Disney Co/The	34,361,321	0.59
36,587	Jack Henry & Associates Inc	5,704,080	0.10	5,869	Waste Management Inc	757,291	0.01
,	Juniper Networks Inc	1,642,703	0.03	44,193	Watts Water Technologies		
	Kellogg Co*	2,091,014	0.04		Inc 'A'	5,760,213	0.10
,	Kimberly-Clark Corp	2,599,363	0.04		Westrock Co	4,441,361	0.08
,	Lindsay Corp	516,975	0.01		Weyerhaeuser Co (Reit)	5,411,941	0.09
	Lowe's Cos Inc Marsh & McLennan Cos Inc	13,529,617 10,281,994	0.23		WW Grainger Inc	918,309	0.02
, -			0.17 0.03		Xylem Inc/NY	4,302,885	0.07
	Marvell Technology Inc MasTec Inc	1,627,279 1,076,631	0.03		Zebra Technologies Corp Zoetis Inc	1,656,526 16,509,213	0.03 0.28
	Mastercard Inc	43,070,189	0.73	30,400	Zoeto ine		
,	Maximus Inc	2,288,359	0.04			1,300,358,887	22.16
	MercadoLibre Inc	1,785,253	0.03	Total Common Stocks	s (Shares)	2,421,298,171	41.27
6,427	Mettler-Toledo International Inc	8,141,110	0.14				
	Micron Technology Inc	1,393,939	0.02	BONDS			
612,967	Microsoft Corp	161,926,356	2.76		Australia		
	Moody's Corp	8,993,958	0.15	EUR 3,390,000	Australia & New Zealand		
	Morgan Stanley	3,948,705	0.07		Banking Group Ltd FRN		
	Natural Order Acquisition Corp	759,706	0.01	, ,	21/11/2029	3,357,354	0.06
	NetApp Inc	1,945,084	0.03	AUD 1,360,000	Australia Government Bond	0.40 707	0.01
	NIKE Inc	2,744,064	0.05	ALID 500 000	0.25% 21/11/2024	849,732	0.01
	NVIDIA Corp	38,960,364	0.66	AUD 580,000	Australia Government Bond	254 454	0.04
	ON Semiconductor Corp ONEOK Inc	1,126,432	0.02	ALID 270 000	0.25% 21/11/2025	354,451	0.01
	Oracle Corp	1,252,960 2,735,609	0.02 0.05	AUD 270,000	Australia Government Bond 0.5% 21/9/2026	164,059	0.00
	Otis Worldwide Corp	29,351,863	0.50	VIID 3 268 000	Australia Government Bond	104,039	0.00
∆1 2 011	Sus monamias our			۸۵۵ کری م			0.00
	Owens Corning	794 012	0.01		1% 21/12/2030	1 510 641	(11113
9,602	Owens Corning PayPal Holdings Inc	794,012 1,963,360	0.01 0.03	AUD 720 000	1% 21/12/2030 Australia Government Bond	1,510,641	0.03
9,602 19,960	Owens Corning PayPal Holdings Inc PepsiCo Inc		0.01 0.03 0.14	AUD 720,000	1% 21/12/2030 Australia Government Bond 1% 21/11/2031	1,510,641 417,383	0.03

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)		Holding	Description	Market Value (EUR)	% of Net Assets
	Australia Government Bond	, ,		_	Kingdom of Belgium		
•	1% 21/11/2031 Australia Government Bond	511,874	0.01	2017 2,440,000	Government Bond '144A' 0.1% 22/6/2030	2,380,550	0.04
	1.5% 21/6/2031	91,462	0.00	EUR 670,000	Kingdom of Belgium	2,360,330	0.04
AUD 120,000	Australia Government Bond 1.75% 21/11/2032	74,112	0.00		Government Bond '144A' 0.2% 22/10/2023	677,850	0.01
AUD 1,420,000	Australia Government Bond 1.75% 21/6/2051	747,729	0.01	EUR 1,430,000	Kingdom of Belgium Government Bond '144A'		
AUD 220,000	Australia Government Bond 2.75% 21/11/2028	148,382	0.00	FUR 925 000	0.4% 22/6/2040 Kingdom of Belgium	1,277,848	0.02
AUD 1,340,000	Australia Government Bond 2.75% 21/11/2029	905,373	0.02		Government Bond '144A' 0.5% 22/10/2024	944,518	0.02
AUD 345,000	Australia Government Bond			EUR 492,000	Kingdom of Belgium	344,510	0.02
AUD 215,000	2.75% 21/5/2041 Australia Government Bond	228,474	0.00		Government Bond '144A' 0.65% 22/6/2071	354,658	0.01
AUD 600,000	3% 21/3/2047 Australia Government Bond	148,363	0.00	EUR 130,000	Kingdom of Belgium Government Bond '144A'		
AUD 160.000	3.25% 21/4/2025* Australia Government Bond	406,797	0.01	EUR 300.000	0.8% 22/6/2027 Kingdom of Belgium	134,713	0.00
	3.25% 21/6/2039 Australia Government Bond	114,031	0.00		Government Bond '144A' 0.8% 22/6/2028	311,318	0.01
	4.5% 21/4/2033	95,045	0.00	EUR 480,000	Kingdom of Belgium	311,310	0.01
AUD 400,000	Australia Government Bond 4.75% 21/4/2027	294,208	0.01		Government Bond '144A' 0.9% 22/6/2029	499,944	0.01
		10,419,470	0.18	EUR 1,610,000	Kingdom of Belgium Government Bond '144A'		
EUR 107,000	Austria Republic of Austria Government			EUR 323.070	1% 22/6/2026 Kingdom of Belgium	1,680,598	0.03
	Bond '144A' 20/9/2022 (Zero Coupon)	107,348	0.00		Government Bond '144A' 1.45% 22/6/2037	347,579	0.01
EUR 180,000	Republic of Austria Government	107,040	0.00	EUR 687,000	Kingdom of Belgium	347,379	0.01
	Bond '144A' 15/7/2023 (Zero Coupon)	181,325	0.00		Government Bond '144A' 1.7% 22/6/2050	760,313	0.01
EUR 2,454,000	Republic of Austria Government Bond '144A' 15/7/2024			EUR 50,000	Kingdom of Belgium Government Bond '144A'		
EUR 100,000	(Zero Coupon) Republic of Austria Government	2,475,117	0.04	EUR 363.000	1.9% 22/6/2038 Kingdom of Belgium	57,362	0.00
	Bond '144A' 15/7/2024 (Zero Coupon)	100,860	0.00	,	Government Bond '144A' 2.15% 22/6/2066*	457,253	0.01
EUR 2,060,000	Republic of Austria Government Bond '144A' 20/2/2030	122,222		EUR 20,000	Kingdom of Belgium Government Bond '144A'	107,200	0.01
EUD 470 000	(Zero Coupon)	1,986,458	0.04	EUD 50 000	2.25% 22/6/2057	25,282	0.00
EUR 470,000	Republic of Austria Government Bond '144A' 20/2/2031			EUR 50,000	Kingdom of Belgium Government Bond 3.75%		
EUR 290,000	(Zero Coupon) Republic of Austria Government	447,840	0.01	EUR 240,000	22/6/2045 Kingdom of Belgium	76,965	0.00
EUR 351,000	Bond '144A' 0.5% 20/2/2029 Republic of Austria Government	292,784	0.01	·	Government Bond '144A' 4% 28/3/2022	240,724	0.00
	Bond '144A' 0.7% 20/4/2071 Republic of Austria Government	279,536	0.01	EUR 325,000	Kingdom of Belgium Government Bond '144A'	210,721	0.00
,	Bond '144A' 0.75% 20/10/2026	699,541	0.01	FUD 470 000	4.25% 28/9/2022	334,173	0.01
,	Republic of Austria Government Bond '144A' 0.85% 30/6/2120	183,118	0.00	EUR 170,000	Kingdom of Belgium Government Bond '144A'		
EUR 478,000	Republic of Austria Government Bond '144A' 1.65% 21/10/2024	503,563	0.01	EUR 630,000	4.25% 28/3/2041 Kingdom of Belgium	264,433	0.00
EUR 460,000	Republic of Austria Government Bond '144A' 2.1% 20/9/2117	601,197	0.01	·	Government Bond '144A' 4.5% 28/3/2026	748,281	0.01
EUR 120,000	Republic of Austria Government Bond '144A' 3.15% 20/6/2044	176,370	0.00			19,802,660	0.34
EUR 112,000	Republic of Austria Government			CAD 2 408 000	Canada		
EUR 24,000	Bond '144A' 3.65% 20/4/2022 Republic of Austria Government	112,588	0.00	, ,	Canadian Government Bond 0.5% 1/9/2025	1,621,008	0.03
EUR 120,000	Bond '144A' 3.8% 26/1/2062 Republic of Austria Government	45,040	0.00		Canadian Government Bond 0.5% 1/12/2030	1,017,604	0.02
EUR 300,000	Bond '144A' 4.15% 15/3/2037 Verbund AG 0.9% 1/4/2041	178,452 274,236	0.00 0.01	CAD 1,070,000	Canadian Government Bond 0.75% 1/2/2024	739,116	0.01
		8,645,373	0.15	CAD 3,224,000	Canadian Government Bond 1% 1/9/2022	2,261,453	0.04
FUR 6 000 000	Belgium KBC Group NV FRN 16/6/2027*	5,791,617	0.10	CAD 530,000	Canadian Government Bond		
	Kingdom of Belgium	3,781,017	0.10	CAD 660,000	1% 1/9/2026 Canadian Government Bond	359,857	0.01
	Government Bond '144A' 22/10/2031 (Zero Coupon)	2,436,681	0.04		1.25% 1/3/2027	451,125	0.01

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Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	Canadian Government Bond	, ,			Finland Government Bond	, ,	
,	1.25% 1/6/2030	476,346	0.01	201(00,000	'144A' 15/4/2022		
	Canadian Government Bond 1.5% 1/9/2024	1,230,532	0.02	EUR 1,313,000	(Zero Coupon) Finland Government Bond	50,038	0.00
CAD 500,000	Canadian Government Bond 1.5% 1/6/2026	347,977	0.01		'144A' 15/9/2024 (Zero Coupon)	1,323,087	0.02
CAD 2,785,000	Canadian Government Bond 1.5% 1/6/2031	1,886,780	0.03	EUR 1,040,000	Finland Government Bond '144A' 15/9/2026		
CAD 590,000	Canadian Government Bond 1.75% 1/12/2053	370,662	0.01	EUR 800,000	(Zero Coupon) Finland Government Bond	1,036,422	0.02
CAD 1,855,000	Canadian Government Bond 2% 1/9/2023	1,312,287	0.02		'144A' 15/9/2030 (Zero Coupon)	767,752	0.01
CAD 40,000	Canadian Government Bond 2% 1/6/2028	28,461	0.00	EUR 80,000	Finland Government Bond '144A' 0.125% 15/4/2036	72,996	0.00
CAD 2,069,000	Canadian Government Bond 2% 1/12/2051	1,391,422	0.02	EUR 190,000	Finland Government Bond '144A' 0.125% 15/4/2052	151,569	0.00
CAD 170,000	Canadian Government Bond			EUR 190,000	Finland Government Bond		
CAD 190,000	2.25% 1/3/2024 Canadian Government Bond	120,823	0.00	EUR 90,000	'144A' 0.25% 15/9/2040 Finland Government Bond	170,449	0.00
CAD 170,000	2.75% 1/12/2048 Canadian Government Bond	147,890	0.00	EUR 260,000	'144A' 0.5% 15/9/2028 Finland Government Bond	91,095	0.00
CAD 245 000	3.5% 1/12/2045 Canadian Government Bond	147,309	0.00	FUR 140 000	'144A' 0.5% 15/9/2029 Finland Government Bond	262,948	0.01
,	4% 1/6/2041 Canadian Government Bond	219,593	0.00		'144A' 1.125% 15/4/2034 Finland Government Bond	147,528	0.00
	5% 1/6/2037	80,441	0.00	,	'144A' 1.375% 15/4/2047	121,655	0.00
	Canadian Government Bond 5.75% 1/6/2033	14,448	0.00	,	Finland Government Bond '144A' 2% 15/4/2024	210,450	0.01
USD 600,000	Canadian Imperial Bank of Commerce 0.95%				Finland Government Bond '144A' 2.625% 4/7/2042	47,312	0.00
USD 3,570,000	23/10/2025 Canadian National Railway Co	506,910	0.01	EUR 10,458,000	Kuntarahoitus Oyj 0.05% 10/9/2035	9,280,900	0.16
USD 1,000,000	3.2% 2/8/2046 Canadian Pacific Railway Co	2,972,464	0.05			14,239,221	0.24
	1.75% 2/12/2026 Canadian Pacific Railway Co	859,767	0.01	EUR 500,000	France Air Liquide Finance SA 0.375%		
	2.05% 5/3/2030 Canadian Pacific Railway Co	1,094,790	0.02	FUR 500 000	27/5/2031 Air Liquide Finance SA 0.75%	469,585	0.01
	2.45% 2/12/2031	2,202,157	0.04		13/6/2024 Air Liquide Finance SA 1%	505,110	0.01
USD 370,000	Canadian Pacific Railway Co 2.9% 1/2/2025	334,883	0.01		8/3/2027	2,123,793	0.04
		22,196,105	0.38	USD 5,900,000	Air Liquide Finance SA '144A' 2.5% 27/9/2026	5,267,988	0.09
	Chile				Arkema SA 0.125% 14/10/2026	292,350	0.00
EUR 7,614,000	Chile Government International Bond 0.555% 21/1/2029	7,019,156	0.12		AXA SA 8.6% 15/12/2030 Banque Federative du Credit	467,533	0.01
USD 1,366,000	Chile Government International Bond 2.45% 31/1/2031*	1,139,420	0.02	USD 2,500,000	Mutuel SA 0.1% 8/10/2027* BNP Paribas SA '144A' FRN	2,252,844	0.04
USD 6,446,000	Chile Government International Bond 3.1% 7/5/2041	5,029,686	0.08	USD 2.200.000	19/11/2025 BNP Paribas SA '144A' FRN	2,220,475	0.04
		13,188,262	0.22		30/6/2027 BNP Paribas SA FRN	1,848,441	0.03
LICD 2 247 000	Colombia				14/10/2027	14,132,048	0.24
080 3,217,000	Colombia Government International Bond 3.125%			EUR 3,100,000	BNP Paribas SA FRN 14/10/2027	2,949,185	0.05
	15/4/2031	2,409,740	0.04	USD 680,000	BNP Paribas SA '144A' 3.5% 1/3/2023	615,764	0.01
DKK 1,100,000	Denmark Denmark Government Bond			USD 760,000	BNP Paribas SA '144A' 4.375% 12/5/2026	705,511	0.01
DKK 470,000	0.5% 15/11/2027 Denmark Government Bond	150,300	0.00	, ,	BPCE SA FRN 19/10/2027	7,759,596	0.13
DKK 610.000	0.5% 15/11/2029 Denmark Government Bond	64,033	0.00		Bpifrance SACA 25/5/2028 (Zero Coupon)	24,976,288	0.43
	1.5% 15/11/2023 Denmark Government Bond	84,726	0.00	EUR 5,600,000	Caisse d'Amortissement de la Dette Sociale 25/11/2026		
	4.5% 15/11/2039	228,385	0.01	EUR 1,500,000	(Zero Coupon) Cie de Saint-Gobain 0.625%	5,516,504	0.09
EUK 080,000	Orsted AS 1.5% 26/11/2029	697,511 1,224,955	0.01		15/3/2024 Cie de Saint-Gobain 2.375%	1,508,152	0.03
	Finland	,,		LOIX 000,000	4/10/2027	641,798	0.01
	CRH Finland Services Oyj			ELID E 000 000	CNP Assurances FRN 5/6/2045	5,346,579	0.09

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding Description Club Assistance			Market	% of			Market	% of
EUR 2,300,000 Credit Agricos 6A 0.12% 912/2027	Holding	Description	Value (EUR)	Net Assets	Holding	Description	Value (EUR)	Net Assets
EUR 2,300.000 Credit Agricole SA 0.12% 51320202 EUR 700,000 Credit Agricole SA 0.3576 Michael School Control (1997) 1	EUR 6,100,000	•			EUR 610,000	•		
EUR 70.000 Credit Agricole SA 0.37% 21/10/2026 CURA 4,100,000 Credit Mutual Arkea SA FRN 1/10/2027 CURA 4,100,000 Credit Mutual Arkea SA FRN 1/10/2028 CURA 4,100,000 Credit Mutual Arkea SA FRN 1/10/2029 CURA 4,100,000 Credit Mutual Arkea SA FRN 1/10/2029 CURA 4,269,000 Credit Mutual Arkea SA FRN 1/10/2029 CURA 4,269,000 Credit Mutual Arkea SA FRN 1/10/2029 CURA 4,269,000 Credit Mutual Arkea SA FRN 1/10/2029 CURA 4,000,000 Credit Mutual Arkea SA FRN 1/10/2029	EUR 2,300,000	Credit Agricole SA 0.125%			EUD 4 000 000	25/5/2036	641,940	0.01
EUR 1,100,000 Criedfi Mutuel Arkea SA FRN 11/6/2029 EUR 50,000 Dances SA 0.3595 105/2029 EUR 200,000 Dances SA 0.3595 105/2029 EUR 2,000 Dances SA 0.3595 105/2029 EUR 4,000 Dances SA 18 20/3029 EUR 4,000 French Republic Government Bond OAT 258/2023 EUR 4,000 French Republic Government Bond OAT 258/2023 EUR 4,000 French Republic Government Bond OAT 258/2023 EUR 2,000 French Republic Government Bond OAT 258/2023 EUR 2,000 French Republic Government Bond OAT 258/2023 EUR 3,000 French Republic Government Bond OAT 258/20234 EUR 3,000 French Republic Government Bond OAT 258/20235 EUR 3,000 French Republic Government Bond OAT 258/20235 EUR 2,000 French Republic Government Bond OAT 258/20235 EUR 2,000 French Republic Government Bond OAT 258/20235 EUR 2,000 French Republic Government Bond OAT 258/20235 EUR 3,000 French Republic Government Bond OAT 258/20235 EUR 3,000 French Republic Government Bond OAT 258/20235 EUR 2,000 French Republic Government Bond OAT 258/20235 EUR 3,000 French Republic Government Bond	EUR 700,000	Credit Agricole SA 0.375%			EUR 1,290,000	Bond OAT '144A' 1.5%	1 000 105	0.00
EUR 500,000 Dannes SA 1,95% 105/2029	EUR 4,100,000	Credit Mutuel Arkea SA FRN			EUR 610,000	French Republic Government	1,388,105	0.02
EUR 2,900.000 Dannes SA 11% 269/20/225	EUD 500 000						606.096	0.01
EUR 800,000 Dannes SA 1125% 141/2025 814,09 0.01					ELID 1 050 000		090,900	0.01
EUR 4,00,000 Dannes SA 1,208%, 3/11/2028 4,284.574 0.07 25/5/2066 1,210,747 0.02 USD 3,756.000 Dannes SA 1,208%, 3/11/2028 3,383,148 0.06 EUR 460,000 French Republic Government Bond OAT 25/5/2022 480,890 0.01 EUR 460,000 French Republic Government Bond OAT 25/5/2022 26/200 Cupro Cupro) 28,787 0.02 EUR 570,000 French Republic Government Bond OAT 25/20/2023 22/200 Cupro Cupro) 28,787 0.05 EUR 570,000 French Republic Government Bond OAT 25/20/2024 28,789 0.00 EUR 4,000,000 French Republic Government Bond OAT 25/20/2024 28,789 0.00 EUR 4,000,000 French Republic Government Bond OAT 25/20/2024 28,789 0.00 EUR 4,000,000 French Republic Government Bond OAT 25/20/2024 28,789 0.00 EUR 4,000,000 French Republic Government Bond OAT 25/20/2024 28,789 0.00 EUR 4,000,000 French Republic Government Bond OAT 25/20/2024 28,789 0.00 EUR 4,000,000 French Republic Government Bond OAT 25/20/2024 28,789 0.00 EUR 4,000,000 French Republic Government Bond OAT 25/20/2024 28,789 0.00 EUR 4,000,000 French Republic Government Bond OAT 25/20/2024 28,789 0.00 EUR 4,000,000 French Republic Government Bond OAT 25/20/2027 26,600 French Republic Government Bond OAT 25/20/2029 26,600 EUR 3,000 EUR 3,000 EUR 3,000 EUR 3,000				I	LOIX 1,039,000	•		
USD 3,765,000 Danone SA 144A 2,889% 211/12023 3,383,148 0.06 EUR 460,000 French Republic Government Bond OAP 1255/2022 2676/2048 255/30/204 255/30/204 2670 Coupon) 6,871,876 0.12 EUR 280,000 French Republic Government Bond OAP 125/30/2023 2670 Coupon) 6,871,876 0.12 EUR 15,000 French Republic Government Bond OAP 25/30/2023 2670 Coupon) 281,878 0.00 French Republic Government Bond OAP 25/30/2023 2670 Coupon) 281,878 0.00 French Republic Government Bond OAP 25/30/2024 2670 Coupon) 281,878 0.00 French Republic Government Bond OAP 25/30/2024 2670 Coupon) 281,878 0.00 French Republic Government Bond OAP 25/30/2024 2670 Coupon) 281,878 0.00 French Republic Government Bond OAP 25/30/2026 2670 Coupon) 281,878 0.00 French Republic Government Bond OAP 25/30/2026 2670 Coupon) 281,878 0.00 French Republic Government Bond OAP 25/30/2026 2670 Coupon) 281,878 0.00 French Republic Government Bond OAP 25/30/2026 2670 Coupon) 281,878 0.00 EUR 3,600 French Republic Government Bond OAP 25/30/2026 2670 Coupon) 281,744,25 0.14 EUR 2,000 EUR 3,700 EUR	,		,				1.210.747	0.02
EUR 460,000 French Republic Government Bond OAT 25/5/2023 460,690 0.01 EUR 480,000 French Republic Government Bond OAT 25/5/2023 281,878 0.00 EUR 280,000 French Republic Government Bond OAT 25/5/2023 281,878 0.00 EUR 3,450,000 French Republic Government Bond OAT 25/5/2023 281,878 0.00 EUR 3,450,000 French Republic Government Bond OAT 25/5/2024 281,878 0.00 EUR 3,450,000 French Republic Government Bond OAT 25/5/2024 281,878 0.00 EUR 3,450,000 French Republic Government Bond OAT 25/5/2024 281,878 0.00 EUR 4,060,000 French Republic Government Bond OAT 25/5/2024 281,878 0.00 EUR 4,060,000 French Republic Government Bond OAT 25/5/2024 281,878 0.00 EUR 8,630,000 French Republic Government Bond OAT 25/5/2026 281,878 0.00 EUR 8,630,000 French Republic Government Bond OAT 25/5/2026 281,878 0.00 EUR 3,600 French Republic Government Bond OAT 25/5/2026 281,878 0.00 EUR 3,600 French Republic Government Bond OAT 25/5/2026 281,878 0.00 EUR 3,600		Danone SA '144A' 2.589%			EUR 170,000	French Republic Government	, -,	
EUR 6,830,000 French Republic Government Bornd OAT 259/22023 680,960 0.01 EUR 750,000 French Republic Government Bornd OAT 259/22023 281,960 0.01 EUR 15,000 French Republic Government Bornd OAT 259/2023 281,978 0.00 EUR 3,450,000 French Republic Government Bornd OAT 259/20224 281,978 0.00 EUR 3,450,000 French Republic Government Bornd OAT 259/20224 281,978 0.00 EUR 3,450,000 French Republic Government Bornd OAT 259/20224 281,978 0.00 EUR 3,450,000 French Republic Government Bornd OAT 259/20226 281,978 0.00 EUR 4,060,000 French Republic Government Bornd OAT 259/20226 281,978 0.00 EUR 4,060,000 French Republic Government Bornd OAT 259/20226 281,000 EUR 2,863,000 French Republic Government Bornd OAT 259/20226 281,000 EUR 2,863,000 French Republic Government Bornd OAT 259/2026 281,000 EUR 2,863,000 French Republic Government Bornd OAT 259/2026 286,036 0.05 EUR 2,863,000 French Republic Government Bornd OAT 259/2026 286,036 0.05 EUR 2,270,000 EUR 3,271,000 French Republic Government Bornd OAT 259/2026 286,036 0.05 EUR 2,270,000 EUR 3,271,000 French Republic Government Bornd OAT 259/12023 286,036 0.05 EUR 2,270,000 EUR 3,271,000 French Republic Government Bornd OAT 259/12023 286,030 EUR 2,270,000 EUR 3,271,000 French Republic Government Bornd OAT 259/12023 286,030 EUR 2,270,000 EUR 2,270,000 French Republic Government Bornd OAT 259/12023 286,030 EUR 2,270,000 EUR 3,270,000 EUR 3,270,00	EUR 460,000	French Republic Government					203,813	0.00
EUR 6,830,000 French Republic Government Bond OAT 256/20203 6,871,876 0.12 EUR 15,000 French Republic Government Bond OAT 256/20203 281,878 0.00 French Republic Government Bond OAT 256/20204 281,879 0.00 EUR 1,028,000 French Republic Government Bond OAT 256/20204 281,879 0.00 EUR 4,080,000 French Republic Government Bond OAT 256/20205 281,879 0.00 EUR 8,463,000 French Republic Government Bond OAT 256/20205 281,879 0.00 EUR 8,463,000 French Republic Government Bond OAT 256/20205 281,879 0.00 EUR 8,463,000 French Republic Government Bond OAT 256/20205 281,879 0.00 EUR 1,000,000 French Republic Government Bond OAT 256/20205 281,879 0.00 EUR 1,000,000 French Republic Government Bond OAT 256/20205 281,879 0.00 EUR 1,000,000 French Republic Government Bond OAT 256/20205 281,879 0.00 EUR 1,000,000 EUR 2,000 EUR 3,000 E					EUR 480,000	•		
Bond OAT 25/2/2023 (Zero Coupon) 6.871.876 0.12 EUR 15.000 French Republic Government Bond OAT 25/3/2023 (Zero Coupon) 3.479.325 0.06			460,690	0.01			489,096	0.01
EUR 280,000 French Republic Government Bond OAT 253/22024 Czero Coupon) 281,878 0.00 EUR 3,450,000 French Republic Government Bond OAT 253/22024 Czero Coupon) 3,479,325 0.06 EUR 1,028,000 French Republic Government Bond OAT 253/22024 Czero Coupon) 3,479,325 0.06 EUR 4,060,000 French Republic Government Bond OAT 253/22024 Czero Coupon) 4,082,736 0.07 EUR 4,060,000 French Republic Government Bond OAT 253/22025 Czero Coupon) 4,082,736 0.07 EUR 4,060,000 French Republic Government Bond OAT 253/22025 Czero Coupon) 4,082,736 0.07 EUR 8,463,000 French Republic Government Bond OAT 253/22025 Czero Coupon) 4,082,736 0.07 EUR 8,463,000 French Republic Government Bond OAT 253/22025 Czero Coupon) 4,082,736 0.07 EUR 8,463,000 French Republic Government Bond OAT 253/22025 Czero Coupon) 2,667,036 0.05 EUR 1,000,000 RTE Reseau de Transport d'Electricle SAOIR FRN 99/2049 Czero Coupon) 2,267,036 0.05 EUR 1,000,000 RTE Reseau de Transport d'Electricle SAOIR FRN 99/2049 Czero Coupon) 2,267,036 0.05 EUR 1,000,000 RTE Reseau de Transport d'Electricle SAOIR FRN 99/2049 Czero Coupon) 2,267,036 0.05 EUR 1,000,000 RTE Reseau de Transport d'Electricle SAOIR FRN 99/2049 Czero Coupon) 2,267,036 0.05 EUR 1,000,000 RTE Reseau de Transport d'Electricle SAOIR FRN 99/2049 Czero Coupon) 2,267,036 0.05 EUR 1,000,000 RTE Reseau de Transport d'Electricle SAOIR FRN 99/2049 Czero Coupon) 2,267,036 0.05 EUR 1,000,000 RTE Reseau de Transport d'Electricle SAOIR FRN 99/2049 Czero Coupon) 2,267,036 0.05 EUR 1,000,000 RTE Reseau de Transport d'Electricle SAOIR FRN 99/2049 Czero Coupon) 2,267,036 0.05 EUR 1,000,000 RTE Reseau de Transport d'Electricle SAOIR FRN 99/2049 Czero Coupon) 2,267,036 EUR 1,000,000 RTE Reseau de Transport d'Electricle SAOIR FRN 99/2049 Czero Coupon) 2,267,036 0.05 EUR 1,000,000 RTE Reseau de Transport d'Electricle SAOIR FRN 99/2049 Czero Coupon) 2,267,036 EUR 1,000,000 RTE Resea	EUR 6,830,000	Bond OAT 25/2/2023	0.074.070	0.40		Bond OAT 2.25% 25/5/2024	603,463	0.01
Bond OAT 25/3/2023 281.878 0.00 EUR 3.450.000 French Republic Government Bond OAT 25/3/2024 (Zero Coupon) 3.479.325 0.06 EUR 1.028.000 French Republic Government Bond OAT 25/3/2024 (Zero Coupon) 3.479.325 0.06 EUR 2.000.000 French Republic Government Bond OAT 25/3/2024 (Zero Coupon) 1.036.070 0.02 EUR 3.000.000 French Republic Government Bond OAT 25/3/2024 (Zero Coupon) 0.02 (Zero Coupon	EUD 200 000		6,871,876	0.12	EUR 15,000		24 622	0.00
Carc Coupon 281.878 0.00 Bond OAT 1144A 4% 254/2056 87.898 0.00 Bond OAT 254/20204 (Zero Coupon) 3,479.325 0.06 EUR 1,028,000 French Republic Government Bond OAT 254/20204 (Zero Coupon) 1,036.070 0.02 EUR 2,000.000 La Banque Postale SA 0.75% 236/2021 (Zero Coupon) 4,082.736 0.07 EUR 8,463.000 French Republic Government Bond OAT 254/20205 (Zero Coupon) 4,082.736 0.07 EUR 8,463.000 French Republic Government Bond OAT 254/20205 (Zero Coupon) 4,082.736 0.07 EUR 1,000.000 Terch Republic Government Bond OAT 254/20205 (Zero Coupon) 2,667.036 0.05 EUR 1,000.000 Serb SA 1,276/2020 (Zero Coupon) 2,667.036 0.05 EUR 1,000.000 Serb SA 1,276/2020 (Zero Coupon) 2,667.036 0.05 EUR 1,000.000 Serb SA 1,276/2020 (Zero Coupon) 2,667.036 0.05 EUR 1,000.000 Serb SA 1,276/2020 (Zero Coupon) 2,667.036 0.05 EUR 1,000.000 Serb SA 1,258/2020 (Zero Coupon) 2,667.036 0.05 EUR 1,000.000 Serb SA 1,258/2020 (Zero Coupon) 2,667.036 0.05 EUR 1,000.000 Serb SA 1,258/2020 (Zero Coupon) 2,667.794 0.05 EUR 1,000.000 Serb SA 1,258/2020 (Zero Coupon) 2,667.794 0.05 EUR 2,700.000 Serb SA 1,258/2020 (Zero Coupon) 2,667.794 0.05 EUR 2,700.000 Serb SA 1,258/2020 (Zero Coupon) 2,667.794 0.05 EUR 2,700.000 Serb SA 1,258/2020 (Zero Coupon) 2,667.794 0.05 EUR 1,700.000 Serb SA 1,258/2020 (Zero Coupon) 2,146.413 0.05 EUR 2,100.000 Serb SA 1,258/2020 (Zero Coupon) 2,146.413 0.05 EUR 2,100.000 Serb SA 1,258/2020 (Zero Coupon) 2,266/2044 Serb SE/50202 (Zero Coupon) 2,266/2044 Serb SE/50202 (Zero Coupon) 2,266/2044 Serb SE/50202 Serb SE/50202 (Zero Coupon) 2,266/2044 Serb SE/50202 Serb SE/50202 EUR 1,100.000 Serb SA 1,258/2020 Serb SE/50202 Serb SE/50	EUR 280,000	•			ELID 50 000		21,032	0.00
EUR 3,450,000 French Republic Government Bond OAT 258/20204 2470 Coupon) 3,479,325 0.06 EUR 1,028,000 French Republic Government Bond OAT 258/20204 2470 Coupon) 1,036,070 0.02 EUR 4,060,000 French Republic Government Bond OAT 258/20205 2470 Coupon) 4,082,736 0.07 EUR 8,463,000 French Republic Government Bond OAT 258/20205 2470 Coupon) 4,082,736 0.07 EUR 8,463,000 French Republic Government Bond OAT 258/20205 2470 Coupon) 4,082,736 0.07 EUR 3,043,000 French Republic Government Bond OAT 258/20205 2470 Coupon) 4,082,736 0.07 EUR 3,043,000 French Republic Government Bond OAT 258/20205 2470 Coupon) 4,082,736 0.07 EUR 3,000,000 French Republic Government Bond OAT 258/20205 2470 Coupon) 4,082,736 0.07 EUR 1,000,000 RTE Reseau de Transport d'Electricite SADIR FRN 9/9/2040 253,558 0.00 2470 Coupon) 2,667,036 0.05 EUR 1,000,000 Sanoft 1,585/4016,0223 328,145 0.02 EUR 1,000,000 Sanoft 1,585/4016,0223 380,067 0.01 EUR 987,000 French Republic Government Bond OAT 258/12/2026 2470,000 RTE Reseau de Transport d'Electricite SADIR FRN 9/9/2040 253,558 0.00 2470,000 Sanoft 1,585/4016,023 387/2032 281,455 0.02 EUR 1,000,000 Sanoft 1,585/4016,023 380,067 0.01 EUR 987,000 Sanoft 1,585/4016,			281 878	0.00	EUR 50,000	•		
Bond OAT 25/2/2024 (Zero Coupon) 3,479,325 0.06 EUR 1,028,000 French Republic Government Bond OAT 25/3/2025 (Zero Coupon) 1,036,070 0.02 EUR 4,060,000 French Republic Government Bond OAT 25/3/2025 (Zero Coupon) 4,082,736 0.07 EUR 8,463,000 French Republic Government Bond OAT 25/3/2026 (Zero Coupon) 4,082,736 0.07 EUR 8,463,000 French Republic Government Bond OAT 25/3/2026 (Zero Coupon) 2,667,036 0.05 EUR 1,000,000 EUR 2,688,000 French Republic Government Bond OAT 25/3/2027 2,667,036 0.05 EUR 987,000 French Republic Government Bond OAT 25/1/2029 (Zero Coupon) 2,667,036 0.05 EUR 987,000 French Republic Government Bond OAT 25/1/2029 (Zero Coupon) 2,661,734 0.05 EUR 1,000,000 EUR 2,780,000 French Republic Government Bond OAT 25/1/2031 2,587,000 EUR 2,780,000 French Republic Government Bond OAT 25/1/2031 2,587,000 EUR 2,780,000 French Republic Government Bond OAT 25/1/2031 2,681,200 EUR 2,780,000 French Republic Government Bond OAT 25/1/2031 2,681,200 EUR 2,780,000 French Republic Government Bond OAT 1,144,40 0.5 EUR 1,100,000 EUR 3,619,000 EUR 3,619,00	FUR 3 450 000		201,070	0.00			87 898	0.00
Caro Coupon	2017 0,400,000	•			FUR 661 000		07,000	0.00
EUR 1,028,000 French Republic Government Bond OAT 25/3/2024 (Zero Coupon) 1,036,070 0.02 EUR 4,060,000 French Republic Government Bond OAT 25/3/2025 (Zero Coupon) 4,082,736 0.07 EUR 8,463,000 French Republic Government Bond OAT 25/3/2026 (Zero Coupon) 4,082,736 0.14 EUR 1,000,000 RTE Reseau de Transport d'Electricite SADIR FRN 9/9/2049 253,558 0.00 223,558 0.00 0.00 223,558 0.00 0.00 0.00 0.00 0.00 0.00 0.00			3.479.325	0.06	2011 001,000		1.070.388	0.02
EUR 4,060,000 French Republic Government Bond OAT 25/3/2025 (Zero Coupon) 4,082,736 0.07 EUR 8,463,000 French Republic Government Bond OAT 25/20262 (Zero Coupon) 2,667,036 0.07 EUR 2,683,000 French Republic Government Bond OAT 25/202627 (Zero Coupon) 2,667,036 0.05 EUR 1,000,000 Sanofi 1,125% 5/14/0226 1,216,261 0.02 EUR 4,000,000 Sanofi 1,125% 5/14/0226 1,216,261 0.02 EUR 4,000,000 Sanofi 1,125% 5/14/0226 30,067 0.01 EUR 5,000,000 Sanofi 1,125% 5/14/0226 30,067 0.01 EUR 5,000,000 Sanofi 1,125% 5/14/0226 30,067 0.01 EUR 5,000,000 Sanofi 1,125% 5/14/0226 30,067 0.01 EUR 4,000,000 Sanofi 1,125% 5/14/0226 30,067 0.01 EUR 4,000,000 Sanofi 1,125% 5/14/0226 30,067 0.01 EUR 5,000,000 Sanofi 1,125% 5/14/0226 30,067 0.01 EUR 1,000,000 Sanofi 1,125% 5/14/0226 50,067 0.05 EUR 1,000,000 Sanofi 1,125% 5/14/0226 30,067 0.01 EUR 5,000,000 Sanofi 1,125% 5/14/0226 30,067 0.01 EUR 1,000,000 Sanofi 1,125% 5/14/0226 30,067 0.01 EUR 1,000,000 Sanofi 1,125% 5/14/0226 30,067 0.01 EUR 1,000,000 Sanofi 1,125% 5/14/0228 30,067 0.01 EUR 1,000,000	EUR 1,028,000	` ' '	-,,		EUR 2,900,000		.,,	
EUR 4,060,000 French Republic Government Bond OAT 25/3/2026 (Zero Coupon) 4,082,736 0.07 EUR 1,000,000 RTE Reseau te fransport Glectricite SADIR 6.87 99/3/2049 0.25 0.02 Glectricite SADIR 6.825 8/7/2032 928,145 0.02 Glectricite SADIR 6.825 9/7/2032 9/7/203	, ,	Bond OAT 25/3/2024			, ,	23/6/2031	2,587,090	0.04
Bond OAT 25/3/2025 4,082,736 0.07 EUR 8,463,000 French Republic Government Bond OAT 25/2/2026 8,474,425 0.14 EUR 1,000,000 RTE Reseau de Transport d'Electricite SADIR 0.625% 87/2032 928,145 0.02 87/2032 0.07 EUR 2,683,000 French Republic Government Bond OAT 25/2/2027 (Zero Coupon) 2,667,036 0.05 EUR 987,000 French Republic Government Bond OAT 25/11/2029 2,667,036 0.05 EUR 2,780,000 French Republic Government Bond OAT 25/11/2029 2,661,794 0.05 EUR 3,371,000 French Republic Government Bond OAT 25/11/2031 (Zero Coupon) 2,661,794 0.05 EUR 2,700,000 Sero SA 1,258 (14/2027 1.014,983 0.02 EUR 2,700,000 Sero SA 1,258 (14/2027 1.014,983 0.02 EUR 1,100,000 Suez SA 1,258 (14/2027 1.014,983 0.02 EUR 1,100,000 Suez SA 1,258 (14/2027 1.014,983 0.02 EUR 2,700,000 French Republic Government Bond OAT 25/11/2031 (Zero Coupon) 3,181,044 0.05 EUR 1,300,000 French Republic Government Bond OAT 25/5/12031 (Zero Coupon) 2,289,931 0.04 EUR 1,100,000 French Republic Government Bond OAT 1,58 (25/5/2029 1,731,351 0.03 EUR 1,440,05% 25/5/2044 5,194,465 0.09 EUR 1,440,05% 25/5/2040 5,194,465 0.09 EUR 1,440,05% 25/5/2028 25/5/2028 5,336,19 0.01 EUR 2,700,000 French Republic Government Bond OAT 1,58 (25/5/2028 5,336,19 0.01 EUR 1,100,000 French Republic Government Bond OAT 1,58 (25/5/2028 5,336,19 0.01 EUR 1,100,000 French Republic Government Bond OAT 1,58 (25/5/2028 5,36,190 2,336,190 0.01 EUR 1,100,000 French Republic Government Bond OAT 1,58 (25/5/2028 5,336,19 0.01 EUR 1,100,000 French Republic Government Bond OAT 1,58 (25/5/2028 5,336,19 0.01 EUR 1,100,000 French Republic Government Bond OAT 1,58 (25/5/2028 5,336,19 0.01 EUR 1,100,000 French Republic Government Bond OAT 0,758 (25/5/2028 5,336,19 0.01 EUR 1,100,000 French Republic Government Bond OAT 0,758 (25/5/2028 5,336,19 0.01 EUR 1,100,000 French Republic Government B		(Zero Coupon)	1,036,070	0.02	EUR 300,000	RTE Reseau de Transport		
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Bond OAT 25/2/2026 (Zero Coupon)			4,082,736	0.07	EUR 1,000,000			
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Bond OAT 0.25% 25/11/2026 Care Coupon	EUR 2.270.000		0,101,044	0.00	201(1,100,000		1.137.709	0.02
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Bond OAT 0.5% 25/5/2029 1,731,351 0.03 EUR 5,660,000 French Republic Government Bond OAT '144A' 0.5% 25/5/2040 5,194,465 0.09 EUR 134,945,500 Bundesobligation 10/10/2025 (Zero Coupon) 3,659,503 0.06 (Zero Coupon) 4,0663,019 2.33 (Zero Coupon) 4,0663,019 2.33 (Zero Coupon) 4,077,246 0.06			2,146,413	0.04		-		
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EUR 8,183,000 French Republic Government Bond OAT '144A' 0.5% 25/6/2044 7,280,446 0.12 EUR 240,000 French Republic Government Bond OAT '144A' 0.5% 25/5/2072 163,704 0.00 EUR 1,110,000 French Republic Government Bond OAT 0.75% 25/5/2028 533,619 0.01 EUR 2,760,000 French Republic Government Bond OAT 0.75% 25/5/2052 2,432,159 0.04 EUR 940,000 French Republic Government Bond OAT 1.25% 25/5/2034 993,139 0.02 EUR 1,25% 25/5/2034 993,139 0.02 EUR 1,200 Bundesonbligation 10/4/2026 (Zero Coupon)* 6,979,823 0.12 EUR 6,920,000 Bundesrepublik Deutschland Bundesanleihe 15/8/2029 (Zero Coupon)* 940,211 0.02 EUR 40,170,039 Bundesrepublik Deutschland Bundesanleihe 15/8/2030 (Zero Coupon)* 40,077,246 0.68 EUR 2,290,000 Bundesrepublik Deutschland Bundesanleihe 15/2/2031 (Zero Coupon)* 2,272,047 0.04 EUR 17,989,500 Bundesrepublik Deutschland Bundesanleihe 15/8/2031			E 104 46E	0.00	ELID 134 045 500	` '	3,639,503	0.06
Bond OAT '144A' 0.5% 25/6/2044 7,280,446 0.12 EUR 940,000 French Republic Government Bond OAT '144A' 0.5% 25/5/2072 163,704 0.00 EUR 1,110,000 French Republic Government Bond OAT 0.75% 25/5/2028 1,144,355 0.02 EUR 2,760,000 French Republic Government Bond OAT 0.75% 25/5/2052 2,432,159 0.04 EUR 940,000 French Republic Government Bond OAT 1.25% 25/5/2034 993,139 0.02 EUR 1,1989,500 Bundesobligation 10/4/2026 (Zero Coupon)* 6,979,823 0.12 EUR 940,000 Bundesrepublik Deutschland Bundesanleihe 15/8/2029 (Zero Coupon)* 940,211 0.02 EUR 40,170,039 Bundesrepublik Deutschland Bundesanleihe 15/8/2030 (Zero Coupon)* 40,077,246 0.68 EUR 2,290,000 Bundesrepublik Deutschland Bundesanleihe 15/2/2031 (Zero Coupon)* 2,272,047 0.04 EUR 940,000 French Republic Government Bond OAT 1.25% 25/5/2034 993,139 0.02 EUR 17,989,500 Bundesrepublik Deutschland Bundesanleihe 15/8/2031	ELID 0 102 000		5,194,465	0.09	EUR 134,945,500		136 663 019	2 33
25/6/2044 7,280,446 0.12 (Zero Coupon)* 6,979,823 0.12	EUR 6, 163,000				EUR 6.920.000		100,000,010	2.00
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Bond OAT '144A' 0.5% 25/5/2072	EUR 240.000		7,200,110	0.12	EUR 940,000		-,,	
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EUR 1,110,000 French Republic Government Bond OAT 0.75% 25/11/2028 1,144,355 0.02 EUR 2,760,000 French Republic Government Bond OAT 0.75% 25/5/2052 2,432,159 0.04 EUR 940,000 French Republic Government Bond OAT 1.25% 25/5/2034 993,139 0.02 EUR 1,110,000 French Republic Government Bond OAT 1.25% 25/5/2034 993,139 0.02 (Zero Coupon)* 40,077,246 0.68 EUR 2,290,000 Bundesrepublik Deutschland Bundesanleihe 15/2/2031 (Zero Coupon)* 2,272,047 0.04 EUR 17,989,500 Bundesrepublik Deutschland Bundesanleihe 15/8/2031	EUR 517,000	French Republic Government			EUR 40,170,039	•		
Bond OAT 0.75% 25/11/2028 1,144,355 0.02 EUR 2,290,000 Bundesrepublik Deutschland Bundesanleihe 15/2/2031 (Zero Coupon)* 2,272,047 0.04 EUR 940,000 French Republic Government Bond OAT 1.25% 25/5/2034 993,139 0.02 EUR 2,290,000 Bundesrepublik Deutschland Bundesanleihe 15/2/2031 (Zero Coupon)* 2,272,047 0.04 EUR 17,989,500 Bundesrepublik Deutschland Bundesanleihe 15/8/2031		Bond OAT 0.75% 25/5/2028	533,619	0.01				
EUR 2,760,000 French Republic Government Bond OAT 0.75% 25/5/2052 2,432,159 0.04 EUR 940,000 French Republic Government Bond OAT 1.25% 25/5/2034 993,139 0.02 Bundesanleihe 15/2/2031 (Zero Coupon)* 2,272,047 0.04 EUR 17,989,500 Bundesrepublik Deutschland Bundesanleihe 15/8/2031	EUR 1,110,000	•			EUD 0 000 000		40,077,246	0.68
Bond OAT 0.75% 25/5/2052 2,432,159 0.04 EUR 940,000 French Republic Government Bond OAT 1.25% 25/5/2034 993,139 0.02 (Zero Coupon)* 2,272,047 0.04 EUR 17,989,500 Bundesrepublik Deutschland Bundesanleihe 15/8/2031	F . F F F F F F F F F F		1,144,355	0.02	EUR 2,290,000	•		
EUR 940,000 French Republic Government Bond OAT 1.25% 25/5/2034 993,139 0.02 EUR 17,989,500 Bundesrepublik Deutschland Bundesanleihe 15/8/2031	EUR 2,760,000	•	0.400.450	004			2 272 047	0.04
Bond OAT 1.25% 25/5/2034 993,139 0.02 Bundesanleihe 15/8/2031	ELID 040 000		2,432,159	0.04	FIID 17 090 500		2,212,041	0.04
	EUR 940,000		003 130	0.03	LOIX 17,303,300			
(25.5 555p.),,561,561 6.56		DOTIG OAT 1.23 /0 23/3/2034	333,138	0.02			17,807.964	0.30
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 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

		Market Value	% of Net			Market Value	% c Ne
Holding	Description	(EUR)	Assets	Holding	Description	(EUR)	Asset
EUR 695,000	Bundesrepublik Deutschland			EUR 260,000	Ireland Government Bond		
	Bundesanleihe 15/5/2035	007.450	0.04	EUD 200 000	0.2% 15/5/2027	260,234	0.0
FUR 4 850 000	(Zero Coupon) Bundesrepublik Deutschland	667,158	0.01	EUR 300,000	Ireland Government Bond 0.4% 15/5/2035	278,580	0.0
	Bundesanleihe 15/5/2036			EUR 460,000	Ireland Government Bond	2.0,000	0.0
EUD 4 470 000	(Zero Coupon)	4,638,961	0.08	EUD 450 000	0.4% 15/5/2035	427,156	0.0
EUR 1,170,000	Bundesrepublik Deutschland Bundesanleihe 15/8/2050			EUR 450,000	Ireland Government Bond 0.55% 22/4/2041	409,702	0.0
	(Zero Coupon)	1,042,558	0.02	EUR 877,000	Ireland Government Bond	100,702	0.0
EUR 1,951,000	Bundesrepublik Deutschland			EUD 40 044 000	1.1% 15/5/2029	918,263	0.0
	Bundesanleihe 15/8/2050 (Zero Coupon)*	1,722,401	0.03	EUR 19,941,000	Ireland Government Bond 1.35% 18/3/2031	21,335,873	0.3
EUR 17,456,761	Bundesrepublik Deutschland	, , -		EUR 360,000	Ireland Government Bond		
	Bundesanleihe 1.25%	04 000 540	0.00	EUD 4 005 000	1.5% 15/5/2050	381,551	0.0
FUR 15 000	15/8/2048* Bundesrepublik Deutschland	21,290,542	0.36	EUR 1,625,000	Ireland Government Bond 3.4% 18/3/2024	1,750,835	0.0
20.1.10,000	Bundesanleihe 3.25%			USD 1,305,000	Shire Acquisitions Investments	1,100,000	0.0
	4/7/2042*	23,775	0.00		Ireland DAC 2.875%		
EUR 1,335,695	Bundesrepublik Deutschland Bundesanleihe 4.75%			FUR 590 000	23/9/2023 Smurfit Kappa Acquisitions ULC	1,177,291	0.0
	4/7/2040*	2,399,566	0.04	LOIX 330,000	2.875% 15/1/2026	628,014	0.0
EUR 11,270,000	Bundesschatzanweisungen			EUR 1,450,000	Zurich Finance Ireland		
ELID 65 510 000	16/6/2023 (Zero Coupon) Bundesschatzanweisungen	11,360,403	0.19		Designated Activity Co 1.625% 17/6/2039*	1,350,784	0.0
EUR 05,510,000	15/12/2023 (Zero Coupon)	66,172,961	1.13		1.025% 17/0/2039	31,170,830	0.0
USD 9,185,000	Deutsche Bank AG/New York					31,170,030	0.0
EUD 1 600 000	NY 1.686% 19/3/2026 Eurogrid GmbH 1.113%	7,847,199	0.14	II S 4 610 000	Israel Israel Government Bond - Fixed		
EUR 1,000,000	15/5/2032	1,550,338	0.03	120 4,010,000	1% 31/3/2030	1,216,440	0.0
EUR 2,670,000	Mercedes-Benz Group AG			ILS 790,000	Israel Government Bond - Fixed		_
EUD 200 000	0.75% 10/9/2030*	2,557,233	0.04		3.75% 31/3/2047	262,349	0.0
EUR 300,000	Merck Financial Services GmbH 0.005% 15/12/2023	299,797	0.01			1,478,789	0.0
EUR 2,453,000	NRW Bank 0.1% 9/7/2035	2,178,068	0.04	EUD 700 000	Italy	050 101	
		332,934,853	5.68		Hera SpA 5.2% 29/1/2028 Intesa Sanpaolo SpA 0.75%	959,404	0.0
	Greece			2011 100,000	4/12/2024	99,935	0.0
EUR 190,000	Hellenic Republic Government				Iren SpA 1.95% 19/9/2025	775,969	0.
	Bond '144A' 12/2/2026 (Zero Coupon)	179,909	0.00	EUR 4,132,000	Italy Buoni Poliennali Del Tesoro 15/4/2024		
EUR 400,000	Hellenic Republic Government	179,909	0.00		(Zero Coupon)	4,115,893	0.
	Bond '144A' 1.5% 18/6/2030	377,396	0.01	EUR 7,140,000	Italy Buoni Poliennali Del		
EUR 210,000	Hellenic Republic Government Bond '144A' 1.75% 18/6/2032	195,454	0.00		Tesoro 1/4/2026 (Zero Coupon)	6,913,807	0.
EUR 610,000	Hellenic Republic Government	190,404	0.00	EUR 2,850,000	Italy Buoni Poliennali Del	0,010,007	0.
	Bond '144A' 1.875%				Tesoro 1/8/2026		_
EUD 240 000	24/1/2052	489,687	0.01	ELID 3 006 000	(Zero Coupon) Italy Buoni Poliennali Del	2,745,054	0.
EUR 210,000	Hellenic Republic Government Bond '144A' 2% 22/4/2027	215,357	0.00	LOIX 3,090,000	Tesoro 0.05% 15/1/2023	3,110,883	0.
		1,457,803	0.02	EUR 2,540,000	Italy Buoni Poliennali Del		
	International	1,101,000		EUD 2 210 000	Tesoro 0.3% 15/8/2023	2,559,559	0.
USD 2,705,000	African Development Bank			LUIX 2,210,000	Italy Buoni Poliennali Del Tesoro 0.5% 1/2/2026*	2,192,763	0.
	0.75% 3/4/2023	2,396,330	0.04	EUR 9,591,000	Italy Buoni Poliennali Del		
EUR 33,128,000	European Union 4/3/2026	32 052 040	0.56		Tesoro '144A' 0.6% 1/8/2031	8,684,108	^
EUR 10,826,000	(Zero Coupon) European Union 0.1%	32,952,919	0.56	EUR 1,065,000	Italy Buoni Poliennali Del	0,004,106	0.
	4/10/2040	9,263,267	0.16		Tesoro 0.9% 1/4/2031	996,929	0.0
EUR 2,458,000	European Union 0.3% 4/11/2050	2 026 760	0.04	EUR 260,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/3/2023	262 604	0.
EUR 12.739.000	European Union 0.4%	2,026,768	0.04	EUR 880.000	Italy Buoni Poliennali Del	263,604	0.0
, 22,230	4/2/2037	11,919,245	0.20	,	Tesoro 0.95% 1/8/2030	838,758	0.0
		58,558,529	1.00	EUR 3,461,000	Italy Buoni Poliennali Del		
	Ireland				Tesoro '144A' 0.95% 1/3/2037	2,992,400	0.
GBP 461,000	Frost CMBS 2021-1 DAC			EUR 476,000	Italy Buoni Poliennali Del	_,552,750	0.
ELID OSE OOO	1.536% 22/11/2026	548,994	0.01	EUD 440 000	Tesoro 1% 15/7/2022	478,672	0.0
EUR 905,000	Ireland Government Bond 18/10/2022 (Zero Coupon)	968,363	0.02	EUR 110,000	Italy Buoni Poliennali Del Tesoro '144A' 1.45%		
			□.∪		103010 177/ 1.40/0		
EUR 789,000	Ireland Government Bond				1/3/2036	103,395	0.0

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	•	, ,			•	,	
	Italy Buoni Poliennali Del Tesoro 1.5% 1/6/2025 Italy Buoni Poliennali Del	660,727	0.01		Japan Government Five Year Bond 0.1% 20/6/2022 Japan Government Five Year	913,858	0.02
201(20, 12 1,000	Tesoro '144A' 1.5% 30/4/2045	24,394,450	0.42		Bond 0.1% 20/12/2022 Japan Government Five Year	3,405,299	0.06
EUR 670,000	Italy Buoni Poliennali Del Tesoro '144A' 1.65%	24,594,450	0.42		Bond 0.1% 20/6/2023 Japan Government Five Year	77,466	0.00
FUR 1 130 000	1/12/2030 Italy Buoni Poliennali Del	672,654	0.01		Bond 0.1% 20/9/2023 Japan Government Five Year	451,816	0.01
	Tesoro 1.75% 1/7/2024 Italy Buoni Poliennali Del	1,169,335	0.02		Bond 0.1% 20/12/2023 Japan Government Five Year	787,956	0.01
	Tesoro 1.85% 15/5/2024 Italy Buoni Poliennali Del	674,243	0.01		Bond 0.1% 20/6/2024 Japan Government Five Year	1,050,606	0.02
2,000,000	Tesoro '144A' 1.85% 1/7/2025	2,492,478	0.04		Bond 0.1% 20/3/2025 Japan Government Five Year	1,198,217	0.02
EUR 852,000	Italy Buoni Poliennali Del Tesoro 2% 1/2/2028	895,572	0.02	, ,	Bond 0.1% 20/6/2025 Japan Government Five Year	1,658,256	0.03
EUR 1,740,000	Italy Buoni Poliennali Del Tesoro '144A' 2.15%	000,072	0.02		Bond 0.1% 20/9/2025 Japan Government Five Year	3,539,197	0.06
FUR 540 000	1/9/2052 Italy Buoni Poliennali Del	1,638,854	0.03	, ,	Bond 0.1% 20/12/2025 Japan Government Forty Year	4,787,019	0.08
LON 340,000	Tesoro '144A' 2.25% 1/9/2036	558,975	0.01		Bond 0.4% 20/3/2056 Japan Government Forty Year	115,251	0.00
EUR 250,000	Italy Buoni Poliennali Del Tesoro 2.45% 1/10/2023	260,242	0.00	, ,	Bond 0.5% 20/3/2059 Japan Government Forty Year	4,458,339	0.08
EUR 2,912,000	Italy Buoni Poliennali Del Tesoro '144A' 2.45%	200,242	0.00		Bond 0.7% 20/3/2061 Japan Government Forty Year	2,149,630	0.04
FUR 700 000	1/9/2050 Italy Buoni Poliennali Del	2,943,787	0.05		Bond 0.8% 20/3/2058 Japan Government Forty Year	58,652	0.00
2011 700,000	Tesoro '144A' 2.7% 1/3/2047	753,441	0.01		Bond 2% 20/3/2052 Japan Government Forty Year	1,283,238	0.02
EUR 500,000	Italy Buoni Poliennali Del Tesoro 2.8% 1/12/2028	550,303	0.01		Bond 2.4% 20/3/2048 Japan Government Ten Year	42,492	0.00
EUR 340,000	Italy Buoni Poliennali Del Tesoro '144A' 2.95%	200,000	0.01		Bond 0.1% 20/3/2028 Japan Government Ten Year	534,551	0.01
EUR 1.960.000	1/9/2038 Italy Buoni Poliennali Del	382,291	0.01		Bond 0.1% 20/6/2028 Japan Government Ten Year	235,235	0.00
	Tesoro 3% 1/8/2029 Italy Buoni Poliennali Del	2,188,708	0.04		Bond 0.1% 20/12/2028 Japan Government Ten Year	1,425,380	0.02
,,,,,,,,	Tesoro '144A' 3.1% 1/3/2040	1,591,200	0.03		Bond 0.1% 20/6/2029 Japan Government Ten Year	563,486	0.01
EUR 195,000	Italy Buoni Poliennali Del Tesoro '144A' 3.35%	1,221,22			Bond 0.1% 20/9/2029 Japan Government Ten Year	2,363,221	0.04
FUR 85 000	1/3/2035 Italy Buoni Poliennali Del	227,220	0.00	, ,	Bond 0.1% 20/12/2029 Japan Government Ten Year	486,791	0.01
2011 00,000	Tesoro '144A' 3.45% 1/3/2048	103,521	0.00		Bond 0.1% 20/3/2030 Japan Government Ten Year	1,028,940	0.02
EUR 190,000	Italy Buoni Poliennali Del Tesoro '144A' 3.85%	100,021	0.00		Bond 0.1% 20/6/2030 Japan Government Ten Year	3,801,363	0.07
FUR 40 000	1/9/2049 Italy Buoni Poliennali Del	246,556	0.00		Bond 0.1% 20/9/2030 Japan Government Ten Year	37,081,812	0.63
2011 10,000	Tesoro '144A' 4.75% 1/9/2028	48,848	0.00		Bond 0.1% 20/12/2030 Japan Government Ten Year	5,988,318	0.10
EUR 120,000	Italy Buoni Poliennali Del Tesoro '144A' 4.75%	40,040	0.00		Bond 0.1% 20/3/2031 Japan Government Ten Year	7,925,423	0.14
FUR 974 000	1/9/2044 Italy Buoni Poliennali Del	173,224	0.00	, ,	Bond 0.1% 20/9/2031 Japan Government Ten Year	5,778,799	0.10
,	Tesoro '144A' 5% 1/9/2040 Terna - Rete Elettrica Nazionale	1,402,378	0.02		Bond 0.3% 20/12/2024 Japan Government Ten Year	646,231	0.01
EUR 2,090,000	1.375% 26/7/2027	2,120,956	0.04		Bond 0.4% 20/6/2025	2,767,419	0.05
	Japan	83,981,096	1.43	, ,	Japan Government Ten Year Bond 0.6% 20/3/2023	2,907,660	0.05
JPY 743,100,000	Japan Government Five Year Bond 0.005% 20/3/2026	5,747,590	0.10		Japan Government Thirty Year Bond 0.4% 20/6/2049	131,042	0.00
JPY 104,150,000	Japan Government Five Year Bond 0.005% 20/9/2026	805,383	0.10		Japan Government Thirty Year Bond 0.4% 20/9/2049	1,155,236	0.02
JPY 191,850,000	Japan Government Five Year Bond 0.005% 20/12/2026	1,483,366	0.01	JPY 97,100,000	Japan Government Thirty Year Bond 0.4% 20/12/2049	666,821	0.01
	DOIIU 0.000% 20/12/2020	1,403,300	0.03				

JPY 31,450,000 Jayrs (20,000,000) Jayrs (20,000,000	Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Bond 0.4% 20/3/25/69 13/15/25/25 13/15	IDV 150 550 000	longs Covernment Thirty Voor	<u> </u>		IDV 331 100 000	Janes Coversment Two Year	· · · · · ·	
Proceedings Process		Bond 0.4% 20/3/2050	1,031,582	0.02		Bond 0.1% 1/2/2023	2,486,662	0.04
Bond 0.6% 206/2050 Japan Covernment Thirty Year Section 2.5 Sect		Bond 0.5% 20/3/2049	223,667	0.00		Linked Bond 0.1% 10/9/2023	24,858	0.00
Description Comparison Co		Bond 0.6% 20/6/2050	4,626,360	0.08		2% 9/7/2040*	1,858,489	0.03
Description of the content of the	, ,	Bond 0.7% 20/6/2048	226,025	0.00	,	2.05% 31/3/2030	367,980	0.01
Proceedings Proceedings Process Proces		Bond 0.7% 20/12/2048	678,686	0.01	USD 2,590,000		2,581,158	0.04
Jery 37, 850,000 Japan Government Thirty Year Bond 0.8% 20/32047 292,390 0.01 201,0000	JP1 1,755,750,000		13 023 419	0.22			171,791,870	2.93
JPY 5,000,000 Japan Government Thirty Year Bond 0.8% 20/32047 JPY 21,100,000 Japan Government Thirty Year Bond 0.8% 20/32044 JPY 3,850,000 Japan Government Thirty Year Bond 0.8% 20/32044 JPY 3,850,000 Japan Government Thirty Year Bond 0.8% 20/32044 JPY 20,000,000 Japan Government Thirty Year Bond 0.8% 20/32044 JPY 29,000,000 Japan Government Thirty Year Bond 0.8% 20/32044 JPY 29,000,000 Japan Government Thirty Year Bond 0.8% 20/32036 JPY 61,950,000 Japan Government Thirty Year Bond 0.8% 20/32036 JPY 61,950,000 Japan Government Thirty Year Bond 0.8% 20/32038 JPY 82,000,000 Japan Government Thirty Year Bond 0.8% 20/32038 JPY 82,000,000 Japan Government Twenty Year Bond 0.8% 20/32038 JPY 82,000,000 Japan Government Twenty Year Bond 0.8% 20/32038 JPY 82,000,000 Japan Government Twenty Year Bond 0.8% 20/32038 JPY 82,000,000 Japan Government Twenty Year Bond 0.8% 20/32038 JPY 82,000,000 Japan Government Twenty Year Bond 0.8% 20/32038 JPY 82,000,000 Japan Government Twenty Year Bond 0.8% 20/32038 JPY 82,000,000 Japan Government Twenty Year Bond 0.8% 20/32038 JPY 82,000,000 Japan Government Twenty Year Bond 0.8% 20/32038 JPY 82,000,000 Japan Government Twenty Year Bond 0.8% 20/32038 JPY 86,000,000 Japan Government Twenty Year Bond 0.8% 20/32038 JPY 86,000,000 Japan Government Twenty Year Bond 0.8% 20/32038 JPY 86,000,000 Japan Government Twenty Year Bond 0.8% 20/32038 JPY 80,000,000 Japan Government Twenty Year Bond 0.8% 20/32038 JPY 38,000,000 Japan Government Twenty Year Bond 0.8% 20/32038 JPY 38,000,000 Japan Government Twenty Year Bond 0.8% 20/32038 JPY 38,000,000 Japan Government Twenty Year Bond 0.8% 20/32038 JPY 38,000,000 Japan Government Twenty Year Bond 0.8% 20/32038 JPY 38,000,000 Japan Government Twenty Year Bond 0.8% 20/32038 JPY 38,000,000 Japan Government Twenty Year Bond 0.8% 20/32038 JPY 38,000,000 Japan Government Twenty Year Bond 0.8% 20/32038 JPY 38,000,000 Japan Government Twenty Year Bond 0.8% 20/32038 JPY 38,000,000 Japan Government Twenty Year Bond 0.8% 20/32038 JPY 38,000,000 Japan Government T	JPY 37,650,000	Japan Government Thirty Year			FUR 2 920 000	-	2 068 087	0.05
Bond 0.8% 20/8/2047 38,739 0.00 USD 1.110.000 Aph Pic 4.35% 13/3/2029 1.065,702 0.02 USD 20.000 Aph Pic 4.35% 13/3/2029 1.065,702 0.02 USD 20.000 Aph Pic 4.35% 13/3/2029 1.766,93 0.09 USD 20.000 Aph Pic 4.35% 13/3/2029 1.766,93 0.00 USD 20.000 Aph Pic 4.	JPY 5.000.000		232,330	0.01				
Bond 0.8% 2012/2047 163.274	,,,,,,,,		38,739	0.00				
JPY 3,850,000 Japan Government Thirty Year Bond 0,9% 209/2048 135,484 0.00 14,281 0.01 EUR 200,000 Japan Government Thirty Year Bond 0,9% 209/2049 14,280 0.01 EUR 200,000 Japan Government Thirty Year Bond 1,9% 209/2049 14,281 0.01 EUR 200,000 Japan Government Thirty Year Bond 1,9% 209/2049 278,095 0.01 Japan Government Thirty Year Bond 0,4% 209/2039 1,045,900 Japan Government Thereby Year Bond 0,4% 209/2039 47,412 0.01 Japan Government Thereby Year Bond 0,4% 209/2039 47,412 0.01 Japan Government Thereby Year Bond 0,4% 209/2039 47,412 0.01 Japan Government Thereby Year Bond 0,4% 209/2039 46,7412 0.01 Japan Government Thereby Year Bond 0,5% 209/2039 46,7412 0.01 Japan Government Thereby Year Bond 0,5% 209/2039 46,7412 0.01 Japan Government Thereby Year Bond 0,5% 209/2039 48,91279 48,901,279 3,900,000 Japan Government Thereby Year Bond 0,5% 2012/2038 48,91278 48,91278 3,942,000 Japan Government Thereby Year Bond 0,5% 2012/2038 48,91278	JPY 21,100,000				USD 200,000			
Bond 0.8% 20/3/2048 29.753 0.00	IDV 0.050.000		163,274	0.00		1/3/2032	176,493	0.00
Py 17, 200,000 Japan Government Thirty Year Bond 0.79% 2009/2048 135,484 0.00 EUR 200,000 Novertis Finance Luxembourg SA 0.5% 234/2031 172,774 0.00 0.	JPY 3,850,000		20 753	0.00			5,368,466	0.09
Bond 0.9% 20/9/2044 135,484 0.00 EUR 200,000 Holdim Finance Luxembourg Bond 1.7% 20/9/2044 0.00 EUR 250,000 Novartis Finance SA 0.5% 1.48/2023 1.48/203 0.01 EUR 250,000 Novartis Finance SA 0.5% 1.48/2023 252,129 0.01 EUR 250,000 Novartis Finance SA 0.5% 1.48/2023 0.01 EUR 250,000 Novartis Finance SA 0.5% 1.48/2023 252,129 0.01 EUR 250,000 Novartis Finance SA 0.5% 1.48/2023 0.02 EUR 250,000 Novartis Finance SA 0.5% 1.48/2023 0.01 EUR 250,000 Novartis Finance SA 0.5% 1.48/2023 0.02 EUR 250,000 Novartis Finance SA 0.5% 1.48/2023 0.02 EUR 250,000 Novartis Finance SA 0.5% 1.48/2023 0.02 EUR 250,000 Novartis Finance SA 0.5% 1.48/2023 0.01 EUR 250,000 Novartis Finance SA 0.5% 1.48/2023 0.02 EUR 250,000 Novartis Finance SA 0.5% 1.48/2023 0.02 EUR 250,000 Novartis Finance SA 0.5% 1.48/2023 0.01 0.02 Malaysia Government Bond 1.48/2073 0.02 0.02 MRT 1.80,000 Nalaysia Government Bond 1.48/2074 0.02 0.	.IPY 17 200 000		29,755	0.00		Luxembourg		
SA 0.5% 23/4/2031 172,774 0.00	01 1 11,200,000		135,484	0.00	EUR 200,000			
Japa	JPY 65,850,000		,			•	172,774	0.00
Bond 19% 209/2042 278,095 0.01			614,281	0.01	EUR 250,000	Novartis Finance SA 0.5%		
JPY 141,400,000 Japan Government Twenty Vear Bond 0.3% 2016/2038 JPY 61,950,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 61,950,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY 52,000,000 Japan Government Twenty Vear Bond 0.5% 2016/2038 JPY	JPY 29,050,000					14/8/2023	252,129	0.01
Bond 0.3% 20/6/2039	IDV 444 400 000		278,095	0.01			424,903	0.01
By 19, 19, 19, 19, 19, 19, 19, 19, 19, 19,	JPY 141,400,000		1 0/15 900	0.02		Malavsia		
Bond 0.4% 20/3/2036 467.412 0.01 MYR 5,560.000 Malagoria Government Twenthy Year Bond 0.4% 20/3/2040 2,429.064 0.04 49.21% 6/7.6208 3,885% 15/8/2029 1,196.141 0.02 3,885% 15/8/2029 1,196.141 0.02 3,885% 15/8/2029 1,196.141 0.02 3,885% 15/8/2029 1,196.141 0.02 3,885% 15/8/2029 1,196.141 0.02 3,885% 15/8/2029 1,196.141 0.02 3,885% 15/8/2029 1,196.141 0.02 3,885% 15/8/2029 1,196.141 0.02 3,885% 15/8/2029 1,196.141 0.02 3,885% 15/8/2029 1,196.141 0.02 3,885% 15/8/2029 1,196.141 0.02 3,885% 15/8/2029 1,196.141 0.02 3,885% 15/8/2029 1,196.141 0.02 3,885% 15/8/2029 1,196.141 0.02 3,885% 15/8/2029 3,11991 0.01 3,885% 15/8/2029 3,11961 0.01 3,885% 15/8/2029 3,11961 0.01 3,885% 15/8/2029 3,11991 0.01 3,885% 15/8/2029 3,11961 0.0	JPY 9.000.000		1,043,300	0.02	MYR 1.870.000	•		
Bond 0.4% 20/3/2039 467.412 0.01 MYR 1,360,000 Malaysia Government Bond 0.4% 20/3/2040 3,484,233 0.06 MYR 1,360,000 Malaysia Government Bond 0.4% 20/9/2040 2,429,064 0.04 4,893% 8/6/2038 311.991 0.01 3,937 3,938 3,942,233 0.06 MYR 1,300,000 Malaysia Government Bond 0.5% 20/9/2040 2,429,064 0.04 4,893% 8/6/2038 2,209,364 0.04 4,893% 8/6/2038 2,209,364 0.04 4,893% 8/6/2038 2,209,364 0.04 4,893% 8/6/2038 2,209,364 0.05 4,891,278 0.05 4,89		Bond 0.4% 20/3/2036	69,614	0.00	,,		407,558	0.01
MYR 1,360,000 Malaysia Government Bond MYR 1,360,000 MYR 1,360,000 MYR 1,360,000 MYR 1,360,000 Malaysia Government Bond MYR 1,360,000 MYR 1,360,000 MYR 1,360,000 MYR 1,360,000 Malaysia Government Bond MYR 1,360,000 MYR 1,	JPY 61,950,000	Japan Government Twenty Year			MYR 5,560,000	Malaysia Government Bond		
Bond 0.4% 20/3/2040 3,494,233 0.06 4,893% 8/6/2038 311,991 0.01			467,412	0.01			1,196,141	0.02
MYR 1,300,000 Malaysia Government Bond September	JPY 466,950,000		2 404 222	0.00	MYR 1,360,000	•	244 004	0.04
Bond 0.4% 20/9/2040 2,429,064 0.04 4.921% 6/7/2048 293,674 0.00	IDV 326 050 000		3,494,233	0.06	MVD 1 300 000		311,991	0.01
JPY 52,000,000 Japan Government Twenty Year Bond 0.5% 20/9/2038 54,185 0.00 59% 20/9/2038 54,185 0.00 Japan Government Twenty Year Bond 0.5% 20/12/2038 59,334 0.01 EUR 3,080,000 BWW Finance NV 1% 1/4/11/2024 3,129,234 0.05 JPY 151,400,000 Japan Government Twenty Year Bond 0.5% 20/12/2040 4,891,278 0.08 JPY 5,000,000 Japan Government Twenty Year Bond 0.6% 20/12/2036 39,589 0.00 JPY 30,000,000 Japan Government Twenty Year Bond 0.6% 20/12/2037 30,000,000 Japan Government Twenty Year Bond 0.6% 20/12/2037 258,400 JPY 41,000,000 Japan Government Twenty Year Bond 0.6% 20/12/2037 30,668 0.01 JPY 31,000,000 Japan Government Twenty Year Bond 1.3% 20/9/2034 JPY 30,000,000 Japan Government Twenty Year Bond 1.4% 20/9/2034 JPY 30,000,000 Japan Government Twenty Year Bond 1.4% 20/9/2034 JPY 31,000,000 Japan Government Twenty Year Bond 1.6% 20/12/2036 JPY 31,000,000 Japan Government Twenty Year Bond 1.6% 20/12/2034 JPY 31,000,000 Japan Government Twenty Year Bond 1.6% 20/12/2033 JPY 31,000,000 Japan Government Twenty Year Bond 1.6% 20/12/2033 JPY 31,000,000 Japan Government Twenty Year Bond 1.6% 20/12/2033 JPY 31,000,000 Japan Government Twenty Year Bond 1.6% 20/12/2033 JPY 31,000,000 Japan Government Twenty Year Bond 1.6% 20/12/2033 JPY 32,1100,000 Japan Government Twenty Year Bond 1.6% 20/12/2033 JPY 32,1100,000 Japan Government Twenty Year Bond 1.6% 20/12/2033 JPY 32,1100,000 Japan Government Twenty Year Bond 0.005% 11/42/203 JPY 32,1100,000 Japan Government Twenty Year Bond 0.005% 11/42/203 JPY 32,1100,000 Japan Government Twenty Year Bond 0.005% 11/42/203 JPY 32,1100,000 Japan Government Twenty Year Bond 0.005% 11/42/203 JPY 32,1100,000 Japan Government Twenty Year Bond 0.005% 11/42/203 JPY 32,1100,000 Japan Government Twenty Year Bond 0.005% 11/42/203 JPY 32,1100,000 Japan Government Twenty Year Bond 0.005% 11/42/203 JPY 47,100,000 Japan Government Twenty Year Bond 0.005% 11/42/2	JF 1 320,030,000		2 429 064	0.04	WITK 1,300,000	•	293 674	0.00
Bond 0.5% 20/9/2038 406,784 0.01	JPY 52,000,000		2, .20,00 .	0.0 .		1.02170 0/1/2010	-	
Bond 0.5% 20/3/2038 S4,185 O.00 Japan Government Twenty Year Bond 0.5% 20/12/2038 T.164,425 O.02 EUR 3,080,000 BMW Finance NV 1% S4,1278 O.05 EUR 3,080,000 BMW Finance NV 1% S4,1278 O.05 EUR 3,080,000 BMW Finance NV 1% S4,12724 O.05 EUR 3,080,000 BMW Finance NV 1% S4,12724 O.05 EUR 840,000 BPC 2pital Markets BV 1.467% O.04 S4,891,278 O.05 EUR 3,090,000 Cooperatieve Rabobank UA T444 FRN 24/9/2026 2,593,447 O.04 O.05 O.0		Bond 0.5% 20/9/2036	406,784	0.01			2,209,304	0.04
JPY 66,000,000 Japan Government Twenty Year Bond 0.5% 20/12/2038 1,164.425 1,164.4	JPY 7,000,000				EUD 4 700 000			
Bond 0.5% 20/6/2038 509,334 0.01 Japan Government Twenty Year Bond 0.5% 20/12/2038 1,164,425 0.02 Japan Government Twenty Year Bond 0.5% 20/12/2040 4,891,278 0.08 JPY 5,000,000 Japan Government Twenty Year Bond 0.6% 20/12/2036 39,589 0.00 Japan Government Twenty Year Bond 0.6% 20/6/2037 284,311 0.01 JPY 32,800,000 Japan Government Twenty Year Bond 0.6% 20/9/2037 284,311 0.01 JPY 32,3750,000 Japan Government Twenty Year Bond 0.6% 20/9/2037 258,400 0.00 Japan Government Twenty Year Bond 0.7% 20/3/2037 258,400 0.00 Japan Government Twenty Year Bond 0.7% 20/9/2038 268,380 0.01 JPY 31,000,000 Japan Government Twenty Year Bond 1.3% 20/6/2035 269,338 0.01 JPY 30,000,000 Japan Government Twenty Year Bond 1.6% 20/12/2037 266,641 0.00 JPY 321,100,000 Japan Government Twenty Year Bond 1.8% 20/9/2031 1,766,646 0.03 JPY 321,100,000 Japan Government Twenty Year Bond 1.8% 20/9/2031 1,766,646 0.03 JPY 31,100,000 Japan Government Twenty Year Bond 1.8% 20/9/2031 1,766,646 0.03 JPY 31,100,000 Japan Government Twenty Year Bond 1.8% 20/9/2031 1,766,646 0.03 JPY 31,100,000 Japan Government Twenty Year Bond 1.8% 20/9/2031 1,766,646 0.03 JPY 31,100,000 Japan Government Twenty Year Bond 1.8% 20/9/2031 1,766,646 0.03 JPY 31,100,000 Japan Government Twenty Year Bond 1.6% 20/12/2033 248,4192 0.04 JPY 30,200,000 Japan Government Twenty Year Bond 1.8% 20/9/2031 1,766,646 0.03 JPY 31,100,000 Japan Government Twenty Year Bond 0.005% 1/5/2023 2,484,192 0.04 JPY 479,200,000 Japan Government Twenty Year Bond 0.005% 1/5/2023 0.04 JPY 479,200,000 Japan Government Twe Year Bond 0.005% 1/5/2023 0.04 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 0.04 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 0.04 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 0.04 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 0.04 JPY 479,200,000 Japan Government Two Yea	IDV CC 000 000		54,185	0.00	EUR 1,700,000		1 600 075	0.03
JPY 151,400,000 Japan Government Twenty Year Bond 0.5% 20/12/2038 1,164,425 0.02 EUR 840,000 Japan Government Twenty Year Bond 0.5% 20/12/2040 4,891,278 0.08 JPY 5,000,000 Japan Government Twenty Year Bond 0.6% 20/12/2036 39,589 0.00 Japan Government Twenty Year Bond 0.6% 20/12/2037 284,311 0.01 JPY 32,800,000 Japan Government Twenty Year Bond 0.6% 20/12/2037 258,400 0.00 Japan Government Twenty Year Bond 0.7% 20/9/2037 258,400 0.00 Japan Government Twenty Year Bond 0.7% 20/9/2038 JPY 31,000,000 Japan Government Twenty Year Bond 0.7% 20/9/2038 268,380 0.01 JPY 30,400,000 Japan Government Twenty Year Bond 1.3% 20/6/2035 JPY 30,000,000 Japan Government Twenty Year Bond 1.8% 20/9/2034 JPY 30,000,000 Japan Government Twenty Year Bond 1.8% 20/9/2034 JPY 31,000,000 Japan Government Twenty Year Bond 1.8% 20/9/2034 JPY 31,000,000 Japan Government Twenty Year Bond 1.8% 20/9/2034 JPY 31,000,000 Japan Government Twenty Year Bond 1.8% 20/9/2034 JPY 31,000,000 Japan Government Twenty Year Bond 1.8% 20/9/2034 JPY 31,000,000 Japan Government Twenty Year Bond 1.8% 20/9/2034 JPY 31,000,000 Japan Government Twenty Year Bond 1.8% 20/9/2034 JPY 31,000,000 Japan Government Twenty Year Bond 1.8% 20/9/2034 JPY 31,000,000 Japan Government Twenty Year Bond 1.8% 20/9/2034 JPY 31,000,000 Japan Government Twenty Year Bond 1.8% 20/9/2031 JPY 31,000,000 Japan Government Twenty Year Bond 0.005% 1/4/2023 JPY 31,000,000 Japan Government Twenty Year Bond 0.005% 1/4/2023 JPY 479,200,000 Japan Government Twe Year Bond 0.005% 1/4/2023 JPY 479,200,000 Japan Government Twe Year Bond 0.005% 1/4/2023 JPY 479,200,000 Japan Government Twe Year Bond 0.005% 1/4/2023 JPY 479,200,000 Japan Government Twe Year Bond 0.005% 1/4/2023 JPY 479,200,000 Japan Government Twe Year Bond 0.005% 1/4/2023 JPY 479,200,000 Japan Government Twe Year Bond 0.005% 1/4/2023 JPY 479,200,000	JP1 66,000,000		509 334	0.01	FUR 3 080 000		1,000,073	0.03
Bond 0.5% 20/12/2038	JPY 151.400.000		000,004	0.01	20.10,000,000		3,129,234	0.05
Bond 0.5% 20/12/2040 4,891,278 0.08 Japan Government Twenty Year Bond 0.6% 20/12/2036 39,589 0.00 Japan Government Twenty Year Bond 0.6% 20/16/2037 284,311 0.01 USD 5,355,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 Japan Government Twenty Year Bond 0.6% 20/9/2037 268,300 0.00 USD 270,000 UNG Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 UNG Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 UNG Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 UNG Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 UNG Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 UNG Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 UNG Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 UNG Groep NV FRN 9/6/2032 2,484,079 0.00 USD 270,000 UNG Groep NV FRN 9/6/2032 2,484,079 0.00 USD 270,000 UNG Groep NV FRN 9/6/2032 2,484,079 0.00 USD 270,000 UNG Groep NV FRN 9/6/2032 2,484,079 0.00 USD 270,000 UNG Groep NV FRN 9/6/2032 2,484,079 0.00 USD 270,000 UNG Groep NV FRN 9/6/2032 2,484,079 0.00 USD 270,000 UNG Groep NV FRN 9/6/2032 2,484,079 0.00 USD 270,000 UNG Groep NV FRN 9/6/2032 2,484,079 0.00 USD 270,000 UNG Groep NV FRN 9/6/2032 2,484,079 0.00 USD 270,000 UNG Groep NV FRN 9/6/2032 2,484,079 0.00 USD 270,000 UNG Groep NV FRN 9/6/2032 2,484,079 0.00 USD 270,000 UNG Groep NV FRN 9/6/2032 2,480,79 0.00 USD 270,000 UNG Groep NV FRN 9/6/2032 2,484,079 0.00 USD 270,000 UNG Groep NV FRN 9/6/2032 2,484,079 0.00 USD 270,000 UNG Groep NV FRN 9/6/2032 2,484,079 0.00 USD 270,000 UNG Groep NV FRN 9/6/2032 2,484,079 0.00 USD 270,000 UNG Groep NV FRN 9/6/2032 2,480,079 0.00 USD 270,000 UNG Groep NV FRN 9/6/2032 2,480,079 0.00 USD 270,000 UNG Groep NV FRN 9/6/2032 2,480,079 0.00 USD 270,000 UNG Groep NV FRN 9/6/2032 2,480,079 0.00 USD 270,000 UNG Groep NV FRN 9/6/2032 2,480,079 0.00 USD 270,000	, , , , , , , , , , , , , , , , , , , ,		1,164,425	0.02	EUR 840,000	BP Capital Markets BV 1.467%		
JPY 5,000,000 Japan Government Twenty Year Bond 0.6% 20/12/2036 39,589 0.00 39,589 0.00 Japan Government Twenty Year Bond 0.6% 20/6/2037 284,311 0.01 USD 5,355,000 ING Groep NV FRN 3/9/2025 489,750 0.01 USD 5,355,000 ING Groep NV FRN 3/9/2025 489,750 0.01 USD 5,355,000 ING Groep NV FRN 3/9/2026 489,750 0.01 USD 270,000 ING Groep NV FRN 3/9/2023 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.05 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 USD 270,000 ING Groe	JPY 645,600,000						694,961	0.01
Bond 0.6% 20/12/2036 39,589 0.00 Japan Government Twenty Year Bond 0.6% 20/6/2037 284,311 0.01 USD 5,355,000 ING Groep NV FRN 3/9/2025 489,750 0.01 USD 5,355,000 ING Groep NV 1/44A° FRN 1/17/2026 4,570,771 0.08 USD 5,355,000			4,891,278	0.08	USD 3,090,000		0.500.447	0.04
JPY 36,000,000 Japan Government Twenty Year Bond 0.6% 20/6/2037 284,311 0.01 USD 5,355,000 ING Groep NV f144A' FRN 1/7/2026 4,570,771 0.08 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.00 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.00 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV FRN 9/6/2032 2,484,009 USD 270,000 ING Groep NV FRN 9/6/2032 2,484,009 USD 270,000 ING Groep NV FRN 9/6/2032 2,484,000 USD 270,000 ING Groep NV FRN 9/6/2032 2,484,000 USD 270,000 ING Groep NV FRN 9/6/2032 2,484,009 USD 270,000 ING Groep NV 4.142/4 IS 7/10/2030 EUR 2,400,000 ING G	JPY 5,000,000		20 500	0.00	EUD 500 000			
Bond 0.6% 20/6/2037 284,311 0.01 1/7/2026 4,570,771 0.08 2/9/11/2000,000 Japan Government Twenty Year Bond 0.6% 20/9/2037 86,763 0.00 USD 270,000 ING Groep NV FRN 9/6/2032 2,244,000 0.04 USD 270,000 ING Groep NV 4.1% 2/10/2023 248,079 0.00 USD 270,000 USD	JPY 36 000 000		39,589	0.00			409,750	0.01
Sum	31 1 30,000,000		284.311	0.01	000 0,000,000	•	4.570.771	0.08
JPY 32,800,000 Japan Government Twenty Year Bond 0.6% 20/12/2037 258,400 0.00 258,400 19/5/2027 2,334,944 0.04 234,720 19/5/2023 2,334,944 0.04 234,720 0.05 19/5/2023 2,334,944 0.04 19/5/2027 2,334,944 0.04 19/5/2027 2,334,944 0.04 19/5/2027 2,334,944 0.04 19/5/2027 2,334,944 0.04 19/5/2027 2,334,944 0.04 19/5/2027 19/5/2027 2,334,944 0.04 19/5/2027 19/5/2027 19/5/2027 19/5/2027 19/5/2027 19/5/2027 19/5/2027 19/5/2027 19/5/2027 19/5/2027 19/5/2027 19/5/2027 19/5/2027 19/5/2027 19/5/2027 19/5/2023	JPY 11,000,000				EUR 2,400,000			
Bond 0.6% 20/12/2037 258,400 0.00 Japan Government Twenty Year Bond 0.7% 20/3/2037 336,680 0.01 EUR 7,085,000 Nederlandse Waterschapsbank NV 8/9/2031 (Zero Coupon) 6,581,646 0.11 EUR 7,963,000 Nederlandse Waterschapsbank NV 8/9/2031 (Zero Coupon) 6,581,646 0.11 EUR 7,963,000 Nederlandse Waterschapsbank NV 8/9/2031 (Zero Coupon) 6,581,646 0.11 EUR 7,963,000 Nederlandse Waterschapsbank NV 0.375% 28/9/2046 6,885,885 0.12 EUR 1,047,000 Netherlands Government Bond		Bond 0.6% 20/9/2037	86,763	0.00			248,079	0.00
Section Sect	JPY 32,800,000		050 400		EUR 2,400,000		0.004.044	0.04
Bond 0.7% 20/3/2037 336,680 0.01 SUR 7,960,000 Japan Government Twenty Year Bond 1.3% 20/9/2038 268,380 0.01 269,338 0.01 EUR 7,963,000 Japan Government Twenty Year Bond 1.4% 20/9/2034 266,641 0.00 JPY 30,000,000 Japan Government Twenty Year Bond 1.6% 20/12/2033 267,810 0.00 JPY 321,100,000 Japan Government Tweyty Year Bond 1.8% 20/9/2031 1,766,646 0.03 JPY 321,100,000 Japan Government Two Year Bond 0.005% 1/4/2023 2,484,192 0.04 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 3,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 3,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 3,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 3,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 JPY 479,200,000	IDV 42 000 000		258,400	0.00	EUD 7 085 000		2,334,944	0.04
JPY 33,750,000 Japan Government Twenty Year Bond 0.7% 20/9/2038 268,380 0.01 JPY 31,000,000 Japan Government Twenty Year Bond 1.3% 20/6/2035 269,338 0.01 JPY 30,400,000 Japan Government Twenty Year Bond 1.4% 20/9/2034 266,641 0.00 JPY 30,000,000 Japan Government Twenty Year Bond 1.6% 20/12/2033 267,810 0.00 JPY 197,750,000 Japan Government Twenty Year Bond 1.8% 20/9/2031 1,766,646 0.03 JPY 321,100,000 Japan Government Two Year Bond 0.005% 1/4/2023 2,484,192 0.04 JPY 1,168,500,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15	JP1 42,000,000		336 680	0.01	EUR 7,005,000	•	6 581 646	0 11
Bond 0.7% 20/9/2038 268,380 0.01 SUR 1,047,000 NV 0.375% 28/9/2046 6,885,885 0.12 SUR 1,047,000 NV 0.375% 28/9/2046 6,885,885 0.12 SUR 1,047,000 NV 0.375% 28/9/2046 6,885,885 0.12 SUR 1,047,000 NV 0.375% 28/9/2046 6,885,885 0.12 SUR 1,047,000 NV 0.375% 28/9/2046 6,885,885 0.12 SUR 1,047,000 NV 0.375% 28/9/2046 6,885,885 0.12 SUR 1,047,000 NV 0.375% 28/9/2046 6,885,885 0.12 SUR 1,047,000 NV 0.375% 28/9/2046 6,885,885 0.12 SUR 1,047,000 NV 0.375% 28/9/2046 6,885,885 0.12 SUR 1,047,000 NV 0.375% 28/9/2046 6,885,885 0.12 SUR 1,047,000 NV 0.375% 28/9/2046 6,885,885 0.12 SUR 1,444 15/1/2024 SUR 1,444 15/1/2024 SUR 1,444 15/1/2024 SUR 1,444 15/1/2027 SUR 1,444 15/1/2027 SUR 1,444 15/1/2030 SUR 1,444	JPY 33.750.000		330,000	0.01	EUR 7.963.000	`	0,001,010	0.11
Bond 1.3% 20/6/2035 269,338 0.01 (Zero Coupon) 1,056,423 0.02 JPY 30,400,000 Japan Government Twenty Year Bond 1.4% 20/9/2034 266,641 0.00 JPY 30,000,000 Japan Government Twenty Year Bond 1.6% 20/12/2033 267,810 0.00 JPY 197,750,000 Japan Government Twenty Year Bond 1.8% 20/9/2031 1,766,646 0.03 JPY 321,100,000 Japan Government Two Year Bond 0.005% 1/4/2023 2,484,192 0.04 JPY 1,168,500,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 Bond 0.005% 1/5/2023 9,041,371 0.15 Bond 0.005% 1/5/2023 9,041,371 0.15	,,		268,380	0.01	,,,,,,,,	•	6,885,885	0.12
JPY 30,400,000 Japan Government Twenty Year Bond 1.4% 20/9/2034 266,641 0.00 267,810 0.00 Japan Government Twenty Year Bond 1.6% 20/12/2033 267,810 0.00 Japan Government Twenty Year Bond 1.8% 20/9/2031 1,766,646 0.03 JPY 321,100,000 Japan Government Two Year Bond 0.005% 1/4/2023 2,484,192 0.04 JPY 1,168,500,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 3,041,371 0.15 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 3,041,371 0.15 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 3,041,371 0.15 JPY 479,200,000 Japan Government Two Year Japan Government Two	JPY 31,000,000				EUR 1,047,000			
Bond 1.4% 20/9/2034 266,641 0.00 JPY 30,000,000 Japan Government Twenty Year Bond 1.6% 20/12/2033 267,810 0.00 JPY 197,750,000 Japan Government Twenty Year Bond 1.8% 20/9/2031 1,766,646 0.03 JPY 321,100,000 Japan Government Two Year Bond 0.005% 1/4/2023 2,484,192 0.04 JPY 1,168,500,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 Bond 0.005% 1/5/2023 9,041,371 0.15 Bond 0.005% 1/5/2023 9,041,371 0.15			269,338	0.01			4.050.400	0.00
JPY 30,000,000 Japan Government Twenty Year Bond 1.6% 20/12/2033 267,810 0.00 JPY 197,750,000 Japan Government Twenty Year Bond 1.8% 20/9/2031 1,766,646 0.03 JPY 321,100,000 Japan Government Two Year Bond 0.005% 1/4/2023 2,484,192 0.04 JPY 1,168,500,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15	JPY 30,400,000		266 641	0.00	EUD 2 265 000	• •	1,056,423	0.02
Bond 1.6% 20/12/2033 267,810 0.00 JPY 197,750,000 Japan Government Twenty Year Bond 1.8% 20/9/2031 1,766,646 0.03 JPY 321,100,000 Japan Government Two Year Bond 0.005% 1/4/2023 2,484,192 0.04 JPY 1,168,500,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 JPY 479,200,000 Japan Government Two Year	JPY 30 000 000		200,041	0.00	EUR 3,303,000			
JPY 197,750,000 Japan Government Twenty Year	01 1 00,000,000		267.810	0.00			3,361,467	0.06
JPY 321,100,000 Japan Government Two Year Bond 0.005% 1/4/2023 2,484,192 0.04 JPY 1,168,500,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 JPY 479,200,000 Japan Government Two Year JPY 479,200,000 Japan Government Two Year	JPY 197,750,000		,		EUR 240,000			
Bond 0.005% 1/4/2023 2,484,192 0.04 EUR 1,660,000 Netherlands Government Bond JPY 1,168,500,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 JPY 479,200,000 Japan Government Two Year Bond 0.005% 1/5/2023 9,041,371 0.15 JPY 479,200,000 Japan Government Two Year			1,766,646	0.03				
JPY 1,168,500,000 Japan Government Two Year '144A' 15/7/2030 Bond 0.005% 1/5/2023 9,041,371 0.15 JPY 479,200,000 Japan Government Two Year (Zero Coupon) 1,623,480 0.03	JPY 321,100,000	•	0.454.151		EUD 4 aaa aa		234,720	0.00
Bond 0.005% 1/5/2023 9,041,371 0.15 (Zero Coupon) 1,623,480 0.03 JPY 479,200,000 Japan Government Two Year	IDV 4 460 500 000		2,484,192	0.04	EUR 1,660,000			
JPY 479,200,000 Japan Government Two Year	JF 1 1,100,500,000		9 041 371	0.15			1,623 480	0.03
	JPY 479,200.000		ا 1,3 <i>1</i> ا	0.13		(_5:0 500po.i)	1,020,400	0.00
	,,	•	3,707,259	0.06				

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 870,000	Netherlands Government Bond '144A' 15/7/2031			PLN 1,940,000	Republic of Poland Government Bond 2.75% 25/10/2029	376,751	0.01
EUR 1,001,000	(Zero Coupon) Netherlands Government Bond	843,943	0.02		Republic of Poland Government Bond 4% 25/10/2023	177,080	0.00
FUR 805 000	'144A' 15/1/2038 (Zero Coupon) Netherlands Government Bond	913,963	0.02	PLN 185,000	Republic of Poland Government Bond 5.75% 25/4/2029	43,535	0.00
2011 000,000	'144A' 15/1/2052		-			1,316,152	0.02
EUR 36,000	(Zero Coupon) Netherlands Government Bond '144A' 0.25% 15/7/2025	742,492 36,558	0.01	SGD 600,000	Singapore Singapore Government Bond 1.875% 1/3/2050	369,701	0.01
EUR 210,000	Netherlands Government Bond	30,556	0.00	SGD 180,000	Singapore Government Bond	309,701	0.01
EUR 11,644,000	'144A' 0.25% 15/7/2029 Netherlands Government Bond	211,031	0.00	SGD 145,000	2.375% 1/7/2039 Singapore Government Bond	122,722	0.00
EUR 90,000	'144A' 0.5% 15/1/2040 Netherlands Government Bond '144A' 0.75% 15/7/2028	11,620,069	0.20	SGD 30,000	2.75% 1/7/2023 Singapore Government Bond	97,249	0.00
EUR 245,000	Netherlands Government Bond	93,758		SGD 65,000	2.75% 1/4/2042 Singapore Government Bond	21,713	0.00
EUR 70,000	'144A' 1.75% 15/7/2023 Netherlands Government Bond '144A' 2% 15/7/2024	253,085 74,026	0.00	SGD 730,000	2.75% 1/3/2046 Singapore Government Bond	47,302	0.00
EUR 160,000	Netherlands Government Bond '144A' 2.5% 15/1/2033	195,809	0.00	SGD 695,000	3.375% 1/9/2033 Singapore Government Bond 3.5% 1/3/2027	545,367 495,049	0.01
EUR 250,000	Netherlands Government Bond '144A' 2.75% 15/1/2047	379,921	0.01		3.5% 1/3/2021	1,699,103	0.01
EUR 60,000	Netherlands Government Bond '144A' 3.75% 15/1/2042	96,591	0.00	EUR 5.000.000	South Korea Korea Housing Finance Corp		
EUR 50,000	Netherlands Government Bond '144A' 4% 15/1/2037	75,054	0.00		0.258% 27/10/2028	4,809,175	0.08
USD 4,835,000	NXP BV / NXP Funding LLC '144A' 4.875% 1/3/2024	4,522,684	0.08	USD 2,800,000	Spain Banco Bilbao Vizcaya		
USD 5,610,000	NXP BV / NXP Funding LLC / NXP USA Inc '144A' 2.5% 11/5/2031	4,652,285	0.08	EUR 3,200,000	Argentaria SA 0.875% 18/9/2023 Banco Bilbao Vizcaya	2,455,659	0.04
EUR 240,000	Roche Finance Europe BV 0.875% 25/2/2025	243,474	0.00		Argentaria SA 1.375% 14/5/2025	3,245,967	0.06
	TenneT Holding BV FRN 22/7/2025 (Perpetual)*	601,678	0.01		CaixaBank SA FRN 10/7/2026 CaixaBank SA 0.375%	2,274,585	0.04
	Unilever Finance Netherlands BV 0.5% 6/1/2025	4,478,365	0.08	EUR 2,300,000	18/11/2026 CaixaBank SA 0.625% 1/10/2024	677,754 2,286,775	0.01
EUR 3,920,000	Unilever Finance Netherlands BV 1.125% 29/4/2028	3,965,217	0.07	EUR 1,780,000	Spain Government Bond 31/1/2025 (Zero Coupon)		
		71,729,685	1.22	EUR 8,657,000	Spain Government Bond	1,775,390	0.03
NOK 1,250,000	Norway Norway Government Bond	105 111	0.00	EUR 3,754,000	31/1/2026 (Zero Coupon) Spain Government Bond '144A'	8,553,039	0.15
NOK 1,200,000	'144A' 1.75% 13/3/2025 Norway Government Bond '144A' 1.75% 17/2/2027	125,444	0.00	EUR 60,000	0.1% 30/4/2031 Spain Government Bond '144A' 0.25% 30/7/2024	3,454,206 60,430	0.06
	144A 1.75% 17/2/2027	119,622 245,066	0.00	EUR 3,354,000	Spain Government Bond 0.35% 30/7/2023	3,384,699	0.06
USD 1 400 000	Panama Panama Government			EUR 2,140,000	Spain Government Bond 0.45% 31/10/2022	2,153,569	0.04
7,100,000	International Bond 3.16% 23/1/2030*	1,221,175	0.02	EUR 1,070,000	Spain Government Bond '144A' 0.5% 30/4/2030	1,040,794	0.02
	Paraguay	1,221,110	0.02	EUR 790,000	Spain Government Bond '144A' 0.5% 31/10/2031	747,127	0.01
USD 978,000	Paraguay Government International Bond 4.95%	005.007	0.00	EUR 730,000	Spain Government Bond '144A' 0.6% 31/10/2029	720,145	0.01
	28/4/2031* Peru	905,827	0.02	EUR 210,000	Spain Government Bond '144A' 0.8% 30/7/2027	212,395	0.00
EUR 9,154,000	Peruvian Government International Bond 1.95%			EUR 910,000	Spain Government Bond '144A' 1% 30/7/2042	812,803	0.01
	17/11/2036	7,929,653	0.14		Spain Government Bond '144A' 1% 31/10/2050	1,276,532	0.02
PLN 3,010,000	Poland Republic of Poland Government Bond 1.25% 25/10/2030*	512 2F7	0.01		Spain Government Bond '144A' 1.2% 31/10/2040	2,158,372	0.04
		513,257	0.01	EUR 2,489,000	Spain Government Bond '144A'		0.04
PLN 425,000	Republic of Poland Government Bond 2.5% 25/1/2023	89,817	0.00		1.25% 31/10/2030 Spain Government Bond '144A'	2,554,286	0.04

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 230,000	Spain Government Bond '144A'			EUR 740,000	NatWest Group Plc FRN		
EUR 672.000	1.4% 30/7/2028 Spain Government Bond '144A'	240,663	0.01	EUR 3.630.000	2/3/2026 SSE Plc 0.875% 6/9/2025	750,256 3,641,998	0.01 0.06
FUR 747 000	1.45% 30/4/2029 Spain Government Bond '144A'	705,456	0.01	EUR 5,480,000	Swiss Re Finance UK Plc 1.375% 27/5/2023	5,562,686	0.09
	1.45% 31/10/2071	579,650	0.01	GBP 2,800,000	United Kingdom Gilt 0.125% 31/1/2024*	3,285,547	0.06
	Spain Government Bond '144A' 1.6% 30/4/2025	1,822,039	0.03	GBP 2,039,000	United Kingdom Gilt 0.125%	, ,	
	Spain Government Bond '144A' 1.85% 30/7/2035	403,074	0.01	GBP 1,360,000	30/1/2026* United Kingdom Gilt 0.25%	2,349,032	0.04
EUR 200,000	Spain Government Bond '144A' 2.35% 30/7/2033	224,503	0.00	GBP 1,130,000	31/7/2031 United Kingdom Gilt 0.375%	1,457,601	0.02
EUR 262,000	Spain Government Bond '144A' 2.7% 31/10/2048*	314,805	0.01	GBP 610.000	22/10/2026* United Kingdom Gilt 0.375%	1,304,660	0.02
EUR 747,000	Spain Government Bond '144A' 3.45% 30/7/2066	1,015,121	0.02		22/10/2030* United Kingdom Gilt 0.5%	673,286	0.01
EUR 190,000	Spain Government Bond '144A'				22/10/2061	630,822	0.01
EUR 486,000	3.8% 30/4/2024 Spain Government Bond '144A'	206,171	0.00		United Kingdom Gilt 0.625% 7/6/2025*	1,143,023	0.02
EUR 210,000	4.2% 31/1/2037 Spain Government Bond '144A'	672,447	0.01	GBP 590,000	United Kingdom Gilt 0.625% 31/7/2035	620,526	0.01
EUR 120.000	4.7% 30/7/2041 Spain Government Bond '144A'	321,603	0.01	GBP 1,880,000	United Kingdom Gilt 0.625% 22/10/2050*	1,746,540	0.03
	5.15% 31/10/2044 Spain Government Bond '144A'	200,735	0.00	GBP 165,000	United Kingdom Gilt 0.75% 22/7/2023*	196,481	0.00
2017 141,000	5.4% 31/1/2023	148,716	0.00	GBP 850,000	United Kingdom Gilt 0.875%		
	Coverdan	47,495,138	0.81	GBP 15,141,000	22/10/2029* United Kingdom Gilt 0.875%	988,227	0.02
EUR 2,970,000	Sweden Svenska Handelsbanken AB			GBP 3,622,000	31/7/2033 United Kingdom Gilt 0.875%	16,979,867	0.29
USD 1,330,000	0.01% 2/12/2027 Svenska Handelsbanken AB	2,776,772	0.05	GBP 280,000	31/1/2046* United Kingdom Gilt 1%	3,653,637	0.06
SEK 900,000	'144A' 0.625% 30/6/2023 Sweden Government Bond	1,168,896	0.02	GBP 400.000	22/4/2024* United Kingdom Gilt 1%	334,089	0.01
SEK 840 000	0.75% 12/5/2028 Sweden Government Bond	86,154	0.00		31/1/2032 United Kingdom Gilt 1.125%	457,919	0.01
	'144A' 0.75% 12/11/2029 Sweden Government Bond	80,526	0.00		31/1/2039	1,979,335	0.03
	'144A' 1.5% 13/11/2023*	106,415	0.00		United Kingdom Gilt 1.25% 22/7/2027*	96,412	0.00
SEK 245,000	Sweden Government Bond 3.5% 30/3/2039	33,312	0.00	GBP 1,880,000	United Kingdom Gilt 1.25% 22/10/2041	2,085,535	0.04
		4,252,075	0.07	GBP 750,000	United Kingdom Gilt 1.25% 31/7/2051	817,276	0.01
EUR 1,520,000	Switzerland Credit Suisse AG/London			GBP 635,000	United Kingdom Gilt 1.5% 22/7/2026*	773,159	0.01
	0.45% 19/5/2025	1,495,847	0.03	GBP 472,429	United Kingdom Gilt 1.5%		
USD 802,000	Trinidad and Tobago Trinidad & Tobago Government			GBP 750,000	22/7/2047 United Kingdom Gilt 1.5%	547,288	0.01
	International Bond 4.5% 26/6/2030*	699,184	0.01	GBP 75,000	31/7/2053 United Kingdom Gilt 1.625%	877,983	0.02
	United Kingdom			GBP 480,000	22/10/2028* United Kingdom Gilt 1.625%	92,354	0.00
	AstraZeneca Plc 0.7% 8/4/2026 AstraZeneca Plc 1.25%	2,433,104	0.04		22/10/2054 United Kingdom Gilt 1.625%	578,051	0.01
,	12/5/2028 Aviva Plc 0.625% 27/10/2023	648,442 4,508,286	0.01 0.08		22/10/2071* United Kingdom Gilt 1.75%	1,289,729	0.02
EUR 5,610,000	Barclays Plc FRN 14/11/2023	5,625,764	0.10		22/1/2049*	1,106,863	0.02
EUR 630,000	Barclays Plc FRN 2/4/2025 DS Smith Plc 0.875% 12/9/2026	2,704,167 611,768	0.05 0.01		United Kingdom Gilt 1.75% 22/7/2057	438,582	0.01
EUR 410,000	GlaxoSmithKline Capital Plc 23/9/2023 (Zero Coupon)	409,853	0.01	GBP 35,000	United Kingdom Gilt 2.5% 22/7/2065	55,433	0.00
USD 2,035,000	GlaxoSmithKline Capital Plc 3.375% 1/6/2029	1,882,421	0.03	GBP 310,000	United Kingdom Gilt 2.75% 7/9/2024*	385,454	0.01
EUR 1,660,000	Mondi Finance Plc 1.5% 15/4/2024	1,687,670	0.03	GBP 500	United Kingdom Gilt 3.25% 22/1/2044	771	0.00
USD 5,915,000	NatWest Group Plc FRN			GBP 153,500	United Kingdom Gilt 3.5%		
EUR 2,300,000	22/5/2024 NatWest Group Plc FRN	5,288,267	0.09	GBP 404,000	22/1/2045 United Kingdom Gilt 3.75%	247,495	0.00
	15/11/2025	2,282,970	0.04		22/7/2052	730,344	0.01

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 24 000	United Kingdom Gilt 4.5%			USD 750 000	Bank of America Corp FRN		
ODI 24,000	7/12/2042	43,034	0.00	000 700,000	4/2/2028	654,216	0.01
GBP 372,000	United Kingdom Gilt 5%	.0,00.	0.00	USD 4,225,000	Bank of America Corp FRN	00.,2.0	0.0.
	7/3/2025	495,838	0.01		20/12/2028	3,816,815	0.06
		86,499,845	1.47	USD 710,000	Bank of America Corp FRN		
	United States	,,-		1100 550 000	5/3/2029	658,791	0.01
ELID 240 000	Air Products and Chemicals Inc			USD 550,000	Bank of America Corp FRN 7/2/2030	510.091	0.01
LOIN 240,000	1% 12/2/2025	242,712	0.00	USD 500 000	Bank of America Corp FRN	510,091	0.01
USD 1,295,000	Air Products and Chemicals Inc	,		000 000,000	23/7/2030	442,527	0.01
	1.85% 15/5/2027	1,124,854	0.02	USD 1,210,000	Bank of America Corp FRN	•	
USD 500,000	Air Products and Chemicals Inc				19/6/2041	935,229	0.02
1160 300 000	2.05% 15/5/2030	422,134	0.01	USD 2,800,000	Bank of America Corp 3.95%	0.570.000	0.04
USD 260,000	Air Products and Chemicals Inc 2.75% 3/2/2023	252,412	0.00	LICD 2 17E 000	21/4/2025	2,579,939	0.04
USD 75.000	Air Products and Chemicals Inc	202,412	0.00	050 2,175,000	BMW US Capital LLC '144A' 0.75% 12/8/2024	1,875,995	0.03
002 .0,000	2.75% 3/2/2023	67,610	0.00	USD 4 425 000	BMW US Capital LLC '144A'	1,075,995	0.00
USD 1,870,000	Albemarle Corp 4.15%	,		002 ., .20,000	1.25% 12/8/2026	3,747,599	0.06
	1/12/2024	1,734,584	0.03	EUR 2,120,000	BorgWarner Inc 1% 19/5/2031	1,917,688	0.03
USD 1,500,000	Alexandria Real Estate Equities			USD 3,875,000	BorgWarner Inc 2.65%		
1100 0 405 000	Inc 2% 18/5/2032	1,191,361	0.02		1/7/2027	3,420,461	0.06
USD 2,485,000	Alexandria Real Estate Equities Inc 2.75%			USD 370,000	BorgWarner Inc 3.375%	220 500	0.04
	15/12/2029	2,162,566	0.04	000 008 OZII	15/3/2025 Boston Properties LP 2.55%	338,589	0.01
USD 3,600,000	Alexandria Real Estate Equities	2,:02,000	0.0.	000,000	1/4/2032	657,484	0.01
	Inc 3.8% 15/4/2026	3,358,371	0.06	USD 1,510,000	Boston Properties LP 3.125%	331,131	0.0.
	Alphabet Inc 1.1% 15/8/2030	5,886,840	0.10		1/9/2023	1,365,021	0.02
	Alphabet Inc 2.05% 15/8/2050	140,471	0.00	USD 1,325,000	Boston Properties LP 4.5%		
USD 350,000	Amazon.com Inc 1.65%	206 767	0.00	1100 500 000	1/12/2028	1,278,709	0.02
LISD 5 285 000	12/5/2028 Amazon.com Inc 2.875%	296,767	0.00		Citigroup Inc FRN 24/7/2023	528,636	0.01 0.08
000 0,200,000	12/5/2041	4,423,499	0.08		Citigroup Inc FRN 15/5/2024 Citigroup Inc FRN 30/10/2024	4,947,198 2,412,996	0.08
USD 4,260,000	Amazon.com Inc 3.15%	.,,			Citigroup Inc FRN 24/4/2025	771,282	0.01
	22/8/2027	3,937,819	0.07		Citigroup Inc FRN 3/11/2025	300,813	0.01
USD 725,000	American Honda Finance Corp				Citigroup Inc FRN 24/7/2026	1,043,050	0.02
EUD 0 400 000	1.3% 9/9/2026	614,354	0.01		Citigroup Inc FRN 28/1/2027	805,932	0.01
EUR 2,180,000	American Honda Finance Corp	2 264 029	0.04		Citigroup Inc FRN 10/1/2028	1,018,486	0.02
USD 2 600 000	1.95% 18/10/2024 American Honda Finance Corp	2,264,028	0.04		Citigroup Inc FRN 27/10/2028 Citigroup Inc FRN 25/1/2033	3,177,054 1,522,732	0.05 0.03
202 2,000,000	2.3% 9/9/2026	2,302,865	0.04		Citigroup Inc FRN 24/1/2039	422,764	0.03
EUR 1,060,000	Amgen Inc 2% 25/2/2026	1,108,279	0.02		CRH America Finance Inc	,	0.0.
, ,	Amgen Inc 2.45% 21/2/2030	2,824,784	0.05		'144A' 4.5% 4/4/2048	238,344	0.00
	Amgen Inc 2.6% 19/8/2026	1,210,283	0.02	USD 2,430,000	CRH America Inc '144A'		
	Amgen Inc 3% 22/2/2029	313,286	0.01	1100 4 000 000	3.875% 18/5/2025	2,243,882	0.04
EUR 3,010,000	Apple Inc 15/11/2025 (Zero Coupon)	3,538,233	0.06		CSX Corp 3.25% 1/6/2027	939,015	0.02
EUR 970.000	Apple Inc 1.625% 10/11/2026	1,013,736	0.00	USD 300,000	CSX Corp 3.8% 1/3/2028 CSX Corp 4.3% 1/3/2048	280,998 1,309,637	0.00 0.02
	Apple Inc 2.45% 4/8/2026	1,077,817	0.02		Daimler Finance North America	1,000,007	0.02
	Apple Inc 2.95% 11/9/2049	691,359	0.01	, ,	LLC '144A' 0.75%		
	Apple Inc 3% 20/6/2027	4,520,472	0.08		1/3/2024	2,913,543	0.05
	Apple Inc 3% 13/11/2027	1,558,743	0.03	USD 1,355,000	Daimler Finance North America		
	Apple Inc 3.45% 9/2/2045 Astrazeneca Finance LLC	2,067,726	0.04		LLC '144A' 2.125%	4 405 050	0.00
03D 73,000	0.7% 28/5/2024	64,932	0.00	LISD 1 350 000	10/3/2025 Duke Realty LP 1.75%	1,195,856	0.02
USD 290.000	Astrazeneca Finance LLC	04,302	0.00	03D 1,330,000	1/2/2031	1,071,538	0.02
,	0.7% 28/5/2024	251,071	0.00	USD 1,200,000	Duke Realty LP 2.875%	1,07 1,000	0.02
USD 2,805,000	Astrazeneca Finance LLC			, ,	15/11/2029	1,054,958	0.02
	1.75% 28/5/2028	2,366,080	0.04	USD 1,080,000	Duke Realty LP 3.25%		
USD 290,000	Bank of America Corp FRN	250 626	0.00		30/6/2026	981,948	0.02
1160 005 000	21/7/2023 Pank of America Corn EBN	259,636	0.00	USD 1,425,000	Duke Realty LP 3.25%	4 005 000	0.00
U3D 903,000	Bank of America Corp FRN 19/5/2024	800,418	0.01	FIID 1 690 000	30/6/2026 Ecolab Inc 1% 15/1/2024	1,295,626 1,706,477	0.02 0.03
USD 920.000	Bank of America Corp FRN	550,710	5.01		Ecolab Inc 1.65% 1/2/2027	499,139	0.03
,	23/7/2024	838,015	0.01		Ecolab Inc 2.625% 8/7/2025	1,664,365	0.01
USD 3,000,000	Bank of America Corp FRN				Ecolab Inc 4.8% 24/3/2030	3,612,862	0.06
	22/10/2025	2,658,552	0.05	EUR 910,000	Eli Lilly & Co 1.375%		
USD 800,000	Bank of America Corp FRN	600.040	0.04	FI	14/9/2061	680,598	0.01
FUR 3 540 000	6/12/2025 Bank of America Corp FRN	690,819	0.01		Eli Lilly & Co 1.625% 2/6/2026 Eli Lilly & Co 3.1% 15/5/2027	496,240	0.01 0.01
LUIX 3,340,000	4/5/2027	3,607,313	0.06		Eli Lilly & Co 3.1% 15/5/2027 Eli Lilly & Co 3.375% 15/3/2029	316,721 1,499,986	0.01

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
		, ,			•	, ,	
USD 3,835,000	EMD Finance LLC '144A' 3.25% 19/3/2025	3,493,694	0.06	USD 585,000	Gilead Sciences Inc 0.75% 29/9/2023	512,903	0.01
EUR 1.740.000	Equinix Inc 0.25% 15/3/2027	1,644,457	0.00	USD 350.000	Gilead Sciences Inc 1.65%	312,303	0.01
, ,	Equinix Inc 1.25% 15/7/2025	1,681,867	0.03		1/10/2030	280,325	0.00
	Equinix Inc 1.55% 15/3/2028	651,449	0.01	USD 100,000	Gilead Sciences Inc 2.6%		
	Equinix Inc 2.5% 15/5/2031	2,891,117	0.05		1/10/2040	75,507	0.00
USD 697,370	Fannie Mae Pool 'BQ6527' 2%	502.000	0.04	USD 2,880,000	Gilead Sciences Inc 3.65%	0.000.404	0.05
USD 998 705	1/9/2051 Fannie Mae Pool 'BQ6528' 2%	593,026	0.01	USD 1 145 000	1/3/2026 Gilead Sciences Inc 5.65%	2,660,121	0.05
000 000,700	1/9/2051	847,350	0.01	000 1,140,000	1/12/2041	1,242,019	0.02
USD 534,359	Fannie Mae Pool 'BQ6529' 2%	,		USD 1,023,193	Ginnie Mae II Pool 'CD7941' 4%	, ,-	
	1/9/2051	454,695	0.01		20/7/2051	972,020	0.02
USD 1,663,371	Fannie Mae Pool 'BQ6530' 2%	4 444 047	0.00	USD 730,514	Ginnie Mae II Pool 'CE9934' 3.5%	007.404	0.04
LICD E1E 002	1/8/2051	1,411,247	0.02	LICD 244 224	20/8/2051 Cippie Mee II Book (CE0048) 39/	687,164	0.01
030 515,963	Fannie Mae Pool 'BQ6531' 2% 1/9/2051	438,343	0.01	050 214,331	Ginnie Mae II Pool 'CE9948' 3% 20/9/2051	193,460	0.00
USD 781.923	Fannie Mae Pool 'BQ6696' 2%	400,040	0.01	USD 109.423	Ginnie Mae II Pool 'CE9950' 3.5%	100,400	0.00
	1/10/2051	663,376	0.01		20/9/2051	102,935	0.00
USD 360,695	Fannie Mae Pool 'BQ6837' 2%			USD 134,301	Ginnie Mae II Pool 'CE9951' 3.5%		
	1/11/2051	306,176	0.01		20/9/2051	125,521	0.00
USD 393,805	Fannie Mae Pool 'BQ6838' 2.5%	044.570	0.04	USD 161,563	Ginnie Mae II Pool 'CE9952' 3.5%	440.005	0.00
LISD 251 150	1/11/2051 Fannie Mae Pool 'BQ6839' 2.5%	344,573	0.01	116D 340 030	20/9/2051 Ginnie Mae II Pool 'CE9957'	148,805	0.00
03D 231,130	1/11/2051	223,561	0.00	030 210,939	2.5% 20/10/2051	187.775	0.00
USD 1,143,005	Fannie Mae Pool 'BQ7017' 2.5%	220,001	0.00	USD 245,375	Ginnie Mae II Pool 'CE9959' 3%	107,770	0.00
, ,	1/1/2052	1,002,474	0.02	,	20/10/2051	226,122	0.00
USD 1,969,791	Fannie Mae Pool 'BU6078' 2.5%			USD 3,691,625	Ginnie Mae II Pool 'CF1298' 3%		
	1/11/2051	1,732,307	0.03		20/8/2051	3,485,740	0.06
USD 1,932,526	Fannie Mae Pool 'BU6086' 3%	1 741 010	0.03	USD 7,739,310	Ginnie Mae II Pool 'CF1300' 3%	7 255 657	0.12
HSD 1 114 303	1/11/2051 Fannie Mae Pool 'BU8035' 3%	1,741,812	0.03	LISD 6 410 060	20/8/2051 Ginnie Mae II Pool 'CF1306'	7,255,657	0.12
000 1,114,000	1/11/2051	1,006,737	0.02	000 0,410,003	3.5% 20/8/2051	6,097,376	0.10
USD 2,853,046	Fannie Mae Pool 'CB1566' 2.5%	.,000,.0.	0.02	USD 789,415	Ginnie Mae II Pool 'CF9613' 4%	0,001,010	00
	1/9/2051	2,494,102	0.04		20/3/2050	742,050	0.01
USD 2,434,287	Fannie Mae Pool 'CB1818'			USD 4,873,912	Ginnie Mae II Pool 'CG2540'		
1100 0 044 057	2.5% 1/10/2051	2,128,106	0.04	1100 0 400 770	2.5% 20/8/2051	4,331,465	0.07
USD 3,811,957	Fannie Mae Pool 'CB2283' 2% 1/12/2051	3,233,642	0.06	USD 2,168,776	Ginnie Mae II Pool 'CH0582' 2.5% 20/8/2051	1,928,386	0.03
USD 4 954 144	Fannie Mae Pool 'CB2769' 2%	3,233,042	0.00	USD 1 733 667	Ginnie Mae II Pool 'CH0583'	1,920,300	0.03
.,,,,,,,,	1/2/2052	4,208,992	0.07	.,,	2.5% 20/9/2051	1,541,512	0.03
USD 5,034,143	Fannie Mae Pool 'CB2771' 2%			USD 2,073,613	Ginnie Mae II Pool 'CH0605'		
	1/2/2052	4,271,740	0.07		2.5% 20/9/2051	1,845,911	0.03
USD 7,309,419	Fannie Mae Pool 'CB2772' 2%	0.004.057	0.44	USD 172,667	Ginnie Mae II Pool 'CH0829' 3%	450 544	0.00
LISD 2 400 437	1/2/2052 Fannie Mae Pool 'CB2776' 2.5%	6,201,257	0.11	LISD 184 870	20/10/2051 Ginnie Mae II Pool 'CH0830' 3%	158,541	0.00
03D 2,490,437	1/2/2052	2,180,239	0.04	030 104,070	20/10/2051	169,281	0.00
USD 620,259	Freddie Mac Pool 'QD1593' 2.5%	_,.00,_00	0.01	USD 1,234,077	Ginnie Mae II Pool 'CH0831'	.00,20.	0.00
	1/11/2051	544,677	0.01		2.5% 20/11/2051	1,098,561	0.02
USD 1,089,981	Freddie Mac Pool 'QD2603' 2.5%			USD 347,602	Ginnie Mae II Pool 'CH0832'		
HCD CE2 04E	1/11/2051	955,970	0.02	LICD 44C 470	3% 20/10/2051	313,763	0.01
050 652,845	Freddie Mac Pool 'QD2604' 3% 1/11/2051	586,789	0.01	050 116,478	Ginnie Mae II Pool 'CH0843' 3% 20/10/2051	106,172	0.00
USD 400 665	Freddie Mac Pool 'QD2606' 3%	300,709	0.01	USD 1 397 760	Ginnie Mae II Pool 'CH0865'	100,172	0.00
002 .00,000	1/11/2051	361,125	0.01	002 1,001,100	3.5% 20/12/2051	1,314,873	0.02
USD 1,173,289	Freddie Mac Pool 'QD4246'			USD 1,074,442	Ginnie Mae II Pool 'CH0866'		
	2.5% 1/12/2051	1,033,769	0.02		3.5% 20/12/2051	1,008,353	0.02
USD 1,204,080	Freddie Mac Pool 'QD4247' 2.5%	4 057 000	0.00	USD 1,235,385	Ginnie Mae II Pool 'CH0869'	4 407 440	0.00
HSD 5 230 563	1/1/2052 Freddie Mac Pool 'RA6359'	1,057,660	0.02	LISD 1 591 905	3.5% 20/12/2051 Ginnie Mae II Pool 'CH1195'	1,137,449	0.02
03D 3,239,303	2.5% 1/12/2051	4,581,572	0.08	03D 1,301,003	2.5% 20/9/2051	1,408,108	0.02
USD 2 614 386	Freddie Mac Pool 'RA6650' 2%	.,00.,0.2	0.00	USD 3.232.007	Ginnie Mae II Pool 'Cl4462'	.,,	0.02
	1/1/2052	2,219,354	0.04	, -,	4% 20/7/2044	3,043,972	0.05
000 2,011,000	Freddie Mac Pool 'RA6651' 2%			USD 1,178,207	Ginnie Mae II Pool 'CI5876'		
		2,586,309	0.04		3.5% 20/12/2051	1,116,161	0.02
USD 3,047,897	1/1/2052			USD 1,469,829	Ginnie Mae II Pool 'Cl8163'		
USD 3,047,897	Freddie Mac Pool 'RA6652' 2.5%		0 44		2 50/. 20///2049	1 200 000	0.00
USD 3,047,897 USD 7,685,438	Freddie Mac Pool 'RA6652' 2.5% 1/1/2052	6,720,397	0.11	USD 1 030 709	3.5% 20/4/2048 Ginnie Mae II Pool 'CI8166'	1,360,996	0.02
USD 3,047,897 USD 7,685,438 EUR 1,480,000	Freddie Mac Pool 'RA6652' 2.5% 1/1/2052 General Mills Inc 1% 27/4/2023		0.11 0.03	USD 1,030,708	Ginnie Mae II Pool 'Cl8166'		
USD 3,047,897 USD 7,685,438 EUR 1,480,000	Freddie Mac Pool 'RA6652' 2.5% 1/1/2052	6,720,397	I			1,360,996 968,848	0.02
USD 3,047,897 USD 7,685,438 EUR 1,480,000 USD 330,000	Freddie Mac Pool 'RA6652' 2.5% 1/1/2052 General Mills Inc 1% 27/4/2023 General Mills Inc 2.6% 12/10/2022 General Mills Inc 4.2%	6,720,397 1,491,124 296,402	0.03	USD 817,460	Ginnie Mae II Pool 'CI8166' 4% 20/11/2047 Ginnie Mae II Pool 'CI8167' 4% 20/5/2050		
USD 3,047,897 USD 7,685,438 EUR 1,480,000 USD 330,000	Freddie Mac Pool 'RA6652' 2.5% 1/1/2052 General Mills Inc 1% 27/4/2023 General Mills Inc 2.6% 12/10/2022	6,720,397 1,491,124	0.03	USD 817,460	Ginnie Mae II Pool 'CI8166' 4% 20/11/2047 Ginnie Mae II Pool 'CI8167'	968,848	0.02

Portfolio of Investments 28 February 2022

Holdina	Description	Market Value (EUR)	% of Net Assets	Holdina	Description	Market Value (EUR)	% of Net Assets
		()			•	(==)	
	GlaxoSmithKline Capital Inc 3.625% 15/5/2025	776,614	0.01		Novartis Capital Corp 2.2% 14/8/2030	428,006	0.01
USD 640,000	JPMorgan Chase & Co FRN 16/2/2025	551,919	0.01	USD 2,605,000	Novartis Capital Corp 3.1% 17/5/2027	2,394,844	0.04
USD 890,000	JPMorgan Chase & Co FRN		0.04		NVIDIA Corp 1.55% 15/6/2028	5,243,524	0.09
USD 3,825,000	1/6/2025 JPMorgan Chase & Co FRN	765,603	0.01		NVIDIA Corp 2% 15/6/2031 Prologis Euro Finance LLC	331,467	0.01
USD 1.515.000	9/8/2025 JPMorgan Chase & Co FRN	3,268,248	0.06	USD 3.555.000	0.375% 6/2/2028 Prologis LP 1.25% 15/10/2030	2,210,376 2,754,481	0.04 0.05
	4/2/2027 JPMorgan Chase & Co FRN	1,256,699	0.02		Prudential Financial Inc 1.5% 10/3/2026	2,341,570	0.04
	22/9/2027 JPMorgan Chase & Co FRN	835,638	0.01	USD 3,080,000	Roche Holdings Inc '144A' 1.93% 13/12/2028	2,617,739	0.04
	1/2/2028	4,453,316	0.08	USD 950,000	Roche Holdings Inc '144A'		
	JPMorgan Chase & Co FRN 24/2/2028	667,717	0.01	USD 270,000	2.076% 13/12/2031 Roche Holdings Inc '144A'	795,011	0.01
	JPMorgan Chase & Co FRN 24/2/2028	3,161,918	0.05	USD 1,920,000	3.35% 30/9/2024 Roche Holdings Inc '144A'	248,064	0.00
USD 750,000	JPMorgan Chase & Co FRN 23/1/2029	680,851	0.01	USD 1,840,000	3.625% 17/9/2028 Swiss Re Treasury US Corp	1,812,568	0.03
USD 1,655,000	JPMorgan Chase & Co FRN 22/4/2041	1,375,778	0.02	USD 6,000,000	'144A' 4.25% 6/12/2042 Toyota Motor Credit Corp	1,820,187	0.03
USD 1,180,000	JPMorgan Chase & Co 3.875% 10/9/2024	1,087,432	0.02		2.15% 13/2/2030 Unilever Capital Corp 3.1%	5,090,314	0.09
USD 3,560,000	Kansas City Southern/Old	, ,			30/7/2025	886,689	0.02
USD 735,000	2.875% 15/11/2029 Kansas City Southern/Old 4.3%	3,116,972	0.05		Union Pacific Corp 2.375% 20/5/2031	959,746	0.02
USD 500,000	15/5/2043 Kilroy Realty LP 2.5%	682,747	0.01		Union Pacific Corp 3.2% 20/5/2041	533,132	0.01
EUR 240,000	15/11/2032 Kimberly-Clark Corp 0.625%	401,441	0.01	USD 5,690,000	Union Pacific Corp 3.95% 10/9/2028	5,404,820	0.09
USD 540 000	7/9/2024 Kimberly-Clark Corp 3.05%	241,556	0.00	USD 1,120,000	Union Pacific Corp 4.05% 15/11/2045	1,041,608	0.02
	15/8/2025 Kimberly-Clark Corp 3.05%	495,063	0.01	USD 77,146,500	United States Treasury Inflation Indexed Bonds 0.125%	1,011,000	0.02
	15/8/2025	137,518	0.00		15/4/2026	77,228,741	1.32
USD 2,495,000	Kimberly-Clark Corp 3.2% 25/4/2029	2,288,632	0.04	USD 18,250,000	United States Treasury Note/ Bond 0.125% 31/7/2022	16,225,249	0.28
	Linde Inc/CT 1.2% 12/2/2024	490,330	0.01	USD 46,031,000	United States Treasury Note/	40 022 027	0.70
	Linde Inc/CT 2.65% 5/2/2025 Lowe's Cos Inc 2.5% 15/4/2026	609,129 1,502,697	0.01 0.03	USD 10 750 000	Bond 0.125% 31/7/2022 United States Treasury Note/	40,932,027	0.70
, ,	Lowe's Cos Inc 2.625% 1/4/2031	805,813	0.01	000 10,700,000	Bond 0.125% 15/7/2023	9,433,856	0.16
	Lowe's Cos Inc 3.65% 5/4/2029	4,492,542	0.08	USD 8,680,000	United States Treasury Note/	, ,	
	Lowe's Cos Inc 4.65% 15/4/2042	2,167,655	0.04		Bond 0.25% 31/5/2025*	7,382,408	0.13
	Mastercard Inc 1.9% 15/3/2031	2,809,929	0.05	USD 2,030,000	United States Treasury Note/	4 704 400	0.00
050 3,155,000	Metropolitan Life Global Funding I '144A' 0.95%			USD 1 200 000	Bond 0.25% 30/6/2025 United States Treasury Note/	1,724,129	0.03
	2/7/2025	2,696,291	0.05	.,,,	Bond 0.25% 30/9/2025	1,014,888	0.02
	Microsoft Corp 2.4% 8/8/2026	1,281,769	0.02	USD 7,040,000	United States Treasury Note/		
EUR 1,890,000	Microsoft Corp 2.625%	0.470.040	0.04	LICD 0 040 000	Bond 0.375% 31/1/2026	5,916,397	0.10
1180 500 000	2/5/2033 Microsoft Corp 3.45% 8/8/2036	2,172,813 468,648	0.04 0.01	USD 8,810,000	United States Treasury Note/ Bond 0.5% 30/11/2023	7,708,531	0.13
	Microsoft Corp 4.25% 6/2/2047	1,390,614	0.01	USD 6 910 000	United States Treasury Note/	7,700,551	0.13
	Microsoft Corp 4.5% 1/10/2040	2,532,166	0.04	002 0,010,000	Bond 0.5% 28/2/2026	5,829,511	0.10
	Morgan Stanley FRN 21/10/2025	3,195,185	0.05	USD 6,180,000	United States Treasury Note/ Bond 0.625% 15/8/2030	4,980,179	0.08
USD 600,000	Niagara Mohawk Power Corp '144A' 1.96% 27/6/2030	485,045	0.01	USD 8,803,000	United States Treasury Note/ Bond 0.75% 30/4/2026	7,487,327	0.13
USD 500,000	Norfolk Southern Corp 3.15%			USD 15,100,000	United States Treasury Note/		
USD 1,550,000	1/6/2027 Norfolk Southern Corp 3.65%	457,490	0.01	USD 14,630,000	Bond 0.875% 31/1/2024* United States Treasury Note/	13,276,766	0.23
USD 800,000	1/8/2025 Norfolk Southern Corp 3.8%	1,434,783	0.02	USD 8,840,000	Bond 0.875% 30/6/2026 United States Treasury Note/	12,484,428	0.21
	1/8/2028 Norfolk Southern Corp 4.15%	749,476	0.01		Bond 1.125% 15/1/2025 United States Treasury Note/	7,735,395	0.13
	28/2/2048 Norfolk Southern Corp 4.45%	374,269	0.01		Bond 1.125% 29/2/2028 United States Treasury Note/	1,674,712	0.03
	15/6/2045	1,984,138	0.03		Bond 1.125% 15/8/2040	2,984,056	0.05
USD 505,000	Novartis Capital Corp 1.75% 14/2/2025	445,889	0.01	USD 530,000	United States Treasury Note/ Bond 1.25% 31/7/2023	472,167	0.01

^{*} All or a portion of this security represents a security on loan.

		Market Value	% of Net			Market Value	% of Net
Holding	Description		Assets	Holding	Description		Assets
USD 2,900,000	United States Treasury Note/ Bond 1.25% 31/8/2024	2,563,165	0.04	USD 500,000	United States Treasury Note/ Bond 3% 15/8/2048	509,984	0.01
USD 4,790,000	United States Treasury Note/ Bond 1.25% 30/11/2026	4,170,625	0.04	USD 1,200,000	United States Treasury Note/ Bond 3% 15/2/2049	1,230,812	0.01
USD 5,450,000	United States Treasury Note/ Bond 1.25% 31/12/2026	4,711,520	0.08	USD 40,000	United States Treasury Note/ Bond 3.125% 15/11/2028	38,530	0.02
USD 1,940,000	United States Treasury Note/ Bond 1.25% 31/3/2028	1,659,134	0.03	USD 215,000	United States Treasury Note/ Bond 3.125% 15/5/2048	223,978	0.00
USD 1,910,000	United States Treasury Note/ Bond 1.25% 30/4/2028	1,632,613	0.03	USD 714,900	United States Treasury Note/ Bond 3.375% 15/11/2048	780,581	0.00
USD 4,390,000	United States Treasury Note/ Bond 1.25% 15/8/2031	3,703,019	0.06	USD 540,000	United States Treasury Note/ Bond 4.25% 15/5/2039	629,042	0.01
USD 823,000	United States Treasury Note/ Bond 1.25% 15/5/2050	579,578	0.01	USD 192,300	United States Treasury Note/ Bond 4.5% 15/5/2038	229,216	0.00
USD 3,577,000	United States Treasury Note/ Bond 1.375% 15/8/2050	2,600,187	0.04	EUR 300,000	Verizon Communications Inc 1.25% 8/4/2030	297,005	0.01
USD 2,423,000	United States Treasury Note/ Bond 1.5% 31/1/2027	2,132,714	0.04	EUR 3,440,000	Verizon Communications Inc 1.3% 18/5/2033	3,287,040	0.06
USD 12,550,000	United States Treasury Note/ Bond 1.5% 31/1/2027	11,046,456	0.19	USD 5,475,000	Verizon Communications Inc 1.5% 18/9/2030	4,306,784	0.07
USD 101,038,900	United States Treasury Note/ Bond 1.5% 15/2/2030*	87,829,807	1.50	USD 2,650,000	Verizon Communications Inc 2.85% 3/9/2041	2,066,109	0.04
USD 17,330,000	United States Treasury Note/ Bond 1.625% 15/11/2022	15,527,021	0.26	EUR 550,000	Verizon Communications Inc 3.25% 17/2/2026	604,357	0.01
USD 3,820,000	United States Treasury Note/ Bond 1.625% 15/8/2029*	3,357,827	0.06	USD 1,515,000	Verizon Communications Inc 3.376% 15/2/2025	1,391,975	0.02
USD 2,930,000	United States Treasury Note/ Bond 1.75% 31/7/2024	2,623,333	0.04	USD 4,555,000	Verizon Communications Inc 3.875% 8/2/2029	4,273,408	0.07
USD 4,126,900	United States Treasury Note/ Bond 1.75% 15/8/2041	3,301,262	0.06	USD 250,000	Verizon Communications Inc 3.875% 1/3/2052	224,130	0.00
USD 913,000	United States Treasury Note/ Bond 1.75% 15/8/2041	740,638	0.01	USD 1,310,000	Verizon Communications Inc 4.329% 21/9/2028	1,261,950	0.02
	United States Treasury Note/ Bond 1.875% 15/11/2051	3,206,702	0.05	USD 630,000	Verizon Communications Inc 4.75% 1/11/2041	629,366	0.01
	United States Treasury Note/ Bond 2% 15/2/2050	464,965	0.01		Welltower Inc 2.7% 15/2/2027 WRKCo Inc 3.9% 1/6/2028	2,725,990 1,036,644	0.05 0.02
	United States Treasury Note/ Bond 2.25% 15/8/2049	106,851	0.00		WRKCo Inc 4.65% 15/3/2026 Xylem Inc/NY 2.25% 30/1/2031	5,676,011 247,436	0.10 0.00
	United States Treasury Note/ Bond 2.375% 15/5/2029	794,203	0.01			778,288,442	13.27
	United States Treasury Note/ Bond 2.625% 30/6/2023	5,085,296	0.09	USD 827,000	Uruguay Uruguay Government		
	United States Treasury Note/ Bond 2.625% 31/12/2023	437,028	0.01		International Bond 4.375% 23/1/2031	808,998	0.01
	United States Treasury Note/ Bond 2.625% 15/2/2029	2,098,871	0.04	Total Bonds Total Transferable Se	curities and Money	1,972,600,276	33.63
	United States Treasury Note/ Bond 2.75% 31/7/2023 United States Treasury Note/	900,526	0.02	Market Instruments A Official Stock Exchange	dmitted to an		
	Bond 2.75% 31/8/2023 United States Treasury Note/	6,652,267	0.11	Dealt in on Another R		4,986,032,047	84.99
	Bond 2.75% 15/2/2024 United States Treasury Note/	365,346	0.01	Other Transferable S	Securities		
	Bond 2.75% 15/11/2047 United States Treasury Note/	1,225,981	0.02	COMMON STOCKS	S (SHARES)		
	Bond 2.875% 30/11/2023 United States Treasury Note/	603,016	0.01	40,054	France Fermentalg Rights 31/12/2049*	* –	0.00
, ,	Bond 2.875% 31/5/2025* United States Treasury Note/	4,907,624	0.08	Total Common Stocks	, ,	_	0.00
	Bond 2.875% 15/5/2028 United States Treasury Note/	331,079	0.01	Total Other Transferal Total Portfolio	oie Securities	- 4,986,032,047	0.00 84.99
	Bond 2.875% 15/8/2028 United States Treasury Note/	919,082	0.02	Other Net Assets		880,728,737	15.01
	Bond 2.875% 15/5/2049 United States Treasury Note/	434,445	0.01	Total Net Assets (EUF	₹)	5,866,760,784	100.00
1,030,000	Bond 3% 15/2/2047	1,034,293	0.02				

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

^{**} Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2022

Unrealised appreciation/ Maturity (depreciation) **Currency Purchases Currency** Sales Counterparty date EUR FUR 18 547 242 AUD 29 628 729 **BNP** Paribas 3/3/2022 (563,878)EUR 13,772,615 CAD 19,643,082 **UBS** 3/3/2022 394 **EUR** 726,518 CAD 1,050,000 Royal Bank of 3/3/2022 (9,661)Canada **EUR** 650,196 DKK 4,840,000 **BNP** Paribas 3/3/2022 (294)33,450,023 GBP 27,876,252 **EUR** Standard 3/3/2022 141,804 Chartered Bank 14,591,055 GBP 12,160,000 **EUR** Westpac 3/3/2022 61.557 864,195 GBP 720,000 State Street 3/3/2022 3,896 **EUR EUR** 584,772 GBP 490,000 HSBC Bank Plc 3/3/2022 (709)**EUR** 1,126,566 GBP 950,000 Deutsche Bank 3/3/2022 (8,551)**EUR** 1,609,228 ILS 5,740,000 UBS 3/3/2022 14,927 FUR 394.367 JPY 50.900.000 Citibank 3/3/2022 890 **BNP** Paribas **EUR** 125.302.503 JPY 16.103.346.374 3/3/2022 817,291 **EUR** 245.000 JPY 31.487.522 **UBS** 3/3/2022 1.589 **EUR** 11,962,995 JPY 1,572,140,000 HSBC Bank Plc 3/3/2022 (190, 266)**EUR** 13.046 MXN 305.000 Goldman Sachs (309)**EUR** 247,049 NOK 2,480,000 HSBC Bank Plc 3/3/2022 (2,605)**EUR** 1,534,472 PLN 7,060,000 UBS 3/3/2022 29,466 **EUR** 1,188,030 SEK 12,520,000 **BNP Paribas** 3/3/2022 7,895 Standard **EUR** 1,731,790 SGD 2.620.000 Chartered Bank 3/3/2022 12,639 **EUR** 177,071 USD 200,000 Westpac 3/3/2022 (1,119)**EUR** 23,842,987 USD 27,292,000 Deutsche Bank 3/3/2022 (472,732)**EUR** 401,876 USD 450,000 Citibank 3/3/2022 950 **EUR** 659.205.128 USD 736.240.511 **BNP Paribas** 3/3/2022 3.254.040 **EUR** 17,019,395 USD 18.970.000 Barclays 3/3/2022 118.135 857 052 USD 980 000 3/3/2022 FUR UBS (16.076)EUR 473,298 USD 540,000 HSBC Bank Plc 3/3/2022 (7,814)**EUR** 227,267 USD 260,000 Royal Bank of 3/3/2022 (4,379)EUR 174,840 USD 200,000 Morgan Stanley 3/3/2022 (3,349)893,332 ZAR **EUR** 15.649.000 **UBS** 3/3/2022 (9,258)GBP 990,000 EUR 1,183,929 Standard Chartered Bank 3/3/2022 (1,017)Barclays JPY 255,590,000 EUR 1,978,067 3/3/2022 (2,256)USD 11,188,000 EUR 9,952,848 Standard 3/3/2022 Chartered Bank 15 065 USD 1,271,713 JPY 146,495,000 Goldman Sachs 3/3/2022 565 USD 103,186 SGD 140,000 Standard Chartered Bank 3/3/2022 70 1.860.000 USD 1.343.398 UBS 16/3/2022 3 079 AUD BRL 3.789.260 USD 650.000 HSBC Bank Plc 16/3/2022 73.550 BRL 310,000 USD 53,462 Bank of America 16/3/2022 5,763 CHF 427,767 USD 465,000 **BNP** Paribas 16/3/2022 945 CHF 1,767,690 USD 1,927,217 Barclays 16/3/2022 (1,145)CHF 911,420 USD 997.783 Morgan Stanley 16/3/2022 (4,251)11,465,000 USD 1,787,010 CNH Goldman Sachs 16/3/2022 23,169 **EUR** 1,398,287 MYR 6,714,855 Barclays 16/3/2022 (25,241)EUR 6,702,207 USD 7,607,573 Morgan Stanley 16/3/2022 (71,952)**EUR** 170.000 USD 192.882 UBS 16/3/2022 (1,752)**EUR** 6,818,166 USD Deutsche Bank 16/3/2022 (60,393)7.724.817 **EUR** 1.070.000 USD 1.212.582 Citibank 16/3/2022 (9.743)EUR 400,000 USD 456,074 JP Morgan 16/3/2022 (6,111)**EUR** 2,370,000 USD 2,681,335 **BNP** Paribas 16/3/2022 (17,594)**EUR** 3,840,000 USD 4,362,598 Goldman Sachs 16/3/2022 (44,672)**EUR** 1,270,000 USD 1,448,443 Bank of America 16/3/2022 (19,767)**EUR** 2,169,626 USD 2,459,143 Barclays 16/3/2022 (20,116)**EUR** 60,000 USD 68,019 RBS Plc 16/3/2022 (567)**EUR** 80.000 USD 90.973 BNY Mellon 16/3/2022 (1,007)

Open Forward Foreign Exchange Contracts as at 28 February 2022

as at	28 Feb	ruary	2022			
						Unrealised appreciation/
Currency	Purchases	Currency	/ Sales	Counterparty	Maturity date	(depreciation) EUR
EUR	1,210,000	USD	1,378,908	Standard		
LUIX	1,210,000	030	1,570,500	Chartered Bank	16/3/2022	(17,848)
EUR	2,450,000	USD	2,803,908	HSBC Bank Plc	16/3/2022	(46,738)
GBP	1,905,000	USD	2,578,164	Morgan Stanley	16/3/2022	(20,507)
GBP	1,425,000	USD	1,924,457	JP Morgan	16/3/2022	(11,697)
GBP	1,770,000	USD	2,370,621	Barclays	16/3/2022	3,064
GBP	500,000	USD	673,420	HSBC Bank Plc	16/3/2022	(2,476)
GBP	500,000	USD	670,735	State Street	16/3/2022	(85)
GBP	1,000,000	USD	1,328,828	Deutsche Bank	16/3/2022	11,086
JPY	218,087,719	USD	1,900,000	BNP Paribas	16/3/2022	(6,404)
JPY	157,991,003	USD	1,370,000	UBS	16/3/2022	1,088
JPY	85,000,000	USD	738,254	Barclays	16/3/2022	(471)
JPY	85,000,000	USD	742,362	Deutsche Bank	16/3/2022	(4,130)
JPY	325,067,485	USD	2,860,000	JP Morgan	16/3/2022	(34,462)
KRW	205,000,000	USD	173,758	Citibank	16/3/2022	(3,000)
MXN	28,700,000	USD	1,349,794	Barclays	16/3/2022	51,083
MXN	80,000	USD	3,766	RBS Plc	16/3/2022	140
NOK	920,000	USD	102,376	Goldman Sachs	16/3/2022	1,392
NOK	450,000	USD	50,819	JP Morgan	16/3/2022	19
RUB	97,477,441	USD	1,300,000	UBS	16/3/2022	(364,583)
RUB	1,870,000	USD	24,825	Bank of America	16/3/2022	(6,892)
SEK	1,380,000	USD	151,663	JP Morgan	16/3/2022	(4,995)
USD	1,332,342	AUD	1,860,000	Royal Bank of	40/0/0000	(40.004)
HOD	050.040	DDI	0.774.005	Canada	16/3/2022	(12,924)
USD	650,642	BRL	3,774,235	Citibank	16/3/2022	(70,392)
USD	39,536	BRL	226,318	HSBC Bank Plc	16/3/2022	(3,757)
USD	13,982	BRL	80,000	BNP Paribas	16/3/2022	(1,322)
USD	117,107	BRL	670,000	Standard Chartered Bank	16/3/2022	(11,067)
USD	1,076,740	CHF	1,001,071	Morgan Stanley	16/3/2022	(12,418)
USD	313,260	CHF	290,864	UBS	16/3/2022	(3,243)
USD	2,000,000	CHF	1,841,628	JP Morgan	16/3/2022	(5,778)
USD	1,125,605	EUR	1,000,000	HSBC Bank Plc	16/3/2022	2,294
USD	831,346	EUR	730,000	Goldman Sachs	16/3/2022	10,271
USD	56,511	EUR	50,000	Royal Bank of Canada	16/2/2022	220
USD	4 247 042	EUR	3,880,000	State Street	16/3/2022 16/3/2022	320
	4,317,813					(35,205)
USD	1,837,828	EUR	1,620,000	JP Morgan	16/3/2022	16,493
USD	7,830,550 521,383	EUR	6,913,940	Morgan Stanley Citibank	16/3/2022 16/3/2022	58,770
USD		EUR EUR	460,000	BNP Paribas	16/3/2022	4,266
USD USD	1,245,017 4,817,192	EUR	1,096,060 4,242,577	Bank of America	16/3/2022	12,564 46,888
USD	7,559,867	EUR	6,686,291	Deutsche Bank	16/3/2022	45,389
USD	3,118,359	EUR	2,731,132	Barclays	16/3/2022	45,609
USD	94,329	GBP	70,718	Goldman Sachs	16/3/2022	(467)
	3,211,287		2,400,000	Deutsche Bank	16/3/2022	
USD USD	391,209	GBP GBP	2,400,000	HSBC Bank Plc	16/3/2022	(6,927) 4,804
USD	3,376,909	GBP	2,501,635	Morgan Stanley	16/3/2022	4,604 19,164
USD	2,463,273	GBP	1,840,000	JP Morgan	16/3/2022	
USD	2,463,273	JPY	317,181,030	Standard	10/3/2022	(4,166)
500	۷,000 ج.ر	UI I	517,101,000	Chartered Bank	16/3/2022	(11,442)
USD	1,471,064	JPY	170,000,000	Deutsche Bank	16/3/2022	(3,905)
USD	1,430,000	JPY	162,521,788	Goldman Sachs	16/3/2022	17,324
USD	1,960,000	JPY	226,457,302	HSBC Bank Plc	16/3/2022	(4,852)
USD	42,115	KRW	50,000,000	Citibank	16/3/2022	496
USD	87,649	KRW	105,000,000	BNP Paribas	16/3/2022	335
USD	40,588	KRW	48,442,558	Goldman Sachs	16/3/2022	289
USD	1,305	KRW	1,557,442	Standard	16/0/0000	^
HeD	1 202 120	MYNI	28 780 000	Chartered Bank	16/3/2022	(15.080)
USD	1,393,128	MXN	28,780,000	UBS	16/3/2022	(15,989)

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised appreciation/
					Maturity	
Currenc	y Purchases	Curre	ncy Sales	Counterparty	date	EUR
USD	907,939	MYR	3,840,038	Barclays	16/3/2022	(5,602)
USD	152,906	NOK	1,370,000	JP Morgan	16/3/2022	(1,669)
USD	24,165	RUB	1,870,000	HSBC Bank Plc	16/3/2022	6,305
USD	1,300,000	RUB	100,906,000	Barclays	16/3/2022	336,691
USD	102,654	SEK	930,000	Bank of America	16/3/2022	3,763
USD	49,664	SEK	450,000	JP Morgan	16/3/2022	1,814
USD	687,217	ZAR	10,900,000	Morgan Stanley	16/3/2022	(15,273)
ZAR	10,900,000	USD	672,661	JP Morgan	16/3/2022	28,233
EUR	18,996,833	AUD	29,628,729	State Street	6/4/2022	(97,036)
EUR	14,424,538	CAD	20,693,082	Standard Chartered Bank	6/4/2022	(65,450)
EUR	650,420	DKK	4,840,000	HSBC Bank Plc	6/4/2022	(62)
EUR	48,979,575	GBP	41,206,252	Standard Chartered Bank	6/4/2022	(199,747)
EUR	875,180	GBP	730,000	Goldman Sachs	6/4/2022	3,931
EUR	1,571,156	ILS	5,740,000	Goldman Sachs	6/4/2022	(22,294)
EUR	134,297,002	JPY	17,502,707,256	Standard Chartered Bank	6/4/2022	(916,437)
EUR	13,177	MXN	305,000	Goldman Sachs	6/4/2022	(77)
EUR	248,568	NOK	2,480,000	HSBC Bank Plc	6/4/2022	(669)
EUR	1,517,372	PLN	7,060,000	BNP Paribas	6/4/2022	18,467
EUR	1,178,915	SEK	12,520,000	BNP Paribas	6/4/2022	(645)
EUR	1,716,458	SGD	2,620,000	HSBC Bank Plc	6/4/2022	(48)
EUR	687,281,637	USD	774,287,615	Standard Chartered Bank	6/4/2022	(1,602,150)
EUR	11,569,846	USD	12,980,000	State Street	6/4/2022	21,539
EUR	911,191	ZAR	15,649,000	Citibank	6/4/2022	14,017
USD	1,266,845	JPY	146,495,000	Goldman Sachs	6/4/2022	(4,604)
USD	103,386	SGD	140,000	HSBC Bank Plc	6/4/2022	261
EUR	196,200,000	GBP	164,060,478	Morgan Stanley	20/4/2022	491,066
EUR	12,660,000	JPY	1,654,430,575	Morgan Stanley	20/4/2022	(118,788)
EUR	150,220,000	USD	172,353,415	Morgan Stanley	20/4/2022	(3,056,299)
JPY	3,620,601,402	USD	31,800,000	Bank of America	20/4/2022	(314,733)
USD	180,497,700	GBP	135,000,000	Deutsche Bank	20/4/2022	(523,353)

Open Forward Foreign Exchange Contracts as at 28 February 2022

as at	Zo reb	uai	y 2022			
Currence	Durchases	C	Salaa	Caustamanti		Unrealised appreciation/ (depreciation)
Currency		Curre		Counterparty	date	EUR
USD	65,300,000		79,026,060,000	HSBC Bank Plc	20/4/2022	(290,433)
USD USD	12,763,169 127,270,000	SGD SGD	17,358,420	BNP Paribas Standard	20/4/2022	(16,959)
030	121,210,000	SGD	172,720,662	Chartered Bank	20/4/2022	74,255
USD	55,766,831	SGD	75,777,643	UBS	20/4/2022	(29,912)
USD	160,300,000	TWD	4,392,059,700	Standard Chartered Bank	20/4/2022	3,084,725
USD	40,880,290	EUR	36,000,000	Standard Chartered Bank	22/4/2022	353,159
Net unrea	alised depreciat	ion				(209,904)
AUD Hed	iged Share Cla	ISS				
AUD	12,286,513	EUR	7,736,641	BNY Mellon	15/3/2022	185,853
EUR	417,892	AUD	661,307	BNY Mellon	15/3/2022	(8,527)
Net unrea	alised appreciat	ion				177,326
BRL Hed	lged Share Cla	ss				
BRL	3,954,114	EUR	655,803	BNY Mellon	2/3/2022	28,064
EUR	692,458	BRL	3,954,114	BNY Mellon	2/3/2022	8,590
BRL	3,751,424	EUR	657,451	BNY Mellon	15/3/2022	(11,458)
Net unrea	alised appreciat	ion				25,196
SGD Hed	iged Share Cla	iss				
EUR	3,184,896	SGD	4,858,238	BNY Mellon	15/3/2022	(1,087)
SGD	58,508,212	EUR	38,125,586	BNY Mellon	15/3/2022	243,640
Net unrea	alised appreciat	ion				242,553
USD Hed	lged Share Cla	ISS				
EUR	16,669,624	USD	18,818,853	BNY Mellon	15/3/2022	(88,383)
USD	580,104,218	EUR	507,291,435	BNY Mellon	15/3/2022	9,289,448
Net unrea	alised appreciat	ion				9,201,065
ZAR Hed	lged Share Cla	ss				
EUR	244,219	ZAR	4,189,493	BNY Mellon	15/3/2022	3,112
ZAR	56,650,283	EUR	3,266,787	BNY Mellon	15/3/2022	(6,459)
Net unrea	alised depreciat	ion				(3,347)
Total net	unrealised app	reciatio	n			9,432,889

Open Exchange Traded Futures Contracts as at 28 February 2022

	, <u>J</u>		,	Unrealised
Number of contracts	Currency	Contract/ Description	Expiration date	appreciation/ (depreciation) EUR
782	AUD	Australian 10 Year Bond	March 2022	(2,352,517)
33	AUD	Australian 3 Year Bond	March 2022	(24,954)
11	AUD	Australian 10 Year Bond	March 2022	(41,181)
792	EUR	Euro BOBL	March 2022	(826,315)
681	EUR	Euro Schatz	March 2022	(29,815)
50	EUR	Euro-OAT	March 2022	43,690
17	EUR	Euro BUXL	March 2022	16,205
5	EUR	Euro Bund	March 2022	219
(30)	EUR	Euro Schatz	March 2022	(6,820)
(37)	EUR	Euro-BTP	March 2022	(48,542)
(46)	EUR	Euro Bund	March 2022	8,120
(99)	EUR	Euro BOBL	March 2022	(100,990)
(181)	EUR	Euro BUXL	March 2022	1,672,940
(400)	EUR	Euro-OAT	March 2022	2,384,500
727	USD	S&P 500 E-Mini Index	March 2022	(8,912,986)
330	USD	E-mini Financial Select Sector Index	March 2022	(463,865)
20	USD	S&P 500 E-Mini Index	March 2022	(273,358)

Open Exchange Traded Futures Contracts as at 28 February 2022

				Unrealised appreciation/
Number of		Contract/	Expiration	(depreciation)
contracts	Currency	Description	date	EUR
19	USD	MSCI EAFE Index	March 2022	(82,654)
28	GBP	Long Gilt	June 2022	27,769
(143)	GBP	Long Gilt	June 2022	(131,594)
211	USD	US Ultra Bond (CBT)	June 2022	197,129
150	USD	US Treasury 10 Year Note (CBT)	June 2022	106,563
128	USD	US Treasury 5 Year Note (CBT)	June 2022	82,785
70	USD	US Long Bond (CBT)	June 2022	115,537
44	USD	US Treasury 2 Year Note (CBT)	June 2022	22,358
(34)	USD	US Ultra Bond (CBT)	June 2022	(65,972)
(99)	USD	US Ultra 10 Year Note	June 2022	(123,994)
(118)	USD	US Ultra 10 Year Note	June 2022	(126,791)
(195)	USD	US Long Bond (CBT)	June 2022	(313,836)
(216)	USD	US Treasury 2 Year Note (CBT)	June 2022	(103,563)
(477)	USD	US Treasury 10 Year Note (CBT)	June 2022	(449,652)
(966)	USD	US Treasury 5 Year Note (CBT)	June 2022	(620,908)
Total				(10,422,492)

Swaps as at 28 February 2022

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (14,000,000)	Fund provides default protection on ITRAXX.ESGEUR.33.V1; and receives Fixed 1%	Goldman Sachs	20/6/2025	(65,765)	239,933
CDS	EUR 260,000	Fund provides default protection on ITRAXX.EUR.36.V1; and receives Fixed 1%	Goldman Sachs	20/12/2026	1,257	(3,369)
CDS	USD (2,580,000)	Fund receives default protection on CDX.NA.HY.37.V1; and pays Fixed 5%	Goldman Sachs	20/12/2026	(66,937)	127,891
IFS	EUR 4,230,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.96%	Bank of America	16/1/2032	(154,614)	(154,614)
IFS	GBP 400,000	Fund receives default protection on UKRPI + 0bps; and pays Fixed 3.505%	Credit Suisse	16/12/2024	38,685	38,685
IFS	EUR 100,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 0.72%	Credit Suisse	15/9/2025	(10,240)	(11,777)
IFS	GBP 890,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 3.477%	Credit Suisse	15/11/2025	121,961	121,961
IFS	EUR 90,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.195%	Credit Suisse	15/2/2026	9,671	9,671
IFS	GBP 280,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 4.585%	Credit Suisse	16/2/2027	9,222	9,222
IFS	GBP 400,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.58%	Credit Suisse	17/12/2029	(66,148)	(66,148)
IFS	GBP 890,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.536%	Credit Suisse	15/11/2030	(181,558)	(181,558)
IFS	GBP 105,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.535%	Credit Suisse	15/12/2030	(21,781)	(21,781)
IFS	GBP 68,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.735%	Credit Suisse	15/5/2031	(12,396)	(12,396)
IFS	GBP 80,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.81%	Credit Suisse	15/7/2031	(12,649)	(12,649)
IFS	GBP 160,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.85%	Credit Suisse	15/7/2031	(24,358)	(24,358)
IFS	GBP 185,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.853%	Credit Suisse	15/8/2031	(26,788)	(26,788)
IFS	GBP 200,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.11%	Credit Suisse	16/9/2031	(20,447)	(20,447)
IFS	USD 640,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.8925%	Credit Suisse	16/11/2031	(6,049)	(6,049)
IFS	USD 1,230,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.925%	Credit Suisse	16/11/2031	(7,714)	(7,714)
IFS	USD 1,165,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.889%	Credit Suisse	19/11/2031	(11,154)	(11,154)

Swaps as at 28 February 2022

Swap	IS as at 20 FE	coluary 2022			Unrealised appreciation/	Market
Type	Nominal	Description	Counterparty	Expiration date	(depreciation) EUR	Value EUR
IFS		Fund provides default protection USCPIU + 0bps; and receives Fixed 2.9625%	Credit Suisse		(5,744)	(5,744)
IFS	USD 2,330,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.8425%	Credit Suisse	25/11/2031	(32,372)	(32,372)
IFS	USD 585,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.7905%	Credit Suisse	7/1/2032	(5,503)	(5,503)
IFS	USD 585,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.7975%	Credit Suisse	7/1/2032	(5,108)	(5,108)
IFS	USD 960,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.837%	Credit Suisse	7/1/2032	(4,711)	(4,711)
IFS	USD 1,210,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.73375%	Credit Suisse	14/1/2032	(16,425)	(16,425)
IFS	EUR 410,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 1.955%	Credit Suisse	16/1/2032	(15,216)	(15,216)
IFS	EUR 1,480,600	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 1.94625%	Credit Suisse	16/1/2032	(56,403)	(56,403)
IFS	USD 1,400,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.65%	Credit Suisse	19/1/2032	(28,888)	(28,888)
IFS	GBP 280,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.285%	Credit Suisse	16/2/2032	(10,616)	(10,616)
IFS	USD 2,020,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.8825%	Credit Suisse	29/2/2032	15,148	15,148
IFS	EUR 590,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 1.9125%	Morgan Stanley	16/2/2032	(20,914)	(20,914)
IRS	MYR 17,520,000	Fund receives Floating MYR KLIB3M 3 Month; and pays Fixed 2.605%	Bank of America	16/3/2024	6,203	6,203
IRS	EUR 2,610,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.60376%	Bank of America	20/2/2025	(2,079)	(2,876)
IRS	EUR 119,850	Fund receives Fixed 0.222%; and pays Floating EUR EURIBOR 6 Month	Bank of America		(6,865)	(6,889)
IRS	EUR 7,390,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.5%	BNP Paribas	6/2/2025	(1,266)	(728)
IRS	EUR 5,555,000	Fund receives Fixed -0.435%; and pays Floating EUR EURIBOR 1 Day	Credit Suisse		(23,152)	(23,152)
IRS	EUR 13,010,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.355%	Credit Suisse	14/2/2024	(20,512)	(19,096)
IRS	EUR 12,950,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.44%	Credit Suisse	16/2/2024	(29,742)	(29,742)
IRS	EUR 12,790,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.4485%	Credit Suisse	20/2/2024	(29,585)	(29,585)
IRS	EUR 3,080,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.47%	Credit Suisse	20/2/2024	(5,989)	(7,797)
IRS	EUR 10,500,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.3125%	Credit Suisse	28/2/2024	(8,307)	(8,307)
IRS	NZD 3,236,611	Fund receives Fixed 2.7%; and pays Floating NZD BBR FRA 3 Month	Credit Suisse	16/3/2024	(3,689)	(3,689)
IRS	NZD 778,191	Fund receives Fixed 2.7175%; and pays Floating NZD BBR FRA 3 Month	Credit Suisse	16/3/2024	(727)	(727)
IRS	NZD 778,192	Fund receives Fixed 2.785%; and pays Floating NZD BBR FRA 3 Month	Credit Suisse	16/3/2024	(113)	(113)
IRS	EUR 9,760,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.75%	Credit Suisse	13/2/2025	(25,467)	(25,467)
IRS	EUR 6,500,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.62%	Credit Suisse	16/2/2025	(8,335)	(8,335)
IRS	EUR 1,310,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.52%	Credit Suisse	20/2/2025	(238)	(331)
IRS	EUR 5,770,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.6425%	Credit Suisse	20/2/2025	(9,016)	(8,624)
IRS	EUR 1,200,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.66%	Credit Suisse	20/2/2025	(1,354)	(2,006)
IRS	EUR 2,470,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.462%	Credit Suisse	6/2/2027	3,089	3,089
IRS	NZD 649,556	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 2.835%	Credit Suisse	16/3/2027	3,102	3,102
IRS	NZD 2,701,598	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 2.8375%	Credit Suisse	16/3/2027	12,714	12,714
			2.2211 241000		· -, · · · ·	,

Swaps as at 28 February 2022

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	NZD 649,556	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 2.9%	Credit Suisse	16/3/2027	1,927	1,927
IRS	EUR 1,400,000	Fund receives Fixed 0.6142%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	15/2/2031	(22,802)	(22,802)
IRS	EUR 1,605,000	Fund receives Fixed 0.767%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	15/2/2031	(4,600)	(4,600)
IRS	EUR 1,500,000	Fund receives Fixed 0.7895%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	15/2/2031	(1,335)	(1,335)
IRS	EUR 1,395,000	Fund receives Fixed 0.8162%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	15/2/2031	2.030	2,030
IRS	NZD 172,223	Fund receives Fixed 2.7895%; and pays Floating NZD BBR FRA 3 Month	Credit Suisse	16/3/2032	(2,197)	(2,197)
IRS	NZD 716,299	Fund receives Fixed 2.8169%; and pays Floating NZD BBR FRA 3 Month	Credit Suisse	16/3/2032	(8,125)	(8,125)
IRS	NZD 172,223	Fund receives Fixed 2.852%; and pays Floating NZD BBR FRA 3 Month	Credit Suisse	16/3/2032	(1,641)	(1,641)
IRS	GBP 110,000	Fund receives Fixed 1.0945%; and pays Floating GBP SONIA 1 Day	Credit Suisse	25/2/2072	(2,276)	(2,276)
TRS	USD 36,941,524	Fund receives Dow Jones US Select Home + 0bps; and pays USD SOFR 3 Month BBA + 38bps	Bank of America	22/4/2022	(2,411,312)	(2,411,312)
TRS	USD 63,826,809	Fund receives USD SOFR 1 Day - 35bps; and pays ESG Value Basket Short + 0bps	Citibank	8/2/2023	1,043,599	1,043,599
TRS	USD 63,954,591	·	Citibank	8/2/2023	(3,378,821)	(3,378,821)
TRS	USD 6,907,503	Fund receives USD 1D Overnight Fed Funds Effective Rate - 30bps; and pays GS US NonProfit Tech GTR + 0bps	Goldman Sachs	20/5/2022	(304,814)	(304,814)
TRS	USD 46,017,348	Fund receives USD 1D Overnight Fed Funds Effective Rate -30bps; and pays GS US NonProfit Tech GTR + 0bps	Goldman Sachs	20/5/2022	(2,030,653)	(2,030,653)
TRS	USD 41,280,655	Fund receives USD 1D Overnight Fed Funds Effective Rate - 30bps; and pays GS US NonProfit Tech GTR + 0bps	Goldman Sachs	20/5/2022	(1,821,633)	(1,821,633)
TRS	USD 30,000,000	Fund receives USD SOFR 3 Month BBA + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	20/3/2022	1,904,595	1,906,453
TRS	USD 15,940,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	20/3/2022	386,110	386,407
 Total		Donai Liquid IIIVestilietit + ODPS	worgan Staffley	201312022	(7,497,830)	(7,002,340)

CDS: Credit Default Swaps IFS: Inflation Swaps IRS: Interest Rate Swaps TRS: Total Return Swaps

Purchased Options as at 28 February 2022

						Unrealised appreciation/	Market
Number of	Call/				Expiration	(depreciation)	Value
contracts	Put	Description	Counterparty	Strike Price	date	EUR	EUR
3,140,000	Call	OTC EUR/USD	Bank of America	EUR 1.1566	10/3/2022	(10,778)	86
6,540,000	Call	OTC EUR/USD	Bank of America	EUR 1.185	5/8/2022	(18,951)	31,080
1,490,000	Call	OTC USD/CHF	Citibank	USD 0.9303	8/3/2022	(833)	862
1,490,000	Call	OTC USD/CHF	Citibank	USD 0.9298	22/3/2022	(1,286)	2,742
2,900,000	Call	OTC EUR/USD	Credit Suisse	EUR 1.21	10/8/2022	(3,473)	7,939
6,990,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.15	27/5/2022	8,704	46,031
110,000	Call	OTC USD/CNH	HSBC Bank Plc	USD 6.7	10/3/2022	(17,966)	_
14,760,000	Put	OTC USD/JPY	HSBC Bank Plc	USD 113.5	20/4/2022	(28,941)	68,188
2,890,000	Call	OTC EUR/USD	JP Morgan	EUR 1.21	10/8/2022	(3,648)	7,911
10,580,000	Call	Tempur Sealy International Inc	BNP Paribas	JPY 2,025	8/4/2022	(1,295,435)	344,104
10,580,000	Call	Tempur Sealy International Inc	BNP Paribas	JPY 2,050	8/4/2022	(992,376)	196,929
5,591	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,850	17/6/2022	5,805,494	13,854,498
298	Call	S&P 500 Index	Exchange Traded	USD 4,850	18/3/2022	(2,218,715)	19,250
67	Put	US Treasury 10 Year Note	Exchange Traded	USD 126	25/3/2022	(14,826)	22,852
Total						1,206,970	14,602,472

Written Options as at 28 February 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
(3,140,000)	Call	OTC EUR/USD	Bank of America	EUR 1.168	10/3/2022	4,720	(5)
(1,490,000)	Call	OTC USD/CHF	Citibank	USD 0.9349	8/3/2022	306	(457)
(1,490,000)	Call	OTC USD/CHF	Citibank	USD 0.9391	22/3/2022	479	(1,106)
(14,760,000)	Put	OTC USD/JPY	HSBC Bank Plc	USD 111	20/4/2022	15,264	(25,666)
(5,591)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,625	17/6/2022	(3,998,324)	(9,345,356)
(84)	Put	US Treasury 10 Year Note	Exchange Traded	USD 124	25/3/2022	7,854	(4,678)
Total						(3,969,701)	(9,377,268)

Purchased Swaptions as at 28 February 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation EUR	Market Value EUR
USD 97,800,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.02% Fixed annually from 6/5/2026; and pays Floating USD SOFR 1 Day annually from 6/5/2026	Bank of America	4/5/2022	1,786	104,566
USD 5,580,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 18/5/2023; and pays 1.6% Fixed semi-annually from 18/11/2022	Barclays	16/5/2022	65,723	112,710
EUR 820,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi- annually from 10/12/2022; and pays 0.45% Fixed annually from 10/6/2023	Goldman Sachs	8/6/2022	28,544	37,531
EUR 820,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi- annually from 10/12/2022; and pays 0.45% Fixed annually from 10/6/2023	Goldman Sachs	8/6/2022	29,245	37,531
Total				125,298	292,338

Written Swaptions as at 28 February 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation EUR	Market Value EUR
USD (97,800,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 6/8/2025; and pays 2.23% Fixed annually from 6/11/2025	Bank of America	4/5/2022	(670)	(39,212)
USD (30,690,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.4% Fixed semi-annually from 18/11/2022; and pays Floating USD SOFR 1 Day annually from 18/5/2023	Barclays	16/5/2022	(130,628)	(157,718)
EUR (820,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.75% Fixed annually from 10/6/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 10/12/2022	Goldman Sachs	8/6/2022	(14,562)	(18,711)
EUR (820,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.75% Fixed annually from 10/6/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 10/12/2022	Goldman Sachs	8/6/2022	(14,853)	(18,710)
Total				(160,713)	(234,351)

To Be Announced Securities Contracts as at 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets
ТВА			
	United States		
USD (21,315,000)	Fannie Mae or Freddie Mac '2 4/22' 2% TBA	(18,016,248)	(0.31)
USD (24,878,000)	Fannie Mae or Freddie Mac '2.5 4/22' 2.5% TBA	(21,651,247)	(0.37)
USD (3,080,000)	Fannie Mae or Freddie Mac '3 4/22' 3% TBA	(2,747,557)	(0.05)

To Be Announced Securities Contracts as at 28 February 2022

		Market Value	% of Net
Holding	Description	(EUR)	Assets
USD (10,426,000)	Ginnie Mae '2.5 3/22' 2.5% TBA	(9,216,110)	(0.16)
USD (10,652,000)	Ginnie Mae '3 3/22' 3% TBA	(9,594,206)	(0.16)
USD (9,339,000)	Ginnie Mae '3.5 3/22' 3.5% TBA	(8,540,633)	(0.14)
USD (4,029,000)	Ginnie Mae '4 3/22' 4% TBA	(3,721,030)	(0.06)
Total TBA		(73,487,031)	(1.25)

To Be Announced ("TBA") contracts are primarily classified by the country of incorporation of the issuer of the pass-through agency.

Euro Bond Fund

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	rities and Money Market Inst	rumonte Adn	nittod		Rolaium	· · · ·	
o an Official Stoc	k Exchange Listing or Dealt			EUR 1,715,000	Anheuser-Busch InBev SA/NV	4 740 570	0.05
Regulated Market				EUR 1,640,000	1.125% 1/7/2027* Anheuser-Busch InBev SA/NV	1,719,579	0.05
UNDS	Ireland			EUR 2.255.000	2% 17/3/2028 Anheuser-Busch InBev SA/NV	1,724,436	0.05
331,975	BlackRock ICS Euro Liquid Environmentally Aware Fund	32,663,210	0.92		3.7% 2/4/2040	2,692,593	0.08
otal Funds	Environmentally Aware Fund	32,663,210	0.92		Argenta Spaarbank NV FRN 8/2/2029	5,804,310	0.16
BONDS				EUR 200,000	Argenta Spaarbank NV 0.01% 11/2/2031	185,567	0.00
	Australia			EUR 11,500,000	Argenta Spaarbank NV 1% 6/2/2024	11,605,053	0.32
	APT Pipelines Ltd 2% 15/7/2030 Australia & New Zealand	3,639,705	0.10	EUR 600,000	Argenta Spaarbank NV 1% 13/10/2026		
	Banking Group Ltd 0.45% 22/11/2023	251,988	0.01	EUR 200,000	Belfius Bank SA 0.125%	586,665	0.02
EUR 429,000	Commonwealth Bank of			EUR 100,000	14/9/2026 Belfius Bank SA 1% 12/6/2028	196,478 102,154	0.0
EUR 1,800,000	Australia 0.5% 27/7/2026 Commonwealth Bank of	428,200	0.01	,	BNP Paribas Fortis SA		
FUR 2 708 000	Australia 3% 3/5/2022 Macquarie Group Ltd 0.35%	1,810,809	0.05	EUR 400,000	24/10/2023 (Zero Coupon) BNP Paribas Fortis SA 0.875%	9,409,290	0.26
	3/3/2028	2,497,927	0.07	EUR 5,900,000	22/3/2028 Fluxys Belgium SA 1.75%	405,694	0.0
EUR 5,065,000	Telstra Corp Ltd 1% 23/4/2030*	4,979,933 13,608,562	0.14		5/10/2027 ING Belgium SA 0.75%	5,990,182	0.1
	Austria	10,000,002	0.00		28/9/2026	202,252	0.0
EUR 6,300,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft			EUR 200,000	KBC Bank NV 3/12/2025 (Zero Coupon)	196,992	0.0
	und Oesterreichische			EUR 700,000	KBC Bank NV 0.375% 1/9/2022	703,024	0.0
	Postsparkasse AG 0.01% 3/9/2029	5,973,629	0.17	EUR 1,900,000	KBC Bank NV 0.75%		
EUR 100,000	Erste Group Bank AG 0.01% 12/7/2028	96,158	0.00	EUR 2,800,000	24/10/2027 KBC Bank NV 2% 31/1/2023	1,918,468 2,862,391	0.0
EUR 200,000	Erste Group Bank AG 0.01%				KBC Group NV FRN 7/12/2031 KBC Group NV 0.75%	651,036	0.0
EUR 6,300,000	11/9/2029 Erste Group Bank AG 0.05%	189,652	0.00		21/1/2028	8,147,160	0.2
ELID 200 000	16/9/2025* Erste Group Bank AG 0.1%	6,121,426	0.17	EUR 6,020,000	Kingdom of Belgium Government Bond '144A'		
	15/1/2030	189,991	0.01	FUR 12 879 074	0.4% 22/6/2040 Kingdom of Belgium	5,379,472	0.1
EUR 200,000	Erste Group Bank AG 0.625% 18/1/2027	200,968	0.01		Government Bond '144A'	12 150 922	0.3
EUR 5,500,000	Republic of Austria Government Bond '144A' 20/10/2028			EUR 3,625,070	0.5% 22/10/2024 Kingdom of Belgium	13,150,822	0.3
EUD 00 055 000	(Zero Coupon)	5,375,645	0.15		Government Bond '144A' 0.65% 22/6/2071	2,613,132	0.0
EUR 26,055,000	Republic of Austria Government Bond '144A' 0.5% 20/4/2027	26,639,631	0.75	EUR 7,980,000	Kingdom of Belgium	_,,,,,,,_	
EUR 7,630,000	Republic of Austria Government Bond '144A' 0.7% 20/4/2071	6,076,532	0.17		Government Bond '144A' 0.8% 22/6/2025	8,238,661	0.2
EUR 635,000	Republic of Austria Government	, ,		EUR 2,625,000	Kingdom of Belgium Government Bond '144A'		
EUR 3,706,000	Bond '144A' 0.85% 30/6/2120 Republic of Austria Government	447,230	0.01	EUD 4 015 000	0.8% 22/6/2027 Kingdom of Belgium	2,720,156	0.0
EUR 11,100,000	Bond '144A' 1.5% 20/2/2047* Republic of Austria Government	4,191,877	0.12	LOIN 4,913,000	Government Bond '144A'		
	Bond '144A' 1.65% 21/10/2024	11,693,628	0.33	EUR 29,825,000	0.8% 22/6/2028 Kingdom of Belgium	5,100,431	0.1
EUR 6,397,000	Republic of Austria Government				Government Bond '144A' 1.25% 22/4/2033*	31,901,343	0.8
EUR 2,040,000	Bond '144A' 2.1% 20/9/2117 Republic of Austria Government	8,360,559	0.23	EUR 1,782,000	Kingdom of Belgium	01,001,040	0.0
	Bond '144A' 2.4% 23/5/2034 Republic of Austria Government	2,456,684	0.07		Government Bond '144A' 1.4% 22/6/2053	1,807,661	0.0
	Bond '144A' 3.8% 26/1/2062	3,895,965	0.11	EUR 1,987,000	Kingdom of Belgium Government Bond '144A'		
EUK 6,790,000	Republic of Austria Government Bond '144A' 4.15% 15/3/2037	10,097,396	0.28	ELID 0.350.033	1.45% 22/6/2037*	2,137,737	0.06
EUR 200,000	UniCredit Bank Austria AG 0.625% 20/3/2029	198,760	0.01	EUR 9,358,933	Kingdom of Belgium Government Bond '144A'		
EUR 100,000	UNIQA Insurance Group AG			EUR 25,000	1.6% 22/6/2047 Kingdom of Belgium	10,187,208	0.29
	FRN 27/7/2046	92,321,755	2.59	-,	Government Bond '144A' 1.7% 22/6/2050		0.00

[~] Investment in connected party fund, see further information in Note 11. * All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	Ν
	Kingdom of Belgium	` '			Nykredit Realkredit AS 0.5%	· · ·	
	Government Bond '144A' 1.9% 22/6/2038	10,869,047	0.30	DKK 1,364,011	1/10/2050 Nykredit Realkredit AS 1%	1,748,238	0.
		149,236,662	4.18	DKK 05 054 028	1/10/2050 Nykredit Realkredit AS 1%	162,866	0.
GRP 800 000	Bermuda Fidelity International Ltd				1/10/2053 Nykredit Realkredit AS 1.5%	11,310,428	0
GBI 000,000	7.125% 13/2/2024	1,043,140	0.03	, ,	1/10/2053	4,710,417	0
	Canada			DKK 45,015,830	Nykredit Realkredit AS 1.5% 1/10/2053	5,536,778	0
EUR 12,560,000	Bank of Nova Scotia/The 0.01% 15/12/2027	12,092,266	0.34	EUR 1,266,000	Orsted AS FRN 9/12/3019	1,208,777	C
EUR 16,052,000	Bank of Nova Scotia/The	12,092,200	0.54	DKK 32,822,274	Realkredit Danmark A/S 0.5%	2.755.540	,
ELID 100 000	0.01% 14/9/2029 Canadian Imperial Bank of	15,103,327	0.42	DKK 90,188,254	1/10/2050 Realkredit Danmark A/S 1%	3,755,540	(
EUR 100,000	Commerce 0.04% 9/7/2027	96,968	0.00		1/10/2050	10,763,625	C
EUR 13,445,000	Canadian Imperial Bank of	12 520 404	0.30			57,632,626	1
EUR 9,518,000	Commerce 0.25% 24/1/2023* CPPIB Capital Inc 0.375%	13,520,494	0.38		Finland		
	20/6/2024	9,567,636	0.27		Aktia Bank Oyj 0.375% 5/3/2026 Danske Mortgage Bank Plc	4,691,211	C
EUR 9,505,000	CPPIB Capital Inc 0.875% 6/2/2029	9,551,784	0.27	2017 0,700,000	0.01% 24/11/2026	3,643,968	C
EUR 700,000	National Bank of Canada				Fingrid Oyj 3.5% 3/4/2024 Finland Government Bond	1,921,446	(
FUR 484 000	0.25% 24/7/2023 National Bank of Canada	704,088	0.02	EUR 640,000	'144A' 0.25% 15/9/2040	574,144	(
	0.75% 13/3/2025*	489,634	0.01	EUR 7,440,000	Finland Government Bond	7 500 545	
EUR 360,000	Royal Bank of Canada 0.01% 21/1/2027	349,900	0.01	FUR 7 821 000	'144A' 0.5% 15/9/2028 Finland Government Bond	7,530,545	C
EUR 10,600,000	Royal Bank of Canada	049,900	0.01	, ,	'144A' 0.5% 15/9/2029	7,909,680	C
EUD 175 000	0.125% 26/4/2027 Toronto-Dominion Bank/The	10,316,812	0.29	EUR 4,799,000	Finland Government Bond '144A' 1.375% 15/4/2047	5,405,762	(
EUR 175,000	0.1% 19/7/2027	170,216	0.01	EUR 6,635,000	Finland Government Bond	3,403,702	
		71,963,125	2.02	EUD 2 250 000	'144A' 4% 4/7/2025	7,577,430	(
	Cayman Islands			EUR 2,350,000	Nordea Bank Abp 1.125% 16/2/2027	2,343,267	(
GBP 500,000	Trafford Centre Finance Ltd/The	472 470	0.04	EUR 5,620,000	Nordea Bank Abp 3.25%	5 000 444	
	FRN 28/7/2035	473,479	0.01	EUR 325,000	5/7/2022 Nordea Kiinnitysluottopankki	5,688,114	(
CNY 17.600.000	China China Government Bond 3.72%				Oyj 1.375% 28/2/2033	341,362	C
	12/4/2051	2,625,753	0.07	EUR 6,391,000	OP Corporate Bank plc 0.375% 16/6/2028*	5,967,117	(
	Colombia			EUR 575,000	OP Mortgage Bank 0.25%		
USD 15,050,000	Colombia Government International Bond 3.25%			EUR 500 000	11/5/2023 OP Mortgage Bank 0.25%	578,720	(
	22/4/2032	11,143,149	0.31	LOIX 300,000	13/3/2024	502,058	(
	Cyprus					54,674,824	1
EUR 9,836,000	Cyprus Government				France		
	International Bond 0.95% 20/1/2032	9,130,611	0.26	EUR 16,100,000	Agence Française de		
EUR 4,396,000	Cyprus Government	, ,			Developpement EPIC 0.125% 29/9/2031*	15,097,051	(
	International Bond 3.75% 26/7/2023	4,639,143	0.13	EUR 11,200,000	Agence Française de		
EUR 1,770,000	Cyprus Government	,,			Developpement EPIC 0.375% 30/4/2024	11,331,339	C
	International Bond 3.875% 6/5/2022	1,781,266	0.05	EUR 13,400,000	Agence Francaise de	, ,	
	0.0.2022	15,551,020	0.44		Developpement EPIC 1% 31/1/2028	13,840,592	(
	Czech Republic	.,,020		EUR 14,700,000	Agence France Locale 0.2%	10,040,002	
EUR 4,768,000	Komercni Banka AS 0.01%			EUD 500 000	20/3/2029 AXA Bank Europe SCF 0.125%	14,309,789	C
	20/1/2026	4,666,752	0.13	EUR 300,000	14/3/2022	500,100	C
HSD 5 767 000	Denmark			EUR 11,900,000	AXA Home Loan SFH SA		_
000,101,000	Danske Bank A/S FRN 12/9/2023	5,158,227	0.14	EUR 200.000	0.01% 16/10/2029 AXA Home Loan SFH SA	11,237,765	C
EUR 3,000,000	Danske Bank A/S 0.25%				0.125% 25/6/2035	177,123	C
EUR 200.000	28/11/2022* Jyske Realkredit A/S 0.01%	3,011,130	0.08		AXA SA FRN 10/7/2042 AXA SA FRN 6/7/2047*	3,135,223 2,946,604	
	1/10/2027	193,565	0.01		AXA SA FRN 28/5/2049*	4,113,007	(
EUR 1,915,000	Kommunekredit 0.875% 3/11/2036	1,859,159	0.05	EUR 4,500,000	Banque Federative du Credit	4 224 002	,
DKK 71,736,209	Nordea Kredit	1,000,100	0.00	EUR 8,200,000	Mutuel SA 0.1% 8/10/2027* Banque Federative du Credit	4,224,082	C
	Realkreditaktieselskab 0.5% 1/10/2050	8,213,876	0.23	-,,,	Mutuel SA 0.25% 19/7/2028*	7,551,462	C
	1/ 10/2000	0,213,010	0.23				

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

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Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
ELID 4 900 000	Banque Federative du Credit			EUB 400 000	Caisse Française de		
EUR 4,600,000	Mutuel SA 0.5% 16/11/2022	4,826,904	0.14	EUR 400,000	Financement Local 1.25%		
EUR 100,000	BNP Paribas Home Loan SFH	1,020,001	0.11		11/5/2032	413,162	0.01
,	SA 0.375% 22/7/2024	100,531	0.00	EUR 300,000	Caisse Française de	-, -	
EUR 14,900,000	BNP Paribas SA FRN 15/7/2025	14,782,290	0.41		Financement Local 1.45%		
	BNP Paribas SA FRN 23/1/2027	7,729,763	0.22		16/1/2034	315,634	0.01
	BNP Paribas SA FRN 11/7/2030	2,810,580	0.08	EUR 800,000	Cars Alliance Auto Loans		
, ,	BNP Paribas SA FRN 15/1/2032 BNP Paribas SA FRN 31/8/2033	6,912,735	0.19 0.05		France V 2018-1 'Series 2018-F1V B' FRN 21/10/2029	800,015	0.02
, ,	BPCE SA FRN 2/3/2032	1,629,781 1,899,544	0.05	FUR 200 000	Cie de Financement Foncier SA	600,015	0.02
, ,	BPCE SA 0.125% 4/12/2024	1,484,437	0.04	2011 200,000	0.05% 16/4/2024	199,855	0.01
EUR 7,000,000	BPCE SA 0.25% 14/1/2031	6,232,371	0.17	EUR 500,000	Cie de Financement Foncier SA	,	
, ,	BPCE SA 0.375% 5/10/2023	7,424,975	0.21		0.25% 11/4/2023	503,077	0.01
	BPCE SA 0.625% 26/9/2023	14,803,562	0.41	EUR 500,000	Cie de Financement Foncier SA		
	BPCE SA 1% 15/7/2024	10,234,936	0.29	EUD 400 000	0.325% 12/9/2023	503,626	0.01
	BPCE SA 1% 1/4/2025 BPCE SFH SA 0.01%	2,607,917	0.07	EUR 400,000	Cie de Financement Foncier SA 0.375% 11/12/2024	401,294	0.01
EUR 9,000,000	21/1/2027	9,364,608	0.26	FUR 700 000	Cie de Financement Foncier SA	401,294	0.01
EUR 12.700.000	BPCE SFH SA 0.01%	0,001,000	0.20	2011700,000	0.625% 10/2/2023	706,737	0.02
, , , , , , , , , , , , , , , , , , , ,	10/11/2027	12,275,566	0.34	EUR 3,800,000	Cie de Financement Foncier SA		
EUR 15,300,000	BPCE SFH SA 0.01%				0.75% 29/5/2026	3,842,218	0.11
	16/10/2028*	14,638,887	0.41	EUR 1,000,000	Cie de Financement Foncier SA		
EUR 3,000,000	BPCE SFH SA 0.01%	0.047.000	0.00	EUD 400 000	0.75% 11/1/2028	1,007,885	0.03
EUD 200 000	27/5/2030	2,817,090	0.08	EUR 400,000	Cie de Financement Foncier SA 0.875% 11/9/2028	40F 169	0.01
EUR 200,000	BPCE SFH SA 0.01% 29/1/2036	172,594	0.00	FUR 6 500 000	Cie de Financement Foncier SA	405,168	0.01
EUR 15.600.000	BPCE SFH SA 0.125%	172,004	0.00	201(0,000,000	1.125% 24/6/2025	6,667,544	0.19
	3/12/2030	14,697,618	0.41	EUR 300,000	Cie de Financement Foncier SA	2,000,000	
EUR 2,600,000	BPCE SFH SA 0.375%				1.25% 15/11/2032	309,762	0.01
	21/2/2024	2,616,549	0.07	EUR 2,200,000	Cie de Saint-Gobain 0.625%		
EUR 2,600,000	BPCE SFH SA 0.5%				15/3/2024	2,211,956	0.06
EUD 700 000	11/10/2022 BPCE SFH SA 0.625%	2,615,288	0.07	EUR 2,900,000	Cie de Saint-Gobain 0.875% 21/9/2023	2 020 165	0.08
EUR 700,000	29/5/2031	685,895	0.02	FUR 1 100 000	Credit Agricole Assurances SA	2,939,165	0.06
EUR 700.000	BPCE SFH SA 0.75%	000,090	0.02	LOIX 1,100,000	FRN 27/9/2048	1,215,115	0.03
	27/11/2026	707,508	0.02	EUR 500,000	Credit Agricole Home Loan SFH	.,,	
EUR 14,000,000	BPCE SFH SA 0.75%			·	SA 0.125% 16/12/2024	498,572	0.01
	23/2/2029	14,032,410	0.39	EUR 1,700,000	Credit Agricole Home Loan SFH		
	BPCE SFH SA 1% 8/6/2029	713,727	0.02		SA 0.25% 23/2/2024	1,707,289	0.05
EUR 400,000	Caisse de Refinancement de l'Habitat SA 0.25% 7/2/2035	362,260	0.01	EUR 800,000	Credit Agricole Home Loan SFH SA 0.375% 30/9/2024	803,548	0.02
FUR 9 200 000	Caisse des Depots et	302,200	0.01	FUR 600 000	Credit Agricole Home Loan SFH	003,340	0.02
2011 0,200,000	Consignations 0.01%			2011 000,000	SA 0.5% 3/4/2025	603,589	0.02
	1/6/2026	9,138,636	0.26	EUR 3,655,000	Credit Agricole Home Loan SFH	,	
EUR 300,000	Caisse Francaise de				SA 0.625% 11/9/2023*	3,698,537	0.10
	Financement Local 0.01%			EUR 300,000	Credit Agricole Home Loan SFH		
EUD 500 000	7/5/2025	296,871	0.01	EUD 000 000	SA 1% 16/1/2029	306,314	0.01
EUR 500,000	Caisse Francaise de Financement Local 0.01%			EUR 300,000	Credit Agricole Public Sector SCF SA 0.01% 13/9/2028	207 102	0.01
	18/3/2031*	463,783	0.01	FUR 2 600 000	Credit Agricole SA/London	287,193	0.01
EUR 900.000	Caisse Française de	400,700	0.01	2011 2,000,000	1.375% 13/3/2025	2,642,616	0.07
	Financement Local 0.375%			EUR 2,500,000	Credit Mutuel Arkea SA 0.75%	_,-,-,-,-	
	11/5/2024	904,892	0.03		18/1/2030*	2,351,162	0.07
EUR 200,000	Caisse Francaise de			EUR 900,000	Credit Mutuel Arkea SA 1.125%		
	Financement Local 0.375%	000.074	0.04	EUD 000 000	23/5/2029*	877,778	0.02
EUD 500 000	23/6/2025	200,271	0.01	EUR 300,000	Credit Mutuel Home Loan SFH SA 0.125% 9/4/2025	200 020	0.04
EUR 500,000	Caisse Francaise de Financement Local 0.5%			FUR 200 000	Credit Mutuel Home Loan SFH	298,036	0.01
	16/1/2025	503,407	0.01	200,000	SA 0.125% 28/1/2030	190,230	0.01
EUR 3,900,000	Caisse Française de	000, .0.	0.0.	EUR 10,500,000	Credit Mutuel Home Loan SFH	.00,200	0.0.
, ,	Financement Local 0.625%			, ,	SA 0.25% 30/4/2024*	10,532,445	0.30
	26/1/2023	3,935,627	0.11	EUR 455,000	Credit Mutuel Home Loan SFH		
EUR 100,000	Caisse Francaise de				SA 0.375% 12/9/2022*	457,068	0.01
	Financement Local 0.75%			EUR 17,700,000	Credit Mutuel Home Loan SFH		
EUD 2 400 000	11/1/2027	101,073	0.00	FUD 47 000 000	SA 0.625% 4/3/2027	17,781,685	0.50
EUR 3,400,000	Caisse Francaise de Financement Local 1.125%			EUR 17,800,000	Dexia Credit Local SA 0.625% 17/1/2026*	17,915,522	0.50
	9/9/2025	3,489,999	0.10	FUR 38 113	E-Carat SA FRN 20/12/2028	38,055	0.00
EUR 200.000	Caisse Française de	5, 405,555	0.10	1	E-Carat SA FRN 20/12/2028	114,280	0.00
	Financement Local 1.125%			· · · · · · · · · · · · · · · · · · ·	E-Carat SA FRN 20/12/2028	38,207	0.00
	1/12/2031	204,672	0.01	1	E-Carat SA FRN 20/12/2028	38,150	0.00

^{*} All or a portion of this security represents a security on loan.

	vestments 28 Februa	Market	% of			Market	% of
Holding	Description	Value	Net Assets	Holding	Description	Value	Net Assets
EUR 400,000	Electricite de France SA FRN 22/1/2026 (Perpetual)	402,600	0.01		Orange SA 1.25% 7/7/2027 Schneider Electric SE	202,884	0.01
EUR 2,800,000	Electricite de France SA 1% 29/11/2033	2,547,888	0.07		12/6/2023 (Zero Coupon) Societe Generale SA FRN	4,201,680	0.12
	Engie SA 0.375% 11/6/2027* Engie SA 0.375% 26/10/2029	11,619,771 3,612,685	0.33 0.10	EUR 3.200.000	24/11/2030 Societe Generale SA 0.125%	3,064,160	0.09
EUR 1,700,000	Engie SA 0.875% 27/3/2024 FCT Autonoria 2019 FRN	1,716,549	0.05		24/2/2026* Societe Generale SA 0.875%	3,088,912	0.09
	25/9/2035 FCT Autonoria 2019 FRN	46,904	0.00		1/7/2026* Societe Generale SFH SA	2,740,024	0.08
	25/9/2035 FCT Autonoria 2019 FRN	612,407	0.02		0.01% 2/12/2026 Societe Generale SFH SA	9,669,033	0.27
	25/9/2035	47,139	0.00		0.01% 11/2/2030	282,832	0.01
	FCT Autonoria 2019 FRN 25/9/2035	47,109	0.00		Societe Generale SFH SA 0.125% 18/7/2029	95,765	0.00
	FCT Autonoria 2019 FRN 25/9/2035	94,301	0.00		Societe Generale SFH SA 0.5% 2/6/2025	13,771,445	0.39
	FCT Noria 2018-1 FRN 25/6/2038	62,738	0.00		Societe Generale SFH SA 0.5% 28/1/2026	100,226	0.00
	FCT Noria 2018-1 FRN 25/6/2038	62,659	0.00	·	Societe Generale SFH SA 0.75% 29/1/2027	201,448	0.01
EUR 104,872	FCT Noria 2018-1 'Series 2018-1 B' FRN 25/6/2038	104,619	0.00	EUR 7,000,000	Thales SA 26/3/2026 (Zero Coupon)	6,681,955	0.19
	FCT Noria 2018-1 'Series 2018-1 C' FRN 25/6/2038	104,875	0.00	EUR 12,400,000	TotalEnergies Capital International SA 0.696%		
,	FCT Noria 2021 FRN 25/10/2049	701,303	0.02	EUR 2,900,000	31/5/2028* TotalEnergies Capital	12,138,670	0.34
	FCT Noria 2021 FRN 25/10/2049	397,576	0.01		International SA 1.535% 31/5/2039	2,768,521	0.08
EUR 43,500,000	French Republic Government Bond OAT 25/3/2024	10.011.175	4.00		TotalEnergies SE FRN 26/2/2025 (Perpetual)	200,602	0.01
EUR 53,275,000	(Zero Coupon)* French Republic Government	43,841,475	1.23		TotalEnergies SE FRN 25/10/2027 (Perpetual)	92,270	0.00
EUD 40 500 574	Bond OAT 25/3/2025 (Zero Coupon)†	53,573,340	1.50		UNEDIC ASSEO 0.875% 25/5/2028	15,575,592	0.44
	French Republic Government Bond OAT 0.5% 25/5/2025 French Republic Government	19,007,578	0.53		Veolia Environnement SA FRN 20/1/2026 (Perpetual) Veolia Environnement SA FRN	6,185,600	0.17
EUR 452,575	Bond OAT '144A' 0.5% 25/5/2040	415,165	0.01		20/1/2029 (Perpetual) Veolia Environnement SA	3,473,200	0.10
EUR 46,257,791	French Republic Government	415,165	0.01	EUR 0,700,000	0.892% 14/1/2024	6,772,862	0.19
EUD 0 500 000	Bond OAT '144A' 0.5% 25/6/2044	41,155,731	1.15		Germany	685,114,946	19.20
EUR 2,560,000	French Republic Government Bond OAT '144A' 0.5%	4 740 470	0.05		Berlin Hyp AG 0.01% 24/8/2026	13,523,435	0.38 0.24
EUR 28,700,000	25/5/2072 French Republic Government	1,746,176	0.05		Berlin Hyp AG 0.01% 24/1/2028 Bertelsmann SE & Co KGaA	8,528,083	
EUR 1,800,000	Bond OAT 0.75% 25/5/2052† French Republic Government	25,290,932	0.71	EUR 284,000	FRN 23/4/2075 Commerzbank AG 0.125%	504,150	0.01
	Bond OAT '144A' 0.75% 25/5/2053†	1,560,510	0.04	EUR 158,000	23/2/2023 Commerzbank AG 0.125%	285,403	0.01
, ,	French Republic Government Bond OAT 1.5% 25/5/2031	1,873,506	0.05	EUR 600,000	15/12/2026 Commerzbank AG 0.5%	155,228	0.00
EUR 7,065,000	French Republic Government Bond OAT '144A' 1.75%			EUR 4,090,000	9/6/2026 Deutsche Bahn Finance GMBH	600,702	0.02
EUR 8,911,000	25/5/2066 French Republic Government	8,077,360	0.23	EUR 4,155,000	0.625% 15/4/2036 Deutsche Bahn Finance GMBH	3,660,775	0.10
EUR 2,835,000	Bond OAT 4% 25/4/2060 French Republic Government	16,315,184	0.46	EUR 1,595,000	0.625% 8/12/2050 Deutsche Bahn Finance GMBH	3,173,949	0.09
EUR 1,631,118	Bond OAT 4.5% 25/4/2041 Harmony French Home Loans	4,590,846	0.13	EUR 800,000	0.75% 16/7/2035 Deutsche Bank AG 0.05%	1,464,146	0.04
EUR 1,100,000	FCT 2020-2 FRN 27/8/2061 Harmony French Home Loans	1,646,482	0.05	EUR 6,900,000	20/11/2024 Deutsche Pfandbriefbank AG	791,580	0.02
EUR 600,000	FCT 2020-2 FRN 27/8/2061 Harmony French Home Loans	1,113,255	0.03	EUR 11,100,000	0.01% 25/8/2026 Deutsche Pfandbriefbank AG	6,757,791	0.19
	FCT 2021-1 FRN 27/5/2061 HSBC SFH France SA 2%	602,225	0.02	EUR 1,200,000	0.125% 5/9/2024 Deutsche Pfandbriefbank AG	10,930,337	0.31
,	16/10/2023	310,194	0.01		0.25% 27/10/2025	1,172,166	0.03

^{*} All or a portion of this security represents a security on loan.

[†] All or a portion of this security is pledged or given in guarantee, see Note 14, for further details.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	Deutsche Pfandbriefbank AG	, - ,			•	(' '	
EUR 6,300,000	0.5% 22/5/2024	6,352,479	0.18	EUR 4,300,000	Norddeutsche Landesbank- Girozentrale 0.01%		
EUR 5,500,000	Deutsche Pfandbriefbank AG	-,,			23/9/2026	4,210,087	0.12
	0.75% 7/2/2023	5,530,360	0.16	EUR 334,000	Norddeutsche Landesbank-		
EUR 3,700,000	Deutsche Telekom AG 1.75%	2 260 250	0.00		Girozentrale 0.625%	225 460	0.01
FUR 13 803 000	9/12/2049 DZ HYP AG 0.01% 26/10/2026*	3,369,250 13,500,507	0.09 0.38	FUR 6 150 000	18/1/2027 NRW Bank 0.375% 16/5/2029	335,469 6,031,715	0.01 0.17
	DZ HYP AG 0.01% 15/1/2027	170,777	0.00		NRW Bank 0.5% 17/6/2041	16,290,846	0.46
,	DZ HYP AG 0.01% 27/10/2028	143,754	0.00	, ,	NRW Bank 0.625% 2/2/2029	9,056,706	0.25
	DZ HYP AG 0.1% 31/8/2026	295,157	0.01	EUR 120,709	Red & Black Auto Germany 6		
	DZ HYP AG 0.125% 1/3/2024	300,585	0.01	EUD 500 000	UG FRN 15/10/2028	120,582	0.00
	DZ HYP AG 0.5% 30/9/2026 DZ HYP AG 0.875% 30/1/2029	8,876,386 101,400	0.25 0.00	EUR 500,000	Red & Black Auto Germany 8 UG 0.193% 15/9/2030	498,886	0.01
	Eurogrid GmbH 1.113%	101,400	0.00	FUR 300 000	Red & Black Auto Germany 8	490,000	0.01
2011 0, 100,000	15/5/2032	3,294,468	0.09	2011 000,000	UG 0.393% 15/9/2030	297,508	0.01
EUR 14,700,000	FMS Wertmanagement 0.375%			EUR 100,000	Red & Black Auto Germany 8		
	29/4/2030	14,310,082	0.40		UG 0.793% 15/9/2030	99,810	0.00
EUR 10,935,000	Gemeinsame Deutsche			EUR 100,000	Santander Consumer Bank AG	0.4.50.4	0.00
	Bundeslaender 0.625% 13/2/2029	10 062 556	0.31	EUD 5 000 000	0.05% 14/2/2030 Santander Consumer Bank AG	94,591	0.00
FUR 4 900 000	Hamburg Commercial Bank AG	10,962,556	0.51	EUR 5,900,000	0.25% 5/12/2024	5,898,525	0.17
2017 4,000,000	FRN 22/9/2026	4,754,299	0.13	EUR 23.045.000	State of Hesse 25/4/2025	0,000,020	0.17
EUR 2,235,000	HeidelbergCement AG 2.25%	, - ,		,,	(Zero Coupon)	22,888,755	0.64
	3/6/2024	2,313,168	0.07	EUR 12,500,000	State of Hesse 0.125%		
	ING-DiBa AG 0.01% 7/10/2028	383,786	0.01	=	10/10/2031	11,805,938	0.33
	ING-DiBa AG 0.25% 9/10/2023	502,890	0.01	EUR 8,450,000	State of Hesse 0.375%	0.440.000	0.04
, ,	ING-DiBa AG 0.25% 16/11/2026* Kreditanstalt fuer Wiederaufbau	3,561,523	0.10	FUR 10 607 000	6/7/2026* State of Lower Saxony 0.01%	8,446,662	0.24
LOI(1,512,000	15/12/2022 (Zero Coupon)	1,518,101	0.04	LOIX 10,007,000	16/6/2028	10,262,803	0.29
EUR 1,512,000	Kreditanstalt fuer Wiederaufbau	1,010,101		EUR 21,493,000	State of Lower Saxony 0.125%	,,	
	30/9/2026 (Zero Coupon)	1,498,785	0.04		7/3/2025	21,440,557	0.60
EUR 23,397,000	Kreditanstalt fuer Wiederaufbau			EUR 23,148,000	State of Lower Saxony 0.125%		
EUD 40 450 000	9/11/2028 (Zero Coupon)	22,812,075	0.64	EUD 4 000 000	8/4/2027	22,767,215	0.64
EUR 12,450,000	Kreditanstalt fuer Wiederaufbau 15/6/2029 (Zero Coupon)	12,062,141	0.34	EUR 4,820,000	State of North Rhine-Westphalia Germany 0.5% 15/1/2052	4,121,365	0.12
EUR 2.181.000	Kreditanstalt fuer Wiederaufbau	12,002,141	0.04	EUR 28.768.000	State of North Rhine-Westphalia	4,121,000	0.12
, , , , , , , , , , , , , , , , , , , ,	0.125% 4/10/2024	2,193,192	0.06	,,	Germany 0.6% 4/6/2041	26,381,442	0.74
EUR 10,972,000	Kreditanstalt fuer Wiederaufbau			EUR 1,000,000	State of North Rhine-Westphalia		
EUD 45 404 000	0.125% 30/6/2025	11,010,457	0.31	EUD 405 000	Germany 1% 16/1/2025	1,023,419	0.03
EUR 15,481,000	Land Baden-Wuerttemberg 0.01% 2/9/2030	14,629,881	0.41	EUR 125,000	UniCredit Bank AG 0.01% 28/9/2026	122,346	0.00
FUR 7 785 000	Land Berlin 0.125% 4/6/2035	6,976,917	0.41	FUR 16 700 000	UniCredit Bank AG 0.5%	122,340	0.00
	Landesbank Baden-	0,0.0,0	0.20	2011 10,1 00,000	23/2/2027	16,678,707	0.47
	Wuerttemberg 25/10/2022			EUR 7,400,000	Volkswagen Bank GmbH		
	(Zero Coupon)	150,440	0.00		1.25% 10/6/2024	7,520,546	0.21
EUR 200,000	Landesbank Baden-			EUR 6,700,000	Volkswagen Financial Services	0.000.000	0.40
	Wuerttemberg 0.01% 18/9/2028	191,937	0.01	ELID 3 575 000	AG 1.5% 1/10/2024 Volkswagen Leasing GmbH	6,833,900	0.19
EUR 6.900.000	Landesbank Baden-	131,337	0.01	LOIX 3,373,000	12/7/2023 (Zero Coupon)	3,564,400	0.10
,,	Wuerttemberg 0.25%			EUR 2,667,000	Volkswagen Leasing GmbH	.,,	
	10/1/2025	6,898,448	0.19		0.375% 20/7/2026	2,578,136	0.07
EUR 575,000	Landesbank Baden-			EUR 1,535,000	Volkswagen Leasing GmbH		
	Wuerttemberg 0.375% 14/1/2026*	574 250	0.02	EUD 4 500 000	1.625% 15/8/2025 Vonovia SE 0.625% 14/12/2029	1,566,137	0.04 0.12
FUR 4 600 000	Landesbank Baden-	574,350	0.02	, ,	Vonovia SE 1% 16/6/2033	4,119,030 4,594,096	0.12
2017 4,000,000	Wuerttemberg 0.875%			2017 0,200,000	VOIIOVIA CE 170 10/0/2000		
	15/9/2025	4,676,941	0.13			444,527,397	12.46
EUR 6,200,000	Landesbank Hessen-			=	Greece		
	Thueringen Girozentrale	0.004.050	0.47	EUR 2,480,000	Alpha Bank SA 2.5% 5/2/2023*	2,529,253	0.07
EUD 200 000	0.01% 19/7/2027	6,031,050	0.17		International		
EUR 200,000	Landesbank Hessen- Thueringen Girozentrale			EUR 7,305,000	African Development Bank		
	0.01% 26/9/2029*	189,882	0.01	EUD 00 700 000	0.5% 21/3/2029	7,209,012	0.20
EUR 3,000,000	LANXESS AG 0.625%	,		EUR 20,723,000	European Investment Bank 17/6/2027 (Zero Coupon)	20,384,490	0.57
	1/12/2029*	2,810,205	0.08	EUR 27 185 000	European Investment Bank	20,304,480	0.57
EUR 125.000	Muenchener Hypothekenbank	400 00=	0.00		28/3/2028 (Zero Coupon)*	26,557,570	0.74
,	eG 0.01% 2/11/2040	102,305	0.00	EUR 1,122,000	European Investment Bank		
	Muenchener Hynothokonhank						
	Muenchener Hypothekenbank eG 2.5% 4/7/2028	278 939	0.01	FUE 45	0.1% 15/10/2026*	1,113,871	0.03
	Muenchener Hypothekenbank eG 2.5% 4/7/2028	278,939	0.01	EUR 12,238,000	0.1% 15/10/2026* European Investment Bank 0.2% 17/3/2036	1,113,871 11,057,461	0.03

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Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	European Investment Bank 0.25% 15/6/2040*	` '	0.48		Last Mile Securities PE 2021 DAC FRN 17/8/2031	600,655	0.02
EUR 1,618,000	European Investment Bank 0.375% 15/5/2026	17,014,149 1,628,347	0.46	EUR 1,639,656	Last Mile Securities PE 2021 DAC 'Series 2021-1X A1'	000,033	0.02
EUR 13,474,000	European Investment Bank 0.875% 14/1/2028	13,885,833	0.39	EUR 967,655	FRN 17/8/2031 Pearl Finance 2020 DAC FRN	1,637,893	0.04
EUR 4,920,164	European Stability Mechanism 0.75% 15/3/2027	5,020,166	0.14	EUR 1,888,107	17/11/2032 Pearl Finance 2020 DAC FRN	974,427	0.03
	European Union 6/7/2026 (Zero Coupon)	25,863,554	0.72	EUR 1,128,144	17/11/2032 Pearl Finance 2020 DAC FRN	1,895,188	0.05
	European Union 4/10/2028 (Zero Coupon)*	3,452,316	0.10	EUR 225,400	17/11/2032 River Green Finance 2020 DAC	1,132,961	0.03
	European Union 4/7/2035 (Zero Coupon)	3,991,303	0.11	EUR 436,100	FRN 22/1/2032 River Green Finance 2020 DAC	224,697	0.01
EUR 1,066,000	European Union 0.7% 6/7/2051	981,679 138,159,751	0.03 3.87	EUR 700,000	FRN 22/1/2032 SCF Rahoituspalvelut IX DAC	435,182	0.01
FUR 8 395 000	Ireland Abbott Ireland Financing DAC			EUR 82,947	FRN 25/10/2030 Taurus 2019-1 FR DAC FRN 2/2/2031	700,606 82,913	0.02
	0.1% 19/11/2024 Agora Securities UK 2021 DAC	8,312,099	0.23	EUR 86,138	Taurus 2019-1 FR DAC FRN 2/2/2031	85,992	0.00
	FRN 17/8/2031 Atom Mortgage Securities DAC	1,282,368	0.04	EUR 237,733	Taurus 2019-1 FR DAC 'Series 2019-1FR A' FRN 2/2/2031	236,693	0.00
	1.997% 22/7/2031 Atom Mortgage Securities DAC	632,330	0.02	GBP 1,479,812	Taurus 2019-2 UK DAC FRN 17/11/2029	1,770,437	0.05
	2.897% 22/7/2031 Avoca CLO XIV DAC FRN	776,004	0.02	GBP 952,012	Taurus 2019-2 UK DAC FRN 17/11/2029	1,137,038	0.03
EUR 100,000	12/1/2031 Avoca CLO XIV DAC FRN	94,219	0.00	GBP 789,233	Taurus 2019-2 UK DAC FRN 17/11/2029	940,524	0.03
EUR 350,000	12/1/2031 Avoca CLO XIV DAC FRN	97,697	0.00	GBP 617,465	Taurus 2021-1 UK DAC FRN 17/5/2031	738,288	0.02
GBP 1,205,000	12/1/2031 BAMS CMBS 2018-1 DAC	239,086	0.01		Taurus 2021-1 UK DAC FRN 17/5/2031	261,743	0.01
ODD 545 000	'Series 2018-1 A' FRN 17/5/2028	1,438,628	0.04		Taurus 2021-1 UK DAC FRN 17/5/2031	232,865	0.01
GBP 545,000	BAMS CMBS 2018-1 DAC 'Series 2018-1 B' FRN 17/5/2028	650,932	0.02		Taurus 2021-1 UK DAC FRN 17/5/2031	427,453	0.01
GBP 305,000	BAMS CMBS 2018-1 DAC 'Series 2018-1 C' FRN	030,332	0.02		Taurus 2021-4 UK DAC FRN 17/8/2031 Taurus 2021-4 UK DAC FRN	239,778	0.01
EUR 8.480.000	17/5/2028 Bank of Ireland Mortgage Bank	364,520	0.01	GBI 341,300	17/8/2031	1,117,276	0.03
	0.625% 14/3/2025* Bluestep Mortgage Securities	8,546,992	0.24		Italy	72,909,552	2.04
	NO 4 DAC FRN 10/8/2066 Haus European Loan Conduit	3,974,700	0.11		ACEA SpA 1.5% 8/6/2027 Asset-Backed European	3,859,223	0.11
	No 39 DAC FRN 28/7/2051 Haus European Loan Conduit	1,035,004	0.03		Securitisation Transaction Seventeen Srl FRN 15/4/2032	72,718	0.00
EUR 548,841	No 39 DAC FRN 28/7/2051 Haus European Loan Conduit	396,263	0.01	EUR 71,625	Asset-Backed European Securitisation Transaction		
EUR 1,507,564	No 39 DAC FRN 28/7/2051 Haus European Loan Conduit	547,604	0.01	EUR 71,625	Seventeen Srl FRN 15/4/2032 Asset-Backed European	71,862	0.00
EUR 15,173,902	No 39 DAC FRN 28/7/2051 Ireland Government Bond	1,504,478	0.04		Securitisation Transaction Seventeen Srl FRN 15/4/2032	72,752	0.00
EUR 50,000	18/10/2031 (Zero Coupon) Ireland Government Bond	14,139,042	0.40	EUR 222,038	Asset-Backed European Securitisation Transaction	000 ===	0.04
EUR 1,924,000	0.2% 15/5/2027 Ireland Government Bond	50,045	0.00	EUR 376,175	Seventeen Srl FRN 15/4/2032 AutoFlorence 1 Srl FRN	222,577	0.01
EUR 4,339,000	0.35% 18/10/2032 Ireland Government Bond 1.5% 15/5/2050	1,836,554 4,598,749	0.05 0.13	EUR 971,783	25/12/2042 AutoFlorence 1 Srl FRN 25/12/2042	377,555 976,548	0.01
EUR 3,628,170	1.5% 15/5/2050 Ireland Government Bond 1.7% 15/5/2037	3,981,554	0.13	EUR 849,000	Autoflorence 2 Srl 0.189% 24/12/2044	842,156	0.03
EUR 581,395	Last Mile Logistics Pan Euro Finance DAC FRN 17/8/2033	580,232	0.11	EUR 329,000	Autoflorence 2 Srl 0.589% 24/12/2044	325,213	0.02
EUR 304,635	Last Mile Logistics Pan Euro Finance DAC FRN 17/8/2033	304,041	0.02	EUR 222,000	Autoflorence 2 Srl 1.789% 24/12/2044	223,165	0.01
		001,071	0.01	FUD 40 000 000	Banca Monte dei Paschi di	, 100	0.01
EUR 666,860	Last Mile Securities PE 2021 DAC FRN 17/8/2031	665,226	0.02	EUR 10,200,000	Siena SpA 0.875% 8/10/2026	10,202,856	0.29

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

		Market Value	% of Net			Market Value	% of Net
Holding	Description		Assets	Holding	Description	(EUR)	
EUR 143,000	Brignole Co 2021 SRL FRN 24/7/2036	141,927	0.00		UniCredit SpA FRN 16/6/2026 UniCredit SpA FRN 23/9/2029	6,873,169 8,345,523	0.19 0.23
EUR 400,000	Credit Agricole Italia SpA 0.125% 15/3/2033	363,734	0.01		UniCredit SpA 6.95% 31/10/2022	104,512	0.00
EUR 100,000	Credit Agricole Italia SpA 1% 25/3/2027	101,957	0.00			304,137,439	8.52
EUR 200,000	Credit Agricole Italia SpA 1% 17/1/2045	194,707	0.01	EUR 5,100,000	Japan Sumitomo Mitsui Banking Corp		
EUR 10,145,000	Credito Emiliano SpA 1.125% 17/1/2024	10,336,422	0.29	, ,	0.01% 10/9/2025	5,001,238	0.14
	Eni SpA 0.375% 14/6/2028 Intesa Sanpaolo SpA 0.5%	6,033,350	0.17	USD 5,330,000	Aptiv Plc / Aptiv Corp 4.15%		
	5/3/2024 Intesa Sanpaolo SpA 1%	7,363,181	0.21		1/5/2052 Luxembourg	4,642,834	0.13
	25/9/2025 Intesa Sanpaolo SpA 2.125%	510,392	0.01	EUR 528,000	BL Consumer Credit 2021 FRN 25/9/2038	525,122	0.01
	26/5/2025 Italy Buoni Poliennali Del	3,815,710	0.11	EUR 355,000	BL Consumer Credit 2021 FRN 25/9/2038	354,039	0.01
LON 3,000,000	Tesoro 1/8/2026 (Zero Coupon)	4,815,883	0.13	EUR 646,000	BL Consumer Credit 2021 FRN 25/9/2038	651,906	0.01
EUR 11,282,000	Italy Buoni Poliennali Del Tesoro '144A' 0.25%	4,010,000	0.15	EUR 657,000	BL Consumer Credit 2021 FRN 25/9/2038	655,099	0.02
ELID 23 087 000	20/11/2023 Italy Buoni Poliennali Del	11,995,491	0.34	EUR 26,236,000	European Financial Stability Facility 15/10/2025	055,099	0.02
	Tesoro 0.45% 22/5/2023 Italy Buoni Poliennali Del	25,487,298	0.71	EUD 12 751 000	(Zero Coupon) European Financial Stability	26,086,586	0.73
	Tesoro '144A' 1.5% 30/4/2045 Italy Buoni Poliennali Del	19,216,452	0.54	EUR 13,751,000	Facility 20/1/2031	12.079.744	0.26
	Tesoro '144A' 1.8% 1/3/2041 Italy Buoni Poliennali Del	1,051,447	0.03	EUR 22,110,000	(Zero Coupon) European Financial Stability	12,978,744	0.36
	Tesoro '144A' 1.85% 1/7/2025 Italy Buoni Poliennali Del	68,428,433	1.92	EUR 5,175,000	Facility 0.05% 17/10/2029 European Financial Stability	21,282,865	0.60
	Tesoro '144A' 2.15% 1/3/2072	1,402,116	0.04	EUR 19,982,000	Facility 0.2% 28/4/2025 European Financial Stability	5,193,677	0.15
	Italy Buoni Poliennali Del Tesoro '144A' 2.25% 1/9/2036	22,665,413	0.63	EUR 5,214,000	Facility 0.4% 31/5/2026* European Financial Stability	20,127,319	0.56
	Italy Buoni Poliennali Del Tesoro '144A' 2.45% 1/9/2050	2,274,561	0.06	EUR 23,260,000	Facility 0.7% 20/1/2050 European Financial Stability	4,784,340	0.13
	Italy Buoni Poliennali Del Tesoro '144A' 2.7% 1/3/2047	3,136,469	0.09	EUR 270,000	Facility 0.75% 3/5/2027 European Financial Stability	23,743,226	0.67
	Italy Buoni Poliennali Del Tesoro '144A' 2.8% 1/3/2067	1,972,234	0.06	EUR 1,900,000	Facility 1.2% 17/2/2045 European Financial Stability	280,442	0.01
	Italy Buoni Poliennali Del Tesoro '144A' 2.95% 1/9/2038	20,814,605	0.58	EUR 900,000	Facility 1.75% 17/7/2053 FACT Master SA FRN	2,255,504	0.06
	Italy Buoni Poliennali Del Tesoro '144A' 3.1% 1/3/2040	2,421,143	0.07	EUR 229,855	20/7/2028 FACT SA/LU 'Series 2018-1 A'	885,230	0.02
	Italy Buoni Poliennali Del Tesoro '144A' 3.25% 1/9/2046	3,695,367	0.10	EUR 6,955,000	FRN 20/11/2025 Medtronic Global Holdings SCA	230,212	0.01
	Italy Buoni Poliennali Del Tesoro '144A' 3.35% 1/3/2035	22,089,291	0.62	EUR 1,460,000	0.25% 2/7/2025 Medtronic Global Holdings SCA	6,868,793	0.19
, ,	Italy Buoni Poliennali Del Tesoro '144A' 3.45% 1/3/2048	1,703,828	0.05	EUR 2,540,000	1.75% 2/7/2049 Nestle Finance International Ltd	1,298,887	0.04
, ,	Italy Buoni Poliennali Del Tesoro '144A' 3.85% 1/9/2049	5,835,601	0.16	EUR 699,752	0.375% 3/12/2040 SC Germany SA Compartment	2,022,602	0.06
	Italy Buoni Poliennali Del Tesoro '144A' 4.75% 1/9/2028	1,576,568	0.04		Consumer 2020-1 FRN 14/11/2034	705,359	0.02
	Italy Buoni Poliennali Del Tesoro '144A' 4.75% 1/9/2044	2,237,470	0.06	EUR 1,312,035	SC Germany SA Compartment Consumer 2020-1 FRN		
	Italy Buoni Poliennali Del Tesoro '144A' 5% 1/9/2040	4,499,417	0.13	EUR 1,137,097	14/11/2034 SC Germany SA Compartment	1,325,221	0.04
EUR 5,545,000	Mediobanca Banca di Credito Finanziario SpA 0.5%	E E07.000	0.40	EUD 040 0E3	Consumer 2020-1 FRN 14/11/2034	1,142,959	0.03
EUR 759,560	1/10/2026* Progetto Quinto SRL FRN	5,537,930	0.16	EUR 349,876	SC Germany SA Compartment Consumer 2020-1 FRN	054.400	0.01
	27/10/2036 Snam SpA 1% 12/9/2034	760,192 3,757,659	0.02 0.11	EUR 100,000	14/11/2034 Silver Arrow S.A. Compartment	354,436	0.01
	Sunrise SPV Z70 Srl FRN 27/5/2044	185,336	0.01	EUR 700,000	10 FRN 15/3/2027 Silver Arrow S.A. Compartment	99,963	0.00
EUR 5,576,000	Terna - Rete Elettrica Nazionale 0.375% 25/9/2030*	5,046,726	0.14	EUR 100,000	10 FRN 15/3/2027 Silver Arrow S.A. Compartment	699,936	0.02
					10 FRN 15/3/2027	100,042	0.00

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

		(EUR)	Assets	Holding	Description	Value (EUR)	Net Assets
	Swiss Re Finance Luxembourg			FUR 740 000	Dutch Property Finance 2021-1		
EUR 6,500,000	SA FRN 30/4/2050	3,164,784	0.09	201(140,000	BV FRN 28/7/2058	740,500	0.02
	Traton Finance Luxembourg SA	5.050.005	0.47	EUR 630,000	Dutch Property Finance 2021-2	000 040	0.00
	1.25% 24/3/2033	5,953,025	0.17	FUR 365 000	BV 0.246% 28/4/2059 Dutch Property Finance 2021-2	623,949	0.02
		143,770,318	4.03	2011 000,000	BV 0.496% 28/4/2059	363,401	0.0
LICD 1 515 000	Mexico			EUR 2,975,000	ELM BV for Firmenich		
03D 1,515,000	Petroleos Mexicanos 6.5% 13/3/2027	1,381,732	0.04		International SA FRN 3/9/2025 (Perpetual)	3,015,460	0.08
	Montenegro			EUR 150,000	ELM BV for Helvetia	0,010,100	0.0
EUR 16,434,000	Montenegro Government				Schweizerische		
	International Bond 2.875%				Versicherungsgesellschaft AG FRN 29/9/2047	158,475	0.0
	16/12/2027	14,667,345	0.41	EUR 10,350,000	Enel Finance International NV	,	
EUD 000 000	Netherlands			EUD 5 050 000	17/6/2027 (Zero Coupon)*	9,685,530	0.2
EUR 200,000	ABN AMRO Bank NV 0.375% 14/1/2035	184,488	0.00	EUR 5,850,000	Enel Finance International NV 0.875% 28/9/2034	5,129,017	0.1
EUR 300,000	ABN AMRO Bank NV 0.4%	104,400	0.00	EUR 2,330,000	Enexis Holding NV 1.5%	0,120,011	0.1
EUD 0 055 000	17/9/2041	262,296	0.01	EUD 0 550 000	20/10/2023	2,380,801	0.0
EUR 6,255,000	ABN AMRO Bank NV 0.5% 17/7/2023	6,291,060	0.18		Heineken NV 1.75% 7/5/2040 Heineken NV 2.25% 30/3/2030	2,407,341 266,162	0.0
EUR 400,000	ABN AMRO Bank NV 0.875%	0,231,000	0.10	,	Iberdrola International BV FRN	200,102	0.0
	14/1/2026	407,172	0.01	=::= - ===	28/1/2026 (Perpetual)	13,610,025	0.3
EUR 100,000	ABN AMRO Bank NV 1% 13/4/2031	101,602	0.00	EUR 6,500,000	Iberdrola International BV FRN 9/11/2026 (Perpetual)	6,090,500	0.1
EUR 200,000	ABN AMRO Bank NV 1.125%	101,002	0.00	EUR 1,100,000	ING Bank NV 0.75% 18/2/2029	1,104,263	0.0
	12/1/2032	204,795	0.01		ING Bank NV 1.875% 22/5/2023	117,002	0.0
EUR 300,000	ABN AMRO Bank NV 1.375%	212 010	0.01		ING Groep NV FRN 3/9/2025 ING Groep NV FRN 18/2/2029	10,970,400 3,578,250	0.3 0.1
EUR 200.000	10/1/2034 ABN AMRO Bank NV 1.45%	313,212	0.01		ING Groep NV FRN 16/2/2031	3,689,085	0.1
	12/4/2038	210,250	0.01	EUR 9,500,000	ING Groep NV 1% 20/9/2023	9,617,990	0.2
EUR 600,000	ABN AMRO Bank NV 1.5%	005 700	0.00	EUR 407,000	Jubilee Place 17/1/2059	40E 710	0.0
FUR 3 000 000	30/9/2030 Achmea Bank NV 0.01%	635,790	0.02	EUR 675.496	(Zero Coupon) Jubilee Place 2020-1 BV FRN	405,718	0.01
	16/6/2025*	2,960,100	0.08		17/10/2057	680,697	0.02
EUR 5,900,000	Aegon Bank NV 0.01%	E 70E 00E	0.40	EUR 1,267,362	Jubilee Place 2021-1 BV FRN	1 272 052	0.04
EUR 400.000	16/11/2025 Aegon Bank NV 0.25%	5,795,865	0.16	EUR 1.025.000	17/7/2058 Koninklijke Philips NV 2%	1,273,952	0.02
	25/5/2023	402,140	0.01		30/3/2030*	1,076,163	0.03
EUR 300,000	Aegon Bank NV 0.375%	074 707	0.04	,	Magoi 2019 BV FRN 27/7/2039	99,922	0.00
EUR 5.075.000	9/6/2036 ASML Holding NV 3.375%	271,767	0.01		Magoi 2019 BV FRN 27/7/2039 Magoi 2019 BV FRN 27/7/2039	50,473 49,944	0.00
20.10,0.0,000	19/9/2023	5,339,124	0.15		Magoi 2019 BV FRN 27/7/2039	50,178	0.00
EUR 7,105,000	BMW Finance NV 24/3/2023	7 400 000	0.00	EUR 200,000	Nationale-Nederlanden Bank		
FUR 13 755 000	(Zero Coupon) BMW Finance NV 0.5%	7,109,299	0.20		NV/The Netherlands 0.125% 24/9/2029	190,339	0.0
2011 10,700,000	22/11/2022*	13,829,690	0.39	EUR 5,600,000	Nationale-Nederlanden Bank	.00,000	0.0
EUR 5,615,000	BNG Bank NV 0.125%	E 40E 040	0.45		NV/The Netherlands 0.5%	F 000 004	0.44
FUR 4 210 000	19/4/2033 BNG Bank NV 0.75%	5,185,249	0.15	FUR 8 300 000	10/10/2024 Nationale-Nederlanden Bank	5,633,264	0.10
2017 4,210,000	11/1/2028	4,267,551	0.12	2011 0,000,000	NV/The Netherlands 0.625%		
EUR 7,700,000	BP Capital Markets BV 1.467%			EUD 000 000	11/9/2025	8,355,557	0.2
ELID 300 000	21/9/2041 Cooperatieve Rabobank UA	6,370,479	0.18	EUR 300,000	Nationale-Nederlanden Bank NV/The Netherlands 1%		
LOIX 300,000	0.01% 2/7/2030	281,389	0.01		25/9/2028	305,345	0.0
EUR 500,000	Cooperatieve Rabobank UA			EUR 7,900,000	Naturgy Finance BV FRN		
EUD 4 000 000	0.875% 8/2/2028	506,977	0.01	ELID 20 130 000	23/11/2026 (Perpetual) Netherlands Government Bond	7,248,921	0.20
EUR 4,900,000	de Volksbank NV 0.01% 16/9/2024*	4,862,573	0.14	EUR 20, 130,000	'144A' 15/7/2030		
EUR 6,800,000	de Volksbank NV 0.75%	.,,	• • • •		(Zero Coupon)	19,687,140	0.5
EUD 000 000	25/6/2023	6,855,454	0.19	EUR 7,230,000	Netherlands Government Bond		
EUR 200,000	de Volksbank NV 0.75% 24/10/2031	198,029	0.01		'144A' 15/1/2052 (Zero Coupon)	5,998,008	0.1
EUR 1,045,489	Domi 2021-1 BV FRN	100,020	0.51	EUR 7,665,000	Netherlands Government Bond	2,200,000	
EUD 4 000 405	15/6/2053	1,046,575	0.03	EUD 40 000 000	'144A' 0.5% 15/1/2040	7,649,247	0.2
EUK 1,892,105	Dutch Property Finance 2020-2 BV FRN 28/1/2058	1,901,171	0.05	EUR 18,082,330	Netherlands Government Bond '144A' 2.75% 15/1/2047*	27,479,428	0.7
EUR 290,000	Dutch Property Finance 2020-2	1,551,171	0.00	EUR 1,695,000	NN Group NV FRN 8/4/2044	1,781,307	0.0
	BV FRN 28/1/2058	293,017	0.01	EUR 3,500,000	Shell International Finance BV	0.004.5:-	
EUR 1,491,983	Dutch Property Finance 2021-1 BV FRN 28/7/2058	1,497,609	0.04		1.875% 7/4/2032	3,601,815	0.10

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holdina	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	1
		(=011)	7.050.0	rioranig	•	(2011)	7.00
EUR 7,000,000	Financieringsmaatschappij			EUR 200,000	Poland mBank Hipoteczny SA 1.073%		
FUR 5 200 000	NV 20/2/2023 (Zero Coupon) Telefonica Europe BV FRN	7,012,530	0.20	FUR 200 000	5/3/2025 PKO Bank Hipoteczny SA 0.75%	203,549	0
	4/9/2023 (Perpetual)	5,248,360	0.15		27/8/2024	202,193	0
EUR 5,380,000	TenneT Holding BV 0.5% 9/6/2031	5,008,376	0.14	EUR 5,015,000	Republic of Poland Government International Bond 10/2/2025		
EUR 6,500,000	TenneT Holding BV 0.875% 16/6/2035	5,871,027	0.16	FUR 4 815 000	(Zero Coupon)* Republic of Poland Government	4,882,604	C
EUR 5,777,000	Thermo Fisher Scientific	0,011,021	0.10	2010 4,010,000	International Bond 1%	4 774 000	
	Finance I BV 1.625% 18/10/2041	5,199,733	0.15		25/10/2028*	4,771,328 10,059,674	(
EUR 400,000	Van Lanschot Kempen NV 0.875% 15/2/2027	404,080	0.01		Portugal	10,000,014	
EUR 7,800,000	Volkswagen International	404,000	0.01	,	Banco BPI SA 0.25% 22/3/2024	100,369	(
	Finance NV FRN 17/6/2025 (Perpetual)	7,941,414	0.22	EUR 300,000	Banco Comercial Portugues SA 0.75% 31/5/2022	300,915	(
EUR 1,000,000	Vonovia Finance BV 2.25%			EUR 3,900,000	Banco Santander Totta SA 1.25% 26/9/2027	4 027 005	(
	7/4/2030	1,021,425 280,457,237	7.86	EUR 3,900,000	Caixa Economica Montepio	4,037,085	(
	New Zealand	200,401,201	1.00		Geral Caixa Economica Bancaria SA 0.875%		
EUR 6,250,000	ANZ New Zealand Int'l Ltd/	0.555			17/10/2022	3,927,671	(
EUR 6,065,000	London 0.125% 22/9/2023 ANZ New Zealand Int'l Ltd/	6,268,188	0.18	EUR 6,611,832	Portugal Obrigacoes do Tesouro OT '144A' 0.7% 15/10/2027	6,690,513	(
, ,	London 0.5% 17/1/2024	6,112,125	0.17	EUR 2,294,000	Portugal Obrigacoes do Tesouro		
, ,	ASB Finance Ltd/London 0.25% 21/5/2031	5,807,300	0.16	EUR 146,900	OT '144A' 1.15% 11/4/2042 Portugal Obrigacoes do Tesouro	2,101,969	(
EUR 5,745,000	ASB Finance Ltd/London 0.625% 18/10/2024	5,791,391	0.16	FUR 52 006	OT '144A' 4.1% 15/2/2045 SAGRES Socidade de	217,456	(
	Chorus Ltd 1.125% 18/10/2023	5,889,726	0.16	LON 32,000	Titularizacao de Creditos SA/		
NZD 4,706,000	New Zealand Government Bond 1.75% 15/5/2041	2,310,750	0.06		Ulisses Finance No. 1 FRN 20/3/2033	52,102	(
NZD 349,000	New Zealand Government	_,0.0,.00	0.00	EUR 900,000	TAGUS - Sociedade de	02,102	`
	Inflation Linked Bond 2.5% 20/9/2040	298,439	0.01		Titularizacao de Creditos SA/ Ulisses Finance No. 2		
NZD 6,597,000	New Zealand Government Inflation Linked Bond 2.789%			EUD 200 000	2.294% 23/9/2038 TAGUS - Sociedade de	892,493	(
	20/9/2040	5,637,532	0.16	LON 200,000	Titularizacao de Creditos SA/		
NZD 1,540,000	New Zealand Government Inflation Linked Bond 3%				Viriato Finance No 1 0.385% 28/10/2040	197,204	(
	20/9/2030	1,274,939	0.04	EUR 700,000	TAGUS - Sociedade de	,	
		39,390,390	1.10		Titularizacao de Creditos SA/ Viriato Finance No 1		
ELIR 10 735 000	Norway DNB Bank ASA 0.05%			EUD 177 617	0.985% 28/10/2040	687,491	(
	14/11/2023	10,718,092	0.30	EUK 1//,61/	TAGUS - Sociedade de Titularizacao de Creditos SA/		
EUR 275,000	DNB Boligkreditt AS 0.01% 21/1/2031	255,817	0.01	ELID 704 624	Volta VI 1.1% 13/2/2023 TAGUS - Sociedade de	178,744	(
EUR 400,000	DNB Boligkreditt AS 0.375%	,		LUK 704,034	Titularizacao de Creditos SA/		
EUR 425,000	20/11/2024 DNB Boligkreditt AS 0.625%	401,683	0.01		Volta VII 0.7% 12/2/2024	702,582	(
	19/6/2025	428,731	0.01		Romania	20,086,594	(
	DNB Boligkreditt AS 0.625% 14/1/2026	301,982	0.01	EUR 9,350,000	Romanian Government		
EUR 2,885,000	Eika Boligkreditt AS 0.5% 28/8/2025	2,895,213	0.08		International Bond 2.125% 7/3/2028	8,785,307	(
EUR 200,000	Eika Boligkreditt AS 0.875%			EUR 5,975,000	Romanian Government	5,700,007	
EUR 4,380,000	1/2/2029 Sbanken Boligkreditt AS	202,255	0.01		International Bond 3.75% 7/2/2034	5,462,614	C
	0.375% 26/4/2023 SpareBank 1 Boligkreditt AS	4,413,069	0.12			14,247,921	C
	0.01% 22/9/2027	314,709	0.01		Singapore		
EUR 400,000	SpareBank 1 Boligkreditt AS 0.375% 9/3/2023	402,980	0.01	EUR 18,220,000	Oversea-Chinese Banking Corp Ltd 0.625% 18/4/2025	18,336,152	C
EUR 4,955,000	SpareBank 1 Boligkreditt AS			EUR 325,000	United Overseas Bank Ltd		
EUD 4 005 000	0.5% 30/1/2025* Telenor ASA 25/9/2023	4,984,235	0.14		0.01% 1/12/2027	312,538 18,648,690	
EUR 4,635,000							

 $[\]ensuremath{^{\star}}\xspace$ All or a portion of this security represents a security on loan.

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% N Asse
	Slovakia			EUR 2 900 000	Caja Rural de Navarra SCC		
EUR 6.100.000	Vseobecna Uverova Banka AS			LOIX 2,300,000	0.875% 8/5/2025	2,934,220	0.
	0.01% 23/6/2025	5,998,071	0.17	EUR 200,000	Eurocaja Rural SCC 0.125%	, ,	
EUR 5,400,000	Vseobecna Uverova Banka AS				22/9/2031	185,237	0.
	0.01% 24/3/2026	5,282,280	0.15	EUR 555,772	FT Santander Consumer Spain		_
EUR 4,600,000	Vseobecna Uverova Banka AS	4 000 000	0.40	EUD 200 445	Auto 2020-1 FRN 20/3/2033	558,046	0.
	0.25% 26/3/2024	4,608,280	0.13	EUR 208,415	FT Santander Consumer Spain Auto 2020-1 FRN 20/3/2033	210,748	0.
		15,888,631	0.45	FUR 972 601	FT Santander Consumer Spain	210,740	0.
	Slovenia				Auto 2020-1 FRN 20/3/2033	979,675	0
EUR 6,130,000	Slovenia Government Bond			EUR 347,358	FT Santander Consumer Spain		
	0.275% 14/1/2030*	5,918,208	0.17		Auto 2020-1 3.5% 20/3/2033	351,898	0
	Spain			EUR 3,800,000	Ibercaja Banco SA 0.25%	2 040 755	0
EUR 6,500,000	Abanca Corp Bancaria SA			EUR 400 000	18/10/2023 Kutxabank SA 1.25% 22/9/2025*	3,810,755 411,155	0
	0.75% 28/5/2029	6,494,304	0.18		Programa Cedulas TDA Fondo	411,100	U
EUR 6,900,000	Adif Alta Velocidad 1.25%	7 400 044	0.00	20.1.000,000	de Titulizacion de Activos		
EUD 61 904	4/5/2026	7,120,041	0.20		4.25% 10/4/2031	776,323	C
EUR 61,804	Autonoria Spain 2019 FRN 25/12/2035	62,149	0.00	EUR 6,000,000	Santander Consumer Finance		
EUR 61 804	Autonoria Spain 2019 FRN	02, 1 4 9	0.00	FUE 45 55 5	SA 0.375% 27/6/2024*	5,971,740	C
	25/12/2035	62,283	0.00	EUR 17,500,000	Spain Government Bond	17 454 075	,
EUR 61,804	Autonoria Spain 2019 FRN			ELID 1 000 000	31/1/2025 (Zero Coupon) Spain Government Bond '144A'	17,454,675	C
	25/12/2035	62,641	0.00	EUR 1,990,000	0.1% 30/4/2031	1,831,079	C
EUR 61,804	Autonoria Spain 2019 FRN			EUR 21.040.000	Spain Government Bond '144A'	1,001,070	·
EUD 440 777	25/12/2035	62,413	0.00		0.25% 30/7/2024	21,190,961	C
EUR 118,777	Autonoria Spain 2019 FRN 25/12/2035	118,821	0.00	EUR 350,000	Spain Government Bond 0.35%		
FUR 300 000	Autonoria Spain 2021 FT FRN	110,021	0.00		30/7/2023	353,203	(
_0	31/1/2039	299,449	0.01	EUR 10,310,000	Spain Government Bond '144A'	40 470 040	,
EUR 300,000	Autonoria Spain 2021 FT FRN			ELID 8 071 000	0.6% 31/10/2029 Spain Government Bond '144A'	10,170,819	(
	31/1/2039	299,357	0.01	LOIX 0,07 1,000	0.7% 30/4/2032	7,744,246	(
EUR 1,100,000	Autonoria Spain 2021 FT FRN			EUR 3,330,000	Spain Government Bond '144A'	7,7 11,210	`
ELID 200 000	31/1/2039	1,098,553	0.03		0.85% 30/7/2037	3,035,262	(
EUR 200,000	Autonoria Spain 2021 FT FRN 31/1/2039	199,591	0.01	EUR 4,034,000	Spain Government Bond '144A'		
EUR 300.000	AYT Cedulas Cajas Global FTA	199,591	0.01		1% 30/7/2042	3,603,128	(
	3.75% 14/12/2022	309,575	0.01	EUR 6,546,000	Spain Government Bond '144A'	5 050 500	,
EUR 2,700,000	AyT Cedulas Cajas X Fondo de			EUR 8 405 000	1% 31/10/2050 Spain Government Bond '144A'	5,356,526	(
	Titulizacion de Activos 3.75%			LOIX 0, 4 03,000	1.2% 31/10/2040	7,853,296	(
EUD 0 000 000	30/6/2025	2,988,245	0.08	EUR 19,149,000	Spain Government Bond '144A'	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
EUR 2,000,000	Banco de Sabadell SA FRN 11/3/2027	1,973,680	0.06		1.3% 31/10/2026*	19,970,130	(
FUR 7 300 000	Banco de Sabadell SA 0.125%	1,973,000	0.00	EUR 2,584,000	Spain Government Bond '144A'		
2011,000,000	10/2/2028	7,059,282	0.20	EUD 07.040.000	1.4% 30/4/2028	2,705,134	(
EUR 13,100,000	Banco de Sabadell SA 0.875%	, ,		EUR 27,612,000	Spain Government Bond '144A'	20 002 162	(
	22/7/2025	12,915,069	0.36	FUR 6 530 000	1.4% 30/7/2028 Spain Government Bond '144A'	28,892,163	,
EUR 1,800,000	Banco de Sabadell SA 0.875%			LOIX 0,000,000	1.85% 30/7/2035	6,926,502	(
EUD 000 000	22/7/2025	1,774,422	0.05	EUR 1,759,000	Spain Government Bond '144A'	0,020,002	`
EUR 600,000	Banco Santander SA 0.01% 27/2/2025	593,601	0.02		1.9% 31/10/2052	1,748,121	(
FUR 200 000	Banco Santander SA 0.1%	595,001	0.02	EUR 13,771,000	Spain Government Bond '144A'		
2011 200,000	27/2/2032	184,411	0.01	EUD 0 400 000	1.95% 30/4/2026	14,691,062	(
EUR 5,500,000	Banco Santander SA 0.875%	- ,		EUR 9,168,000	Spain Government Bond '144A' 1.95% 30/7/2030	9,961,939	(
	9/5/2031*	5,509,790	0.15	FUR 5 720 000	Spain Government Bond '144A'	9,901,939	,
EUR 2,500,000	Banco Santander SA 1%			2011 0,720,000	2.35% 30/7/2033	6,420,779	(
TUD 4 500 000	7/4/2025	2,549,424	0.07	EUR 8,877,000	Spain Government Bond '144A'	-, -,	
EUR 1,500,000	BBVA Consumer Auto 2020-1 FTA FRN 20/1/2036	1,511,485	0.04		2.7% 31/10/2048*	10,666,123	(
FUR 5 900 000	CaixaBank SA 0.375% 3/2/2025	5,826,250	0.04	EUR 38,020,000	Spain Government Bond '144A'		
	CaixaBank SA 1% 14/3/2023	6,384,603	0.18	EUD 7 000 000	2.75% 31/10/2024	40,867,395	1
EUR 400,000	CaixaBank SA 1% 25/9/2025	407,453	0.01	EUR 7,386,000	Spain Government Bond '144A' 3.45% 30/7/2066	10,037,058	(
	CaixaBank SA 1.125% 5/8/2022	302,026	0.01	EUR 5.085 000	Spain Government Bond '144A'	10,007,000	
EUR 400,000	CaixaBank SA 1.125%	465.55		23.10,000,000	4.7% 30/7/2041	7,787,394	(
ELID EUU OOO	27/3/2026 CaiyaBank SA 1 625%	400,038	0.01	EUR 3,541,000	Spain Government Bond '144A'	. ,	
EUR 300,000	CaixaBank SA 1.625% 14/7/2032	533,190	0.01		4.9% 30/7/2040	5,495,389	(
EUR 100.000	CaixaBank SA 4.125%	JJJ, 180	0.01	EUR 900,000	Wizink Master Credit Cards FT	000	
	24/3/2036	139,684	0.00		FRN 26/3/2033	899,779	C
EUR 9,300,000	Caja Rural de Navarra SCC	,	· L			338,474,857	ç
	0.625% 1/12/2023*	9,381,067	0.26				

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% N Asse
3.3.3	•	(=3.5)			•	(==/	
CEK 5 000 000	Sweden			EUR 5,522,000	BP Capital Markets Plc 1.104%	4 720 262	0.
SEK 5,000,000	Landshypotek Bank AB 0.75%	474 400	0.04	ELID & 635 000	15/11/2034 PB Capital Marketa Pla 1 231%	4,738,263	U
ELID 2 000 000	25/5/2023	474,123	0.01	EUR 5,535,000	BP Capital Markets Plc 1.231% 8/5/2031*	5 222 075	C
EUR 2,800,000	Lansforsakringar Bank AB	0.000.400	0.00	ELID 2 225 000	BP Capital Markets Plc 1.573%	5,223,075	(
TUD 2 125 000	0.875% 25/9/2023	2,833,432	0.08	EUR 2,235,000	16/2/2027	2,276,330	C
EUR 3, 125,000	Lansforsakringar Hypotek AB	2 142 020	0.09	GRP 805 280	Brass No 10 Plc FRN 16/4/2069	962,312	(
ELID 15 225 000	0.625% 29/1/2026 Skandinaviska Enskilda Banken	3,143,030	0.09		Brass NO 7 Plc FRN 16/10/2059	491,225	ì
LUIX 13,333,000	AB 0.05% 1/7/2024*	15,229,725	0.43	,	Brass NO 8 Plc FRN 16/11/2066	275,777	Ì
EUR 625 000	Skandinaviska Enskilda Banken	13,229,723	0.43	,	British Telecommunications Plc	210,111	
LOIN 023,000	AB 0.625% 30/1/2023	630,800	0.02	2011 1,110,000	1% 21/11/2024*	4,802,647	(
FUR 5 360 000	Svenska Handelsbanken AB	030,000	0.02	EUR 9.525.000	Cadent Finance Plc 0.625%	1,002,017	
2011 0,000,000	0.125% 18/6/2024	5,329,100	0.15		19/3/2030	8,750,617	(
EUR 6.065.000	Svenska Handelsbanken AB	0,020,.00	00	GBP 318,000	Canada Square Funding	-,,	
	1.125% 14/12/2022	6,132,352	0.17	,	17/1/2059 (Zero Coupon)	380,928	
EUR 6.250.000	Svenska Handelsbanken AB	0,:02,002	0	GBP 178,000	Canada Square Funding	,	
	1.375% 23/2/2029*	6,236,281	0.18		17/1/2059 (Zero Coupon)	213,118	(
EUR 1.961.000	Swedbank AB 0.25% 2/11/2026	1,900,219	0.05	GBP 102,000	Canada Square Funding 2021-2	-,	
	Swedbank AB 0.3% 6/9/2022	7,523,062	0.21		Plc FRN 17/6/2058	120,535	(
EUR 7,350,000	Swedbank AB 1.3% 17/2/2027	7,294,066	0.20	GBP 382,000	Canada Square Funding 2021-2		
	Swedbank Hypotek AB 0.375%	, - ,			Plc FRN 17/6/2058	458,072	
	11/3/2022	600,111	0.02	GBP 400,000	Canary Wharf Finance II Plc		
EUR 350,000	Swedbank Hypotek AB 0.5%				(Restricted) FRN 22/10/2037	415,825	
	5/2/2026	350,709	0.01	GBP 1,976,000	Canary Wharf Finance II Plc		
		57,677,010	1.62		FRN 22/10/2037	2,054,445	
		07,077,010	1.02	GBP 1,000,000	Channel Link Enterprises		
	Switzerland				Finance Plc FRN 30/6/2050	1,160,379	
EUR 3,660,000	Credit Suisse AG/London 1%			EUR 3,050,000	Channel Link Enterprises		
	7/6/2023	3,694,990	0.10		Finance Plc FRN 30/6/2050	3,053,446	
EUR 15,440,000	Credit Suisse Group AG FRN			EUR 2,125,000	Channel Link Enterprises		
	14/1/2028	14,540,080	0.41		Finance Plc FRN 30/6/2050	2,130,451	
EUR 4,520,000	Credit Suisse Group AG	0.700.000			CMF 2020-1 Plc FRN 16/1/2057	123,809	
EUD 0 004 000	0.625% 18/1/2033	3,768,686	0.11		CMF 2020-1 Plc FRN 16/1/2057	262,683	
EUR 6,261,000	UBS AG/London 0.5%	F 700 F00	0.40	GBP 594,083	CMF 2020-1 Plc 'Series 2020-1	744 000	
EUD 7 005 000	31/3/2031*	5,732,509	0.16		A' FRN 16/1/2057	711,239	
EUR 7,865,000	UBS AG/London 0.625%	7 040 000	0.00	EUR 1,855,000	Diageo Finance Plc 0.125%	4 055 000	
ELID 4 775 000	23/1/2023 UBS Group AG FRN 17/4/2025	7,913,330	0.22 0.13	ODD 405 000	12/10/2023	1,855,890	
	UBS Group AG FRN 29/1/2026	4,831,631	0.13	GBP 105,000	Dignity Finance Plc 4.696%	120 701	
	UBS Group AG FRN 3/11/2026	2,370,473 6,107,503	0.07	CDD 900 000	31/12/2049 Eastern Power Networks Plc	130,701	
LOIX 0,300,000	0B0 G10up A0 11(1 9/11/2020			GBF 600,000	6.25% 12/11/2036	1,347,785	(
		48,959,202	1.37	GRP 450 167	Economic Master Issuer 2020-1	1,547,765	,
	United Kingdom			GBF 459, 107	Plc FRN 25/6/2072	549,886	(
GBP 182.667	Albion NO 4 Plc FRN 17/8/2062	219,374	0.01	CBB 020 000	Economic Master Issuer Plc	349,000	,
	Annington Funding Plc 3.935%	,	0.01	GBF 920,000	FRN 25/6/2073	1,098,549	
0200,000	12/7/2047	121,844	0.00	GRP 38/1 7/10	Elvet Mortgages 2018-1 Plc	1,090,049	
GBP 100.000	Atlas Funding 2021-1 Plc FRN	,		ODF 304,749	'Series 2018-1 A' FRN		
	25/7/2058	120,637	0.00		22/10/2058	461,101	
GBP 100.000	Atlas Funding 2021-1 Plc FRN	-,		GRP 718 087	Elvet Mortgages 2020-1 Plc	7 01,101	,
,	25/7/2058	120,634	0.00	351 710,307	FRN 22/3/2065	863,088	(
GBP 100,000	Atlas Funding 2021-1 Plc FRN	•		GBP 1 374 000	Finsbury Square FRN	333,000	
,	25/7/2058	119,754	0.00	22. 1,07 1,000	16/12/2067	1,639,166	(
GBP 713,310	Atlas Funding 2021-1 Plc FRN			GBP 844 000	Finsbury Square FRN	1,000,100	
	25/7/2058	855,990	0.02	02. 0,000	16/12/2067	1,005,052	
GBP 330,475	Auto Abs UK Loans 2019 Plc			GBP 535.000	Finsbury Square 2018-2 Plc	1,000,000	
	FRN 27/11/2027	395,354	0.01	,	FRN 12/9/2068	640,162	(
GBP 555,000	Azure Finance No 2 Plc FRN			GBP 1.315.000	Finsbury Square 2018-2 Plc	, -	
	20/7/2030	672,534	0.02	, , , , , , , , , , , , , , , , , , , ,	FRN 12/9/2068	1,573,432	
GBP 706,318	Azure Finance No 2 Plc FRN			GBP 588,556	Finsbury Square 2018-2 Plc		
	20/7/2030	845,323	0.02		'Series 2018-2 A' FRN		
GBP 650,000	Barclays Plc 3% 8/5/2026	784,756	0.02		12/9/2068	703,593	
GBP 100,000	Barley Hill NO 2 Plc 27/8/2058			GBP 178,000	Finsbury Square 2019-2 Plc		
	(Zero Coupon)	119,639	0.00		'Series 2019-2 D' FRN		
EUR 5,335,000	BAT International Finance Plc				16/9/2069	214,436	(
	0.875% 13/10/2023*	5,370,012	0.15	GBP 283,311	Finsbury Square 2019-3 Plc		
EUR 1,745,000	BAT International Finance Plc				FRN 16/12/2069	339,605	
	2.75% 25/3/2025*	1,822,852	0.05	GBP 182,999	Finsbury Square 2019-3 Plc		
EUR 6,839,000	BAT International Finance Plc	7 00 · 7 = 5	0.55		FRN 16/12/2069	219,496	(
EUD	3.125% 6/3/2029	7,064,507	0.20	GBP 144,973	Finsbury Square 2020-1 Plc		
LUR 4,951,000	BP Capital Markets Plc FRN	. =			FRN 16/3/2070	173,348	(
	22/3/2029 (Perpetual)	4,788,259	0.13				

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	-	· · · · · · · · · · · · · · · · · · ·		FUD 2 706 000	Nationalda Building Cociety	· · · ·	
GBF 321,323	Finsbury Square 2020-1 Plc 'Series 2020-1X A' FRN 16/3/2070	630,459	0.02		Nationwide Building Society 0.25% 14/9/2028 Nationwide Building Society	2,518,107	0.07
GBP 461,707	Finsbury Square 2020-2 Plc FRN 16/6/2070	555,407	0.02	ŕ	0.75% 26/10/2022 Nationwide Building Society	309,378	0.01
GBP 318,925	Gemgarto 2018-1 Plc FRN 16/9/2065	381,565	0.01		2.25% 25/6/2029 Newday Funding Master Issuer	943,521	0.03
GBP 1,547,186	Gemgarto 2018-1 Plc 'Series 2018-1 A' FRN 16/9/2065	1,851,745	0.05		Plc - Series 2021-1 FRN 15/3/2029	1,068,718	0.03
GBP 218,000	Gemgarto 2021-1 Plc FRN 16/12/2067	258,993	0.01	GBP 524,000	Newday Funding Master Issuer Plc - Series 2021-1 FRN		
	Gemgarto 2021-1 Plc FRN 16/12/2067	1,667,924	0.05	GBP 307,000	15/3/2029 Newday Funding Master Issuer	628,670	0.02
	Gemgarto 2021-1 Plc FRN 16/12/2067	794,773	0.02	ODD 0 000 000	Plc - Series 2021-3 1.589% 15/11/2029	366,570	0.01
	Gemgarto 2021-1 Plc 5.049% 16/12/2067 GlaxoSmithKline Capital Plc	1,178,926	0.03	GBP 2,800,000	Newday Partnership Funding 2017-1 Plc 'Series 2017-1 A' FRN 15/12/2027	3,350,316	0.09
	23/9/2023 (Zero Coupon) GlaxoSmithKline Capital Plc	7,655,864	0.21	EUR 50,667	Newgate Funding Plc 'Series 2006-1 BB' FRN 1/12/2050	50,097	0.00
, ,	1.375% 2/12/2024 Gosforth Funding 2017-1 Plc	2,972,940	0.08	GBP 3,252,134	Oat Hill NO 2 Plc FRN 27/5/2046	3,889,215	0.11
,	'Series 2017-1X A2' FRN 19/12/2059	1,062,351	0.03	GBP 167,175	Orbita Funding 2020-1 Plc FRN 17/3/2027	200,069	0.01
GBP 5,596,485	Greene King Finance Plc FRN 15/12/2033	6,678,881	0.19	GBP 852,378	Paragon Mortgages No 25 Plc FRN 15/5/2050	1,018,494	0.03
,	Greene King Finance Plc 3.593% 15/3/2035	465,802	0.01		Paragon Mortgages No 25 Plc FRN 15/5/2050	214,681	0.01
	Hops Hill No 1 Plc FRN 27/5/2054	120,767	0.00		Paragon Mortgages No 25 Plc FRN 15/5/2050	167,211	0.01
	Hops Hill No 1 Plc FRN 27/5/2054	188,463	0.01		Paragon Mortgages No 26 Plc FRN 15/5/2045	355,387	0.01
	Hops Hill No 1 Plc FRN 27/5/2054 Hops Hill No 1 Plc FRN	241,420	0.01		PCL Funding IV Plc FRN 15/9/2024 PCL Funding IV Plc FRN	1,550,882	0.04
	27/5/2054 Jupiter Mortgage NO 1 Plc FRN	988,222	0.03		15/9/2024 PCL Funding IV Plc FRN	275,060	0.01
	20/7/2060 Lanark Master Issuer Plc	1,019,946	0.03		15/9/2024 PCL Funding V Plc FRN	725,095	0.02
	'Series 2017-1X 2A' FRN 22/12/2069	1,385,073	0.04	GBP 487,000	15/10/2025 PCL Funding V Plc FRN	138,109	0.00
GBP 284,000	Lanark Master Issuer Plc 'Series 2020-1X 2A' FRN			GBP 965,000	15/10/2025 PCL Funding V Plc 'Series	579,784	0.02
GBP 370,000	22/12/2069 Lanebrook Mortgage	340,783	0.01	GBP 915,000	2021-1 A' FRN 15/10/2025 Permanent Master Issuer Plc	1,153,825	0.03
CDD 2 006 902	Transaction 2020-1 Plc FRN 12/6/2057 Lanebrook Mortgage	444,096	0.01	GBP 1,042,000	FRN 15/7/2058 Precise Mortgage Funding 2019-1B Plc FRN 12/12/2055	1,095,950 1,254,303	0.03
GBF 3,000,602	Transaction 2020-1 Plc FRN 12/6/2057	3,611,690	0.10	GBP 100,000	Precise Mortgage Funding 2020-1B Plc FRN 16/10/2056	119,477	0.04
GBP 630,000	Lanebrook Mortgage Transaction 2020-1 Plc FRN	0,011,000	0.10	GBP 110,000	Precise Mortgage Funding 2020-1B Plc FRN 16/10/2056	132,299	0.00
GBP 267,000	12/6/2057 Lanebrook Mortgage	760,498	0.02	GBP 100,000	Precise Mortgage Funding 2020-1B Plc FRN 16/10/2056	118,934	0.00
	Transaction 2021-1 Plc 1.032% 20/7/2058	316,390	0.01	GBP 410,000	Residential Mortgage Securities 32 Plc FRN 20/6/2070	495,445	0.01
GBP 158,000	Lanebrook Mortgage Transaction 2021-1 Plc				Residential Mortgage Securities 32 Plc FRN 20/6/2070	1,846,985	0.05
GBP 103,000	1.332% 20/7/2058 Lanebrook Mortgage	189,285	0.01	·	RMAC NO 2 Plc 'Series 2018-2 A' FRN 12/6/2046	780,702	0.02
CBD 200 000	Transaction 2021-1 Plc 1.732% 20/7/2058	121,647	0.00		RMAC NO 2 Plc 'Series 2018-2 B' FRN 12/6/2046	179,835	0.01
	Lloyds Bank Plc 5.125% 7/3/2025 London Wall Mortgage Capital	395,494	0.01		RMAC NO 2 Plc 'Series 2018-2 C' FRN 12/6/2046 Sage AR Funding No 1 Plc FRN	227,458	0.01
	Plc FRN 15/5/2051 Mortimer BTL 2021-1 Plc FRN	917,005	0.03		17/11/2030 Sage AR Funding No 1 Plc FRN	638,345	0.02
	23/6/2053 Mortimer BTL 2021-1 Plc FRN	128,002	0.00		17/11/2030 Sage AR Funding No 1 Plc	460,368	0.01
	23/6/2053 National Westminster Bank Plc	1,244,955	0.04		FRN 17/11/2030 Santander UK Group Holdings	1,329,083	0.04
2 22,200	0.5% 15/5/2024	503,405	0.01		Plc FRN 13/9/2029	6,248,718	0.18

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% o Ne Asset
	Santander UK Plc 0.05%				Twin Bridges 2019-1 Plc 'Series		
2011 100,000	12/1/2027	145,887	0.00	OBI 420,472	2019-1 A' FRN 12/12/2052	513,781	0.0
EUR 3,950,000	Santander UK Plc 0.1%	,		GBP 305,000	Twin Bridges 2019-2 Plc FRN	2.2,.2.	
	12/5/2024	3,943,028	0.11		12/6/2053	366,266	0.0
GBP 1,299,751	Silk Road Finance Number Six			GBP 383,190	Twin Bridges 2019-2 Plc FRN		
	Plc FRN 21/9/2067	1,563,550	0.04		12/6/2053	459,273	0.0
GBP 376,200	Silverstone Master Issuer Plc			GBP 150,000	Twin Bridges 2019-2 Plc FRN		
	'Series 2019-1X 2A' FRN	450 417	0.01	CDD 275 000	12/6/2053	179,894	0.0
GBP 1 000 000	21/1/2070 Silverstone Master Issuer Plc	452,417	0.01	GBF 275,000	Twin Bridges 2019-2 Plc FRN 12/6/2053	330,204	0.0
OBI 1,000,000	'Series 2020-1X 1A' FRN			GBP 390.000	Twin Bridges 2020-1 Plc FRN	000,204	0.0
	21/1/2070	1,197,991	0.03	,	12/12/2054	470,182	0.0
	Sky Ltd 2.25% 17/11/2025	964,202	0.03	GBP 1,145,000	Twin Bridges 2020-1 Plc FRN		
	Sky Ltd 2.5% 15/9/2026	1,836,629	0.05		12/12/2054	1,380,679	0.04
	SSE Plc FRN 16/9/2077	531,595	0.02	GBP 2,058,198	Twin Bridges 2020-1 Plc FRN	0.404.440	0.0
GBP 305,773	Stanlington No 1 Plc			ODD 005 000	12/12/2054	2,481,410	0.0
	(Restricted) 'Series 2017-1 A' FRN 12/6/2046	365,593	0.01	GBP 225,000	Twin Bridges 2020-1 Plc FRN 12/12/2054	271,662	0.0
GBP 405 889	Tesco Property Finance 1 Plc	303,393	0.01	GBP 436 000	Twin Bridges 2021-1 Plc FRN	271,002	0.0
021 100,000	7.623% 13/7/2039	660,302	0.02	OD: 100,000	12/3/2055	521,359	0.0
GBP 823,072	Tesco Property Finance 3 Plc	,		GBP 220,000	Twin Bridges 2021-1 Plc FRN	,	
	5.744% 13/4/2040	1,195,474	0.03		12/3/2055	263,583	0.0
GBP 502,805	Tesco Property Finance 4 Plc			GBP 929,763	Twin Bridges 2021-1 Plc FRN		
000 457 000	5.801% 13/10/2040	728,870	0.02	000 4 455 000	12/3/2055	1,111,919	0.0
GBP 157,000	Together Asset Backed Securitisation 2021-1st1 Plc			GBP 1,155,000	Twin Bridges 2021-1 Plc FRN 12/3/2055	1 201 140	0.0
	1.024% 12/7/2063	186,764	0.01	GRP 176 000	Twin Bridges 2021-2 Plc	1,381,140	0.0
GBP 107.000	Together Asset Backed	100,704	0.01	ODI 170,000	12/9/2055 (Zero Coupon)	206,065	0.0
32,333	Securitisation 2021-1st1 Plc			GBP 320,000	Twin Bridges 2021-2 Plc	200,000	0.0
	1.324% 12/7/2063	127,304	0.00		12/9/2055 (Zero Coupon)	382,502	0.0
GBP 1,340,537	Tower Bridge Funding 2020-1			GBP 618,000	Twin Bridges 2021-2 Plc		
	Plc FRN 20/9/2063	1,613,540	0.05		12/9/2055 (Zero Coupon)	728,810	0.0
GBP 560,000	Tower Bridge Funding 2020-1	676 FEO	0.02	GBP 187,000	Twin Bridges 2021-2 Plc	240 222	0.0
GRP 115 000	Plc FRN 20/9/2063 Tower Bridge Funding 2020-1	676,559	0.02	GRP 553 147	12/9/2055 (Zero Coupon) Unique Pub Finance Co Plc/	218,323	0.0
ODI 110,000	Pic FRN 20/9/2063	139,443	0.00	ODI 000,147	The 7.395% 28/3/2024	697,394	0.0
GBP 145,000	Tower Bridge Funding 2020-1	.00,0	0.00	EUR 4,470,000	WPP Finance 2016 1.375%	001,001	0.0
	Plc FRN 20/9/2063	175,295	0.01		20/3/2025	4,551,957	0.1
GBP 364,999	Tower Bridge Funding 2021-1			EUR 125,000	Yorkshire Building Society		
000 004 000	Plc FRN 21/7/2064	437,275	0.01	EUD 0 005 000	0.01% 13/10/2027	120,312	0.0
GBP 381,999	Tower Bridge Funding 2021-1 Plc FRN 21/7/2064	464.067	0.01	EUR 3,365,000	Yorkshire Building Society	3,387,192	0.4
GBP 252 000	Tower Bridge Funding 2021-1	461,067	0.01	FUR 679 000	0.375% 11/4/2023* Yorkshire Building Society	3,307,192	0.1
ODI 202,000	Pic FRN 21/7/2064	301,331	0.01	LOIX 079,000	0.75% 10/11/2022	684,496	0.0
GBP 168,999	Tower Bridge Funding 2021-2	001,001	5.5.		0070 102022	193,833,844	5.4
	Plc FRN 20/11/2063	199,665	0.01			190,000,044	J
GBP 139,999	Tower Bridge Funding 2021-2				United States		
000 000 070	Plc FRN 20/11/2063	165,780	0.00	EUR 3,475,000	Air Products and Chemicals Inc 0.8% 5/5/2032	2 265 462	0.0
GBP 662,876	Tower Bridge Funding 2021-2	701 520	0.02	1160 0 360 000	Apple Inc 2.8% 8/2/2061	3,265,162 7,225,342	0.0
GRP 252 000	Plc FRN 20/11/2063 Tower Bridge Funding 2021-2	791,539	0.02		AT&T Inc 1.05% 5/9/2023	3,629,189	0.2
OBI 202,000	Plc FRN 20/11/2063	300,933	0.01		AT&T Inc 1.8% 5/9/2026	2,714,910	0.0
GBP 195,000	Tower Bridge Funding 2022-1	,			AT&T Inc 2.6% 19/5/2038	2,665,668	0.0
	Plc 20/12/2063 (Zero Coupon)	233,635	0.01	EUR 5,710,000	Bank of America Corp FRN		
GBP 331,000	Tower Bridge Funding 2022-1				7/2/2025	5,794,080	0.1
	Plc 'Series 2022-1X B' FRN			EUR 4,610,000	Booking Holdings Inc 0.1%	4 500 444	•
ODD 4 050 000	20/12/2063	395,453	0.01	EUD 5 000 000	8/3/2025 Coca-Cola Co/The 0.4%	4,532,114	0.
GBP 1,250,000	Turbo Finance 9 Plc FRN 20/8/2028	1 501 056	0.04	LOIX 3,090,000	6/5/2030	4,783,277	0.
GBP 1 321 517	Turbo Finance 9 Plc FRN	1,501,056	0.04	EUR 4.220.000	Coca-Cola Co/The 0.8%	4,700,277	0.
OBI 1,021,017	20/8/2028	1,584,745	0.04		15/3/2040	3,606,449	0.1
GBP 641,000	Twin Bridges 2018-1 Plc FRN	, ,		EUR 1,000,000	Coca-Cola Co/The 1%	-	
•	12/9/2050	765,878	0.02		9/3/2041	868,880	0.0
GBP 300,000	Twin Bridges 2018-1 Plc FRN	_			Eli Lilly & Co 1.375% 14/9/2061	1,926,616	0.0
000 047 007	12/9/2050	359,037	0.01	EUR 6,990,000	Fidelity National Information		
GBP 345,000	Twin Bridges 2018-1 Plc 'Series	440.005	0.04		Services Inc 0.625% 3/12/2025*	6,911,083	0.
GRP 205 000	2018-1 D' FRN 12/9/2050 Twin Bridges 2019-1 Plc FRN	412,835	0.01	EUR 4 670 000	Fidelity National Information	0,811,003	U.
GDL 202,000	12/12/2052	245,392	0.01	_51(4,070,000	Services Inc 0.75%		
		0,002	0.01				_
GBP 100,000	Twin Bridges 2019-1 Plc FRN				21/5/2023	4,700,775	0.1

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding Description	Market Value (EUR)	% of Net Assets
EUR 10,200,000	Goldman Sachs Group Inc/The			EUR 850,000 PepsiCo Inc 1.05% 9/10/209	,	0.02
EUR 6,785,000	0.875% 9/5/2029 Goldman Sachs Group Inc/The 1% 18/3/2033	9,619,365 6,076,137	0.27 0.17	EUR 2,735,000 Thermo Fisher Scientific Inc 2.375% 15/4/2032 EUR 2,215,000 US Bancorp 0.85% 7/6/2024	2,945,198	0.08 0.06
EUR 3,650,000	Goldman Sachs Group Inc/The	0.070.007	0.40	EUR 2,582,000 Verizon Communications Inc		0.07
FUR 2 570 000	1.375% 26/7/2022* Goldman Sachs Group Inc/The	3,673,287	0.10	0.875% 19/3/2032	2,414,814	0.07
2011 2,01 0,000	1.625% 27/7/2026*	2.610.523	0.07		139,118,739	3.90
USD 3,945,000	Intel Corp 3.05% 12/8/2051	3,107,862	0.09	Total Bonds	3,504,489,721	98.20
EUR 4,045,000	International Business Machines Corp 0.65%			Total Transferable Securities and Money Market Instruments Admitted to an		
	11/2/2032	3,762,497	0.11	Official Stock Exchange Listing or Dealt in on Another Regulated Market	3,537,152,931	99.12
EUR 9,670,000	International Business Machines Corp 1.25%			Dealt in on Another Regulated Market	3,537,152,931	99.12
EUD 0 477 000	29/1/2027	9,841,014	0.28	Other Transferable Securities		
EUR 6,477,000	International Flavors & Fragrances Inc 1.8% 25/9/2026	6,633,905	0.19	BONDS		
EUR 6,025,000	JPMorgan Chase & Co FRN	, ,		Denmark		
	11/3/2027	5,987,133	0.17	DKK 1 Nordea Kredit Realkreditaktieselskab		
EUR 3,815,000	Levi Strauss & Co 3.375% 15/3/2027	3,810,422	0.11	1% 1/10/2050	_	0.00
FUR 6 890 000	Morgan Stanley FRN	3,010,422	0.11	Total Bonds		0.00
20.10,000,000	26/7/2024	6,914,150	0.19	Total Other Transferable Securities		0.00
EUR 500,000	Morgan Stanley 1.75% 11/3/2024	512,944	0.02	Total Portfolio	3,537,152,931	99.12
EUR 3,800,000	Morgan Stanley 1.875% 30/3/2023	3,872,713	0.11	Other Net Assets	31,536,244	0.88
EUR 7,660,000	National Grid North America			Total Net Assets (EUR)	3,568,689,175	100.00
	Inc 0.75% 8/8/2023*	7,729,931	0.22			
USD 5,325,000	Oracle Corp 3.6% 1/4/2050	4,035,194	0.11			

^{*} All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2022

Curren	cy Purchases	Currence	y Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
BRL	13,300,000	USD	2,293,697	Bank of America	16/3/2022	247,249
CNH	56,475,000	EUR	7,783,155	HSBC Bank Plc	16/3/2022	169,211
CNH	151,593,000	EUR	20,954,436	UBS	16/3/2022	391,700
CNH	15,600,000	USD	2,431,152	Goldman Sachs	16/3/2022	31,851
EUR	30,807,415	CNH	223,239,000	HSBC Bank Plc	16/3/2022	(627,348)
EUR	2,074,332	MXN	49,820,000	Goldman Sachs	16/3/2022	(100,748)
EUR	16,100,000	USD	18,269,816	BNP Paribas	16/3/2022	(168,349)
EUR	6,750,000	USD	7,715,016	Morgan Stanley	16/3/2022	(119,832)
GBP	4,087,000	USD	5,525,430	Barclays	16/3/2022	(38,849)
GBP	2,970,000	USD	3,983,572	HSBC Bank Plc	16/3/2022	21
IDR	94,296,380,000	USD	6,489,772	Bank of America	16/3/2022	55,791
INR	467,190,000	USD	6,129,896	Citibank	16/3/2022	49,154
KRW	4,495,000,000	USD	3,809,968	Citibank	16/3/2022	(65,780)
MXN	250,000	EUR	10,612	Goldman Sachs	16/3/2022	303
MXN	49,570,000	EUR	2,104,123	UBS	16/3/2022	60,043
MXN	5,430,000	USD	255,601	RBS Plc	16/3/2022	9,467
NOK	20,480,000	USD	2,278,980	Goldman Sachs	16/3/2022	30,994
RUB	459,720,000	USD	5,926,938	HSBC Bank Plc	16/3/2022	(1,537,711)
RUB	30,280,000	USD	390,676	UBS	16/3/2022	(101,543)
RUB	394,550,000	USD	5,237,830	Bank of America	16/3/2022	(1,454,267)
SEK	20,500,000	USD	2,253,133	JP Morgan	16/3/2022	(74,344)
TWD	67,360,000	USD	2,448,404	Standard Chartered Bank	16/3/2022	(40,635)
USD	30,467	BRL	174,648	Citibank	16/3/2022	(2,937)

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Curre	ncy Sales	Counterparty	Maturity date	Unrealised appreciation (depreciation EUF
USD	1,711,072	BRL	9,795,352	HSBC Bank Plc	16/3/2022	(162,702
USD	582,015	BRL	3,330,000	BNP Paribas	16/3/2022	(55,023
USD	2,438,331	CNH	15,600,000	Westpac	16/3/2022	(25,459
USD	8,636,341	CNH	55,390,000	Morgan Stanley	16/3/2022	(109,359
USD	9,169,822	EUR	8,080,000	Barclays	16/3/2022	85,264
USD	7,744,491	EUR	6,750,000	Deutsche Bank	16/3/2022	146,078
USD	3,550,595	GBP	2,602,000	Morgan Stanley	16/3/2022	53,952
USD	2,035,265	GBP	1,485,000	JP Morgan	16/3/2022	38,70
USD	4,048,796	GBP	2,970,000	Bank of America	16/3/2022	58,058
USD	910,370	IDR	13,091,571,199	HSBC Bank Plc	16/3/2022	596
USD	1,348,515	IDR	19,364,775,262	Standard Chartered Bank	16/3/2022	2,586
USD	2,697,904	IDR	38,785,070,000	Deutsche Bank	16/3/2022	2,51
USD	1,157,206	IDR	16,726,250,000	Barclays	16/3/2022	(4,506
USD	441,022	IDR	6,328,713,539	Citibank	16/3/2022	1,118
USD	1,150,344	INR	85,600,000	BNP Paribas	16/3/2022	15,219
USD	1,256,993	INR	93,490,000	Standard Chartered Bank	16/3/2022	17,17
USD	1,305,353	INR	97,300,000	HSBC Bank Plc	16/3/2022	15,320
USD	2,554,867	INR	190,800,000	Morgan Stanley	16/3/2022	25,714
USD	1,261,912	KRW	1,498,180,000	Citibank	16/3/2022	14,848
USD	1,260,874	KRW	1,498,410,000	BNP Paribas	16/3/2022	13,75
USD	1,216,349	KRW	1,451,736,275	Goldman Sachs	16/3/2022	8,649
USD	39,098	KRW	46,673,725	Standard Chartered Bank	16/3/2022	27

Open Forward Foreign Exchange Contracts as at 28 February 2022

					Maturity	Unrealised appreciation/ (depreciation)
Currency	Purchases	Currer	icy Sales	Counterparty	date	EUR
USD	262,819	MXN	5,430,000	UBS	16/3/2022	(3,040)
USD	2,274,451	NOK	20,480,000	JP Morgan	16/3/2022	(35,027)
USD	1,837,748	RUB	142,210,000	HSBC Bank Plc	16/3/2022	479,510
USD	3,238,798	RUB	252,340,000	UBS	16/3/2022	831,142
USD	6,504,972	RUB	490,000,000	Bank of America	16/3/2022	1,806,086
USD	2,262,797	SEK	20,500,000	Bank of America	16/3/2022	82,949
USD	2,445,275	TWD	67,360,000	Bank of America	16/3/2022	37,849
DKK	27,440,000	EUR	3,686,782	Bank of America	12/4/2022	1,124
EUR	6,266	AUD	10,000	Citibank	12/4/2022	(177)
EUR	12,633	AUD	20,000	Morgan Stanley	12/4/2022	(254)
EUR	2,811,063	AUD	4,450,000	Bank of America	12/4/2022	(56,324)
EUR	897,917	DKK	6,680,000	Deutsche Bank	12/4/2022	133
EUR	51,131,254	DKK	380,390,000	JP Morgan	12/4/2022	7,256
EUR	119,462,205	GBP	99,960,000	Morgan Stanley	12/4/2022	185,809
EUR	225,736	GBP	190,000	BNP Paribas	12/4/2022	(979)
EUR	240,065	GBP	200,000	JP Morgan	12/4/2022	1,417
EUR	1,063,054	GBP	890,000	UBS	12/4/2022	1,069
EUR	1,532,126	GBP	1,290,000	Royal Bank of Canada	12/4/2022	(7,156)
EUR	16,518,862	NZD	27,810,000	Morgan Stanley	12/4/2022	(177,496)
EUR	5,940	NZD	10,000	RBS Plc	12/4/2022	(64)
EUR	470,567	SEK	4,850,000	JP Morgan	12/4/2022	13,660
EUR	3,900,402	SEK	40,200,000	UBS	12/4/2022	113,255
EUR	588,583	USD	670,000	Bank of America	12/4/2022	(7,405)
EUR	3,688,598	USD	4,210,000	UBS	12/4/2022	(56,342)

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised appreciation/		
Currency	Purchases	Currenc	y Sales	Counterparty	Maturity date	(depreciation) EUR		
EUR	36,491,624	USD	41,420,000	Morgan Stanley	12/4/2022	(352,899)		
NZD	8,420,000	EUR	5,022,359	Westpac	12/4/2022	32,777		
Net unreal	ised depreciat	ion				(246,916)		
CHF Hedg	ed Share Cla	ISS						
CHF	2,489,677	EUR	2,355,256	BNY Mellon	15/3/2022	60,116		
EUR	14,364	CHF	15,025	BNY Mellon	15/3/2022	(212)		
Net unreal	ised appreciat	ion				59,904		
GBP Hedg	jed Share Cla	iss			·			
EUR	154,350	GBP	129,152	BNY Mellon	15/3/2022	93		
GBP	22,464,996	EUR	26,642,913	BNY Mellon	15/3/2022	188,910		
GBP 22,464,996 EUR 26,642,913 BNY Mellon 15/3/2022 Net unrealised appreciation								
JPY Hedg	ed Share Cla	ss						
EUR	4,625	JPY	604,682	BNY Mellon	15/3/2022	(48)		
JPY	109,421,367	EUR	826,132	BNY Mellon	15/3/2022	19,534		
Net unreal	ised appreciat	ion				19,486		
PLN Hedg	ed Share Cla	ss						
EUR	189,449	PLN	860,229	BNY Mellon	15/3/2022	6,350		
PLN	16,815,492	EUR	3,736,114	BNY Mellon	15/3/2022	(157,007)		
Net unreal	ised depreciat	ion				(150,657)		
USD Hedg	jed Share Cla	iss						
EUR	3,052,726	USD	3,450,184	BNY Mellon	15/3/2022	(19,632)		
USD	539,614,361	EUR	471,764,405	BNY Mellon	15/3/2022	8,760,460		
Net unreal	ised appreciat	ion				8,740,828		
Total net u	nrealised appr	reciation				8,611,648		

Open Exchange Traded Futures Contracts as at 28 February 2022

Орен Еж	mange i	raded rutures contracts as a	t 20 i cordary 2022	Harrist and
				Unrealised appreciation/
Number of		Contract/	Expiration	(depreciation)
contracts	Currency	Description	date	EUR
1,472	EUR	Short-Term Euro-BTP	March 2022	(526,870)
470	EUR	Euro-BTP	March 2022	(4,038,080)
183	EUR	Euro-OAT	March 2022	35,571
86	EUR	Euro BUXL	March 2022	99,285
10	EUR	Euro Bund	March 2022	(3,848)
8	EUR	Euro Schatz	March 2022	(1,595)
(3)	EUR	Euro-BTP	March 2022	(490)
(7)	EUR	Euro BUXL	March 2022	129,820
(11)	EUR	Euro BOBL	March 2022	(7,630)
(22)	EUR	Euro-OAT	March 2022	90,600
(161)	EUR	Euro Bund	March 2022	35,288
(474)	EUR	Euro Schatz	March 2022	(161,200)
(1,773)	EUR	Euro BOBL	March 2022	(1,431,342)
(3)	GBP	Long Gilt	June 2022	(2,808)
(164)	GBP	Long Gilt	June 2022	(153,831)
(1)	USD	US Treasury 5 Year Note (CBT)	June 2022	(634)
(5)	USD	US Ultra 10 Year Note	June 2022	(5,919)
(138)	USD	US Ultra Bond (CBT)	June 2022	(235,123)
(298)	USD	US Ultra 10 Year Note	June 2022	(342,064)
1,119	EUR	3 Month EURIBOR	September 2022	(83,925)
23	EUR	3 Month EURIBOR	September 2022	(1,725)
120	GBP	3 Month SONIA	September 2022	115,918
3	GBP	3 Month SONIA	September 2022	2,877
941	AUD	90 Day Bank Bill	December 2022	(158,779)

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
20	AUD	90 Day Bank Bill	December 2022	(3,382)
1,731	GBP	3 Month SONIA	December 2022	(2,454,878)
35	GBP	3 Month SONIA	December 2022	(49,559)
214	EUR	3 Month EURIBOR	June 2023	129,060
5	EUR	3 Month EURIBOR	June 2023	3,008
Total				(9,022,255)

Swaps as at 28 February 2022

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS		Fund provides default protection on BNP Paribas SA; and receives Fixed 1%	Barclays	20/6/2022	(96)	1,819
CDS	EUR (2,338,794)	Fund provides default protection on BNP Paribas SA; and receives Fixed 1%	Citibank	20/6/2022	(1,517)	6,370
CDS	EUR (2,505,500)	Fund provides default protection on BNP Paribas SA; and receives Fixed 1%	Citibank	20/6/2022	(1,630)	6,824
CDS	EUR (2,004,407)	Fund provides default protection on BNP Paribas SA; and receives Fixed 1%	Citibank	20/6/2022	(287)	5,459
CDS	EUR (18,540,000)	Fund provides default protection on ITRAXX.EUR.36.V1; and receives Fixed 1%	Goldman Sachs	20/12/2026	(16,681)	240,263
IFS	GBP 11,605,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 5.07%	Goldman Sachs	16/11/2024	454,143	454,143
IFS	GBP 11,605,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.81%	Goldman Sachs	16/11/2026	(489,244)	(489,244)
IFS	GBP 13,930,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.6575%	Goldman Sachs	15/4/2031	(2,729,564)	(2,729,564)
IFS	GBP 15,480,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.65%	Goldman Sachs	15/4/2031	(3,050,124)	(3,050,124)
IFS	GBP 8,600,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.7175%	Goldman Sachs	15/7/2031	(1,475,869)	(1,475,869)
IFS	GBP 3,470,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.81%	Goldman Sachs	15/7/2031	(548,651)	(548,651)
IFS	GBP 2,320,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.85%	Goldman Sachs	15/7/2031	(353,199)	(353,199)
IFS	GBP 12,370,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.4125%	Goldman Sachs	16/11/2031	(613,118)	(613,118)
IFS		Fund provides default protection UKRPI + 0bps; and receives Fixed 4.2625%	Goldman Sachs	16/12/2031	(271,787)	(257,206)
IFS	GBP 1,100,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.435%	Goldman Sachs	16/12/2031	(34,612)	(34,612)
IFS	GBP 5,070,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.328%	Goldman Sachs	16/1/2032	(195,471)	(195,471)
IFS		Fund provides default protection UKRPI + 0bps; and receives Fixed 4.3245%	Goldman Sachs	16/2/2032	(175,249)	(175,249)
IFS		Fund provides default protection UKRPI + 0bps; and receives Fixed 4.371%	Goldman Sachs	16/2/2032	(127,678)	(127,678)
IRS		Fund receives Fixed 1.63%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/9/2023	(81,907)	(81,907)
IRS		Fund receives Floating KRW KORIBOR 3 Month; and pays Fixed 1.59%	Bank of America	21/9/2023	(213,532)	(213,532)
IRS	KRW 32,495,808,750	Fund receives Fixed 1.632%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	21/9/2023	(168,064)	(168,064)
IRS		Fund receives Fixed -0.10345%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/8/2026	(2,355,545)	(2,355,545)
IRS	EUR 40,450,000	Fund receives Fixed -0.121%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	24/11/2026	(1,227,628)	(1,227,628)
IRS	EUR 36,905,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.5385%	Goldman Sachs	23/2/2027	9,116	9,116
IRS	EUR 8,160,000	Fund receives Fixed 0.6245%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	10/2/2029	(29,928)	(29,928)

Swaps as at 28 February 2022

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	EUR 42,540,000	Fund receives Fixed 0.6742%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/2/2031	(468,656)	(468,656)
IRS	EUR 20,480,000	Fund receives Fixed 0.8134%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/2/2031	24,772	24,772
IRS	EUR 10,680,000	Fund receives Fixed 0.81724%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/2/2031	16,520	16,520
IRS	EUR 19,540,000	Fund receives Fixed 0.088%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	25/5/2031	(1,282,699)	(1,282,699)
IRS	EUR 21,730,000	Fund receives Fixed 0.18%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	25/5/2031	(1,238,255)	(1,238,255)
IRS	EUR 25,725,000	Fund receives Fixed 0.9065%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	23/2/2037	(308,361)	(308,361)
IRS	EUR 16,560,000	Fund receives Fixed 0.44844%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/8/2046	(1,771,323)	(1,771,323)
IRS	GBP 6,380,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 0.8004%	Goldman Sachs	18/11/2051	901,113	901,113
IRS	GBP 2,600,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 0.7581%	Goldman Sachs	22/11/2051	399,290	399,290
IRS	GBP 1,905,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 0.4525%	Goldman Sachs	1/12/2071	579,724	579,724
IRS	EUR 4,135,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.581%	Goldman Sachs	23/2/2072	95,183	95,183
IRS	GBP 1,960,000	Fund receives Fixed 1.088%; and pays Floating GBP SONIA 1 Day	Goldman Sachs	25/2/2072	(46,196)	(46,196)
IRS	KRW 16,702,858,200	Fund receives Fixed 1.6425%; and pays Floating KRW KORIBOR 3 Month	HSBC Bank Plc	21/9/2023	(85,115)	(85,115)
Total					(16,882,125)	(16,586,598)

CDS: Credit Default Swaps IFS: Inflation Swaps IRS: Interest Rate Swaps

Euro Corporate Bond Fund

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	rities and Money Market Ins				Realkredit Danmark A/S 0.5%	· · · · ·	
	k Exchange Listing or Dealt	in on Anothe	r		1/10/2035	8,423,030	0.32
Regulated Market						41,263,096	1.55
FUNDS	Ireland			EUR 4,064,000	Estonia Elering AS 0.875% 3/5/2023	4,088,181	0.15
1,887,951	BlackRock ICS Euro Liquid Environmentally Aware Fund [~]	185,756,421	6.99		Finland		
135,128	iShares EUR Corp Bond 1-5yr UCITS ETF*~	14,658,834	0.55		CRH Finland Services Oyj 0.875% 5/11/2023	5,399,674	0.20
Total Funds		200,415,255	7.54	, ,	Nordea Bank Abp 1.125% 16/2/2027*	7,004,873	0.26
BONDS				EUR 1,300,000	Nordea Kiinnitysluottopankki Oyi 0.25% 18/3/2026*	1,291,576	0.05
FUR 5 859 000	Australia APT Pipelines Ltd 0.75%			EUR 10,025,000	OP Corporate Bank plc FRN 9/6/2030	9,947,306	0.37
	15/3/2029 APT Pipelines Ltd 2%	5,396,608	0.20	EUR 4,398,000	OP Corporate Bank plc 0.375% 16/6/2028	4,106,303	0.16
	15/7/2030	12,893,109	0.49		10/0/2020	27,749,732	1.04
EUR 4,012,000	Macquarie Group Ltd 0.35% 3/3/2028	3,700,769	0.14		France		
		21,990,486	0.83	EUR 5,100,000	Autoroutes du Sud de la France SA 1.125% 20/4/2026	5,188,868	0.19
EUD 44 700 000	Austria				AXA SA FRN 10/7/2042 Banque Federative du Credit	4,969,909	0.19
	BAWAG Group AG FRN 26/3/2029*	11,780,028	0.44		Mutuel SA 0.01% 7/3/2025 Banque Federative du Credit	3,916,880	0.15
	Kommunalkredit Austria AG 0.25% 14/5/2024	2,565,888	0.10	, ,	Mutuel SA 0.1% 8/10/2027*	21,308,149	0.80
EUR 7,500,000	Volksbank Wien AG 0.875% 23/3/2026*	7,286,775	0.27		Banque Federative du Credit Mutuel SA 0.125% 5/2/2024	3,184,240	0.12
		21,632,691	0.81		Banque Federative du Credit Mutuel SA 0.25% 29/6/2028	562,731	0.02
EUR 7,400,000	Belgium Ageas SA/NV FRN 10/12/2029			EUR 12,800,000	Banque Federative du Credit Mutuel SA 0.25% 19/7/2028	11,787,648	0.44
EUR 5,300,000	(Perpetual) Anheuser-Busch InBev SA/NV	6,889,400	0.26		BNP Paribas SA FRN 15/7/2025 BNP Paribas SA FRN 30/5/2028	10,913,100 6,372,671	0.41 0.24
	3.7% 2/4/2040 Argenta Spaarbank NV FRN	6,328,490	0.24	EUR 17,200,000	BNP Paribas SA FRN 11/7/2030 BNP Paribas SA FRN 15/1/2032	16,113,992 10,795,230	0.61 0.41
LOIX 7,000,000	8/2/2029	6,771,695	0.25		BPCE SA FRN 15/9/2027	10,793,230	0.41
EUR 9,500,000	Argenta Spaarbank NV 1%	-,,			BPCE SA FRN 13/10/2046	4,200,480	0.16
	13/10/2026	9,288,863	0.35		BPCE SA 0.125% 4/12/2024	3,661,613	0.14
	Belfius Bank SA 1.25% 6/4/2034	13,886,950	0.52	EUR 4,400,000	BPCE SA 0.25% 14/1/2031	3,917,491	0.15
EUR 4,475,000	Euroclear Bank SA 0.125%				BPCE SA 0.375% 5/10/2023	4,916,538	0.18
	7/7/2025	4,396,889	0.17	, ,	BPCE SA 1% 15/7/2024	4,560,120	0.17
EUR 6,600,000	FLUVIUS System Operator	E 000 22E	0.00		Capgemini SE 1% 18/10/2024*	3,948,199	0.15
ELID 0 300 000	CVBA 0.25% 2/12/2030* Fluxys Belgium SA 1.75%	5,989,335	0.23		Capgemini SE 2.5% 1/7/2023	13,237,787	0.50
LOIX 9,500,000	5/10/2027	9,442,150	0.35	LOIX 10,200,000	Cie de Saint-Gobain 0.625% 15/3/2024	10,255,433	0.39
EUR 7.000.000	KBC Group NV FRN 11/3/2027*	7,004,760	0.26	EUR 7.900.000	Coentreprise de Transport	.0,200, .00	0.00
	KBC Group NV FRN 7/12/2031	2,418,135	0.09	, ,	d'Electricite SA 0.875%	7.057.005	0.00
, ,	KBC Group NV 0.125% 10/9/2026	14,259,800	0.54	EUR 4,000,000	29/9/2024* Coentreprise de Transport	7,957,085	0.30
EUK 11,400,000	KBC Group NV 0.75% 21/1/2028	11,056,860	0.42		d'Electricite SA 2.125% 29/7/2032*	4,132,960	0.16
	-	97,733,327	3.68	EUR 8,000,000	Credit Agricole SA FRN 22/4/2026		0.30
	Canada			EUR 4,300,000	Credit Agricole SA FRN	7,968,800	0.30
EUR 3,100,000	TotalEnergies Capital Canada Ltd 2.125% 18/9/2029	3,262,249	0.12	EUR 1,500,000	5/6/2030* Credit Mutuel Arkea SA 1.125%	4,267,750	0.16
	Denmark			EUR a euu uuu	23/5/2029 Electricite de France SA FRN	1,462,963	0.05
EUR 5,000,000	Danske Bank A/S FRN 24/5/2023	5,015,600	0.19		22/1/2026 (Perpetual)	9,662,400	0.36
USD 2,195,000	Danske Bank A/S FRN 12/9/2023	1,963,292	0.07		Electricite de France SA 1% 29/11/2033	3,912,828	0.15
EUR 5,625,000	Danske Bank A/S FRN 9/6/2029		0.20	EUR 3,400,000	Electricite de France SA 2% 9/12/2049	2,992,484	0.11
ELID 8 EUU UUU	Danske Bank A/S FRN	5,280,469	0.20	EUR 2,300,000	Elis SA 1% 3/4/2025	2,230,414	0.08
LUIX 0,300,000	15/5/2031	8,104,750	0.30		Engie SA 0.375% 11/6/2027	10,851,522	0.41
DKK 90 792 356	Nykredit Realkredit AS 0.5%	J, 10 4 ,730	3.30		Engie SA 0.375% 26/10/2029	5,280,078	0.20
2 30,7 02,000	1/10/2035	11,561,256	0.44		Engie SA 0.875% 27/3/2024	4,745,754	0.18
EUR 958,000	Orsted AS FRN 9/12/3019	914,699	0.03	EUR 5,400,000	Engie SA 1.25% 24/10/2041*	4,644,868	0.17

[~] Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

	vestments 28 Februa	Market	% of			Market	% of
Holding	Description	Value	Net Assets	Holding	Description	Value	Net Assets
_		, ,		_		(=011)	7100010
	Engie SA 1.75% 27/3/2028	3,994,166	0.15	EUR 500,000	Deutsche Pfandbriefbank AG	400 400	0.00
	Engie SA 1.875% 19/9/2033*	2,233,436	0.08	EUD 0 400 000	0.25% 27/10/2025	488,403	0.02
	Faurecia SE 2.75% 15/2/2027	6,246,781	0.23	EUR 8,400,000	Deutsche Telekom AG 1.75%	7 0 40 400	0.00
	Faurecia SE 3.75% 15/6/2028	8,727,934	0.33	EUD 0 000 000	9/12/2049	7,649,109	0.29
EUR 3,681,000	Firmenich Productions				DZ HYP AG 0.01% 26/10/2026	8,998,382	0.34
	Participations SAS 1.75%	2 750 227	0.44		DZ HYP AG 0.375% 31/3/2026	1,387,296	0.05
EUD 2 200 000	30/4/2030	3,758,227	0.14	EUR 3,400,000	Eurogrid GmbH 0.741%	2.070.142	0.12
EUR 2,300,000	HSBC Continental Europe SA 0.25% 17/5/2024	2,288,374	0.09	ELID 4 000 000	21/4/2033* Eurogrid GmbH 1.113%	3,079,142	0.12
FUR 8 800 000	La Poste SA 1.375% 21/4/2032	8,918,580	0.09	LOIX 4,900,000	15/5/2032	4,747,910	0.18
	Orange SA FRN 15/1/2025	0,910,500	0.54	FUR 10 800 000	Eurogrid GmbH 1.625%	4,747,310	0.10
2011 0,000,000	(Perpetual)	3,025,650	0.11	2011 10,000,000	3/11/2023	11,034,576	0.42
EUR 9.300.000	Orange SA 1% 12/5/2025	9,405,136	0.35	EUR 4.400.000	Eurogrid GmbH 1.875%	,	
	Orange SA 1% 12/9/2025	8,386,984	0.32	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	10/6/2025	4,556,948	0.17
	RTE Reseau de Transport			EUR 8,800,000	Evonik Industries AG 0.625%		
	d'Electricite SADIR 2.875%				18/9/2025	8,772,632	0.33
	12/9/2023	4,695,272	0.18	EUR 22,758,000	Fraport AG Frankfurt Airport		
EUR 7,800,000	Societe Generale SA FRN				Services Worldwide 1.875%		
	24/11/2030	7,468,890	0.28		31/3/2028	22,537,703	0.85
EUR 10,300,000	Suez SA FRN 30/3/2022			EUR 1,664,000	Fresenius SE & Co KGaA		
	(Perpetual)*	10,284,550	0.39		1.125% 28/1/2033*	1,517,917	0.06
	Terega SA 0.875% 17/9/2030	3,462,066	0.13	EUR 7,500,000	Hamburg Commercial Bank AG		
EUR 18,300,000	Thales SA 26/3/2026				FRN 22/9/2026	7,276,988	0.27
	(Zero Coupon)	17,468,539	0.66	EUR 8,200,000	Hamburg Commercial Bank AG		
EUR 1,603,000	TotalEnergies SE FRN	4 007 004		EUD 0 000 000	0.75% 23/11/2023	8,231,242	0.31
EUD 0 400 000	26/2/2025 (Perpetual)	1,607,824	0.06	EUR 3,000,000	HeidelbergCement AG 1.5%	0.000.005	0.40
EUR 6,168,000	TotalEnergies SE FRN	0 000 000	0.04	EUD C 000 000	7/2/2025	3,060,285	0.12
EUD 10 117 000	6/10/2026 (Perpetual)	6,299,008	0.24	EUR 6,023,000	HeidelbergCement AG 2.25% 3/6/2024	6 000 654	0.22
EUR 10,447,000	TotalEnergies SE FRN 25/10/2027 (Perpetual)	9,639,447	0.36	ELID 4 000 000	Landesbank Baden-	6,233,651	0.23
FUR 4 900 000	TotalEnergies SE FRN 4/6/2030	9,039,447	0.30	LOIX 4,000,000	Wuerttemberg 2.2% 9/5/2029	3,714,880	0.14
2017 4,000,000	(Perpetual)	4,392,850	0.17	FUR 6 100 000	LANXESS AG 0.625%	0,7 14,000	0.14
EUR 16.600.000	Veolia Environnement SA FRN	.,002,000	0	2011 0, 100,000	1/12/2029*	5,714,084	0.22
,,	20/1/2026 (Perpetual)	16,043,900	0.60	EUR 4,800,000		-, ,	
EUR 7,100,000	Veolia Environnement ŚA FRN				Rueckversicherungs-		
	20/1/2029 (Perpetual)	6,489,400	0.24		Gesellschaft AG in Muenchen		
EUR 1,100,000	Veolia Environnement SA				FRN 26/5/2042	4,873,344	0.18
	0.314% 4/10/2023*	1,104,745	0.04	EUR 5,600,000	Volkswagen Bank GmbH 1.25%		
EUR 6,600,000	Veolia Environnement SA				10/6/2024	5,691,224	0.21
	0.892% 14/1/2024	6,671,775	0.25	EUR 7,910,000	Volkswagen Financial Services		
		376,562,019	14.17	EUD 0 005 000	AG 1.5% 1/10/2024	8,068,081	0.30
	Germany			EUR 2,325,000	Volkswagen Leasing GmbH	2 240 406	0.00
FUR 10 000 000	Allianz SE FRN 30/10/2030			EUD 2 717 000	12/7/2023 (Zero Coupon)	2,318,106	0.09
LOIX 10,000,000	(Perpetual)	8,945,000	0.34	EUR 3,717,000	Volkswagen Leasing GmbH 0.375% 20/7/2026	3,593,150	0.14
FUR 2 500 000	Bayerische Landesbank FRN	0,040,000	0.04	ELID 3 236 000	Volkswagen Leasing GmbH	3,393,130	0.14
20.12,000,000	22/11/2032	2,341,637	0.09	LOIX 3,230,000	1.375% 20/1/2025	3,291,220	0.12
EUR 18,523,000	Berlin Hyp AG 0.01% 24/8/2026	18,157,045	0.68	FUR 2 166 000	Volkswagen Leasing GmbH	0,201,220	0.12
	Berlin Hyp AG 0.75% 26/2/2026	5,292,401	0.20	20112,100,000	1.625% 15/8/2025	2,209,937	0.08
EUR 12,700,000	Bertelsmann SE & Co KGaA			EUR 10,400,000	Vonovia SE 1% 16/6/2033*	9,188,192	0.35
	FRN 23/4/2075	12,805,410	0.48		ZF Finance GmbH 2.75%	-,, -	
EUR 2,100,000	Commerzbank AG FRN				25/5/2027	8,140,502	0.31
	29/12/2031	1,933,680	0.07	EUR 3,100,000	ZF Finance GmbH 3.75%		
EUR 631,000	Commerzbank AG 0.625%				21/9/2028	3,014,703	0.11
	24/8/2027	632,805	0.02			251,365,695	9.46
EUR 5,675,000	Deutsche Bahn Finance GMBH		·				
EUD 0 500 000	0.625% 15/4/2036	5,079,437	0.19	EUD 44 000 000	Hungary		
EUR 2,500,000	Deutsche Bahn Finance GMBH	1 000 716	0.07	EUR 11,600,000	Erste Bank Hungary Zrt 1.25% 4/2/2026	11 466 600	0.42
ELID 0 375 000	0.625% 8/12/2050 Deutsche Bahn Finance GMBH	1,909,716	0.07		4/2/2020	11,466,600	0.43
LUIX 9,373,000	0.875% 23/6/2039*	8,360,531	0.31		Ireland		
	Deutsche Bahn Finance GMBH	0,300,331	0.51	EUR 5,196,000	AIB Group Plc 1.25% 28/5/2024*	5,250,090	0.20
FUR 10 716 000	1.125% 29/5/2051	9,276,422	0.35	EUR 3,913,000	Ardagh Metal Packaging		
EUR 10,716,000		0,210,122	0.00		Finance USA LLC / Ardagh		
					Metal Packaging Finance Plc		
	Deutsche Bahn Finance GMBH 1.375% 16/4/2040*	1,534,722	0.06		5 5		_
EUR 1,590,000	Deutsche Bahn Finance GMBH	1,534,722	0.06	EUD 40 000 000	2% 1/9/2028*	3,551,263	0.13
EUR 1,590,000	Deutsche Bahn Finance GMBH 1.375% 16/4/2040*	1,534,722 7,731,090	0.06	EUR 10,380,000	2% 1/9/2028* Bank of Ireland Group Plc		
EUR 1,590,000 EUR 8,500,000	Deutsche Bahn Finance GMBH 1.375% 16/4/2040* Deutsche Bank AG FRN		0.29		2% 1/9/2028* Bank of Ireland Group Plc 1.375% 29/8/2023*	3,551,263 10,514,451	0.13 0.40
EUR 1,590,000 EUR 8,500,000	Deutsche Bahn Finance GMBH 1.375% 16/4/2040* Deutsche Bank AG FRN 17/2/2032				2% 1/9/2028* Bank of Ireland Group Plc		

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Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% N Asse
EUR 12.413.000	GAS Networks Ireland 0.125%			EUR 1.061.000	Nestle Finance International Ltd		
	4/12/2024 GAS Networks Ireland 1.375%	12,316,923	0.46		0.375% 3/12/2040 Nestle Finance International Ltd	844,874	0.0
, ,	5/12/2026 Glencore Capital Finance DAC	3,014,684	0.11		0.875% 14/6/2041 P3 Group Sarl 1.625%	7,638,642	0.2
	1.25% 1/3/2033 Linde Plc 1% 30/9/2051	3,378,191 3,186,612	0.13 0.12		26/1/2029 SELP Finance Sarl 0.875%	5,347,245	0.2
LOIX 3,300,000	Elitae 1 lc 170 30/9/2031	44,372,471	1.67		27/5/2029*	4,246,145	0.
FUD 9 426 000	Italy ASTM SpA 1.625% 8/2/2028	8,132,909	0.31		SELP Finance Sarl 1.5% 20/12/2026	7,248,648	0.
EUR 4,000,000	ASTM SpA 2.375% 25/11/2033	3,673,060	0.14		SES SA FRN 27/5/2026 (Perpetual)	5,682,565	0.
	Eni SpA FRN 13/7/2029 (Perpetual)*	1,638,053	0.06		SIG Combibloc PurchaseCo Sarl 2.125% 18/6/2025	2,162,523	0
	Eni SpA 0.375% 14/6/2028	8,571,972	0.32	EUR 7,200,000	Traton Finance Luxembourg SA	0.504.400	•
	Eni SpA 2% 18/5/2031 Eni SpA 3.25% 10/7/2023	3,185,870 3,229,239	0.12 0.12		1.25% 24/3/2033	6,594,120	0
	Hera SpA 0.25% 3/12/2030*	11,645,096	0.12			87,371,105	3
, ,	Intesa Sanpaolo SpA 1%			EUD 40 000 000	Netherlands		
EUR 4,600,000	19/11/2026* Intesa Sanpaolo SpA 2.125%	12,241,055	0.46	EUR 10,900,000	Adecco International Financial Services BV 0.125%		_
EUD 0 044 000	26/5/2025	4,743,856	0.18	EUD 0 000 000	21/9/2028	10,064,896	0
	Intesa Sanpaolo SpA 2.925% 14/10/2030	6,346,265	0.24		Airbus SE 0.875% 13/5/2026 ASML Holding NV 0.625%	2,999,290	0
	Intesa Sanpaolo Vita SpA 2.375% 22/12/2030	7,681,674	0.29	EUR 13,097,000	7/5/2029 ASML Holding NV 3.375%	4,034,317	0
	Iren SpA 0.25% 17/1/2031	5,157,131	0.19	==	19/9/2023	13,778,623	0
, ,	Italgas SpA 0.875% 24/4/2030*	6,993,296	0.26	EUR 864,000	Athora Netherlands NV FRN	000 000	_
	Italgas SpA 1% 11/12/2031*	9,733,192	0.37	ELID 0 000 000	15/7/2031	820,368	C
EUR 2,311,000	Snam SpA 0.75% 17/6/2030 Snam SpA 1% 12/9/2034	16,679,830 2,073,036	0.63 0.08		BMW Finance NV 1% 14/11/2024	9,123,545	C
EUR 5,000,000	Terna - Rete Elettrica Nazionale	4 505 400	0.47	EUR 9,400,000	BP Capital Markets BV 1.467%	7 770 040	,
ELID 12 000 000	0.375% 25/9/2030 UniCredit SpA FRN 16/6/2026	4,525,400 12,849,837	0.17 0.48	EUD 4 005 000	21/9/2041 Cooperatieve Rabobank UA	7,776,949	(
	UniCredit SpA 1.625% 18/1/2032	8,777,720	0.48		2.375% 22/5/2023 de Volksbank NV 0.01%	5,138,028	C
	10/1/2002	137,878,491	5.19	LOIX 3,700,000	16/9/2024	5,656,462	C
	Japan	107,070,401	0.10	EUR 1,416,000	Deutsche Telekom International Finance BV 0.625% 3/4/2023	1,424,680	C
EUR 7,400,000	East Japan Railway Co 1.104% 15/9/2039	6,547,927	0.25	EUR 100,000	EDP Finance BV 1.875% 29/9/2023	102,860	0
EUR 6,000,000	Takeda Pharmaceutical Co Ltd 2% 9/7/2040*	5,631,784	0.21	EUR 8,270,000	ELM BV for Firmenich International SA FRN		
		12,179,711	0.46	FUD 5 000 000	3/9/2025 (Perpetual)	8,382,472	C
115D 8 830 000	Jersey Aptiv Plc / Aptiv Corp 4.15%				Enel Finance International NV 17/6/2024 (Zero Coupon)*	4,945,025	0
000 0,020,000	1/5/2052	7,508,674	0.28	EUR 8,375,000	Enel Finance International NV 28/5/2026 (Zero Coupon)	8,008,510	0
EUR 5,400,000	Glencore Finance Europe Ltd 1.875% 13/9/2023	5,509,899	0.21	EUR 11,700,000	Enel Finance International NV 17/6/2027 (Zero Coupon)	, ,	
		13,018,573	0.49	EUR 10,389,000	Enel Finance International NV	10,948,860	0
ELID 6 800 000	Luxembourg Becton Dickinson Euro Finance			EUR 1,261,000	0.875% 28/9/2034 Enel Finance International NV	9,108,608	C
LOIX 0,000,000	Sarl 0.334% 13/8/2028	6,354,090	0.24	ELID 5 769 000	1.125% 17/10/2034 Heineken NV 1.75% 7/5/2040*	1,135,228 5,445,310	
EUR 3,200,000	Becton Dickinson Euro Finance Sarl 0.632% 4/6/2023	3,218,368	0.12	, ,	Holcim Sterling Finance	, ,	
EUR 6,702,000	DH Europe Finance II Sarl 0.75% 18/9/2031	6,225,991	0.23	EUR 4,500,000	Netherlands BV 3% 12/5/2032 Iberdrola International BV FRN	17,165,859	0
EUR 6,336,000	GELF Bond Issuer I SA 1.125% 18/7/2029	6,002,378	0.23	EUR 2,000,000	26/3/2024 (Perpetual) Iberdrola International BV FRN	4,583,250	0
EUR 7,143,000	GELF Bond Issuer I SA 1.625%	, ,		EUR 12,600,000	12/11/2024 (Perpetual) Iberdrola International BV FRN	2,070,000	0
EUR 6,800,000	20/10/2026* Holcim Finance Luxembourg SA	7,198,858	0.27	EUR 6,400.000	28/1/2026 (Perpetual) ING Groep NV FRN 3/9/2025	12,162,150 6,268,800	0
EUR 4,975,000	0.625% 19/1/2033 Logicor Financing Sarl 1.625%	5,767,352	0.22	EUR 19,000,000	ING Groep NV FRN 18/2/2029 ING Groep NV FRN 16/2/2031	17,432,500 5,683,185	0
	17/1/2030 Medtronic Global Holdings SCA	4,724,724	0.18	EUR 12,700,000	ING Groep NV FRN 26/5/2031	12,696,825	C
	1.125% 7/3/2027	5,267,707	0.20	EUK 5,457,000	Koninklijke Ahold Delhaize NV 1.125% 19/3/2026*	5,506,659	0
ELIB 3 300 000	Medtronic Global Holdings SCA						

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
FUD 12 000 000	Notural Finance DV FDN	· · · · · · · · · · · · · · · · · · ·		FUD 4 100 000	EDD. Energies de Portugal CA	· · · · · · · · · · · · · · · · · · ·	
	Naturgy Finance BV FRN 23/11/2026 (Perpetual) Nederlandse Gasunie NV 1%	11,011,020	0.41		EDP - Energias de Portugal SA FRN 14/3/2082	3,531,125	0.13
, ,	11/5/2026	6,550,855	0.25		EDP - Energias de Portugal SA FRN 14/3/2082	6,889,575	0.26
	NN Group NV 1% 18/3/2022 Redexis Gas Finance BV	2,262,260	0.09	EUR 735,842	TAGUS - Sociedade de Titularizacao de Creditos SA/		
EUR 5,676,000	1.875% 28/5/2025 Repsol International Finance BV FRN 11/9/2028	4,110,880	0.15	EUR 3,831,446	Volta VI 1.1% 13/2/2023 TAGUS - Sociedade de Titularizacao de Creditos SA/	740,512	0.03
	(Perpetual)	5,664,932	0.21		Volta VII 0.7% 12/2/2024	3,820,290	0.14
EUR 3,975,000	Sagax Euro Mtn NL BV 0.75% 26/1/2028*	3,608,406	0.14			19,600,982	0.74
EUR 6,965,000	Shell International Finance BV 0.5% 8/11/2031	6,316,663	0.24	EUR 10,700,000	Spain Banco de Sabadell SA FRN		
EUR 1,800,000	Shell International Finance BV 1.25% 11/11/2032	1,746,583	0.07	EUR 8.600.000	11/3/2027* Banco de Sabadell SA FRN	10,559,188	0.40
EUR 4,375,000	Shell International Finance BV				16/6/2028* Banco de Sabadell SA FRN	7,872,182	0.29
	1.875% 7/4/2032 Stellantis NV 1.25% 20/6/2033	4,502,269 5,272,784	0.17 0.20		15/4/2031	3,278,979	0.12
EUR 2,600,000	Telefonica Europe BV FRN 7/3/2023 (Perpetual)	2,626,156	0.10	EUR 1,800,000	Banco de Sabadell SA 0.875% 22/7/2025	1,774,422	0.07
EUR 10,400,000	Telefonica Europe BV FRN 4/9/2023 (Perpetual)	10,496,720	0.40	EUR 8,000,000	Banco Santander SA FRN 21/3/2029 (Perpetual)	6,830,480	0.26
EUR 7,675,000	TenneT Holding BV 0.5% 9/6/2031*	7,144,849	0.27	EUR 2,600,000	CaixaBank SA 0.375% 3/2/2025	2,567,500	0.10
EUR 9,775,000	TenneT Holding BV 0.875%	, ,		EUR 10,300,000	CaixaBank SA 1.125%		
EUR 8,450,000	16/6/2035 Teva Pharmaceutical Finance	8,829,122	0.33	EUR 3,100,000	27/3/2026 Cellnex Finance Co SA 1.5%	10,300,979	0.39
	Netherlands II BV 3.75% 9/5/2027	7,947,035	0.30	EUR 4,100,000	8/6/2028 Cellnex Finance Co SA 2%	2,826,688	0.10
EUR 6,925,000	Thermo Fisher Scientific Finance I BV 1.625%	, ,		EUR 1.900.000	15/2/2033 Cellnex Telecom SA 1.75%	3,445,964	0.13
EUD 7 075 000	18/10/2041	6,233,019	0.23		23/10/2030* NorteGas Energia Distribucion	1,665,796	0.06
EUR 7,075,000	Toyota Motor Finance Netherlands BV 27/10/2025			EUR 2,034,000	SA 2.065% 28/9/2027*	2,067,937	0.08
EUR 11,800,000	(Zero Coupon) Volkswagen International	6,900,920	0.26			53,190,115	2.00
	Finance NV FRN 17/6/2025 (Perpetual)	12,013,934	0.45	EUR 3,500,000	Sweden Skandinaviska Enskilda Banken		
EUR 1,700,000	Volkswagen International Finance NV FRN 27/6/2028	,,		EUR 4.275.000	AB FRN 31/10/2028 Svenska Handelsbanken AB	3,532,825	0.13
	(Perpetual)*	1,785,182	0.07		1.375% 23/2/2029	4,265,616	0.16 0.32
EUR 10,300,000	Vonovia Finance BV 1% 28/1/2041*	7,703,346	0.29		Swedbank AB 0.25% 2/11/2026 Swedbank AB 1.3% 17/2/2027	8,618,330 8,236,837	0.32
EUR 3,800,000	Vonovia Finance BV 1.125%			EUR 3,125,000	Volvo Car AB 2% 24/1/2025	3,110,797	0.12
	14/9/2034	3,266,822	0.12			27,764,405	1.04
	New Zealand	318,457,016	11.98	EUR 10,590,000	Switzerland Credit Suisse AG/London 0.25%	0.054.055	
, -,	Chorus Ltd 0.875% 5/12/2026* Chorus Ltd 1.125% 18/10/2023	10,539,671 22,582,022	0.40 0.85	EUR 32,327,000	1/9/2028 Credit Suisse Group AG FRN	9,651,355	0.36
NZD 3,378,000	New Zealand Government Bond 1.75% 15/5/2041	1,658,673	0.06	EUR 5,900,000	14/1/2028 Credit Suisse Group AG 0.625%	30,442,821	1.15
NZD 583,000	New Zealand Government Inflation Linked Bond 3%	, , , -		EUR 4,910,000	18/1/2033 UBS AG/London 0.5%	4,919,302	0.19
	20/9/2030	482,655	0.02	EUR 11.869.000	31/3/2031 UBS Group AG FRN 17/4/2025	4,495,547 12,009,766	0.17 0.45
		35,263,021	1.33	EUR 9,600,000	UBS Group AG FRN 29/1/2026	9,415,200	0.35
EUR 1,860,000	Norway DNB Bank ASA FRN 20/3/2028*	1,867,350	0.07		UBS Group AG FRN 3/11/2026 UBS Group AG 0.875%	5,453,128	0.21
EUR 3,800,000	DNB Bank ASA 0.375% 18/1/2028	3,686,570	0.14		3/11/2031	5,909,215 82,296,334	0.22 3.10
		5,553,920	0.21			02,230,334	3.10
	Portugal	0,000,020	0.21	FUR 12 065 000	United Kingdom Barclays Plc FRN 9/6/2025	12,027,511	0.45
EUR 3,000,000	Portugal EDP - Energias de Portugal SA EDN 30/4/2079	3 006 000	0.43	EUR 3,300,000	Barclays Pic FRN 9/8/2029 BAT International Finance Pic	3,043,177	0.43
EUR 1,600,000	FRN 30/4/2079 EDP - Energias de Portugal SA FRN 20/7/2080	3,096,000	0.12		0.875% 13/10/2023*	18,187,581	0.68
		1,523,480	0.06	FUR 11 088 000	BAT International Finance Plc		

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Portiono oi in	vestments 28 Februa	ry 2022					
Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 9 044 000	Bellis Acquisition Co Plc 3.25%			FUR 2 725 000	AT&T Inc 1.8% 14/9/2039*	2,504,264	0.09
021 0,011,000	16/2/2026	9,870,709	0.37		AT&T Inc 2.45% 15/3/2035	2,764,902	0.10
EUR 6,039,000	BP Capital Markets Plc FRN			· ' '	AT&T Inc 2.6% 19/5/2038	7,260,575	0.27
EUD 4 557 000	22/3/2029 (Perpetual)	5,840,496	0.22	EUR 8,759,000	Bank of America Corp FRN	0.005.004	0.00
EUR 1,557,000	BP Capital Markets Plc 1.104% 15/11/2034	1,336,015	0.05	EUD 1 127 000	9/5/2026* Bank of America Corp FRN	8,685,994	0.33
EUR 4.507.000	BP Capital Markets Plc 1.573%	1,330,013	0.03	EUR 1,127,000	24/8/2028	1,068,678	0.04
,	16/2/2027	4,590,344	0.17	EUR 7,175,000	Bank of America Corp FRN	1,222,212	
EUR 3,641,000	BP Capital Markets Plc 1.953%				8/8/2029	6,706,508	0.25
EUD 12 000 000	3/3/2025 British American Tobacco Plc	3,765,749	0.14	EUR 3,000,000	BAT Capital Corp 1.125% 16/11/2023	2 020 015	0.11
EUR 13,900,000	FRN 27/9/2026 (Perpetual)	12,589,925	0.47	FUR 22 109 000	Becton Dickinson and Co	3,030,015	0.11
EUR 1,488,000	British Telecommunications Plc	,000,0_0	V		1.401% 24/5/2023	22,406,919	0.84
	1% 23/6/2024*	1,500,120	0.06	EUR 3,450,000	Coca-Cola Co/The 0.125%		
EUR 8,664,000	British Telecommunications Plc	0.744.405	0.00	EUD 44 005 000	9/3/2029	3,231,580	0.12
EUR 17 025 000	1% 21/11/2024 Cadent Finance Plc 0.625%	8,714,165	0.33	EUR 11,625,000	Coca-Cola Co/The 0.375% 15/3/2033	10,413,617	0.39
LOIX 17,023,000	19/3/2030	15,640,867	0.59	EUR 2.975.000	Coca-Cola Co/The 0.4%	10,413,017	0.59
EUR 2,675,000	Cadent Finance Plc 0.75%	, ,			6/5/2030	2,795,727	0.10
	11/3/2032	2,404,718	0.09	EUR 2,748,000	Coca-Cola Co/The 0.8%		
	Chanel Ceres Plc 1% 31/7/2031	11,603,680	0.44	EUD 4 404 000	15/3/2040	2,348,465	0.09
EUR 4,898,000	Channel Link Enterprises Finance Plc FRN 30/6/2050	4,903,535	0.18		Coca-Cola Co/The 1% 9/3/2041* Comcast Corp 1.25% 20/2/2040	3,823,941 777,671	0.14 0.03
EUR 7,717,000	Diageo Finance Plc 0.125%	4,000,000	0.10		Eli Lilly & Co 1.375% 14/9/2061	17,014,953	0.64
	12/10/2023	7,720,704	0.29	EUR 6,378,000	Fidelity National Information		
EUR 1,861,000	Diageo Finance Plc 0.5%				Services Inc 0.75% 21/5/2023	6,420,031	0.24
ELID 3 433 000	19/6/2024 Diageo Finance Plc 1%	1,869,232	0.07	EUR 5,474,000	Fidelity National Information Services Inc 1% 3/12/2028	5,258,324	0.20
LOIX 3, 4 33,000	22/4/2025	3,484,426	0.13	EUR 5.932.000	Fidelity National Information	3,230,324	0.20
EUR 8,975,000	GlaxoSmithKline Capital Plc	-, - ,		,	Services Inc 1.1% 15/7/2024	6,001,720	0.23
	23/9/2023 (Zero Coupon)	8,970,154	0.34	EUR 2,100,000	Fidelity National Information		
EUR 251,000	GlaxoSmithKline Capital Plc 23/9/2023 (Zero Coupon)	250,910	0.01	EUD 2 025 000	Services Inc 1.5% 21/5/2027 Fiserv Inc 1.125% 1/7/2027	2,112,506 2,015,199	0.08 0.08
EUR 4.575.000	Motability Operations Group Plc	230,910	0.01		Fiserv Inc 1.625% 1/7/2030	3,877,606	0.00
,	0.125% 20/7/2028*	4,272,547	0.16	l ' '	General Motors Financial Co	-,,	
EUR 7,750,000	National Grid Electricity				Inc 0.65% 7/9/2028*	12,632,722	0.48
	Transmission Plc 0.823% 7/7/2032	7,110,392	0.27	EUR 1,898,000	General Motors Financial Co Inc 1.694% 26/3/2025	1,933,829	0.07
EUR 3.873.000	Nationwide Building Society	7,110,392	0.27	EUR 26.825.000	Goldman Sachs Group Inc/The	1,933,629	0.07
	0.25% 14/9/2028	3,604,076	0.14		0.875% 9/5/2029	25,297,987	0.95
EUR 5,459,000	NGG Finance Plc FRN			EUR 8,125,000	Goldman Sachs Group Inc/The		
EUD 14 691 000	5/9/2082	5,192,874 14,521,638	0.20	FUD 45 200 000	1% 18/3/2033	7,276,141	0.27
	OTE Plc 0.875% 24/9/2026 OTE Plc 2.375% 18/7/2022	1,913,594	0.55 0.07	EUR 15,200,000	Goldman Sachs Group Inc/The 1.375% 15/5/2024	15,365,300	0.58
, ,	Paragon Mortgages No 12 Plc	1,010,004	0.07	USD 5,965,000	Intel Corp 3.05% 12/8/2051	4,699,214	0.18
	FRN 15/11/2038	300,180	0.01	EUR 6,874,000	International Flavors &		
EUR 18,500,000	Santander UK Group Holdings	10.057.005	0.00		Fragrances Inc 1.8%	7.040.500	0.00
EUR 13 200 000	Plc FRN 28/2/2025 Santander UK Group Holdings	18,357,365	0.69	FUR 6 500 000	25/9/2026 JPMorgan Chase & Co FRN	7,040,523	0.26
LOIX 13,200,000	Plc FRN 13/9/2029	12,174,624	0.46	LOIX 0,330,000	24/2/2028	6,257,370	0.24
EUR 3,797,000	Sky Ltd 1.875% 24/11/2023	3,910,197	0.15	EUR 8,530,000	JPMorgan Chase & Co FRN	-,,	
	Sky Ltd 2.25% 17/11/2025	4,502,420	0.17		25/7/2031	8,050,120	0.30
GBP 10,535,000	Tesco Corporate Treasury Services Plc 2.75%			EUR 9,939,000	JPMorgan Chase & Co FRN 4/11/2032	9,326,807	0.35
	27/4/2030*	12,421,871	0.47	FUR 13 278 000	Levi Strauss & Co 3.375%	9,320,607	0.33
GBP 233,827	Tesco Property Finance 3 Plc	,,	V	2011 10,210,000	15/3/2027	13,262,066	0.50
	5.744% 13/4/2040	339,623	0.01		Linde Inc/CT 1.625% 1/12/2025	2,182,403	0.08
		237,453,486	8.94	EUR 3,100,000	McDonald's Corp 0.625%	2 420 020	0.40
	United States			EUR 15 100 000	29/1/2024 McDonald's Corp 1%	3,126,829	0.12
EUR 11,470,000	AbbVie Inc 1.375% 17/5/2024	11,694,279	0.44	2311 10,100,000	15/11/2023	15,327,163	0.58
EUR 12,225,000	Air Products and Chemicals Inc		_	EUR 2,900,000	McDonald's Corp 2.375%		
11QD 4E 00E 000	0.8% 5/5/2032	11,486,793	0.43	FUD 40 440 000	27/11/2024	3,071,514	0.12
	Amazon.com Inc 2.7% 3/6/2060 American Tower Corp 0.95%	11,589,687	0.44		Morgan Stanley FRN 26/7/2024 Morgan Stanley FRN	13,465,030	0.51
_55,000,000	5/10/2030	8,486,808	0.32		29/10/2027	1,884,039	0.07
	Apple Inc 2.8% 8/2/2061	5,496,319	0.21	EUR 6,566,000	Morgan Stanley 1.75%		
	Apple Inc 3.85% 4/8/2046	4,795,899	0.18		11/3/2024	6,735,982	0.25
EUR 1,040,000	AT&T Inc 1.05% 5/9/2023	1,054,290	0.04				

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding Des	escription	Market Value (EUR)	% of Net Assets
EUR 16,200,000 EUR 6,875,000	30/3/2023 MPT Operating Partnership LP / MPT Finance Corp 0.993% 15/10/2026	16,509,987 6,532,068	0.62	0. EUR 7,166,000 Veri 1. EUR 15,000,000 Veri	rizon Communications Inc 0.875% 19/3/2032 rizon Communications Inc 1.25% 8/4/2030 rizon Communications Inc	1,500,140 7,094,460	0.06 0.27
EUR 6,858,000 EUR 11,800,000	0.75% 8/8/2023	6,920,609 12,639,511	0.26 0.48	EUR 7,393,000 Veri:	2.625% 1/12/2031 rizon Communications Inc 2.875% 15/1/2038*	16,388,671 8,124,419	0.62
USD 14,295,000	Oracle Corp 2.875% 25/3/2031 Oracle Corp 3.6% 1/4/2050	12,035,530 2,659,818	0.45 0.10	Σ.	2.07376 13/1/2030	451,526,302	16.99
	Prologis Euro Finance LLC 0.5% 16/2/2032*	4,638,598	0.17	Total Bonds Total Transferable Securities	ies and Money	2,383,040,008	89.67
EUR 14,690,000	RELX Capital Inc 1.3% 12/5/2025	14,935,339	0.56	Market Instruments Admitte Official Stock Exchange Lis			
EUR 86,245	SLM Student Loan Trust 2003-7 'Series 2003-7X A5B' FRN			Dealt in on Another Regula Total Portfolio	lated Market	2,583,455,263 2,583,455,263	97.21 97.21
EUR 4,000,000	15/12/2033 Thermo Fisher Scientific Inc	82,779	0.00	Other Net Assets		74,085,559	2.79
EUR 5,400,000	1.875% 1/10/2049 Thermo Fisher Scientific Inc	3,591,047	0.13	Total Net Assets (EUR)		2,657,540,822	100.00
	2.375% 15/4/2032	5,815,017	0.22				

^{*} All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	12,270,000	USD	13,923,727	BNP Paribas	16/3/2022	(128,376)
EUR	5,220,000	USD	5,966,279	Morgan Stanley	16/3/2022	(92,670)
GBP	3,154,000	USD	4,264,439	Barclays	16/3/2022	(30,319)
GBP	2,315,000	USD	3,105,040	HSBC Bank Plc	16/3/2022	16
USD	6,579,852	CNH	42,200,000	Morgan Stanley	16/3/2022	(83,246)
USD	6,968,157	EUR	6,140,000	Barclays	16/3/2022	64,792
USD	5,989,073	EUR	5,220,000	Deutsche Bank	16/3/2022	112,967
USD	45,170,000	EUR	39,874,682	BNY Mellon	16/3/2022	346,923
USD	2,724,465	GBP	1,996,500	Morgan Stanley	16/3/2022	41,498
USD	1,586,410	GBP	1,157,500	JP Morgan	16/3/2022	30,169
USD	3,155,880	GBP	2,315,000	Bank of America	16/3/2022	45,254
EUR	20,719,187	DKK	154,140,000	JP Morgan	12/4/2022	2,940
EUR	167,457	GBP	140,000	UBS	12/4/2022	404
EUR	55,679,713	GBP	46,590,000	Morgan Stanley	12/4/2022	86,603
EUR	7,620,892	NZD	12,830,000	Morgan Stanley	12/4/2022	(81,887)
EUR	5,633,575	USD	6,420,000	HSBC Bank Plc	12/4/2022	(77,237)
EUR	44,391,114	USD	50,390,000	Morgan Stanley	12/4/2022	(432,534)
EUR	465,563	USD	530,000	Bank of America	12/4/2022	(5,890)
GBP	3,030,000	EUR	3,622,544	Morgan Stanley	12/4/2022	(7,023)
GBP	5,500,000	EUR	6,582,214	Standard Chartered Bank	12/4/2022	(19,387)
Net unreal	ised depreciat	ion				(227,003)

Open Forward Foreign Exchange Contracts as at 28 February 2022

		,			Maturity	Unrealised appreciation/ (depreciation)		
Currency	Purchases	Currency	Sales	Counterparty	date	EUR		
CHF Hed	ged Share Cla	ISS						
CHF	1,184,982	EUR	1,121,003	BNY Mellon	15/3/2022	28,613		
EUR	38,882	CHF	41,020	BNY Mellon	15/3/2022	(915)		
Net unrealised appreciation								
GBP Hed	ged Share Cla	ISS						
EUR	9,753	GBP	8,137	BNY Mellon	15/3/2022	35		
GBP	1,427,017	EUR	1,692,394	BNY Mellon	15/3/2022	12,012		
Net unrealised appreciation								
JPY Hed	ged Share Cla	ss						
EUR	235,481	JPY	30,743,238	BNY Mellon	15/3/2022	(2,118)		
JPY	5,185,451,342	EUR	39,150,166	BNY Mellon	15/3/2022	925,704		
Net unrea	lised appreciat	ion				923,586		
SEK Hed	ged Share Cla	ISS						
EUR	276,691	SEK	2,931,029	BNY Mellon	15/3/2022	461		
SEK	385,712,595	EUR	36,697,437	BNY Mellon	15/3/2022	(346,711)		
Net unrea	lised depreciat	ion				(346,250)		
USD Hed	ged Share Cla	ISS						
EUR	47,667	USD	54,058	BNY Mellon	15/3/2022	(471)		
USD	7,409,521	EUR	6,477,633	BNY Mellon	15/3/2022	120,523		
Net unrea	ilised appreciat	ion				120,052		
Total net	unrealised appi	reciation				510,130		

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
871	EUR	Euro BOBL	March 2022	504,250
379	EUR	Euro Schatz	March 2022	53,635
98	EUR	Euro Bund	March 2022	98,490

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
(24)	EUR	Euro-BTP	March 2022	(45,450)
(388)	EUR	Euro BUXL	March 2022	3,549,516
(81)	GBP	Long Gilt	June 2022	(75,972)
(183)	USD	US Ultra 10 Year Note	June 2022	(216,627)
(253)	USD	US Ultra Bond (CBT)	June 2022	(431,058)
Total				3,436,784

Swaps as at 28 February 2022

Туре	Nominal	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS		Fund provides default protection on BNP Paribas SA;	Counterparty	date	LUK	
CDS	EUR 2,535,000	and receives Fixed 1% Fund receives default protection on Peugeot SA;	Barclays	20/6/2022	(58)	1,092
CDS	FLID (1 402 979)	and pays Fixed 5% Fund provides default protection on BNP Paribas SA;	BNP Paribas	20/6/2025	(209,658)	(335,369)
	,	and receives Fixed 1%	Citibank	20/6/2022	(910)	3,821
CDS	EUR (1,503,500)	Fund provides default protection on BNP Paribas SA; and receives Fixed 1%	Citibank	20/6/2022	(978)	4,095
CDS	EUR (1,202,542)	Fund provides default protection on BNP Paribas SA; and receives Fixed 1%	Citibank	20/6/2022	(172)	3,275
CDS	EUR 2,568,000	Fund receives default protection on CNH Industrial NV; and pays Fixed 5%	Goldman Sachs	20/6/2025	(148,193)	(352,668)
CDS	EUR (28,680,000)	Fund provides default protection on ITRAXX.EUR.36.V1; and receives Fixed 1%	Goldman Sachs	20/12/2026	(22,377)	371,668
CDS	USD 58,950,000	Fund receives default protection on CDX.NA.HY.37.V1; and pays Fixed 5%	Goldman Sachs	20/12/2026	(53,225)	(2,922,160)
CDS	USD 2,325,000	Fund receives default protection on General Motors Co; and pays Fixed 5%	JP Morgan	20/12/2023	(51,836)	(159,496)
CDS	EUR 2,657,000	Fund receives default protection on CNH Industrial NV; and pays Fixed 5%	JP Morgan	20/6/2025	(159,223)	(364,891)
CDS	EUR 2,655,000	Fund receives default protection on CNH Industrial NV; and pays Fixed 5%	JP Morgan	20/6/2025	(153,100)	(364,616)
CDS	EUR 3,486,000	Fund receives default protection on ING Groep NV; and pays Fixed 1%	JP Morgan	20/12/2026	66,878	30,561
CDS	EUR 1,615,385	Fund receives default protection on ING Groep NV; and pays Fixed 1%	JP Morgan	20/12/2026	21,398	14,162
CDS	EUR (26,826,724)	Fund provides default protection on ITRAXX.XO.36.V1; and receives Fixed 5%	Morgan Stanley	20/12/2026	(272,688)	1,668,892
IFS	GBP 4,420,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 5.07%	Goldman Sachs	16/11/2024	172,970	172,970
IFS	GBP 4,420,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.81%	Goldman Sachs	16/11/2026	(186,339)	(186,339)
IFS	GBP 5,770,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.65%	Goldman Sachs	15/4/2031	(1,136,900)	(1,136,900)
IFS	GBP 529,899	Fund receives default protection UKRPI + 0bps; and pays Fixed 3.756%	Goldman Sachs	15/4/2031	(96,227)	(96,227)
IFS	GBP 5,980,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.6575%	Goldman Sachs	15/4/2031	(1,171,773)	(1,171,773)
IFS	GBP 1,050,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.85%	Goldman Sachs	15/7/2031	(159,853)	(159,853)
IFS	GBP 1,510,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.81%	Goldman Sachs	15/7/2031	(238,750)	(238,750)
IFS	GBP 3,010,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.7175%	Goldman Sachs	15/7/2031	(516,554)	(516,554)
IFS	GBP 4,680,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.4125%	Goldman Sachs	16/11/2031	(231,964)	(231,964)
IFS	GBP 1,440,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.2625%	Goldman Sachs	16/12/2031	(87,949)	(83,230)
IFS	GBP 1,620,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.328%	Goldman Sachs	16/1/2032	(62,458)	(62,458)

Swaps as at 28 February 2022

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IFS	GBP 1,610,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.371%	Goldman Sachs	16/2/2032	(39,993)	(39,993)
IFS	GBP 2,280,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.3245%	Goldman Sachs	16/2/2032	(72,781)	(72,781)
IRS	EUR 121,605,000	Fund receives Fixed 0.54056%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	9/10/2026	115,659	115,659
IRS	EUR 119,790,000	Fund receives Fixed 0.6383%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	9/10/2026	648,666	648,666
IRS	EUR 38,817,000	Fund receives Fixed 0.6655%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	16/2/2027	230,892	230,892
IRS	EUR 41,000,000	Fund receives Fixed 0.868%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	10/7/2028	601,685	601,685
IRS	EUR 22,900,000	Fund receives Fixed 0.8545%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	13/12/2028	294,710	294,710
IRS	EUR 27,864,000	Fund receives Fixed 0.7996%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	23/2/2032	(136,438)	(130,872)
IRS	USD 2,500,000	Fund receives Fixed 0.9775%; and pays Floating USD SOFR 1 Day	Goldman Sachs	20/10/2050	(370,311)	(370,311)
IRS	USD 2,500,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.9038%	Goldman Sachs	20/10/2050	420,136	420,136
IRS	GBP 2,410,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 0.8004%	Goldman Sachs	18/11/2051	340,389	340,389
IRS	EUR 9,940,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.79722%	Goldman Sachs	23/2/2052	136,185	119,374
IRS	GBP 1,420,000	Fund receives Fixed 1.088%; and pays Floating GBP SONIA 1 Day	Goldman Sachs	25/2/2072	(33,468)	(33,468)
Total					(2,564,608)	(3,988,626)

CDS: Credit Default Swaps IFS: Inflation Swaps IRS: Interest Rate Swaps

Euro Reserve Fund

Hold	ing Description	Market Value (FUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% N Asse
	·	` '			•	(EUK)	ASSE
o an Official S	ecurities and Money Market Ins stock Exchange Listing or Deal			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Svenska Handelsbanken AB 21/4/2022 (Zero Coupon)	1,000,992	1.0
Regulated Mar	Ket			EUR 1,000,000	Swedbank AB 3/3/2022 (Zero Coupon)	1,000,096	1.0
UNDS					(3,502,070	3.
45.1	Ireland 614 BlackRock ICS Euro Liquid				United Kingdom		
70,	Environmentally Aware Fund	4,487,995	4.49	EUR 1,000,000	Albion Capital Corp SA		
otal Funds	· · · · · · · · · · · · · · · · · · ·	4,487,995	4.49	FUD 4 000 000	23/5/2022 (Zero Coupon)	1,001,496	1.
				EUR 1,000,000	Barclays Bank Plc 23/3/2022 (Zero Coupon)	1,000,408	1.
OMMERCIAL				EUR 1,000,000	Barclays Bank Plc 4/5/2022	1,000,100	
FUR 2 000	Finland OOO Nordea Bank Abp 19/4/2022			FUD 4 000 000	(Zero Coupon)	1,001,044	1.
LOT 2,000,	(Zero Coupon)	2,001,733	2.00	EUR 1,000,000	Barclays Bank Plc 9/5/2022 (Zero Coupon)	1,001,118	1.
	France				(Edia adaptil)	4,004,066	4.
EUR 3,000,	000 Antalis SA 14/3/2022				Haited Otataa	4,004,000	
	(Zero Coupon)	3,000,642	3.01	FUR 1 000 000	United States Archer-Daniels-Midland Co		
EUR 1,000,	000 Axa Banque SA 1/3/2022 (Zero Coupon)	1,000,075	1.00		21/3/2022 (Zero Coupon)	1,000,377	1.
EUR 1,000,	000 Axa Banque SA 2/5/2022	1,000,070	1.00	EUR 1,000,000	Collateralized Commercial		
	(Zero Coupon)	1,001,171	1.00		Paper 24/5/2022 (Zero Coupon)	1,001,042	1.
EUR 500,	000 Banque Federative du Credit Mutuel 8/9/2022			EUR 1,000,000	Procter & Gamble Co 24/5/2022	1,001,012	•
	(Zero Coupon)	501,374	0.50		(Zero Coupon)	1,001,511	1
EUR 1,000,	000 BPCE SA 10/3/2022			EUR 1,000,000	Sunderland Receivables SA 14/3/2022 (Zero Coupon)	1,000,214	1
FUD 1 000 /	(Zero Coupon)	1,000,204	1.00		14/3/2022 (Zero Coupon)	4,003,144	4
EUR 1,000,	000 BPCE SA 14/3/2022 (Zero Coupon)	1,000,267	1.00	Total Commercial Pag	oor	43,533,422	43
EUR 1,000,	000 BPCE SA 8/6/2022	1,000,000		Total Commercial Fat	Jei .	43,555,422	43
	(Zero Coupon)	1,001,553	1.00	CERTIFICATES OF	DEPOSIT		
EUR 1,000,	000 Bred Banque Populaire 20/4/2022 (Zero Coupon)	1,000,836	1.00		Canada		
EUR 4,000,	000 Credit Agricole Consumer	1,000,000	1.00	EUR 1,000,000	Toronto Dominion Bank 8/8/2022 (Zero Coupon)	1,002,732	1
	Finance Group 7/3/2022				, ,	1,002,732	- 1.
FUR 1 000	(Zero Coupon) OO FS Societe Generale Ossiam	4,000,650	4.01	EUD 1 000 000	Finland Nordea Bank AB 20/4/2022		
LOIX 1,000,	ETF 1/8/2022 (Zero Coupon)	1,002,141	1.00	LOIX 1,000,000	(Zero Coupon)	1,000,883	1.
EUR 500,	000 HSBC Continental Europe				France		
FUR 1 000	3/8/2022 (Zero Coupon) 000 Satellite Co 31/5/2022	501,169	0.50	EUR 1,000,000	BNP Paribas SA 4/4/2022		
LOIX 1,000,	(Zero Coupon)	1,001,084	1.00		(Zero Coupon)	1,000,612	1.
EUR 4,000,	000 Unedic SA 5/5/2022				Japan		
	(Zero Coupon)	4,004,029	4.01	EUR 2,000,000	Mitsubishi UFJ Trust and		
		20,015,195	20.03		Banking Corp 6/4/2022 (Zero Coupon)	2,001,287	2
	India			EUR 1,000,000	Mitsubishi UFJ Trust and	2,001,201	_
EUR 4,000,	O00 Colgate-Palmolive Co 10/3/2022 (Zero Coupon)	4,000,794	4.00		Banking Corp 25/4/2022		
		4,000,734	7.00	FUR 1 000 000	(Zero Coupon) Mizuho Corporate Bank Ltd	1,000,930	1
FUR 1 000	Ireland O00 Matchpoint Finance Plc			201(1,000,000	11/4/2022 (Zero Coupon)	1,000,700	1.
_0,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	21/3/2022 (Zero Coupon)	1,000,302	1.00	EUR 1,000,000	Mizuho International Plc		
EUR 1,000,	000 Matchpoint Finance Plc	4 004 004	4.00	FUR 1 000 000	16/6/2022 (Zero Coupon) Sumitomo Mitsui Banking Corp	1,001,665	1.
EUR 2 000	23/5/2022 (Zero Coupon) 000 Matchpoint Finance Plc	1,001,031	1.00	2017 1,000,000	1/3/2022 (Zero Coupon)	1,000,065	1.
	2/8/2022 (Zero Coupon)	2,003,570	2.01	EUR 1,000,000	Sumitomo Mitsui Banking Corp		
		4,004,903	4.01	FUR 1 000 000	7/4/2022 (Zero Coupon) Sumitomo Mitsui Banking Corp	1,000,659	1.
	Netherlands				3/5/2022 (Zero Coupon)	1,001,047	1.
EUR 1,000,	000 PACCAR Financial Europe B.V.			EUR 1,000,000	Sumitomo Mitsui Banking Corp		
	Co 24/3/2022 (Zero Coupon)	1,000,443	1.00		24/5/2022 (Zero Coupon)	1,001,341	1.
	Norway					9,007,694	9.
EUR 1,000,	000 Kommunalbanken AS 6/5/2022	1 001 074	1.00	FUD 4 000 000	Switzerland		
	(Zero Coupon)	1,001,074	1.00	EUR 4,000,000	Credit Suisse AG 8/7/2022 (Zero Coupon)	4,007,907	4
ELID 500	Sweden 200 Svenska Handelsbanken AB			EUR 1,000,000	Zuercher Kantonalbank	1,501,501	7
LUK 500,	23/3/2022 (Zero Coupon)	500,244	0.50		16/3/2022 (Zero Coupon)	1,000,388	1.
EUR 1,000,	000 Svenska Handelsbanken AB						
	6/4/2022 (Zero Coupon)	1,000,738	1.00	1			

[~] Investment in connected party fund, see further information in Note 11.

Euro Reserve Fund continued

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,000,000	Zuercher Kantonalbank		
EUR 1,000,000	31/3/2022 (Zero Coupon) Zuercher Kantonalbank	1,000,687	1.00
,,,,,,,,	13/5/2022 (Zero Coupon)	1,001,379	1.01
		7,010,361	7.02
	United Kingdom		
EUR 500,000	Barclays Bank Plc 31/3/2022		
	(Zero Coupon)	500,267	0.50
EUR 500,000	Barclays Bank Plc 30/6/2022		
	(Zero Coupon)	500,932	0.50
EUR 1,000,000	Standard Chartered Bank		
	1/8/2022 (Zero Coupon)	1,002,308	1.01
		2,003,507	2.01
Total Certificates of D	eposit	21,025,789	21.05
Total Portfolio		69,047,206	69.11
Other Net Assets		30,868,266	30.89
Total Net Assets (EUF	₹)	99,915,472	100.00

Euro Short Duration Bond Fund

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	urities and Money Market Ins			EUR 42,850,000	National Bank of Canada 0.25% 24/7/2023	43,100,244	0.63
Regulated Market		iii oii Ailotile	•	EUR 20,000,000	Royal Bank of Canada 0.125% 26/4/2027	19,465,684	0.28
FUNDS	Ireland			EUR 33,700,000	Toronto-Dominion Bank/The 9/2/2024 (Zero Coupon)	33,656,190	0.49
3,415,978	BlackRock ICS Euro Liquid				3/2/2024 (Zero Goupon)	128,663,089	1.87
626,053	Environmentally Aware Fund iShares EUR Corp Bond 1-5yr		4.88		Cayman Islands		
Total Funds	UCITS ETF*~	67,914,918 404,014,657	0.99 5.87	USD 28,800,000	Tencent Holdings Ltd 1.81% 26/1/2026*	24,943,674	0.36
		404,014,001	0.07	GBP 900,000	Trafford Centre Finance Ltd/The FRN 28/7/2035	852,263	0.01
BONDS	Australia					25,795,937	0.37
EUR 24,400,000	Commonwealth Bank of				China		
	Australia 0.75% 28/2/2028 Macquarie Group Ltd 0.35%	24,457,462	0.36	EUR 20,725,000	China Development Bank 27/10/2023 (Zero Coupon)	20,597,437	0.30
EUR 5.750.000	3/3/2028 Toyota Finance Australia Ltd	5,031,828	0.07	CNY 34,850,000	China Government Bond 3.72% 12/4/2051	5,199,290	0.07
	0.064% 13/1/2025 Westpac Banking Corp 0.5%	5,684,996	0.08		3.1270 12/H/2001	25,796,727	0.07
LUR 2,340,000	16/1/2025	2,553,284	0.04		Colombia		
		37,727,570	0.55	USD 30,030,000	Colombia Government International Bond 3.25%		
	Austria				22/4/2032	22,234,469	0.32
EUR 16,100,000	BAWAG Group AG FRN	10.010.101	0.00		Cyprus	, , , , , ,	
EUR 7,600,000	26/3/2029 Erste Group Bank AG 0.01%	16,210,124	0.23	EUR 14,425,000	Cyprus Government International Bond 9/2/2026		
EUR 3,200,000	12/7/2028 Kommunalkredit Austria AG	7,308,008	0.11		(Zero Coupon)	13,845,692	0.20
FUR 40 000 000	0.25% 14/5/2024 Republic of Austria Government	3,158,016	0.05	EUR 54,000,000	Cyprus Government International Bond 0.625%		
	Bond '144A' 15/7/2024 (Zero Coupon)	40,344,200	0.59	EUR 18,799,000	3/12/2024 Cyprus Government	54,269,190	0.79
EUR 13,925,000	Republic of Austria Government Bond '144A' 0.7% 20/4/2071	11,089,870	0.16		International Bond 0.95% 20/1/2032	17,450,829	0.25
EUR 6,605,000	Republic of Austria Government Bond '144A' 2.1% 20/9/2117	8,632,405	0.12	EUR 7,538,000	Cyprus Government International Bond 3.75%		
		86,742,623	1.26		26/7/2023	7,954,927	0.12
	Belgium					93,520,638	1.36
	Argenta Spaarbank NV 1% 6/2/2024	19,274,478	0.28	EUR 5,337,000	Czech Republic Komercni Banka AS 0.01%	5 000 000	0.00
EUR 4,900,000	Argenta Spaarbank NV 1% 13/10/2026	4,791,098	0.07		20/1/2026	5,223,669	0.08
EUR 11,200,000	Belfius Bank SA 0.75%			EUR 19,500,000	Denmark Danske Bank A/S FRN		
EUR 6,250,000	12/9/2022 Euroclear Bank SA 0.125%	11,255,664	0.16	DKK 194,898,888	15/5/2031 Nykredit Realkredit AS 1%	18,593,250	0.27
EUR 10,000,000	7/7/2025 Euroclear Bank SA 0.5%	6,140,906	0.09		1/10/2040 Nykredit Realkredit AS 1%	24,205,068	0.3
EUR 800 000	10/7/2023 KBC Bank NV 3/12/2025	10,071,300	0.15		1/10/2053	4,282,263	0.06
	(Zero Coupon)	787,968	0.01		Nykredit Realkredit AS 1.5% 1/10/2053	9,561,072	0.14
EUR 15,600,000	KBC Group NV FRN 11/3/2027* KBC Group NV FRN 7/12/2031*	7,605,168 14,508,810	0.11 0.21	DKK 91,378,559	Nykredit Realkredit AS 1.5% 1/10/2053	11,239,220	0.16
EUR 5,600,000	KBC Group NV 0.125% 10/9/2026	5,395,600	0.08	DKK 100,424,966	Realkredit Danmark A/S 0.5%		
EUR 41,500,000	Kingdom of Belgium Government Bond '144A'	-,,000		DKK 180,900,072	1/10/2050 Realkredit Danmark A/S 1%	11,490,672	0.17
	2.6% 22/6/2024	44,356,472	0.64		1/10/2050	21,589,735	0.32
		124,187,464	1.80			100,961,280	1.47
	Canada			ELID 11 075 000	Finland CPH Finland Services Ovi		
EUR 24,200,000	Bank of Nova Scotia/The 0.01% 15/12/2027	23,298,792	0.34		CRH Finland Services Oyj 0.875% 5/11/2023	11,186,193	0.1
EUR 9,300,000	Federation des Caisses Desjardins du Quebec	. , , .			Danske Mortgage Bank Plc 0.01% 24/11/2026 Finland Government Bond	7,131,626	0.10
	0.25% 8/2/2027*	9,142,179	0.13	EUR 0,000,000	'144A' 15/9/2023	0.000.000	•
					(Zero Coupon)	8,063,960	0.1

 $^{\,\}tilde{}\,$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	
EUR 20,000,000	Finland Government Bond '144A' 15/9/2024			EUR 188,769	FCT Noria 2018-1 FRN 25/6/2038	187,977	0.00
EUR 23,050,000	(Zero Coupon) Fortum Oyj 0.875% 27/2/2023*	20,153,642 23,164,904	0.29 0.34	EUR 566,306	FCT Noria 2018-1 'Series 2018- 1 B' FRN 25/6/2038	564,945	
EUR 22,200,000	Nordea Bank Abp FRN 18/8/2031*	21,006,750	0.31	EUR 482,409	FCT Noria 2018-1 'Series 2018- 1 C' FRN 25/6/2038	482,426	0.01
EUR 8,800,000	OP Corporate Bank plc FRN 9/6/2030	8,731,800	0.13	EUR 900,000	FCT Noria 2021 FRN 25/10/2049	894,545	0.01
EUR 24,050,000	OP Corporate Bank plc 0.375% 29/8/2023	24,174,579	0.35	EUR 2,100,000	FCT Noria 2021 FRN 25/10/2049	2,103,908	0.03
		123,613,454	1.80	EUR 300,000	FCT Pixel 2021 1.221% 25/2/2038	297,839	0.0
EUR 11,700,000	France Banque Federative du Credit			EUR 46,000,000	French Republic Government Bond OAT 25/2/2024		
EUR 22,500,000	Mutuel SA 0.25% 29/6/2028* Banque Federative du Credit	10,973,255	0.16	EUR 87,398,000	(Zero Coupon) French Republic Government	46,391,000	0.68
, ,	Mutuel SA 0.75% 15/6/2023 BNP Paribas SA FRN 4/6/2026	22,700,700 9,240,247	0.33 0.14		Bond OAT 25/3/2024 (Zero Coupon)*	88,084,074	1.28
EUR 24,100,000	BPCE SA 0.125% 4/12/2024* BPCE SA 0.25% 15/1/2026*	6,432,563 23,457,735	0.09 0.34		French Republic Government Bond OAT 0.5% 25/5/2026*	14,565,760	0.2
EUR 3,900,000	BPCE SA 0.375% 5/10/2023 BPCE SA 0.625% 26/9/2023	7,926,662 3,927,475	0.12 0.06		French Republic Government Bond OAT 1.75% 25/11/2024	68,647,637	1.00
	BPCE SFH SA 0.01% 21/1/2027*	17,851,284	0.26		French Republic Government Bond OAT 2.25% 25/5/2024*	127,044,883	1.8
	BPCE SFH SA 0.01% 10/11/2027	24,357,816	0.35	, ,	Harmony French Home Loans FCT 2020-2 FRN 27/8/2061	4,250,610	0.06
, ,	Bpifrance SACA 0.125% 25/11/2023	37,168,447	0.54		Harmony French Home Loans FCT 2020-2 FRN 27/8/2061	6,915,224	0.10
EUR 63,100,000	Caisse Centrale du Credit Immobilier de France SA	62 206 145	0.00		Harmony French Home Loans FCT 2021-1 FRN 27/5/2061	602,225	0.0
EUR 961,000	17/1/2024 (Zero Coupon) Cars Alliance Auto Loans	63,286,145	0.92		Harmony French Home Loans FCT 2021-1 FRN 27/5/2061	9,643,982	0.1
ELID 4 000 000	France V 2018-1 'Series 2018-F1V A' FRN 21/10/2029 Cars Alliance Auto Loans	963,079	0.01		HSBC Continental Europe SA 0.25% 17/5/2024*	24,475,647	0.3
2011 4,300,000	France V 2018-1 'Series 2018-F1V B' FRN 21/10/2029	4,900,095	0.07		HSBC Continental Europe SA 0.6% 20/3/2023* Orange SA FRN 7/2/2024	19,113,430	0.2
EUR 16,400,000	Cie de Financement Foncier SA 0.05% 16/4/2024*	16,388,110	0.24		(Perpetual) Pernod Ricard SA 24/10/2023	2,138,452	0.0
EUR 47,000,000	Cie de Financement Foncier SA 0.2% 16/9/2022*	47,172,490	0.69		(Zero Coupon) PSA Banque France SA 0.5%	6,990,900	0.1
EUR 10,400,000	Cie de Saint-Gobain 0.625% 15/3/2024	10,456,519	0.15		12/4/2022 Sanofi 0.5% 21/3/2023*	4,276,518 11,252,036	
EUR 6,800,000	Cie de Saint-Gobain 1.75% 3/4/2023	6,916,620	0.10		Schneider Electric SE 12/6/2023 (Zero Coupon)	13,005,200	0.1
EUR 9,600,000	Coentreprise de Transport d'Electricite SA 0.875%			EUR 18,300,000	Societe Generale SFH SA 0.01% 2/12/2026	17,873,061	0.2
EUR 20,400,000	29/9/2024 Credit Mutuel Arkea SA 0.875%	9,669,370	0.14	EUR 1,800,000	Suez SA FRN 30/3/2022 (Perpetual)	1,797,300	0.0
	7/5/2027* Credit Mutuel Home Loan SFH	20,017,092	0.29	EUR 15,661,000	TotalEnergies SE FRN 4/4/2024 (Perpetual)*	15,540,136	
EUR 33,700,000	SA 0.25% 30/4/2024 Credit Mutuel Home Loan SFH	25,478,486	0.37	EUR 9,884,000	TotalEnergies SE FRN 26/2/2025 (Perpetual)	9,913,744	0.1
EUR 2,500,000	SA 0.625% 4/3/2027 Dassault Systemes SE	33,855,526	0.49	EUR 3,072,000	TotalEnergies SE FRN 25/10/2027 (Perpetual)	2,834,534	0.0
EUR 76,225	16/9/2024 (Zero Coupon) E-Carat SA FRN 20/12/2028	2,474,363 76,300	0.04 0.00	EUR 13,100,000	Veolia Environnement SA FRN 20/1/2026 (Perpetual)	12,661,150	0.1
	Engie SA 1.375% 27/3/2025 FCT Autonoria 2019 FRN	21,306,087	0.31	EUR 3,000,000	Veolia Environnement SA 0.672% 30/3/2022	3,000,870	0.0
EUR 141,649	25/9/2035 FCT Autonoria 2019 FRN	140,711	0.00			945,817,214	13.7
	25/9/2035 FCT Autonoria 2019 FRN	141,452	0.00		Germany Berlin Hyp AG 0.01% 24/8/2026	26,708,686	0.3
EUR 2,549,687	25/9/2035 FCT Autonoria 2019 FRN	141,326	0.00		Bertelsmann SE & Co KGaA FRN 23/4/2075*	32,164,770	0.4
EUR 94,575	25/9/2035 FCT Autonoria 2019 FRN	2,543,843	0.04	EUR 55,000,000	Bundesschatzanweisungen 15/12/2023 (Zero Coupon)	55,556,600	0.8
EUR 209,743	25/9/2035 FCT Noria 2018-1 FRN	94,278	0.00		Commerzbank AG 4% 30/3/2027	13,548,612	0.2
	25/6/2038	209,125	0.00	EUR 14,500,000	Deutsche Pfandbriefbank AG 0.1% 2/2/2026	13,991,050	0.2

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
ELID 34 300 000	Deutsche Pfandbriefbank AG				Cross		
	0.125% 5/9/2024 Deutsche Pfandbriefbank AG	23,928,574	0.35		Greece Alpha Bank SA 2.5% 5/2/2023 Hellenic Republic Government	10,326,083	0.15
	0.25% 17/1/2025 Deutsche Pfandbriefbank AG	11,945,301	0.17		Bond '144A' 12/2/2026 (Zero Coupon)	51,284,509	0.75
EUD 40 000 000	0.25% 27/10/2025	1,758,249	0.02		, ,	61,610,592	0.90
EUR 10,800,000	Deutsche Pfandbriefbank AG 0.75% 7/2/2023	10,859,616	0.16		Iceland		
EUR 28,200,000	DZ HYP AG 0.01% 29/1/2024*	28,197,321	0.41	EUR 29,550,000	Iceland Government		
, ,	DZ HYP AG 0.01% 26/10/2026	13,914,237	0.20		International Bond 0.1%		
, ,	DZ HYP AG 0.5% 13/11/2025*	7,134,068	0.10	EUD 40 050 000	20/6/2024	29,288,483	0.42
	E.ON SE 1% 7/10/2025 Erste Abwicklungsanstalt	5,060,200	0.07 1.32	EUR 10,350,000	Iceland Government International Bond 0.625% 3/6/2026	10 200 053	0.15
EUR 10,000,000	18/11/2022 (Zero Coupon) Eurogrid GmbH 1.625%	90,511,190	1.32		3/0/2020	10,290,953 39,579,436	0.15
	3/11/2023	10,217,200	0.15		Intomotional	39,379,430	
EUR 37,775,000	Fraport AG Frankfurt Airport Services Worldwide 1.625% 9/7/2024	20 242 514	0.56	EUR 22,689,000	International European Investment Bank 13/3/2026 (Zero Coupon)	22,503,517	0.33
EUR 9,500,000	Hamburg Commercial Bank AG	38,343,514	0.56	EUR 10,036,000	European Investment Bank	22,000,017	0.00
EUD 05 407 000	FRN 22/9/2026	9,217,517	0.13	EUD 27 902 564	0.375% 14/4/2026*	10,104,747	0.15
EUR 25,137,000	Kreditanstalt fuer Wiederaufbau 15/11/2024 (Zero Coupon)	25,199,591	0.37	EUR 37,002,304	European Stability Mechanism 14/3/2025 (Zero Coupon)	37,681,974	0.55
EUR 87,265,000	Kreditanstalt fuer Wiederaufbau	20,100,001	0.07	EUR 17,011,154	European Stability Mechanism		
FUD 25 207 000	0.01% 31/3/2025*	87,260,637	1.27		1% 23/9/2025*	17,506,893	0.25
EUR 25,307,000	Kreditanstalt fuer Wiederaufbau 0.25% 15/9/2025*	25,495,980	0.37			87,797,131	1.28
EUR 43,632,000	Kreditanstalt fuer Wiederaufbau 0.375% 23/4/2025	44,163,874	0.64	EUR 21,901,000	Ireland Abbott Ireland Financing DAC		
EUR 9,080,000	Landesbank Baden-	44,100,074	0.04	0000000	0.1% 19/11/2024	21,684,728	0.32
	Wuerttemberg 0.875% 15/9/2025	9,231,874	0.13		Agora Securities UK 2021 DAC FRN 17/8/2031 Avoca CLO XIV DAC FRN	7,461,377	0.11
EUR 11,700,000	Landesbank Hessen- Thueringen Girozentrale			LOIX 130,000	12/1/2031	141,328	0.00
EUR 26,600,000	0.01% 19/7/2027 Merck Financial Services GmbH	11,381,175	0.16		Avoca CLO XIV DAC FRN 12/1/2031	146,545	0.00
EUR 5,300,000	0.005% 15/12/2023 Merck Financial Services GmbH	26,582,045	0.39	GBP 6,692,000	BAMS CMBS 2018-1 DAC 'Series 2018-1 A' FRN	7,000,400	0.40
EUR 16,500,000	0.125% 16/7/2025* Norddeutsche Landesbank-	5,219,016	0.08	GBP 1,870,000	17/5/2028 BAMS CMBS 2018-1 DAC 'Series 2018-1 B' FRN	7,989,462	0.12
EUR 120,709	Girozentrale 0.01% 23/9/2026 Red & Black Auto Germany 6	16,154,985	0.23	GBP 1 100 000	17/5/2028 BAMS CMBS 2018-1 DAC	2,233,473	0.03
EUR 120,709	UG FRN 15/10/2028 Red & Black Auto Germany 6 UG FRN 15/10/2028	121,152 120,582	0.00	32. 1,100,000	'Series 2018-1 C' FRN 17/5/2028	1,314,661	0.02
EUR 603,546	Red & Black Auto Germany 6	120,302		SEK 98,270,000	Bluestep Mortgage Securities	0.000.404	0.40
EUD 400 000	UG FRN 15/10/2028	604,301	0.01	EUR 969.720	NO 4 DAC FRN 10/8/2066 Haus European Loan Conduit	9,260,164	0.13
EUR 400,000	Red & Black Auto Germany 8 UG 0.193% 15/9/2030	399,109	0.01		No 39 DAC FRN 28/7/2051	965,766	0.01
EUR 400,000	Red & Black Auto Germany 8			EUR 1,038,700	Haus European Loan Conduit No 39 DAC FRN 28/7/2051	1,035,004	0.01
EUR 100,000	UG 0.393% 15/9/2030 Red & Black Auto Germany 8	396,678	0.00	EUR 840,757	Haus European Loan Conduit No 39 DAC FRN 28/7/2051	838,862	0.01
EUR 17,500,000	UG 0.793% 15/9/2030 State of Lower Saxony	99,810	0.00	EUR 8,023,681	Haus European Loan Conduit No 39 DAC FRN 28/7/2051	8,007,257	0.12
EUR 34,593,000	15/9/2025 (Zero Coupon) State of Lower Saxony 0.01%	17,323,863	0.25	EUR 806,386	Last Mile Logistics Pan Euro Finance DAC FRN 17/8/2033	804,814	0.01
EUR 19,800,000	17/3/2026 UniCredit Bank AG 0.5% 23/2/2027	34,105,412 19,774,755	0.50 0.29	EUR 1,349,951	Last Mile Logistics Pan Euro Finance DAC FRN 17/8/2033	1,347,251	0.02
EUR 20,025,000	Volkswagen Financial Services AG 1.375% 16/10/2023	20,374,636	0.30	EUR 1,060,777	Last Mile Securities PE 2021 DAC FRN 17/8/2031	1,058,629	0.02
EUR 10,775,000	Volkswagen Financial Services AG 1.5% 1/10/2024	10,990,338	0.16	EUR 1,987,583	Last Mile Securities PE 2021 DAC FRN 17/8/2031	1,988,576	0.03
EUR 6,225,000	Volkswagen Leasing GmbH 12/7/2023 (Zero Coupon)	6,206,543	0.09	EUR 938,803	Last Mile Securities PE 2021 DAC FRN 17/8/2031	936,503	0.01
EUR 16,801,000	Volkswagen Leasing GmbH 0.375% 20/7/2026	16,241,191	0.09	EUR 8,616,190	Last Mile Securities PE 2021 DAC 'Series 2021-1X A1'	,	
EUR 18,700,000	Vonovia SE 0.375% 16/6/2027	17,674,679	0.26	FIID 1 129 144	FRN 17/8/2031 Pearl Finance 2020 DAC FRN	8,606,929	0.13
		788,178,931	11.46	EUR 1,120,144	17/11/2032	1,132,961	0.02

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Portfolio of Inv	vestments 28 Februa	ry 2022					
Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	Pearl Finance 2020 DAC FRN	·			Intesa Sanpaolo SpA 2.125%	` ` `	
	17/11/2032 Pearl Finance 2020 DAC FRN	8,869,478	0.13		26/5/2025* Italy Buoni Poliennali Del	8,250,184	0.12
	17/11/2032	1,364,198	0.02	2017 40,000,000	Tesoro 15/8/2024		
EUR 328,300	River Green Finance 2020 DAC FRN 22/1/2032	327,275	0.00	EUR 5,900,000	(Zero Coupon) Mediobanca Banca di Credito	45,687,985	0.67
EUR 543,900	River Green Finance 2020 DAC FRN 22/1/2032	542,755	0.01	EUR 4.200.482	Finanziario SpA 1% 8/9/2027* Progetto Quinto SRL FRN	5,689,606	0.08
EUR 1,300,000	SCF Rahoituspalvelut IX DAC FRN 25/10/2030	1,301,125	0.02		27/10/2036 Red & Black Auto Italy Srl	4,203,974	0.06
EUR 229,701	Taurus 2019-1 FR DAC FRN			,	2.285% 28/12/2031	596,995	0.01
EUR 245,652	2/2/2031 Taurus 2019-1 FR DAC FRN	229,604	0.00		Snam SpA 15/8/2025 (Zero Coupon)	4,260,725	0.06
EUR 1,095,640	2/2/2031 Taurus 2019-1 FR DAC 'Series	245,237	0.00	EUR 806,691	Sunrise SPV Z70 Srl FRN 27/5/2044	808,427	0.01
GBP 2.155.593	2019-1FR A' FRN 2/2/2031 Taurus 2019-2 UK DAC FRN	1,090,848	0.02	.02 EUR 22,000,000 UniCredit SpA FRN 16/6/2026 EUR 47,900,000 UniCredit SpA 0.325%		21,914,451	0.32
	17/11/2029 Taurus 2019-2 UK DAC FRN	2,568,806	0.04			45,985,916	0.67
GBF 2,003,001	17/11/2029	3,181,351	0.05	EUR 21,000,000	31/10/2022	22,574,592	0.33
GBP 9,402,724	Taurus 2019-2 UK DAC FRN	11 240 260	0.16			242,356,881	3.52
GBP 483,449	17/11/2029 Taurus 2021-1 UK DAC FRN 17/5/2031	11,249,360	0.16	FUR 18 800 000	Luxembourg Becton Dickinson Euro Finance		
GBP 3,529,080	Taurus 2021-1 UK DAC FRN	578,598			Sarl 0.632% 4/6/2023	18,907,912	0.28
GBP 855,715	17/5/2031 Taurus 2021-1 UK DAC FRN	4,219,638	0.06		BL Consumer Credit 2021 FRN 25/9/2038	354,038	0.01
GBP 536.063	17/5/2031 Taurus 2021-1 UK DAC FRN	1,020,917	0.01	EUR 6,617,000	BL Consumer Credit 2021 FRN 25/9/2038	6,677,494	0.10
	17/5/2031 Taurus 2021-4 UK DAC FRN	639,403	0.01	EUR 681,000	BL Consumer Credit 2021 FRN 25/9/2038	679,030	0.01
	17/8/2031	5,916,482	0.09	EUR 528,000	BL Consumer Credit 2021 FRN 25/9/2038		0.01
GBP 424,869	Taurus 2021-4 UK DAC FRN 17/8/2031	501,353	0.01	EUR 38,113	E-Carat SA FRN 20/12/2028	525,122 38,207	0.00
	1170/2001	120,800,718	1.76	EUR 76,225	E-Carat SA FRN 20/12/2028	76,109	0.00
	Italy	,,			E-Carat SA FRN 20/12/2028 European Financial Stability	304,746	0.00
EUR 71,625	Asset-Backed European				Facility 0.625% 16/10/2026	57,666,020	0.84
	Securitisation Transaction Seventeen Srl FRN 15/4/2032	72,718	0.00	EUR 13,962,000	European Financial Stability Facility 1.75% 27/6/2024	14,563,162	0.21
EUR 179,063	Asset-Backed European	,	0.00		FACT Master SA FRN 20/7/2028	885,230	0.01
	Securitisation Transaction Seventeen Srl FRN 15/4/2032	179,655	0.00	EUR 1,165,694	FACT SA/LU 'Series 2018-1 A' FRN 20/11/2025	1,167,504	0.02
EUR 171,900	Asset-Backed European	179,000	0.00	EUR 17,000,000	HeidelbergCement Finance	1,107,304	0.02
	Securitisation Transaction				Luxembourg SA 0.5%		
FUR 465 563	Seventeen Srl FRN 15/4/2032 Asset-Backed European	174,604	0.00	FUR 33 375 000	9/8/2022 Medtronic Global Holdings SCA	17,024,055	0.25
	Securitisation Transaction				2/12/2022 (Zero Coupon)	33,432,906	0.49
FUR 4 181 321	Seventeen Srl FRN 15/4/2032 AutoFlorence 1 Srl FRN	466,693	0.01	EUR 4,725,000	Medtronic Global Holdings SCA 15/10/2025 (Zero Coupon)	4,604,347	0.07
	25/12/2042	4,201,820	0.06	EUR 4,499,000	Medtronic Global Holdings SCA		
EUR 654,448	AutoFlorence 1 Srl FRN 25/12/2042	656,849	0.01	EUR 35,500,000	0.25% 2/7/2025 Medtronic Global Holdings SCA	4,443,235	0.06
EUR 898,000	Autoflorence 2 Srl 0.189% 24/12/2044	890,761	0.01	EUR 4,810,793	0.375% 7/3/2023 SC Germany SA Compartment	35,627,090	0.52
EUR 414,000	Autoflorence 2 Srl 0.589% 24/12/2044	409,234	0.01		Consumer 2020-1 FRN 14/11/2034	4,835,598	0.07
EUR 222,000	Autoflorence 2 Srl 1.789%			EUR 1,749,379	SC Germany SA Compartment	4,000,000	0.07
EUR 23,600,000	24/12/2044 Banca Monte dei Paschi di	223,165	0.00		Consumer 2020-1 FRN 14/11/2034	1,763,397	0.03
EUR 143,000	Siena SpA 0.875% 8/10/2026 Brignole Co 2021 SRL FRN	23,606,608	0.34	EUR 962,159	SC Germany SA Compartment Consumer 2020-1 FRN		
	24/7/2036 Brignole Co 2021 SRL FRN	141,927	0.00	FUR 300 000	14/11/2034 Silver Arrow S.A. Compartment	974,699	0.01
	24/7/2036	99,300	0.00		10 FRN 15/3/2027	299,889	0.00
	Intesa Sanpaolo SpA 0.5% 5/3/2024	17,752,328	0.26		Silver Arrow S.A. Compartment 10 FRN 15/3/2027	2,999,725	0.04
EUR 15,950,000	Intesa Sanpaolo SpA 0.625% 24/2/2026*	15,319,018	0.22	EUR 300,000	Silver Arrow S.A. Compartment 10 FRN 15/3/2027	300,125	0.00
EUR 18,050,000	Intesa Sanpaolo SpA 1%					208,149,640	3.03
	4/7/2024	18,189,346	0.27				

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Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	-	(_0,		_	-	(=014)	
EUR 43 058 000	Montenegro Montenegro Government			EUR 14,791,000	Shell International Finance BV 1.125% 7/4/2024	15,042,225	0.22
LOT 40,000,000	International Bond 2.875%			EUR 15,100,000		10,012,220	U.LL
	16/12/2027	38,429,265	0.56		Financieringsmaatschappij		
	Netherlands			FUD 5 400 000	NV 20/2/2023 (Zero Coupon)	15,127,029	0.22
EUR 19,450,000	BMW Finance NV 24/3/2023			EUR 5,100,000	Silver Arrow Athlon NL 2021-1 BV FRN 26/4/2031	5,127,837	0.07
	(Zero Coupon)	19,461,767	0.28	EUR 8.400.000	Telefonica Europe BV FRN	3,127,037	0.07
EUR 33,700,000	BMW Finance NV 0.625%	22 002 527	0.40	, , , , , , , , , , , , , , , , , , , ,	7/3/2023 (Perpetual)	8,484,504	0.12
FUR 10 800 000	6/10/2023 de Volksbank NV 0.01%	33,993,527	0.49	EUR 8,800,000	Telefonica Europe BV FRN	0.004.040	0.40
	16/9/2024	10,717,507	0.16	FUR 7 900 000	4/9/2023 (Perpetual) TenneT Holding BV FRN	8,881,840	0.13
EUR 22,200,000	de Volksbank NV 0.75%			2017,300,000	1/3/2024 (Perpetual)	8,048,125	0.12
EUD 0 005 000	25/6/2023	22,381,041	0.33	EUR 7,425,000	Toyota Motor Finance		
EUR 9,935,000	Deutsche Telekom International Finance BV 0.625%				Netherlands BV 27/10/2025	7.040.000	0.44
	13/12/2024	9,970,280	0.14	EUD 7 222 000	(Zero Coupon) Volkswagen International	7,242,308	0.11
EUR 5,831,345	Domi 2021-1 BV FRN			EUR 7,232,000	Finance NV FRN 4/9/2023		
=::=	15/6/2053	5,837,404	0.08		(Perpetual)	7,583,420	0.11
EUR 290,000	Dutch Property Finance 2020-2 BV FRN 28/1/2058	293,017	0.00	EUR 7,700,000	Vonovia Finance BV 0.125%		
FUR 5 821 514	Dutch Property Finance	293,017	0.00		6/4/2023*	7,701,116	0.11
	2020-2 BV FRN 28/1/2058	5,849,406	0.09			442,738,260	6.44
EUR 12,240,070	Dutch Property Finance				New Zealand		
ELID 720 000	2021-1 BV FRN 28/7/2058	12,286,227	0.18	EUR 15,075,000	ANZ New Zealand Int'l Ltd/		
EUR 739,000	Dutch Property Finance 2021-1 BV FRN 28/7/2058	739,500	0.01	EUD 5 550 000	London 0.5% 17/1/2024 Chorus Ltd 1.125% 18/10/2023	15,192,133 5,635,859	0.22 0.08
EUR 820,000	Dutch Property Finance	. 00,000	0.01		New Zealand Government Bond	5,635,659	0.06
	2021-2 BV 0.246% 28/4/2059	812,124	0.01		1.75% 15/5/2041	4,774,699	0.07
EUR 504,000	Dutch Property Finance	F04 700	0.04	NZD 77,900,000	New Zealand Government		
FUR 21 300 000	2021-2 BV 0.496% 28/4/2059 Enel Finance International NV	501,792	0.01		Inflation Linked Bond 2.31%	E0 4E0 E00	0.04
2017 21,000,000	28/5/2026 (Zero Coupon)	20,367,912	0.30	NZD 1 393 000	20/9/2025 New Zealand Government	58,156,538	0.84
EUR 26,675,000	Enel Finance International NV			1425 1,000,000	Inflation Linked Bond 2.5%		
EUD 0 405 000	17/6/2027 (Zero Coupon)	24,962,465	0.36		20/9/2040	1,191,192	0.02
, ,	Heineken NV 2.875% 4/8/2025 Iberdrola International BV FRN	3,670,635	0.05	NZD 11,946,000	New Zealand Government		
2017 4,000,000	26/3/2024 (Perpetual)	4,583,250	0.07		Inflation Linked Bond 2.789% 20/9/2040	10,208,572	0.15
EUR 12,100,000	Iberdrola International BV FRN			NZD 3,011,000	New Zealand Government	10,200,012	0.10
EUD 00 400 000	12/11/2024 (Perpetual)	12,523,500	0.18		Inflation Linked Bond 3%		
EUR 22,100,000	Iberdrola International BV FRN 28/1/2026 (Perpetual)	21,332,025	0.31		20/9/2030	2,492,754	0.04
EUR 16,500,000	Iberdrola International BV FRN	21,002,020	0.01			97,651,747	1.42
	9/11/2026 (Perpetual)	15,460,500	0.22		Norway		
EUR 8,000,000	Iberdrola International BV	0.000.014	0.40	EUR 27,325,000	DNB Bank ASA 0.05%		
ELID 24 300 000	1.75% 17/9/2023 ING Groep NV FRN 3/9/2025	8,222,614 23,801,850	0.12 0.35	EUD 0 500 000	14/11/2023	27,281,963	0.40
	ING Groep NV FRN 16/2/2027	8,577,984	0.33	EUR 9,500,000	DNB Bank ASA 0.375% 18/1/2028	9,216,425	0.13
	ING Groep NV FRN 15/2/2029	21,699,725	0.32	EUR 12,400,000	DNB Bank ASA 0.6% 25/9/2023	12,504,904	0.18
EUR 201,000	Jubilee Place 17/1/2059			EUR 5,100,000	DNB Boligkreditt AS 0.625%		
ELID 407 000	(Zero Coupon) Jubilee Place 17/1/2059	201,482	0.00	EUD 5 000 000	14/1/2026	5,133,686	0.08
EUR 407,000	(Zero Coupon)	405,718	0.01	EUR 5,600,000	Santander Consumer Bank AS 0.75% 1/3/2023*	5,635,504	0.08
EUR 2,581,439	Jubilee Place 2020-1 BV FRN	100,7 10	0.01	EUR 16.275.000	Sbanken Boligkreditt AS	3,033,304	0.00
	17/10/2057	2,601,316	0.04	, , , , , , , , , , , , , , , , , , , ,	0.375% 26/4/2023	16,397,876	0.24
EUR 10,634,514	Jubilee Place 2021-1 BV FRN	40 000 040	0.40			76,170,358	1.11
FIIR 99 960	17/7/2058 Magoi 2019 BV FRN 27/7/2039	10,689,813 99,888	0.16 0.00		Portugal		
	Magoi 2019 BV FRN 27/7/2039	50,178	0.00	EUR 185,701	Ares Lusitani-STC SA / Pelican		
	Magoi 2019 BV FRN 27/7/2039	50,473	0.00		Finance 2 1.706% 25/1/2035	185,374	0.00
,	Magoi 2019 BV FRN 27/7/2039	299,765	0.00	EUR 1,207,058	Ares Lusitani-STC SA / Pelican	1 040 050	0.00
EUK 30,000,000	Netherlands Government Bond '144A' 15/1/2024			FUR 7 200 000	Finance 2 3.706% 25/1/2035 Banco BPI SA 0.25% 22/3/2024	1,210,959 7,226,568	0.02 0.10
	(Zero Coupon)*	30,270,000	0.44		Banco Comercial Portugues SA	1,220,000	5.10
	Netherlands Government Bond	. ,			0.75% 31/5/2022	17,753,985	0.26
EUR 1,000,000					Caire Farmaniae Mantania		
	'144A' 2% 15/7/2024	1,057,515	0.02	EUR 49,200,000	Caixa Economica Montepio		
EUR 15,390,000	'144A' 2% 15/7/2024 NN Group NV FRN 8/4/2044* RELX Finance BV 18/3/2024	1,057,515 16,173,640	0.02 0.24	EUR 49,200,000	Geral Caixa Economica Bancaria SA 0.875%		

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Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 149,517	SAGRES Socidade de			EUR 10,300,000	Banco de Sabadell SA FRN		
	Titularizacao de Creditos SA/ Ulisses Finance No. 1 FRN			EUR 7.900.000	11/3/2027 Banco de Sabadell SA 0.875%	10,164,452	0.15
FUR 900 000	20/3/2033 TAGUS - Sociedade de	149,792	0.00		22/7/2025 Banco de Sabadell SA 0.875%	7,787,741	0.11
2011 000,000	Titularizacao de Creditos SA/				22/7/2025	27,506,139	0.40
	Ulisses Finance No. 2 2.294% 23/9/2038	892,493	0.01	, ,	Banco Santander SA 0.01% 27/2/2025*	81,620,138	1.19
EUR 200,000	TAGUS - Sociedade de Titularização de Creditos SA/			EUR 3,500,000	Banco Santander SA 1% 3/3/2022	3,500,162	0.05
	Viriato Finance No 1 0.385% 28/10/2040	197,204	0.00	EUR 3,900,000	BBVA Consumer Auto 2020-1 FTA FRN 20/1/2036	3,929,862	0.06
EUR 700.000	TAGUS - Sociedade de	,		EUR 16.900.000	CaixaBank SA FRN 15/3/2027*	16,921,159	0.25
	Titularização de Creditos SA/				CaixaBank SA 0.375% 3/2/2025	18,960,000	0.28
	Viriato Finance No 1 0.985% 28/10/2040	687,491	0.01		FT Santander Consumer Spain Auto 2020-1 FRN 20/3/2033	2,379,210	0.03
EUR 2,537,386	TAGUS - Sociedade de	007,101	0.01	EUR 625,244	FT Santander Consumer Spain		
	Titularizacao de Creditos SA/ Volta VI 1.1% 13/2/2023	2,553,491	0.04	EUR 208,415	Auto 2020-1 FRN 20/3/2033 FT Santander Consumer Spain	627,801	0.01
EUR 12,771,487	TAGUS - Sociedade de Titularização de Creditos SA/			EUR 416,829	Auto 2020-1 FRN 20/3/2033 FT Santander Consumer Spain	210,748	0.00
	Volta VII 0.7% 12/2/2024	12,734,299	0.19		Auto 2020-1 3.5% 20/3/2033	422,278	0.01
		93,140,730	1.35	,,	PITCH1 5.125% 20/7/2022	10,108,885	0.15
	Romania	30,110,100		EUR 10,500,000	Santander Consumer Finance SA 23/2/2026 (Zero Coupon)*	10,086,090	0.15
EUR 16,925,000	Romanian Government International Bond 2.125%			EUR 26,700,000	Santander Consumer Finance SA 0.375% 27/6/2024*	26,574,243	0.39
FUD 10 950 000	7/3/2028	15,902,815	0.23	EUR 8,100,000	Santander Consumer Finance		
EUR 10,850,000	Romanian Government International Bond 3.75%			EUR 13,000,000	SA 1% 27/2/2024 Spain Government Bond	8,198,213	0.12
	7/2/2034	9,919,558 25,822,373	0.14	EUR 70.516.000	30/4/2023 (Zero Coupon) Spain Government Bond	13,063,505	0.19
	Singaporo	20,022,070	0.57		31/1/2025 (Zero Coupon)	70,333,364	1.02
EUR 10,000,000	Singapore DBS Group Holdings Ltd FRN 11/4/2028	10,100,550	0.15		Spain Government Bond '144A' 0.25% 30/7/2024	126,666,350	1.84
	Slovakia	10,100,000	0.10		Spain Government Bond 0.35% 30/7/2023	220,134,595	3.20
EUR 11,700,000	Vseobecna Uverova Banka AS 0.01% 23/6/2025	11,504,497	0.17		Spain Government Bond '144A' 2.75% 31/10/2024	24,722,517	0.36
EUR 11,100,000	Vseobecna Uverova Banka AS 0.01% 24/3/2026	10,858,020	0.16	EUR 45,000,000	Spain Government Bond '144A' 4.4% 31/10/2023	48,492,370	0.70
EUR 10,100,000	Vseobecna Uverova Banka AS			EUR 4,000,000	Wizink Master Credit Cards FT FRN 26/3/2033	3,999,018	0.06
	0.25% 26/3/2024	10,118,180 32,480,697	0.14			752,458,909	10.94
	Spain	02, 100,007			Sweden		
EUR 123,607	Autonoria Spain 2019 FRN			EUR 10,000,000	Lansforsakringar Bank AB		
ELID 122 607	25/12/2035	124,298	0.00	EUR 28,675,000	0.875% 25/9/2023 Skandinaviska Enskilda Banken	10,119,400	0.15
	Autonoria Spain 2019 FRN 25/12/2035	124,827	0.00		AB 0.05% 1/7/2024 Stadshypotek AB 0.125%	28,478,146	0.41
EUR 256,875	Autonoria Spain 2019 FRN 25/12/2035	258,867	0.00		5/10/2026	11,605,090	0.17
EUR 356,332	Autonoria Spain 2019 FRN 25/12/2035	356,462	0.01	, ,	Svenska Handelsbanken AB 0.125% 18/6/2024	15,506,089	0.22
EUR 123,607	Autonoria Spain 2019 FRN 25/12/2035		0.00	EUR 9,975,000	Svenska Handelsbanken AB 0.375% 3/7/2023*	10,016,795	0.1
EUR 2,100,000	Autonoria Spain 2021 FT FRN	125,281			Swedbank AB 0.25% 2/11/2026 Swedbank AB 1.3% 17/2/2027	10,319,903 10,171,998	0.15 0.15
EUR 9.000.000	31/1/2039 Autonoria Spain 2021 FT FRN	2,093,746	0.03	2011 10,200,000	5.75GDUINT / D 1.576 1772/2021	96,217,421	1.40
	31/1/2039	9,072,694	0.13		Switzerland	, , ,	
	Autonoria Spain 2021 FT FRN 31/1/2039	2,396,843	0.03	EUR 8,527,000	Credit Suisse AG/London 0.25% 5/1/2026	8,204,423	0.12
EUR 800,000	Autonoria Spain 2021 FT FRN 31/1/2039	798,531	0.01	EUR 14,740,000	Credit Suisse AG/London 0.25%		
EUR 500,000	Autonoria Spain 2021 FT FRN 31/1/2039	498,929	0.01	EUR 6,800,000	1/9/2028 Credit Suisse AG/London 1%	13,433,520	0.19
EUR 200,000	Autonoria Spain 2021 FT FRN 31/1/2039			EUR 48,625,000	7/6/2023 Credit Suisse Group AG FRN	6,865,008	0.10
	31/1/2039	199,591	0.00	,,	2/4/2026*	51,104,875	0.74

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 15,500,000	UBS AG/London 0.01%	11,000,151	0.00	GBP 2,431,049	CMF 2020-1 Plc 'Series 2020-1	0.040.404	0.04
EUR 12,725,000	29/6/2026 UBS AG/London 0.75%	14,900,154	0.22	GBP 642,183	A' FRN 16/1/2057 Dignity Finance Plc (Restricted)	2,910,464	0.04
EUR 39,625,000	21/4/2023 UBS Group AG 0.25%	12,822,283	0.19	GBP 190,000	3.546% 31/12/2034 Dignity Finance Plc 4.696%	821,956	0.01
	24/2/2028*	36,913,065 144,243,328	0.54 2.10	GBP 1,600,000	31/12/2049 Dowson 2021-2 Plc 'Series	236,507	0.00
ODD 700 044	United Kingdom	000 100	0.04	GBP 1,300,000	2021-2 B' FRN 20/10/2028 Dowson 2021-2 Plc 1.882%	1,908,530	0.03
,	Albion NO 4 Plc FRN 17/8/2062 Atlas Funding 2021-1 Plc FRN	939,193	0.01		20/10/2028 E-Carat 12 Plc FRN 18/8/2029	1,551,202 6,779,567	0.02 0.10
GBP 100,000	25/7/2058 Atlas Funding 2021-1 Plc FRN	3,186,061	0.05		Economic Master Issuer 2020-1 Plc FRN 25/6/2072	1,360,243	0.02
GBP 306,000	25/7/2058 Atlas Funding 2021-1 Plc FRN	119,754	0.00		Economic Master Issuer Plc FRN 25/6/2073	6,347,705	0.09
GBP 1,412,196	25/7/2058 Atom Mortgage Securities DAC	369,141	0.01	GBP 1,961,772	Elvet Mortgages 2018-1 Plc 'Series 2018-1 A' FRN		
GBP 1,746,766	1.997% 22/7/2031 Atom Mortgage Securities DAC	1,663,303	0.02	GBP 3,782,729	22/10/2058 Elvet Mortgages 2020-1 Plc	2,351,080	0.03
GBP 1,416,577	2.897% 22/7/2031 Auto Abs UK Loans 2019 Plc	2,040,562	0.03	GBP 3,767,653	FRN 22/3/2065 Elvet Mortgages 2021-1 Plc	4,540,871	0.07
GBP 1,818,544	FRN 27/11/2027 Azure Finance No 2 Plc FRN	1,694,680	0.03	GBP 8,690,652	0.567% 22/10/2063 Finsbury Square FRN	4,508,613	0.07
GBP 555,000	20/7/2030 Azure Finance No 2 Plc FRN	2,176,438	0.03		16/12/2067 Finsbury Square FRN	10,322,621	0.15
EUR 13,255,000	20/7/2030 Barclays Plc FRN 9/6/2025	672,534 13,213,813	0.01 0.19		16/12/2067 Finsbury Square FRN	4,262,547	0.06
GBP 199,000	Barley Hill NO 2 Plc 27/8/2058 (Zero Coupon)	238,082	0.00		16/12/2067 Finsbury Square 2018-2 Plc	1,244,406	0.02
GBP 1,226,000	Barley Hill NO 2 Plc 27/8/2058 (Zero Coupon)	1,466,778	0.02		FRN 12/9/2068 Finsbury Square 2018-2 Plc	5,366,421	0.08
EUR 18,545,000	BAT International Finance Plc 0.875% 13/10/2023	18,666,705	0.27		FRN 12/9/2068 Finsbury Square 2018-2 Plc	1,136,736	0.02
EUR 5,000,000	BAT International Finance Plc 1% 23/5/2022	5,001,725	0.07	251 2,001,110	'Series 2018-2 A' FRN 12/9/2068	3,579,408	0.05
GBP 7,744,958	Brass No 10 Plc FRN 16/4/2069	9,255,144	0.14	GBP 2,705,000	Finsbury Square 2018-2 Plc 'Series 2018-2 B' FRN	0,070,100	0.00
GBP 1,530,000	Brass NO 6 Plc FRN 16/12/2060	1,829,921	0.03	GRP 125 000	12/9/2068 Finsbury Square 2019-2 Plc	3,236,239	0.05
GBP 988,590	Brass NO 8 Plc FRN 16/11/2066	1,189,496	0.02		FRN 16/9/2069 Finsbury Square 2019-2 Plc	150,269	0.00
EUR 16,375,000	British Telecommunications Plc 0.875% 26/9/2023	16,497,894	0.24	GBF 112,000	'Series 2019-2 D' FRN 16/9/2069	134 036	0.00
EUR 19,900,000	British Telecommunications Plc 1.125% 10/3/2023	20,081,429	0.29	GBP 274,999	Finsbury Square 2019-3 Plc	134,926	
GBP 178,000	Canada Square Funding			GBP 1,213,821	FRN 16/12/2069 Finsbury Square 2019-3 Plc	329,843	0.01
GBP 318,000	17/1/2059 (Zero Coupon) Canada Square Funding	213,118	0.00	GBP 209,961	FRN 16/12/2069 Finsbury Square 2020-1 Plc	1,455,004	0.02
GBP 382,000	17/1/2059 (Zero Coupon) Canada Square Funding 2021-2	380,928	0.01	GBP 2,149,249	FRN 16/3/2070 Finsbury Square 2020-1 Plc	251,056	0.00
GBP 102,000	Plc FRN 17/6/2058 Canada Square Funding 2021-2	458,072	0.01		'Series 2020-1X A' FRN 16/3/2070	2,569,597	0.04
GBP 7,369,469	Plc FRN 17/6/2058 Canada Square Funding 2021-2	120,535	0.00		Finsbury Square 2020-2 Plc FRN 16/6/2070	1,417,246	0.02
GBP 400,000	Plc FRN 17/6/2058 Canary Wharf Finance II Plc	8,791,029	0.13	GBP 200,000	Finsbury Square 2021-2 Plc 16/12/2071 (Zero Coupon)	239,772	0.00
GBP 4,476,000	(Restricted) FRN 22/10/2037 Canary Wharf Finance II Plc	415,825	0.01	GBP 370,000	Finsbury Square 2021-2 Plc 16/12/2071 (Zero Coupon)	441,213	0.01
EUR 19,250,000	FRN 22/10/2037 Chanel Ceres Plc 0.5%	4,653,693	0.07	1 ' '	Friary No 4 Plc FRN 21/1/2050 Gemgarto 2018-1 Plc FRN	1,851,844	0.03
GBP 2,350,000	31/7/2026 Channel Link Enterprises	18,764,322	0.27	GBP 144,966	16/9/2065 Gemgarto 2018-1 Plc FRN	1,264,306	0.02
EUR 10,025,000	Finance Plc FRN 30/6/2050 Channel Link Enterprises	2,726,891	0.04		16/9/2065 Gemgarto 2018-1 Plc FRN	173,379	0.00
EUR 3,375,000	Finance Plc FRN 30/6/2050 Channel Link Enterprises	10,050,714	0.15		16/9/2065 Gemgarto 2018-1 Plc 'Series	632,909	0.01
	Finance Plc FRN 30/6/2050 CMF 2020-1 Plc FRN 16/1/2057	3,378,814 262,683	0.05 0.00		2018-1 A' FRN 16/9/2065 Gemgarto 2021-1 Plc FRN	9,375,256	0.14
	CMF 2020-1 Plc FRN 16/1/2057	125,000	0.00	25. 210,000	16/12/2067	258,993	0.00

^{*} All or a portion of this security represents a security on loan.

GBP 5,164,865 Gempath. 2021-1 Pic FRN 1612/2027 GBP 5,164,865 Gempath. 2021-1 Pic FRN 1612/2027 GBP 1,432,013 Gempath. 2021-1 Pic 5,049% 1612/2027 GBP 1,432,013 Gempath. 2021-1 Pic 5,049% 1612/2027 GBP 1,432,013 GEMPath. 2021-1 Pic 5,049% 1612/2027 GBP 2,049,046 GBP 2,040,046 GBP 2	Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 5.164.868 Gengario 2021-1 PL FRN GBP 1,432.013 Gengario 2021-1 PL FS 0.09% GBP 5.786.022 Mortine BTL 2021-1 PL FRN 2306.005 GBP 5.786.022 Mortine BTL 2021-1 PL FRN 2306.005 GBP 5.786.022 Mortine BTL 2021-1 PL FRN 2306.005 GBP 5.786.022 GBP 5.786.022 Mortine BTL 2021-1 PL FRN 2306.005 GBP 5.786.022 GBP 5.786.02 GBP 5		-	` ,		ODD 004 000	Marking DTL 0004 4 Dts EDN	·	
CBP 1.432.013 Gemgardo 2021-1 PLo 5.049%		16/12/2067	794,773	0.01	·	23/6/2053	393,946	0.01
EUR 20,200,000 GlaxoSmithkline Capital Pic 20/19/20/20 (200,000) ClaxoSmithkline Capital Pic 20/		16/12/2067	6,177,496	0.09		23/6/2053	6,887,111	0.10
EUR 6,308,000 GlawsSmithinin Capital Pic Fix 1,375% 21/20204		16/12/2067	1,713,217	0.03		FRN 25/7/2029	3,545,121	0.05
GBP 3.549,048 Gesforth Funding 2017-1 Pic Series 2017-1 X Z FRN 1517/2029 17,954,069 Greener King Finance Pic FRN 1517/2020 30		23/9/2023 (Zero Coupon)	20,192,735	0.29		0.25% 14/9/2028	4,891,047	0.07
Series 2017-17 Az FRN 1912/2026 1915,044,669 Greene King Finance Pic FRN 1519/2035 1,455,633 0.25 GBP 1,197,500 Greene King Finance Pic Sale Sale S21-1 FRN 1519/2029 1,455,633 0.25 GBP 1,314,548 Greene King Finance Pic Sale Sale Sale Sale Sale Sale Sale Sale		1.375% 2/12/2024	6,482,304	0.09		15/11/2025	40,001,610	0.58
GBP 15,044,699 Greene King Finance Pic FRN 15/12/2025 1,455,633 0.25 1,455,633 0.25 1,455,633 0.25 1,455,633 0.25 1,455,633 0.25 1,455,633 0.25 1,455,633 0.25 1,455,633 0.25 1,450,633	GBF 3,349,040	'Series 2017-1X A2' FRN	4 249 404	0.06	GBF 3,121,000	Plc - Series 2021-1 FRN	3 7/13 510	0.05
GBP 1,197,500 Greene King Finance Pic 3,5939 1,455,633 0.02 GBP 1,314,548 Greene King Finance Pic 4,0484 15/3/2025 1,630,997 0.02 GBP 1,314,548 Greene King Finance Pic 4,0484 15/3/2025 (Zero Coupon) 873,451 0.01 GBP 441,000 Harben Finance 269/2055 (Zero Coupon) 519,913 0.01 EUR 2015,000 Newday Partnership Funding 2017-1 Pic Series 2017-1 X 11,367,144 0.02 GBP 93,096,371 Hops Hill No 1 Pic FRN 27/5/2045 120,767 0.00 Newday Partnership Funding 2017-1 Pic Series 2017-1 X 11,367,144 0.00 Newday Partnership Funding 2017-1 Pic Finance 269/2055 (Zero Coupon) 519,913 0.01 EUR 202,667 Newday Partnership Funding 2017-1 Pic Finance 269/2055 (Zero Coupon) 519,913 0.01 EUR 202,667 Newday Partnership Funding 2017-1 Pic Finance 269/2055 (Zero Coupon) 519,913 0.01 EUR 202,667 Newday Partnership Funding 2017-1 Pic Finance 269/2055 (Zero Coupon) Newday Partnership Funding 2017-1 Pic Finance 269/2055 (Zero Coupon) Newday Partnership Funding 2017-1 Pic Finance 269/2055 (Zero Coupon) Newday Partnership Funding 2017-1 Pic Finance 269/2055 (Zero Coupon) Newday Partnership Funding 2017-1 Pic Finance 269/2055 (Zero Coupon) Newday Partnership Funding 2017-1 Pic Finance 269/2055 (Zero Coupon) Newday Partnership Funding 2017-1 Pic Finance 269/2055 (Zero Coupon) Newday Partnership Funding 2017-1 Pic Finance 269/2055 (Zero Coupon) Newday Partnership Funding 2017-1 Pic Finance 269/2055 (Zero Coupon) Newday Partnership Funding 2017-1 Pic Finance 269/2055 (Zero Coupon) Newday Partnership Funding 2017-1 Pic Finance 269/2055 (Zero Coupon) Newday Partnership Funding 2017-1 Pic Finance 269/2055 (Zero Coupon) Newday Partnership Funding 2017-1 Pic Finance 269/2055 (Zero Coupon) Newday Partnership Funding 2017-1 Pic Finance 269/2055 (Zero Coupon) Newday Partnership Funding 2017-1 Pic Finance 269/2055 (Zero Coupon) Newday Partnership Funding 2017-1 Pic Finance 269/2055 (Zero Coupon) Newday Partnership Funding 2017-1 Pic Finance 269/2055 (Zero Coupon) Newday Partnership Funding 2017-1 Pic Finance 269/2055 (Zero Coupon) Newday Partnership Funding 2017-1	GBP 15,044,669	Greene King Finance Plc FRN			GBP 775,000	Newday Funding Master Issuer	3,743,310	0.00
GBP 1,314,548 Greene King Finance Pic 4,04644 (15/2025	GBP 1,197,500	Greene King Finance Plc			GBP 677 000	15/3/2029	929,807	0.01
GBP 741,000 Harber Finance 28/9/2055 873,451 0.01 GBP 95,000,000 Newday Partnership Funding 2017-1 / Series 2017-1 / Series 2018-1 / S	GBP 1,314,548	Greene King Finance Plc			GBI 077,000	Plc - Series 2021-3 1.589%	808 365	0.01
GBP 441,000 Harben Finance 28/8/2055 Care Coupon Sing.913 0.01 Care Coupon Sing.913	GBP 741,000	Harben Finance 28/9/2055			GBP 9,500,000	Newday Partnership Funding	000,000	0.01
GBP 99,997 Hops Hill No 1 Pic FRN 2775/2054 120,767 0.00 EUR 17,800,000 NG Ginance Pic FRN 172/2050 200,387 0 17,486,809 0 2775/2054 3,670,862 0.05 GBP 3,056,371 Hops Hill No 1 Pic FRN 2775/2054 241,420 0.00 GBP 435,980 Hops Hill No 1 Pic FRN 2775/2054 418,001 0.01 GBP 435,980 Hops Hill No 1 Pic FRN 2775/2054 418,001 0.01 GBP 435,980 Hops Hill No 1 Pic FRN 2775/2054 418,001 0.01 GBP 435,980 Hops Hill No 1 Pic FRN 2775/2054 418,001 0.01 GBP 435,980 Hops Hill No 1 Pic FRN 2775/2054 418,001 0.01 GBP 435,980 Hops Hill No 1 Pic FRN 2775/2054 418,001 0.01 GBP 435,980 Hops Hill No 1 Pic FRN 2775/2054 418,001 0.01 GBP 445,980 Hops Hill No 1 Pic FRN 2775/2054 418,001 0.01 GBP 45,980,343 Paragon Mortgages No 25 Pic FRN 1576/2050 F	GBP 441,000	Harben Finance 28/9/2055			EUR 202.667	FRN 15/12/2027	11,367,144	0.17
Care	GBP 99,997	Hops Hill No 1 Plc FRN		0.00	·	2006-1 BB' FRN 1/12/2050	200,387	0.00
27/5/2054 241,420 0.00 GBP 4,958,343 Paragon Mortgages No 25 Pic FRN 15/5/2050 763,309 0.00 FRN 15/5/2050 763,309 0.00 FRN 207/72060 18,470,052 0.27 GBP 50,000 Paragon Mortgages No 25 Pic FRN 15/5/2050 763,309 0.00 FRN 207/72060 18,470,052 0.27 GBP 50,000 Paragon Mortgages No 25 Pic FRN 15/5/2050 621,068 0.00 FRN 15/5/2054 639,000 FRN 15/6/2054 639,000 FRN 15/6/2054 639,000 FRN 15/6/2054 639,000 FRN 15/6/2054 639,000 FRN 15/6/2056 639,000 FRN	GBP 3,056,371	•	3,670,862	0.05	GBP 8,355,687		17,486,809	0.25
Color		27/5/2054	241,420	0.00	GBP 4,958,343	Paragon Mortgages No 25 Plc	9,992,535	0.15
FRN 20/7/2050		27/5/2054	418,001	0.01	GBP 640,000	Paragon Mortgages No 25 Plc		0.09
11/10/2054		FRN 20/7/2060	18,470,052	0.27	GBP 520,000	Paragon Mortgages No 25 Plc		0.01
Series 2017-1X 2A' FRN 22/12/2069		11/10/2054	3,614,334	0.05	GBP 1,277,371	Paragon Mortgages No 26 Plc		0.01
GBP 6,412,800	GBP 6,301,200	'Series 2017-1X 2A' FRN	7.540.040	0.11	GBP 235,000	PCL Funding IV Plc FRN		0.02
Carrier Carr	GBP 6,412,800	Lanark Master Issuer Plc	7,543,318	0.11	GBP 4,825,000	PCL Funding IV Plc FRN		0.00
Series 2020-1X 2A' FRN 22/12/2069 1,406,328 0.02 GBP 630,000 Lanebrook Mortgage Transaction 2020-1 Plc FRN 12/6/2057 760,498 0.01 GBP 5,359,000 PCL Funding V Plc FRN 15/10/2025 579,784 0.01 GBP 370,000 Lanebrook Mortgage Transaction 2020-1 Plc FRN 12/6/2057 444,096 0.01 GBP 2,500,000 Permanent Master Issuer Plc FRN 15/7/2058 2,994,398 0.01 GBP 266,000 Lanebrook Mortgage Transaction 2020-1 Plc FRN 12/6/2057 8,977,776 0.13 GBP 100,000 Precise Mortgage Funding 2019-18 Plc FRN 16/10/2055 4,645,255 0.01 GBP 15,000 Precise Mortgage Funding 2020-18 Plc FRN 16/10/2056 138,312 0.02 GBP 100,000 Precise Mortgage Funding 2020-18 Plc FRN 16/10/2056 138,312 0.01 GBP 100,000 Precise Mortgage Funding 2020-18 Plc FRN 16/10/2056 138,312 0.01 GBP 100,000 Precise Mortgage Funding 2020-18 Plc FRN 16/10/2056 138,312 0.01 GBP 100,000 Precise Mortgage Funding 2020-18 Plc FRN 16/10/2056 138,312 0.01 GBP 3,828,922 Residential Mortgage Securities 32 Plc FRN 20/6/2070 4,607,742 0.01 GBP 3,356,711 RMAC NO 2 Plc 'Series 2018-2 A'FRN 15/6/2036 789,066 0.01 GBP 405,000 RMAC NO 2 Plc 'Series 2018-2 A'FRN 15/6/2046 4,023,918 0.01 GBP 405,000 RMAC NO 2 Plc 'Series 2018-2 A'FRN 15/6/2036 4,023,918 0.01 GBP 405,000 CBP 2,000 CBP 2,00	CPD 1 172 000	22/12/2069	7,686,725	0.11	GBP 605,000	PCL Funding IV Plc FRN		0.08
GBP 630,000 Lanebrook Mortgage	GBF 1,172,000	'Series 2020-1X 2A' FRN	1 406 328	0.02	GBP 115,000	PCL Funding V Plc FRN		0.00
12/6/2057 760,498 0.01 GBP 5,359,000 PCL Funding V Plc 'Series 2021-1 A' FRN 15/10/2025 6,407,613 0 GBP 2,500,000 Permanent Master Issuer Plc FRN 15/7/2058 2,994,398 0 GBP 7,474,172 Lanebrook Mortgage Transaction 2020-1 Plc FRN 12/6/2057 8,977,776 0.13 GBP 100,000 Precise Mortgage Funding 2019-1B Plc FRN 12/12/2055 4,645,255 0 GBP 13,800 Precise Mortgage Funding 2020-1B Plc FRN 16/10/2056 118,934 0 GBP 158,000 Lanebrook Mortgage Transaction 2021-1 Plc 1.332% 20/7/2058 315,205 0.01 GBP 100,000 Precise Mortgage Funding 2020-1B Plc FRN 16/10/2056 138,312 0 GBP 103,000 Lanebrook Mortgage GBP 103,000 Lanebrook Mortgage GBP 3,299,276 Premiertel Plc 6.175% 8/5/2032 4,478,099 0 GBP 3,828,922 Residential Mortgage Securities 32 Plc FRN 20/6/2070 4,607,742 0 GBP 3,356,711 RMAC NO 2 Plc 'Series 2018-2 A' FRN 12/6/2046 4,023,918 0 GBP 405,000 RMAC NO 2 Plc 'Series 2018-2 A' FRN 12/6/2046 4,023,918 0 GBP 405,000 RMAC NO 2 Plc 'Series 2018-2 A' FRN 12/6/2046 4,023,918 0 GBP 405,000 RMAC NO 2 Plc 'Series 2018-2 A' FRN 12/6/2046 4,023,918 0 GBP 405,000 CBP	GBP 630,000	Lanebrook Mortgage	1,400,320	0.02	GBP 487,000	PCL Funding V Plc FRN		0.01
Transaction 2020-1 Plc FRN 12/6/2057	GBP 370 000	12/6/2057	760,498	0.01	GBP 5,359,000	PCL Funding V Plc 'Series		0.09
GBP 7,474,172 Lanebrook Mortgage	351 070,000	Transaction 2020-1 Plc FRN	444 096	0.01	GBP 2,500,000	Permanent Master Issuer Plc		0.04
12/6/2057	GBP 7,474,172	Lanebrook Mortgage	,		GBP 3,859,000	Precise Mortgage Funding		0.07
1.032% 20/7/2058 315,205 0.01 2020-1B Pic FRN 16/10/2056 138,312 0 GBP 158,000 Lanebrook Mortgage Transaction 2021-1 Pic 1.332% 20/7/2058 189,285 0.00 GBP 3,299,276 Premiertel Pic 6.175% 8/5/2032 4,478,099 0 GBP 103,000 Lanebrook Mortgage Transaction 2021-1 Pic 1.732% 20/7/2058 121,647 0.00 GBP 3,828,922 Residential Mortgage Securities 32 Pic FRN 20/6/2070 4,607,742 0 GBP 4,243,220 London Wall Mortgage Capital Pic FRN 15/5/2051 5,058,866 0.07 GBP 3,356,711 RMAC NO 2 Pic 'Series 2018-2 GBP 805,000 Mitchells & Butlers Finance Pic FRN 15/6/2036 789,066 0.01 GBP 405,000 RMAC NO 2 Pic 'Series 2018-2	GBP 266,000		8,977,776	0.13	GBP 100,000		118,934	0.00
Transaction 2021-1 Plc			315,205	0.01	GBP 115,000		138,312	0.00
GBP 103,000 Lanebrook Mortgage Transaction 2021-1 Plc 1.732% 20/7/2058 121,647 0.00 GBP 4,243,220 London Wall Mortgage Capital Plc FRN 15/5/2051 5,058,866 0.07 GBP 805,000 Mitchells & Butlers Finance Plc FRN 15/6/2036 789,066 0.01 GBP 3,828,922 Residential Mortgage Securities 32 Plc FRN 20/6/2070 4,607,742 0 GBP 3,828,923 Residential Mortgage Securities 32 Plc FRN 20/6/2070 634,411 0 GBP 3,356,711 RMAC NO 2 Plc 'Series 2018-2 A' FRN 12/6/2046 4,023,918 0 GBP 405,000 RMAC NO 2 Plc 'Series 2018-2	GBP 158,000	Transaction 2021-1 Plc			GBP 100,000	0 0		0.00
1.732% 20/7/2058 121,647 0.00 GBP 525,000 Residential Mortgage Securities 32 Plc FRN 20/6/2070 634,411 0 Plc FRN 15/5/2051 5,058,866 0.07 GBP 3,356,711 RMAC NO 2 Plc 'Series 2018-2 GBP 805,000 Mitchells & Butlers Finance Plc FRN 15/6/2036 789,066 0.01 GBP 405,000 RMAC NO 2 Plc 'Series 2018-2	GBP 103,000	Lanebrook Mortgage	189,285	0.00	· ' '	Residential Mortgage Securities		0.07
Plc FRN 15/5/2051 5,058,866 0.07 GBP 3,356,711 RMAC NO 2 Plc 'Series 2018-2 A' FRN 12/6/2046 4,023,918 0 FRN 15/6/2036 789,066 0.01 GBP 405,000 RMAC NO 2 Plc 'Series 2018-2		1.732% 20/7/2058	121,647	0.00	GBP 525,000	Residential Mortgage Securities		0.07
FRN 15/6/2036 789,066 0.01 GBP 405,000 RMAC NO 2 Plc 'Series 2018-2		Plc FRN 15/5/2051	5,058,866	0.07	GBP 3,356,711	RMAC NO 2 Plc 'Series 2018-2		0.01
967 2,000,000 ivilicitetis a dutets finance mic B FKN 12/0/2046 485,555 0		FRN 15/6/2036	789,066	0.01	GBP 405,000	RMAC NO 2 Plc 'Series 2018-2		0.06
6.469% 15/9/2030 2,624,460 0.04 GBP 420,000 RMAC NO 2 PIc 'Series 2018-2		6.469% 15/9/2030	2,624,460	0.04	GBP 420,000	RMAC NO 2 Plc 'Series 2018-2		0.01
GBP 108,000 Mortimer BTL 2021-1 Plc FRN 23/6/2053 125,675 0.00 C' FRN 12/6/2046 502,803 0	GDF 108,000		125,675	0.00		O FRIN 12/0/2040	JU∠,8UJ	0.01

	vestillerits 20 i ebida	Market	% of			Market	% of
Holding	Description	Value	Net Assets	Holding	Description	Value (EUR)	Net
ELID 1 700 610	RMAC Securities No 1 Plc			CBB 264 000	Tower Bridge Funding 2022-1		
LOIX 1,790,010	'Series 2006-NS1X M1C'			GBF 204,000	Plc 20/12/2063 (Zero Coupon)	316,305	0.01
	FRN 12/6/2044	1,752,383	0.03	GBP 378.000	Tower Bridge Funding 2022-1	010,000	0.01
GBP 915,000	Sage AR Funding No 1 Plc	, - ,			Plc 'Series 2022-1X B' FRN		
	FRN 17/11/2030	1,094,122	0.02		20/12/2063	451,604	0.01
GBP 3,345,000	Sage AR Funding No 1 Plc			GBP 1,590,000	Turbo Finance 9 Plc FRN		
ODD 505 000	FRN 17/11/2030	4,005,210	0.06	ODD 4 040 700	20/8/2028	1,909,343	0.03
GBP 535,000	Sage AR Funding No 1 Plc FRN 17/11/2030	638,345	0.01	GBP 4,916,720	Turbo Finance 9 Plc FRN 20/8/2028	5,896,063	0.09
EUR 8.875.000	Santander UK Plc 0.1%	030,343	0.01	GBP 1.050.000	Twin Bridges 2018-1 Plc FRN	3,090,003	0.09
,,	12/5/2024	8,859,336	0.13	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	12/9/2050	1,256,629	0.02
GBP 122,000	Satus 2021-1 Plc 2.152%			GBP 2,186,000	Twin Bridges 2018-1 Plc FRN		
ODD 047 000	17/8/2028	145,125	0.00	ODD 4 005 000	12/9/2050	2,611,870	0.04
GBP 247,000	Satus 2021-1 Plc 3.452% 17/8/2028	294,764	0.00	GBP 1,265,000	Twin Bridges 2018-1 Plc 'Series 2018-1 D' FRN 12/9/2050	1,513,730	0.02
GBP 5 285 656	Silk Road Finance Number Six	294,704	0.00	GBP 370 000	Twin Bridges 2019-1 Plc FRN	1,515,750	0.02
,,	Plc FRN 21/9/2067	6,358,439	0.09		12/12/2052	442,446	0.01
GBP 8,230,000	Silverstone Master Issuer Plc			GBP 545,000	Twin Bridges 2019-1 Plc FRN		
	'Series 2018-1X 2A' FRN				12/12/2052	652,384	0.01
ODD 4 050 000	21/1/2070	9,868,378	0.14	GBP 1,885,587	Twin Bridges 2019-1 Plc 'Series	0.055.744	0.00
GBP 1,050,000	Silverstone Master Issuer Plc 'Series 2019-1X 2A' FRN			GRP 1 185 000	2019-1 A' FRN 12/12/2052 Twin Bridges 2019-2 Plc FRN	2,255,744	0.03
	21/1/2070	1,992,222	0.03	OBI 1,100,000	12/6/2053	1,423,033	0.02
GBP 4,000,000	Silverstone Master Issuer Plc	-,,		GBP 1,631,785	Twin Bridges 2019-2 Plc FRN	.,,	***-
	'Series 2020-1X 1A' FRN				12/6/2053	1,955,781	0.03
	21/1/2070	4,791,965	0.07	GBP 565,000	Twin Bridges 2019-2 Plc FRN		
USD 6,055,000	Standard Chartered Plc FRN 23/3/2025	E 24E E07	0.08	CDD 250 000	12/6/2053	678,420	0.01
GRP 672 412	Stanlington No 1 Plc	5,245,597	0.06	GBF 250,000	Twin Bridges 2019-2 Plc FRN 12/6/2053	299,824	0.00
051 072,112	(Restricted) 'Series 2017-1 A'			GBP 225,000	Twin Bridges 2020-1 Plc FRN	200,021	0.00
	FRN 12/6/2046	803,962	0.01		12/12/2054	271,662	0.00
GBP 261,000	Stanlington No 1 Plc			GBP 1,145,000	Twin Bridges 2020-1 Plc FRN		
	(Restricted) 'Series 2017-1 E' FRN 12/6/2046	212 200	0.01	CDD 5 170 910	12/12/2054	1,380,679	0.02
GBP 947 074	Tesco Property Finance 1 Plc	312,200	0.01	GBF 5,170,619	Twin Bridges 2020-1 Plc FRN 12/12/2054	6,234,056	0.09
02. 0,01.	7.623% 13/7/2039	1,540,705	0.02	GBP 390,000	Twin Bridges 2020-1 Plc FRN	0,201,000	0.00
GBP 1,865,941	Tesco Property Finance 3 Plc				12/12/2054	470,182	0.01
	5.744% 13/4/2040	2,710,195	0.04	GBP 436,000	Twin Bridges 2021-1 Plc FRN		
GBP 1,053,045	Tesco Property Finance 4 Plc 5.801% 13/10/2040	1 506 500	0.00	CDD 1 210 000	12/3/2055	521,359	0.01
GBP 157 000	Together Asset Backed	1,526,502	0.02	GBF 1,310,000	Twin Bridges 2021-1 Plc FRN 12/3/2055	1,566,488	0.02
020.,000	Securitisation 2021-1st1 Plc			GBP 9,707,878	Twin Bridges 2021-1 Plc FRN	.,000,.00	0.02
	1.024% 12/7/2063	186,764	0.00		12/3/2055	11,609,815	0.17
GBP 107,000	Together Asset Backed			GBP 220,000	Twin Bridges 2021-1 Plc FRN		
	Securitisation 2021-1st1 Plc	107 204	0.00	CDD 006 000	12/3/2055	263,583	0.00
GBP 1 060 000	1.324% 12/7/2063 Tower Bridge Funding 2020-1	127,304	0.00	GBP 900,000	Twin Bridges 2021-2 Plc 12/9/2055 (Zero Coupon)	1,162,793	0.02
OB1 1,000,000	Plc FRN 20/9/2063	1,280,629	0.02	GBP 187,000	Twin Bridges 2021-2 Plc	1,102,100	0.02
GBP 145,000	Tower Bridge Funding 2020-1			,	12/9/2055 (Zero Coupon)	218,324	0.00
	Plc FRN 20/9/2063	175,295	0.00	GBP 435,000	Twin Bridges 2021-2 Plc		
GBP 120,000	Tower Bridge Funding 2020-1	145 505	0.00	CDD 220 000	12/9/2055 (Zero Coupon)	509,308	0.01
GRP 3 443 425	Plc FRN 20/9/2063 Tower Bridge Funding 2020-1	145,505	0.00	GBP 320,000	Twin Bridges 2021-2 Plc 12/9/2055 (Zero Coupon)	382,502	0.01
OBI 0,440,420	Plc FRN 20/9/2063	4,144,685	0.06	GBP 2,097,000	Twin Bridges 2022-1 Plc	002,002	0.01
GBP 364,999	Tower Bridge Funding 2021-1	, ,		, ,	1/12/2055 (Zero Coupon)	2,485,534	0.04
	Plc FRN 21/7/2064	437,275	0.01	GBP 680,057	Unique Pub Finance Co Plc/		
GBP 253,000	Tower Bridge Funding 2021-1	202 527	0.00	ODD 0 404 007	The 5.659% 30/6/2027	887,182	0.01
GRP 13 274 571	Plc FRN 21/7/2064 Tower Bridge Funding 2021-1	302,527	0.00	GBP 2, 131,097	Unique Pub Finance Co Plc/ The 7.395% 28/3/2024	2,687,590	0.04
OBI 10,214,011	Plc FRN 21/7/2064	15,903,546	0.23		1110 7.000 /0 20/0/2024		
GBP 381,999	Tower Bridge Funding 2021-1					636,595,088	9.25
	Plc FRN 21/7/2064	461,067	0.01	EUD 40 500 000	United States	10.001.000	0.40
GBP 140,999	Tower Bridge Funding 2021-2	160.004	0.00	1 ' '	AT&T Inc 1.3% 5/9/2023 AT&T Inc 1.45% 1/6/2022	10,664,892 1,201,206	0.16 0.02
GRP 3 754 686	Plc FRN 20/11/2063 Tower Bridge Funding 2021-2	166,964	0.00		AT&T Inc 1.45% 1/6/2022 AT&T Inc 1.95% 15/9/2023	8,188,912	0.02
GDI 0,734,000	Plc FRN 20/11/2063	4,483,461	0.07	1 ' '	AT&T Inc 3.5% 17/12/2025	2,203,445	0.03
GBP 252,999	Tower Bridge Funding 2021-2	,,			Bank of America Corp FRN		
	Plc FRN 20/11/2063	300,933	0.00	FUD 40 0== 0==	4/5/2023*	24,417,080	0.36
GBP 168,999	Tower Bridge Funding 2021-2	100 665	0.00	EUR 46,075,000	Bank of America Corp FRN 22/9/2026	46,249,855	0.67
	Plc FRN 20/11/2063	199,665	0.00		221312020	- 0,∠+3,000	0.07

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 25,600,000	Bank of America Corp FRN			EUR 4,909,000	International Business		
	24/8/2028	24,275,200	0.35		Machines Corp 0.3%		
EUR 11,790,000	BAT Capital Corp 1.125%				11/2/2028	4,698,281	0.07
EUD 0 000 000	16/11/2023	11,907,959	0.17	EUR 22,025,000	International Business		
EUR 8,800,000	Becton Dickinson and Co 0.034% 13/8/2025	0 556 000	0.12		Machines Corp 0.875% 31/1/2025	22 266 045	0.32
ELID 4 109 000	Becton Dickinson and Co	8,556,988	0.12	ELID 21 600 000	JPMorgan Chase & Co FRN	22,266,945	0.32
LOIX 4, 100,000	1.401% 24/5/2023	4,163,355	0.06	LOIX 21,000,000	11/3/2027	21.464.244	0.31
EUR 1.853.000	Citigroup Inc 1.75% 28/1/2025*	1,906,265	0.03	EUR 21.375.000	Morgan Stanley FRN 26/7/2024	, - ,	0.31
, ,	Danaher Corp 2.1% 30/9/2026	7,456,952	0.11		National Grid North America Inc	, ,	
EUR 12,925,000	Fidelity National Information				0.75% 8/8/2023*	8,779,425	0.13
	Services Inc 0.125%				Oracle Corp 2.5% 1/4/2025	10,915,998	0.16
	3/12/2022	12,951,949	0.19	EUR 8,900,000	Thermo Fisher Scientific Inc		
EUR 5,750,000	Fidelity National Information			FUD 0 000 000	0.125% 1/3/2025*	8,773,264	0.13
	Services Inc 0.625% 3/12/2025	5,685,083	0.08	EUR 2,000,000	Thermo Fisher Scientific Inc 0.75% 12/9/2024	2,017,124	0.03
ELID 30 150 000	Fidelity National Information	5,005,003	0.06	1160 34 808 000	Verizon Communications Inc	2,017,124	0.03
LOIX 39, 130,000	Services Inc 0.75%			03D 24,090,000	2.355% 15/3/2032	20,500,126	0.30
	21/5/2023	39,407,999	0.57			417,979,750	6.08
EUR 37,225,000	Fiserv Inc 0.375% 1/7/2023	37,267,437	0.54	T. 15 1			
EUR 23,148,000	Goldman Sachs Group Inc/The			Total Bonds		6,132,785,939	89.16
	FRN 26/9/2023	23,150,315	0.34	Total Transferable Se	,		
EUR 15,775,000	Goldman Sachs Group Inc/The	45 705 004	0.00	Market Instruments A Official Stock Exchan-			
EUD 6 000 000	FRN 30/4/2024	15,705,984	0.23	Dealt in on Another R		6,536,800,596	95.03
EUR 6,000,000	Goldman Sachs Group Inc/The 1.375% 15/5/2024	6,065,250	0.09	Total Portfolio	regulated ivial ket	6,536,800,596	95.03
FUR 5 600 000	Goldman Sachs Group Inc/The	0,000,200	0.09	וטנמו דטו נוטווט		0,000,000,596	90.03
201(0,000,000	1.625% 27/7/2026	5,688,298	0.08	Other Net Assets		341,651,311	4.97
				Total Net Assets (EUF	₹)	6,878,451,907	100.00

^{*} All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2022

					Maturity	Unrealised appreciation/ (depreciation)
Curre	ency Purchases	Currer	ncy Sales	Counterparty	date	EUR
BRL	25,670,000	USD	4,427,007	Bank of America	16/3/2022	477,210
CNH	111,828,000	EUR	15,411,682	HSBC Bank Plc	16/3/2022	335,059
CNH	307,363,000	EUR	42,466,052	UBS	16/3/2022	814,392
CNH	30,830,000	USD	4,804,643	Goldman Sachs	16/3/2022	62,946
EUR	61,962,043	CNH	448,994,000	HSBC Bank Plc	16/3/2022	(1,261,766)
EUR	4,000,439	MXN	96,080,000	Goldman Sachs	16/3/2022	(194,296)
EUR	30,730,000	USD	34,871,293	BNP Paribas	16/3/2022	(321,125)
EUR	12,980,000	USD	14,835,690	Morgan Stanley	16/3/2022	(230,433)
EUR	5,002,375	USD	5,660,000	Bank of America	16/3/2022	(37,569)
GBP	7,914,000	USD	10,699,501	Barclays	16/3/2022	(75,356)
GBP	5,760,000	USD	7,725,715	HSBC Bank Plc	16/3/2022	40
IDR	183,999,990,000	USD	12,663,454	Bank of America	16/3/2022	108,864
INR	921,720,000	USD	12,093,682	Citibank	16/3/2022	96,977
KRW	5,650,000,000	USD	4,788,947	Citibank	16/3/2022	(82,682)
MXN	96,080,000	EUR	4,078,356	UBS	16/3/2022	116,379
MXN	10,930,000	USD	514,497	RBS Plc	16/3/2022	19,057
NOK	26,670,000	USD	2,967,793	Goldman Sachs	16/3/2022	40,361
RUB	1,647,027,275	USD	21,209,546	Morgan Stanley	16/3/2022	(5,487,082)
RUB	159,490,000	USD	2,057,760	UBS	16/3/2022	(534,844)
RUB	774,280,000	USD	10,278,917	Bank of America	16/3/2022	(2,853,910)
SEK	26,670,000	USD	2,931,273	JP Morgan	16/3/2022	(96,722)
TWD	133,020,000	USD	4,835,016	Standard Chartered Bank	16/3/2022	(80,244)
USD	58,823	BRL	337,198	Citibank	16/3/2022	(5,671)
USD	3,303,728	BRL	18,912,802	HSBC Bank Plc	16/3/2022	(314,143)
USD	1,122,083	BRL	6,420,000	BNP Paribas	16/3/2022	(106,081)

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Curre	ncy Sales	Counterparty	Maturity date	Unrealised appreciation (depreciation EUF
USD	4,818,829	CNH	30,830,000	Westpac	16/3/2022	(50,315
USD	17,047,468	CNH	109,330,000	HSBC Bank Plc	16/3/2022	(215,082
USD	17,556,578	EUR	15,470,000	Barclays	16/3/2022	163,246
USD	5,660,000	EUR	5,003,633	BNY Mellon	16/3/2022	36,311
USD	14,892,369	EUR	12,980,000	Deutsche Bank	16/3/2022	280,903
USD	6,869,258	GBP	5,034,000	Morgan Stanley	16/3/2022	104,419
USD	3,947,180	GBP	2,880,000	JP Morgan	16/3/2022	75,064
USD	7,852,211	GBP	5,760,000	Bank of America	16/3/2022	112,597
USD	1,780,688	IDR	25,607,168,164	HSBC Bank Plc	16/3/2022	1,165
USD	2,637,701	IDR	37,877,574,880	Standard Chartered Bank	16/3/2022	5,058
USD	5,277,110	IDR	75,863,730,000	Deutsche Bank	16/3/2022	4,919
USD	2,232,775	IDR	32,272,530,000	Barclays	16/3/2022	(8,69
USD	862,641	IDR	12,378,986,956	Citibank	16/3/2022	2,186
USD	2,220,057	INR	165,200,000	BNP Paribas	16/3/2022	29,372
USD	2,492,071	INR	185,350,000	Standard Chartered Bank	16/3/2022	34,046
USD	2,588,034	INR	192,910,000	HSBC Bank Plc	16/3/2022	30,37
USD	5,065,010	INR	378,260,000	Morgan Stanley	16/3/2022	50,979
USD	1,586,171	KRW	1,883,150,000	Citibank	16/3/2022	18,66
USD	1,584,859	KRW	1,883,430,000	BNP Paribas	16/3/2022	17,28
USD	1,528,884	KRW	1,824,753,663	Goldman Sachs	16/3/2022	10,87
USD	49,144	KRW	58,666,337	Standard Chartered Bank	16/3/2022	34
USD	529,027	MXN	10,930,000	UBS	16/3/2022	(6,11
USD	2,961,895	NOK	26,670,000	JP Morgan	16/3/2022	(45,61

Euro Short Duration Bond Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Curre	ncy Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD	3,561,129	RUB	275,570,000	HSBC Bank Plc	16/3/2022	929,181
USD	6,400,973	RUB	498,710,000	UBS	16/3/2022	1,642,622
USD	23,982,334	RUB	1,806,517,275	Bank of America	16/3/2022	6,658,622
USD	2,943,844	SEK	26,670,000	Bank of America	16/3/2022	107,915
USD	4,828,838	TWD	133,020,000	Bank of America	16/3/2022	74,742
DKK	50,860,000	EUR	6,834,894	Bank of America	12/4/2022	634
EUR	5,337,861	AUD	8,450,000	Bank of America	12/4/2022	(106,953)
EUR	91,365,242	DKK	679,710,000	JP Morgan	12/4/2022	12,965
EUR	3,008,139	GBP	2,520,000	UBS	12/4/2022	1,171
EUR	2,155,927	GBP	1,810,000	Royal Bank of Canada	12/4/2022	(3,841)
EUR	415,830	GBP	350,000	BNP Paribas	12/4/2022	(1,804)
EUR	498,034,060	GBP	416,730,000	Morgan Stanley	12/4/2022	774,634
EUR	614,807	JPY	80,590,000	Bank of America	12/4/2022	(7,729)
EUR	122,391,641	NZD	206,050,000	Morgan Stanley	12/4/2022	(1,315,103)
EUR	9,669,503	SEK	99,660,000	UBS	12/4/2022	280,772
EUR	896,052	USD	1,020,000	Bank of America	12/4/2022	(11,273)

Open Forward Foreign Exchange Contracts as at 28 February 2022

us ut	20100	uai	, 2022			
Currency	Purchases	Curren	cy Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	115,606,733	USD	131,220,000	Morgan Stanley	12/4/2022	(1,117,995)
NZD	38,000,000	EUR	22,268,348	Westpac	12/4/2022	545,806
Net unreal	ised depreciat	ion				(494,294)
CHF Hedg	jed Share Cla	SS				
CHF	22,100,653	EUR	20,907,403	BNY Mellon	15/3/2022	533,643
EUR	592,648	CHF	619,499	BNY Mellon	15/3/2022	(8,362)
Net unreal	ised appreciat	ion				525,281
GBP Hedg	ged Share Cla	ISS				
EUR	182,445	GBP	152,897	BNY Mellon	15/3/2022	(173)
GBP	15,517,956	EUR	18,403,865	BNY Mellon	15/3/2022	130,527
Net unreal	ised appreciat	ion				130,354
USD Hedg	ged Share Cla	ISS				
EUR	6,472,848	USD	7,276,570	BNY Mellon	15/3/2022	(6,853)
USD	97,059,564	EUR	84,856,476	BNY Mellon	15/3/2022	1,574,755
Net unreal	ised appreciat	ion				1,567,902
Total net u	nrealised app	reciation				1,729,243

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) EUR
15,617	EUR	Euro Schatz	March 2022	(1,761,760
6,288	EUR	Short-Term Euro-BTP	March 2022	(4,400,503
(466)	EUR	Euro-BTP	March 2022	159,560
(682)	EUR	Euro BUXL	March 2022	11,198,740
(1,147)	EUR	Euro Bund	March 2022	(781,965
(1,412)	EUR	Euro-OAT	March 2022	5,351,310
(10,846)	EUR	Euro BOBL	March 2022	9,634,627
(319)	GBP	Long Gilt	June 2022	(299,227
(27)	USD	US Ultra Bond (CBT)	June 2022	(46,002
(419)	USD	US Treasury 5 Year Note (CBT)	June 2022	(265,651
(617)	USD	US Ultra 10 Year Note	June 2022	(710,323
2,087	EUR	3 Month EURIBOR	September 2022	(156,525
228	GBP	3 Month SONIA	September 2022	220,220
1,779	AUD	90 Day Bank Bill	December 2022	(303,746
3,390	GBP	3 Month SONIA	December 2022	(4,827,546
408	EUR	3 Month EURIBOR	June 2023	246,062
Total				13,257,27

Swaps as at 28 February 2022

					Unrealised appreciation/	Market
Tuno	Nominal Value	Description	Counterparty	Expiration date	(depreciation) EUR	Value
Type	value	Description	Counterparty	uate	EUK	EUR
CDS	EUR (35,010,000)	Fund provides default protection on ITRAXX.EUR.36.V1; and receives Fixed 1%	Goldman Sachs	20/12/2026	(27,316)	453,700
IFS	GBP 22,845,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 5.07%	Goldman Sachs	16/11/2024	894,002	894,002
IFS	GBP 22,845,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.81%	Goldman Sachs	16/11/2026	(963,101)	(963,101)
IFS	GBP 8,543,296	Fund receives default protection UKRPI + 0bps; and pays Fixed 3.756%	Goldman Sachs	15/4/2031	(1,551,425)	(1,551,425)
IFS	GBP 29,510,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.6575%	Goldman Sachs	15/4/2031	(5,782,443)	(5,782,443)

Euro Short Duration Bond Fund continued

Swaps as at 28 February 2022

Nominal Part Part Nominal Part Swa	ps as at zo re	Diudiy 2022					
Sep	Туре		Description	Counterparty		(depreciation)	Value
BBP 7.12.00		GBP 32,050,000		Goldman Sachs	15/4/2031	(6,315,018)	(6,315,018)
Fig. GBP 4,290,000 Fund provides default protection UKRPI + Obps: and receives Fixed 3.11% (provides default protection UKRPI + Obps: and receives Fixed 3.1175% (provides default protection UKRPI + Obps: and receives Fixed 4.125% (provides default protection UKRPI + Obps: and receives Fixed 4.125% (provides default protection UKRPI + Obps: and receives Fixed 4.125% (provides default protection UKRPI + Obps: and receives Fixed 4.2625% (provides default protection UKRPI + Obps: and receives Fixed 4.2625% (provides default protection UKRPI + Obps: and receives Fixed 4.2625% (provides default protection UKRPI + Obps: and receives Fixed 4.328% (provides default protection UKRPI + Obps: and receives Fixed 4.328% (provides default protection UKRPI + Obps: and receives Fixed 4.328% (provides default protection UKRPI + Obps: and receives Fixed 4.324% (provides default protection UKRPI + Obps: and receives Fixed 4.324% (provides default protection UKRPI + Obps: and receives Fixed 4.324% (provides default protection UKRPI + Obps: and receives Fixed 4.324% (provides default protection UKRPI + Obps: and receives Fixed 4.324% (provides default protection UKRPI + Obps: and receives Fixed 4.324% (provides default provides default protection UKRPI + Obps: and receives Fixed 4.324% (provides default provides default protection UKRPI + Obps: and receives Fixed 4.324% (provides default provides default provi	IFS	GBP 5,900,000		Goldman Sachs	15/7/2031	(898,222)	(898,222)
March Marc	IFS	GBP 7,120,000	·	Goldman Sachs	15/7/2031	(1,125,762)	(1,125,762)
And receives Fixed 4.4125% Goldman Sachs 16/11/2031 (1,208,887) (1,208,897)	IFS	GBP 4,290,000		Goldman Sachs	15/7/2031	(736,218)	(736,218)
RS GBP 4,840,000 Fund provides default protection UKRPI + 0bps; Goldman Sachs 16/12/032 (190,458) (1	IFS	GBP 24,390,000		Goldman Sachs	16/11/2031	(1,208,887)	(1,208,887)
RS GBP 14,580,000 Fund provides default protection UKRPI + Obps; and receives Fixed 4.3245% Goldman Sachs 16/2/2032 (465,415)	IFS	GBP 8,470,000		Goldman Sachs	16/12/2031	(517,312)	(489,559)
Real Region Find Provided default protection UKRPI + Obeys Goldman Sachs 16/2/2032 (485,415) (465,415)	IFS	GBP 4,940,000		Goldman Sachs	16/1/2032	(190,458)	(190,458)
RNS KRW 32,145,065,200 Fund receives Fixed 1,637% Goldman Sachs 16/2/2032 (229,771) (229,771)	IFS	GBP 14,580,000	·	Goldman Sachs	16/2/2032	(465,415)	(465,415)
Section Sect	IFS	GBP 9,250,000		Goldman Sachs	16/2/2032	(229,771)	(229,771)
RRS KRW 66,142,140,000 Fund receives Fixed 1.632%; and pays Floating EUR EURIBOR 6 Month Fund receives Fixed -0.121%; and pays Floating EUR EURIBOR 6 Month Fund receives Fixed -0.121%; and pays Floating EUR EURIBOR 6 Month Fund receives Fixed -0.121%; and pays Floating EUR EURIBOR 6 Month Fund receives Fixed -0.121%; and pays Floating EUR EURIBOR 6 Month Fund receives Fixed -0.121%; and pays Floating EUR EURIBOR 6 Month Fund receives Fixed -0.121%; and pays Floating EUR EURIBOR 6 Month Fund receives Fixed 0.6142%; and pays Floating EUR EURIBOR 6 Month Fund receives Fixed 0.6142%; and pays Floating EUR EURIBOR 6 Month Fund receives Fixed 0.6142%; and pays Floating EUR EURIBOR 6 Month Fund receives Fixed 0.6142%; and pays Floating EUR EURIBOR 6 Month Fund receives Fixed 0.8134%; and pays Floating EUR EURIBOR 6 Month Fund receives Fixed 0.81724%; and pays Floating EUR EURIBOR 6 Month Fund receives Fixed 0.81724%; and pays Floating EUR EURIBOR 6 Month Fund receives Fixed 0.81724%; and pays Floating EUR EURIBOR 6 Month Fund receives Fixed 0.8184; and pays Floating EUR EURIBOR 6 Month Fund receives Fixed 0.88%; and pays Floating EUR EURIBOR 6 Month Fund receives Fixed 0.88%; and pays Floating EUR EURIBOR 6 Month Fund receives Fixed 0.88%; and pays Floating EUR EURIBOR 6 Month Fund receives Fixed 0.88%; and pays Floating EUR EURIBOR 6 Month Fund receives Fixed 0.9065%; and pays Floating EUR EURIBOR 6 Goldman Sachs 25/5/2031 (2.390,582) (2.390,582) (578,244) (578,	IRS	KRW 32,145,065,200	, , ,	Bank of America	21/9/2023	(166,715)	(166,715)
Section	IRS	KRW 79,370,550,000		Bank of America	21/9/2023	(434,623)	(434,623)
EUR 177,600,000 Fund receives Fixed 0.121%; and pays Floating EUR EURIBOR Goldman Sachs 24/11/2026 (2,355,103) (2,355,103) (2,355,103) (3,554,720) (4,545,720) (4,544,720) (4,545,720) (4,54	IRS	KRW 66,142,140,000		BNP Paribas	21/9/2023	(342,078)	(342,078)
Fund receives Fixed 0.88%; and pays Floating EUR EURIBOR 6 Month	IRS	EUR 168,650,000		Goldman Sachs	15/8/2026	(4,554,720)	(4,554,720)
RS	IRS	EUR 77,600,000		Goldman Sachs	24/11/2026	(2,355,103)	(2,355,103)
Fund receives Fixed 0.8134%; and pays Floating EUR EURIBOR Fund receives Fixed 0.81724%; and pays Floating EUR EURIBOR Goldman Sachs 15/2/2031 45,855 45,855 45,855 45,855	IRS	EUR 69,195,000	•	Goldman Sachs	23/2/2027	17,092	17,092
Fund receives Fixed 0.81724%; and pays Floating EUR Goldman Sachs 15/2/2031 31,184	IRS	EUR 78,830,000		Goldman Sachs	15/2/2031	(868,458)	(868,458)
EUR BOR 6 Month Goldman Sachs 15/2/2031 31,184 31,184 31,184 IRS EUR 35,960,000 Fund receives Fixed 0.088%; and pays Floating EUR EURIBOR Goldman Sachs 25/5/2031 (2,360,587) (2,360,587) (2,360,587) IRS EUR 42,110,000 Fund receives Fixed 0.18%; and pays Floating EUR EURIBOR Goldman Sachs 25/5/2031 (2,399,582) (2,399,582) IRS EUR 48,240,000 Fund receives Fixed 0.9065%; and pays Floating EUR EURIBOR Goldman Sachs 23/2/2037 (578,244) (578,244) IRS EUR 31,880,000 Fund receives Fixed 0.44844%; and pays Floating EUR EURIBOR Goldman Sachs 15/8/2046 (3,410,010) (3,410,010) IRS GBP 12,570,000 Fund receives Floating GBP SONIA Day; and pays Fixed 0.8004% Goldman Sachs 18/11/2051 1,775,390 1,775,390 IRS GBP 3,665,000 Fund receives Floating GBP SONIA Day; and pays Fixed 0.762% Goldman Sachs 22/11/2051 762,186 762,186 IRS GBP 3,665,000 Fund receives Floating GBP SONIA Day; and pays Fixed 0.4525% Goldman Sachs 1/12/2071 1,115,323 1,115,323 IRS EUR 7,750,000 Fund receives Floating EUR EURIBOR Goldman Sachs 23/2/2072 178,397 178,397 IRS GBP 3,690,000 Fund receives Fixed 1.088%; and pays Floating GBP SONIA Day Goldman Sachs 25/2/2072 (86,971) (86,971) IRS KRW 33,997,044,800 Fund receives Fixed 1.6425%; and pays Floating KRW KORIBOR Month HSBC Bank Plc 21/9/2023 (173,244) (173,244) (173,244) IRS CRW Sank Plc 21/9/2023 (173,244) (173,244) (173,244) IRS CRW Sank Plc 21/9/2023 (173,244) (173,244) (173,244) (173,244) (173,244) (173,244) (IRS	EUR 37,910,000		Goldman Sachs	15/2/2031	45,855	45,855
Facing F	IRS	EUR 20,160,000		Goldman Sachs	15/2/2031	31,184	31,184
RS	IRS	EUR 35,960,000		Goldman Sachs	25/5/2031	(2,360,587)	(2,360,587)
RS EUR 31,880,000 Fund receives Fixed 0.44844%; and pays Floating EUR EURIBOR 6 Month Goldman Sachs 15/8/2046 (3,410,010) (3,410,010) RS GBP 12,570,000 Fund receives Floating GBP SONIA 1 Day; and pays Fixed 0.8004% Goldman Sachs 18/11/2051 1,775,390 1,775,390 RS GBP 5,000,000 Fund receives Floating GBP SONIA 1 Day; and pays Fixed 0.762% Goldman Sachs 22/11/2051 762,186 762,186 RS GBP 3,665,000 Fund receives Floating GBP SONIA 1 Day; and pays Fixed 0.4525% Goldman Sachs 1/12/2071 1,115,323 1,115,323 RS EUR 7,750,000 Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.581% Goldman Sachs 23/2/2072 178,397 178,397 RS GBP 3,690,000 Fund receives Fixed 1.088%; and pays Floating GBP SONIA 1 Day Goldman Sachs 25/2/2072 (86,971) (86,971) RS KRW 33,997,044,800 Fund receives Fixed 1.6425%; and pays Floating KRW KORIBOR 3 Month HSBC Bank Plc 21/9/2023 (173,244) (173,244)	IRS	EUR 42,110,000		Goldman Sachs	25/5/2031	(2,399,582)	(2,399,582)
EURIBOR 6 Month Goldman Sachs 15/8/2046 (3,410,010) (3,410,010)	IRS	EUR 48,240,000		Goldman Sachs	23/2/2037	(578,244)	(578,244)
RS GBP 3,690,000 Fund receives Floating GBP SONIA 1 Day; and pays Fixed 0.4525% Goldman Sachs 18/11/2051 1,775,390	IRS	EUR 31,880,000		Goldman Sachs	15/8/2046	(3,410,010)	(3,410,010)
And pays Fixed 0.762% Goldman Sachs 22/11/2051 762,186 762,186 IRS GBP 3,665,000 Fund receives Floating GBP SONIA 1 Day; and pays Fixed 0.4525% Goldman Sachs 1/12/2071 1,115,323 1,115,323 IRS EUR 7,750,000 Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.581% Goldman Sachs 23/2/2072 178,397 178,397 IRS GBP 3,690,000 Fund receives Fixed 1.088%; and pays Floating GBP SONIA 1 Day Goldman Sachs 25/2/2072 (86,971) (86,971) IRS KRW 33,997,044,800 Fund receives Fixed 1.6425%; and pays Floating KRW KORIBOR 3 Month HSBC Bank Plc 21/9/2023 (173,244) (173,244)	IRS	GBP 12,570,000		Goldman Sachs	18/11/2051	1,775,390	1,775,390
RS EUR 7,750,000 Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.581% Goldman Sachs 23/2/2072 178,397 178,397	IRS	GBP 5,000,000	3,	Goldman Sachs	22/11/2051	762,186	762,186
And pays Fixed 0.581% Goldman Sachs 23/2/2072 178,397 178,397 IRS GBP 3,690,000 Fund receives Fixed 1.088%; and pays Floating GBP SONIA 1 Day Goldman Sachs 25/2/2072 (86,971) (86,971) IRS KRW 33,997,044,800 Fund receives Fixed 1.6425%; and pays Floating KRW KORIBOR 3 Month HSBC Bank Plc 21/9/2023 (173,244) (173,244)	IRS	GBP 3,665,000		Goldman Sachs	1/12/2071	1,115,323	1,115,323
1 Day Goldman Sachs 25/2/2072 (86,971) (86,971) IRS KRW 33,997,044,800 Fund receives Fixed 1.6425%; and pays Floating KRW KORIBOR 3 Month HSBC Bank Plc 21/9/2023 (173,244) (173,244)	IRS	EUR 7,750,000	,	Goldman Sachs	23/2/2072	178,397	178,397
KORIBOR 3 Month HSBC Bank Plc 21/9/2023 (173,244) (173,244)	IRS		1 Day	Goldman Sachs	25/2/2072	(86,971)	(86,971)
Total (32,922,254) (32,413,485)	IRS	KRW 33,997,044,800		HSBC Bank Plc	21/9/2023	(173,244)	(173,244)
	Total					(32,922,254)	(32,413,485)

CDS: Credit Default Swaps IFS: Inflation Swaps IRS: Interest Rate Swaps

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Euro-Markets Fund

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
to an Official Stoc	rities and Money Market Ins k Exchange Listing or Dealt				Ireland Kingspan Group Plc	27,130,942	1.55
Regulated Market				163,810	Linde Plc	42,500,504	2.42
FUNDS						69,631,446	3.97
	Ireland				Italy		
120.752	BlackRock ICS Euro Liquid			2.511.483	FinecoBank Banca Fineco SpA	37,119,719	2.12
.20,.02	Environmentally Aware Fund	11,880,861	0.68		Moncler SpA	26,500,086	1.51
Total Funds		11,880,861	0.68	,	·	63,619,805	3.63
Total i alias		11,000,001	0.00		Luvemberra	20,010,000	0.00
COMMON STOCKS	S (SHARES)			593 053	Luxembourg Majorel Group Luxembourg SA	15,755,052	0.90
	Belgium			303,933	, .	13,733,032	0.90
944,619	Azelis Group NV	16,867,117	0.96		Netherlands		
	D				Adyen NV	40,347,216	2.30
000.057	Denmark	40 000 040	0.04		ASM International NV	43,364,265	2.47
300,057	DSV A/S	49,320,313	2.81	4	ASML Holding NV	152,335,137	8.69
	Finland			446,327	BE Semiconductor		
2,312,454	Metso Outotec Oyj*	17,250,907	0.98		Industries NV*	33,224,582	1.89
	Neste Oyj	18,513,262	1.06	· · · · · · · · · · · · · · · · · · ·	Ferrari NV*	29,124,635	1.66
		35,764,169	2.04		IMCD NV	47,319,863	2.70
	_	00,704,100	2.04	1 '	QIAGEN NV	23,140,555	1.32
	France				STMicroelectronics NV Universal Music Group NV	40,102,274 38,834,772	2.29 2.21
, ,	BNP Paribas SA	61,128,871	3.48	1,947,360	Offiversal Music Group IVV		
	Dassault Systemes SE	28,582,628	1.63			447,793,299	25.53
	Kering SA	17,035,836	0.97		Portugal		
	Legrand SA	32,559,035	1.86	6,108,657	EDP - Energias de Portugal SA	26,597,093	1.51
221,042	LVMH Moet Hennessy Louis Vuitton SE	144,008,863	8.21	-,,		-,,	
230 832	Pernod Ricard SA	44,908,366	2.56	00.540	Switzerland	00 450 070	
	Safran SA	44,190,205	2.52	88,548	Sika AG	26,456,870	1.51
, -	Sartorius Stedim Biotech	42,825,539	2.44		United Kingdom		
,	Schneider Electric SE	74,922,297	4.27	1,742,436	Allfunds Group Plc	17,940,121	1.02
	Teleperformance	49,821,905	2.84	944,572	RELX Plc	25,575,641	1.46
	TotalEnergies SE	44,089,031	2.51			43,515,762	2.48
611,926	Vinci SA	57,312,989	3.27	Total Common Stocks	(Shares)	1,744,137,275	99.43
		641,385,565	36.56	Total Transferable Se	·	1,744,137,273	33.40
	Cormony	· · · · · · · · · · · · · · · · · · ·		Market Instruments A	,		
210 277	Germany Allianz SE	44,046,641	2.51	Official Stock Exchange			
	CTS Eventim AG & Co KGaA*	24,875,628	1.42	Dealt in on Another R		1,756,018,136	100.11
	Merck KGaA	45,936,013	2.62	Total Portfolio	<u> </u>	1,756,018,136	100.11
	MTU Aero Engines AG*	42,850,819	2.44	- ISIGN I STRIBILIO		1,700,010,100	100.11
	Puma SE	28,925,957	1.65	Other Net Liabilities		(1,913,597)	(0.11
,	Rational AG	19,355,057	1.11	Total Net Assets (EUF	5)	1,754,104,539	100.00
	Siemens AG	74,380,783	4.24	TOTAL INC. MOSELS (EUF	V)	1,734,104,039	100.00
	Symrise AG 'A'	27,059,886	1.54				
·	•	307,430,784	17.53	1			
		201, 100,104		I .			

 $^{\,\}tilde{}\,$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

Euro-Markets Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

	20160			Countainanti	Maturity	Unrealised appreciation/ (depreciation)
Currency CHF Hedo	Purchases ed Share Cla		Sales	Counterparty	date	EUR
CHF	20,466,841	EUR	19,375,435	BNY Mellon	15/3/2022	480,562
EUR	2,314,207	CHF	2,409,017	BNY Mellon	15/3/2022	(22,913)
Net unreal	ised appreciat	ion				457,649
GBP Hedg	ed Share Cla	iss				
EUR	453,793	GBP	379,281	BNY Mellon	15/3/2022	789
GBP	3,050,598	EUR	3,619,042	BNY Mellon	15/3/2022	24,541
Net unreal	ised appreciat	ion				25,330
HKD Hedg	jed Share Cla	ISS				
EUR	64,172	HKD	565,257	BNY Mellon	15/3/2022	(241)
HKD	4,830,288	EUR	542,175	BNY Mellon	15/3/2022	8,263
Net unreal	ised appreciat	ion				8,022
SGD Hedg	jed Share Cla	iss				
EUR	186,156	SGD	283,693	BNY Mellon	15/3/2022	113
SGD	2,416,034	EUR	1,574,715	BNY Mellon	15/3/2022	9,701
Net unreal	ised appreciat	ion				9,814
USD Hedg	ed Share Cla	iss				
EUR	8,236,222	USD	9,298,075	BNY Mellon	15/3/2022	(43,624)
USD	75,894,375	EUR	66,401,954	BNY Mellon	15/3/2022	1,181,718
Net unreal	ised appreciat	ion				1,138,094
Total net u	nrealised appi	reciation				1,638,909

Sector Breakdown as at 28 February 2022

	% of Net Assets
Industrials	33.01
Information Technology	20.17
Consumer Discretionary	14.00
Financials	9.13
Healthcare	6.38
Materials	5.47
Communication Services	3.63
Energy	3.57
Consumer Staples	2.56
Utilities	1.51
Investment Funds	0.68
Other Net Liabilities	(0.11)
	100.00

European Equity Income Fund

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
to an Official Stoc	rities and Money Market Ins k Exchange Listing or Dealt			92,977	Jersey Experian Plc	3,213,494	0.15
Regulated Market					Netherlands		
FUNDS				.,	ASM International NV	877,072	0.04
	Ireland				ASML Holding NV	58,805,734	2.81
210,796	BlackRock ICS Euro Liquid			154,570	Universal Music Group NV	3,082,435	0.15
	Environmentally Aware Fund [~]	20,740,344	0.99			62,765,241	3.00
Total Funds		20,740,344	0.99		Norway		
	- (0111-01)			1,989,299	Gjensidige Forsikring ASA	43,457,834	2.08
COMMON STOCKS	` '				Portugal		
	Belgium			19.049.090	EDP - Energias de Portugal SA	* 82,939,738	3.97
429,438	Azelis Group NV	7,668,045	0.37			,,	
	Denmark			1 115 601	Sweden	22 104 774	1.54
204,542	DSV A/S	33,620,530	1.61	6,926,945	Alfa Laval AB	32,104,774 81,715,888	3.91
	Novo Nordisk A/S	85,113,568	4.07		Volvo AB*	72,652,886	3.47
2,352,174	Tryg A/S	47,782,977	2.29	4,200,700	VOIVO / LD		
		166,517,075	7.97			186,473,548	8.92
	Finland				Switzerland		
729 163	Kone Oyi 'B'	38,003,975	1.82		Cembra Money Bank AG	1,291,043	0.0
	Nordea Bank Abp	20,847,191	1.00		Lonza Group AG	71,688,703	3.43
_,,				l '	Nestle SA*	48,696,693	2.33
		58,851,166	2.82		Roche Holding AG*	42,653,007	2.04
	France			l '	Sika AG	36,827,719	1.76
696,178	Cie de Saint-Gobain	38,707,497	1.85	203,241	Zurich Insurance Group AG*	82,689,190	3.96
	Engie SA*	42,176,400	2.02			283,846,355	13.58
,	L'Oreal SA	35,541,355	1.70		United Kingdom		
89,775	LVMH Moet Hennessy			759 025	AstraZeneca Plc	81,780,491	3.9
	Louis Vuitton SE	58,488,413	2.80		Auto Trader Group Plc*	38,991,068	1.87
886,725		82,359,018	3.94		Direct Line Insurance	,,	
	Schneider Electric SE	33,899,778	1.62	, , , ,	Group Plc	50,538,694	2.42
	Teleperformance	36,169,602	1.73	691,237	InterContinental Hotels		
	TotalEnergies SE	37,667,018	1.80	·	Group Plc	42,718,604	2.04
020,317	Vinci SA	58,848,170	2.82		Legal & General Group Plc	40,287,049	1.93
		423,857,251	20.28		Persimmon Plc	60,041,811	2.87
	Germany				Phoenix Group Holdings Plc	63,815,755	3.0
303,737	Allianz SE	61,263,753	2.93	1,966,521	RELX Pic	53,246,376	2.5
271,151	LEG Immobilien SE	31,155,250	1.49			431,419,848	20.64
	MTU Aero Engines AG	48,852,896	2.34	Total Common Stocks	s (Shares)	2,059,188,907	98.52
	Siemens AG	35,310,208	1.69	Total Transferable Se	· ,	,,,.	
663,410	Vonovia SE	31,193,538	1.49	Market Instruments A			
		207,775,645	9.94	Official Stock Exchan			
	Ireland			Dealt in on Another R		2,079,929,251	99.5
144,894	Linde Plc	37,592,748	1.80	Total Portfolio		2,079,929,251	99.5
	Italy			Other Net Assets		10,224,521	0.49
9,627,670	Enel SpA	62,810,919	3.00	Total Net Assets (EUF	3)	2,090,153,772	100.00
					,	,,	

[~] Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

European Equity Income Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

<u>us u</u>	LEGICE	uui y	LULL			
					Maturity	Unrealised appreciation/ (depreciation)
Currence	y Purchases	Currenc	y Sales	Counterparty	date	EUR
AUD He	dged Share Cla	ISS				
AUD	74,505,939	EUR	46,920,880	BNY Mellon	15/3/2022	1,121,455
EUR	5,480,407	AUD	8,626,809	BNY Mellon	15/3/2022	(82,248)
Net unre	ealised appreciat	ion				1,039,207
CAD He	dged Share Cla	ISS				
CAD	7,793,012	EUR	5,378,237	BNY Mellon	15/3/2022	83,154
EUR	475,093	CAD	684,583	BNY Mellon	15/3/2022	(4,665)
Net unre	ealised appreciat	ion				78,489
CNH He	dged Share Cla	ISS				
CNY	35,923,344	EUR	4,932,970	BNY Mellon	15/3/2022	126,301
EUR	467,615	CNY	3,346,460	BNY Mellon	15/3/2022	(3,671)
Net unre	ealised appreciat	ion				122,630
GBP He	dged Share Cla	ISS				
EUR	9,010,477	GBP	7,535,350	BNY Mellon	15/3/2022	10,411
GBP	80,753,923	EUR	95,795,579	BNY Mellon	15/3/2022	655,571
Net unre	ealised appreciat	ion				665,982
HKD He	dged Share Cla	ISS				
EUR	5,535,786	HKD	48,769,693	BNY Mellon	15/3/2022	(21,759)
HKD	552,450,810	EUR	62,008,583	BNY Mellon	15/3/2022	946,272
Net unre	ealised appreciat	ion				924,513
NZD He	dged Share Cla	ss				
EUR	850,591	NZD	1,442,662	BNY Mellon	15/3/2022	(16,855)
NZD	13,440,567	EUR	7,874,013	BNY Mellon	15/3/2022	207,594
Net unre	ealised appreciat	ion				190,739
SGD He	dged Share Cla	ISS				
EUR	16,115,929	SGD	24,561,322	BNY Mellon	15/3/2022	8,876
SGD	265,042,969	EUR	172,783,298	BNY Mellon	15/3/2022	1,029,755
Net unre	ealised appreciat	ion				1,038,631
USD He	dged Share Cla	ISS				
EUR	30,795,841	USD	34,761,630	BNY Mellon	15/3/2022	(159,053)
USD	365,793,048	EUR	320,054,813	BNY Mellon	15/3/2022	5,682,586
Net unre	ealised appreciat	ion				5,523,533
Total ne	t unrealised appr	eciation				9,583,724

Sector Breakdown as at 28 February 2022

	% of Net Assets
Industrials	23.56
Financials	19.72
Healthcare	17.39
Utilities	8.99
Consumer Discretionary	7.71
Communication Services	5.93
Consumer Staples	4.03
Materials	3.56
Real Estate	2.98
Information Technology	2.85
Energy	1.80
Investment Funds	0.99
Other Net Assets	0.49
	100.00

European Focus Fund

	(EUR)	Net Assets	Holding	Description	Value (EUR)	Net Assets
rities and Money Market Inst				Netherlands		
k Exchange Listing or Dealt	in on Anothe	er	l '	Adyen NV	8,636,595	2.12
					5,722,493	1.41
					23,076,793	5.67
local and			167,536			
			40.044		, ,	3.06
	10 505 059	2.00			, ,	1.98
Environmentally Aware Fund						2.14 1.27
	12,595,058	3.09	130,239	3 I WILLIOEIECTIONICS INV		17.65
S (SHARES)					71,077,130	17.00
Denmark			142 012		0.405.050	2.08
DSV A/S	15,585,546	3.83	143,912	Affiadeus IT Group SA	0,400,002	2.00
Genmab A/S	6,189,047	1.52		Sweden		
	332,869	0.08			6,844,314	1.68
	22,020,862	5.41			, ,	1.39
						1.70
Tryg A/S	1,246,836	0.30	717,663	Hexagon AB	8,608,198	2.12
	59,072,766	14.50			28,056,549	6.89
Finland				Switzerland		
Neste Oyj	312,824	0.08			7,543,449	1.85
Eronoo					21,892,194	5.37
	6 262 152	1 56			17,548,278	4.31
	0,303,132	1.50				2.36
,	30 509 094	7 49	17,329	VAT Group AG*	5,813,096	1.43
					62,401,142	15.32
				United Kingdom		
·	54 325 885	13 34	328.519		4.847.960	1.19
	01,020,000	10.01				1.12
					9,489,193	2.33
	-, -,-		1,005,599	Auto Trader Group Plc	7,997,785	1.96
MTU Aero Engines AG	7,487,477	1.84	667,671	Electrocomponents Plc	7,842,375	1.93
	13,237,353	3.25	139,393			
Ireland				Group Plc	8,614,519	2.12
	7.048.119	1.73				1.83
			l '		, ,	3.38
			34,233	Spirax-Sarco Engineering Pic		1.19
Italy	-,,					17.05
•	5,518,556	1.36		· ,	405,492,541	99.56
· ·	-,0,000					
•	5 400 4 7 5	4.04				
Ехрепап Ріс	5,409,475	1.34			418.087 599	102.65
Luxembourg		_		-3		102.65
Tenaris SA	8,811,299	2.16	Total i ortiono		. 10,007,000	102.00
			Other Net Liabilities		(10,796,920)	(2.65
			Total Net Assets (EUF	₹)	407,290,679	100.00
	Ireland BlackRock ICS Euro Liquid Environmentally Aware Fund S (SHARES) Denmark DSV A/S Genmab A/S Netcompany Group A/S Novo Nordisk A/S Royal Unibrew A/S Tryg A/S Finland Neste Oyj France Dassault Systemes SE LVMH Moet Hennessy Louis Vuitton SE Safran SA Teleperformance Germany CTS Eventim AG & Co KGaA* MTU Aero Engines AG Ireland Kingspan Group Plc Linde Plc Italy FinecoBank Banca Fineco SpA Jersey Experian Plc	Ireland	Ireland	Ireland	Teland Seminor Semin	Peland Peland

 $^{^{\}circ}$ Investment in connected party fund, see further information in Note 11. * All or a portion of this security represents a security on loan.

European Focus Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR				
SGD Hedged Share Class										
EUR	812	SGD	1,238	BNY Mellon	15/3/2022	-				
SGD	11,390	EUR	7,424	BNY Mellon	15/3/2022	45				
Net unreali	ised appreciat	ion				45				
USD Hedg	ed Share Cla	ISS								
EUR	843,179	USD	952,112	BNY Mellon	15/3/2022	(4,668)				
USD	7,985,666	EUR	6,986,125	BNY Mellon	15/3/2022	125,083				
Net unreali	ised appreciat	ion				120,415				
Total net u	nrealised appi	eciation				120,460				

Sector Breakdown as at 28 February 2022

	% of Net Assets
Industrials	28.50
Information Technology	21.22
Healthcare	15.85
Consumer Discretionary	13.42
Materials	7.12
Financials	4.48
Communication Services	3.37
Consumer Staples	3.36
Investment Funds	3.09
Energy	2.24
Other Net Liabilities	(2.65)
	100.00

European Fund

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Secu	rities and Money Market Ins	truments Ad	mitted		Netherlands		
to an Official Stoc	k Exchange Listing or Dealt	in on Anoth	er	17,888	Adyen NV	33,046,291	2.10
Regulated Market					ASM International NV	22,447,705	1.43
- -				152,320	ASML Holding NV	89,076,736	5.66
FUNDS				693,578	BE Semiconductor		
	Ireland				Industries NV*	51,629,946	3.28
622,678	BlackRock ICS Euro Liquid			. ,	Ferrari NV	31,123,068	1.98
	Environmentally Aware Fund [~]	61,265,551	3.90		IMCD NV	33,605,268	2.14
Total Funds		61,265,551	3.90	452,526	STMicroelectronics NV	16,926,735	1.07
COMMON STOCK	C (CHADEC)					277,855,749	17.66
COMMON STOCKS	` '				Spain		
	Denmark			563,266	Amadeus IT Group SA	33,210,163	2.11
- ,	DSV A/S	60,997,473	3.88		Considera		
-,	Genmab A/S	23,467,773	1.49	E77.053	Sweden	26 511 552	1.69
	Netcompany Group A/S	1,319,134	0.08		Atlas Copco AB Epiroc AB	26,511,552 22.075.895	1.69
,	Novo Nordisk A/S	83,496,005	5.31			26,307,445	1.40
	Royal Unibrew A/S	54,209,112	3.45		EQT AB		
234,500	Tryg A/S	4,763,724	0.30	2,771,509	Hexagon AB	33,243,596 108,138,488	2.11
		228,253,221	14.51		0 11 1	100, 130,400	6.87
	Finland				Switzerland		
37,713	Neste Oyj	1,315,806	0.09		Logitech International SA*	28,821,978	1.83
	France				Lonza Group AG	84,315,768	5.36
555.902	Dassault Systemes SE	24,176,178	1.54	,	Sika AG	67,972,536	4.32
	LVMH Moet Hennessy	,			Straumann Holding AG*	37,196,572	2.37
,	Louis Vuitton SE	118,218,584	7.51	67,121	VAT Group AG	22,516,060	1.43
224.748	Safran SA	25,288,645	1.61			240,822,914	15.31
125,985	Teleperformance	41,776,626	2.65		United Kingdom		
<u> </u>	•	209,460,033	13.31	1 223 454	Abcam Plc*	18,054,529	1.15
		209,400,033	13.31		Allfunds Group Plc	17,643,916	1.12
	Germany				Ashtead Group Plc	36,756,199	2.34
	CTS Eventim AG & Co KGaA	21,329,281	1.35		Auto Trader Group Plc	30,482,613	1.94
138,411	MTU Aero Engines AG	29,370,814	1.87		Electrocomponents Plc	29,967,783	1.90
		50.700.095	3.22		InterContinental Hotels	-,,	
	11	,,		· ·	Group Plc	32,960,595	2.09
040.040	Ireland	07.000.000	4.70	16,391,608	JD Sports Fashion Plc	28,889,840	1.84
	Kingspan Group Plc	27,300,886	1.73	1,954,423	RELX Plc*	52,918,805	3.36
170,809	Linde Plc	44,316,395	2.82	131,559	Spirax-Sarco Engineering Plc	18,565,302	1.18
		71,617,281	4.55			266,239,582	16.92
1 501 205	Italy FinecoBank Banca Fineco SpA	22,188,992	1.41	Total Common Stocks	s (Shares)	1,565,761,974	99.51
1,501,265	<u> </u>	22,100,992	1.41	Total Transferable Se			
	Jersey			Market Instruments A			
620,510	Experian Plc	21,446,218	1.36	Official Stock Exchan		1,627,027,525	103.41
	Luxembourg			Total Portfolio	eguiated indirect	1,627,027,525	103.41
3,054,286	Tenaris SA	34,513,432	2.19	TOTAL POLITORO		1,021,021,525	103.41
				Other Net Liabilities		(53,603,958)	(3.41)
							100.00

[~] Investment in connected party fund, see further information in Note 11. * All or a portion of this security represents a security on loan.

European Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

uo u	(<u>2</u> 0 1 001	uui y				Unrealised
						appreciation/
						(depreciation)
Curren	<u> </u>	Currency	/ Sales	Counterparty	date	EUR
AUD He	edged Share Cla	ISS				
AUD	4,886,282		3,077,735	BNY Mellon	15/3/2022	72,999
EUR	387,835	AUD	611,200	BNY Mellon	15/3/2022	(6,272)
Net unr	ealised appreciat	ion				66,727
CAD H	edged Share Cla	ISS				
CAD	2,963,851	EUR	2,045,525	BNY Mellon	15/3/2022	31,560
EUR	288,415	CAD	415,175	BNY Mellon	15/3/2022	(2,542)
Net unr	ealised appreciat	ion				29,018
CNH H	edged Share Cla	iss				
CNY	2,677,531	EUR	367,681	BNY Mellon	15/3/2022	9,410
EUR	39,631	CNY	284,285	BNY Mellon	15/3/2022	(405)
Net unr	ealised appreciati	ion				9,005
GBP H	edged Share Cla	ISS				
EUR	596,119	GBP	499,113	BNY Mellon	15/3/2022	(11)
GBP	3,832,664	EUR	4,547,018	BNY Mellon	15/3/2022	30,653
Net unr	ealised appreciati	ion				30,642
HKD H	edged Share Cla	iss				
EUR	2,367,863	HKD	20,883,566	BNY Mellon	15/3/2022	(11,923)
HKD	178,498,457	EUR	20,036,465	BNY Mellon	15/3/2022	304,430
Net unr	ealised appreciati	ion				292,507
NZD He	edged Share Cla	SS				
EUR	181,849	NZD	306,343	BNY Mellon	15/3/2022	(2,349)
NZD	1,801,476	EUR	1,055,612	BNY Mellon	15/3/2022	27,587
Net unr	ealised appreciati	ion				25,238
SGD H	edged Share Cla	ISS				
EUR	989,564	SGD	1,508,916	BNY Mellon	15/3/2022	33
SGD	13,588,941	EUR	8,857,406	BNY Mellon	15/3/2022	54,114
Net unr	ealised appreciati	ion				54,147
	edged Share Cla					
EUR	42,451,261	USD	47,613,618	BNY Mellon	15/3/2022	51,947
USD	172,985,221	EUR	151,324,670	BNY Mellon	15/3/2022	2,718,066
	ealised appreciati					2,770,013
lotal ne	et unrealised appr	eciation				3,277,297

Sector Breakdown as at 28 February 2022

	% of Net Assets
Industrials	28.54
Information Technology	21.21
Healthcare	15.68
Consumer Discretionary	13.42
Materials	7.14
Financials	4.50
Investment Funds	3.90
Consumer Staples	3.45
Communication Services	3.29
Energy	2.28
Other Net Liabilities	(3.41)
	100.00

European High Yield Bond Fund

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	urities and Money Market Ins	truments Adn	nitted	· · · · · · · · · · · · · · · · · · ·	Altice France SA/France	, ,	
	k Exchange Listing or Dealt				4.25% 15/10/2029 Altice France SA/France '144A'	2,702,587	0.58
FUNDS	looks at			EUR 1,400,000	5.5% 15/10/2029 Altice France SA/France	676,298	0.15
47,869	Ireland iShares EUR High Yield Corp Bond UCITS ETF*~	4,689,726	1.00	EUR 1,500,000	5.875% 1/2/2027 Banijay Group SAS 6.5% 1/3/2026	1,440,516 1,486,095	0.31
Total Funds	BOING GOTTO ETT	4,689,726	1.00	USD 260,000	BNP Paribas SA FRN	, ,	
COMMON STOCK	S (SHARES)			EUR 650,000	30/9/2022 (Perpetual) Burger King France SAS FRN 1/11/2026*	183,617 649,678	0.04
10 470	Belgium Telepet Croup Helding NV	206 240	0.00	EUR 1,361,000	CAB SELAS 3.375% 1/2/2028*	1,252,147	0.14
12,478	Telenet Group Holding NV France	386,319	0.08	EUR 1,000,000	Casino Guichard Perrachon SA FRN 31/1/2024 (Perpetual)	514,310	0.11
55,755	Electricite de France SA	448,270	0.10	EUR 1,000,000	Casino Guichard Perrachon SA 3.58% 7/2/2025*	853,885	0.18
17 448	Japan SoftBank Group Corp ADR	346,091	0.07	EUR 2,441,000	Casino Guichard Perrachon SA		
17,440	United Kingdom	040,001	0.07	EUR 400,000	5.25% 15/4/2027 Casino Guichard Perrachon SA	2,037,112	0.44
17,747	Liberty Global Plc	410,962	0.09	EUR 1.565.000	6.625% 15/1/2026* CGG SA 7.75% 1/4/2027	364,452 1,548,701	0.08
Total Common Stock	s (Shares)	1,591,642	0.34		Chrome Bidco SASU 3.5% 31/5/2028*	2,846,356	0.61
BONDS				EUR 981,000	Chrome Holdco SASU 5%		
FUR 2 400 000	Austria ams-OSRAM AG 5/3/2025			FUR 1 500 000	31/5/2029 CMA CGM SA 7.5% 15/1/2026*	909,480 1,621,410	0.19 0.35
	(Zero Coupon) ams-OSRAM AG 2.125%	2,089,848	0.45		Constellium SE 4.25% 15/2/2026*	998,900	0.21
	3/11/2027	915,260	0.19	USD 1,725,000	Credit Agricole SA '144A' FRN		
EUR 796,000	ams-OSRAM AG 6% 31/7/2025	832,003 3,837,111	0.18	GBP 400,000	23/3/2029 (Perpetual) Electricite de France SA FRN	1,440,890	0.31
	Belgium			EUR 800,000	29/1/2026 (Perpetual) Electricite de France SA FRN	474,853	0.10
EUR 2,500,000	House of Finance NV/The 4.375% 15/7/2026*	2,433,700	0.52		15/12/2026 (Perpetual)* Electricite de France SA FRN	730,000	0.16
EUR 1,200,000	KBC Group NV FRN 5/3/2024 (Perpetual)*	1,221,000	0.26	EUR 4.000.000	3/9/2027 (Perpetual) Electricite de France SA FRN	180,400	0.04
		3,654,700	0.78	, ,	15/6/2030 (Perpetual)	3,487,000	0.75
	Cayman Islands			,	Faurecia SE 3.75% 15/6/2028 Getlink SE 3.5% 30/10/2025*	557,629 1,842,086	0.12 0.39
EUR 2,438,000	UPCB Finance VII Ltd 3.625% 15/6/2029	2,360,581	0.51		Goldstory SASU 5.375% 1/3/2026*	2,632,745	0.56
EUD 1 525 000	Cyprus Bank of Cyprus Pcl FRN			EUR 531,000	Iliad Holding SASU 5.125% 15/10/2026*	530,111	0.11
LOIN 1,323,000	24/6/2027	1,379,362	0.30	EUR 200,000	Iliad Holding SASU 5.625% 15/10/2028	197,345	0.04
EUD 075 000	Finland			GBP 1,600,000	Korian SA FRN 15/3/2024		
	Citycon Oyj FRN 24/11/2024 (Perpetual)*	804,046	0.17	EUR 1,300,000	(Perpetual) La Financiere Atalian SASU 4%	1,773,232	0.38
EUR 900,000	Citycon Oyj FRN 10/6/2026 (Perpetual)	763,119	0.17	EUR 828,000	15/5/2024* La Financiere Atalian SASU	1,201,889	0.26
	Finnair Oyj 4.25% 19/5/2025 SBB Treasury Oyj 0.75%	510,560	0.11	GBP 400 000	5.125% 15/5/2025* La Financiere Atalian SASU	754,929	0.16
	14/12/2028 SBB Treasury Oyj 1.125%	341,130	0.07		6.625% 15/5/2025 Laboratoire Eimer Selas 5%	449,196	0.10
201(1,200,000	26/11/2029	1,025,228	0.22	LON 074,000	1/2/2029*	810,434	0.17
		3,444,083	0.74		Loxam SAS 3.25% 14/1/2025*	532,851	0.11
	France			,	Loxam SAS 4.25% 15/4/2024*	795,776	0.17
EUR 1,000,000	Accor SA FRN 30/1/2024 (Perpetual)	1,012,385	0.22	EUR 200,000	Loxam SAS 4.5% 15/2/2027* Loxam SAS 5.75% 15/7/2027 Midco GB SASU 7.75%	2,095,176 192,314	0.45 0.04
	Accor SA 0.7% 7/12/2027 Air France-KLM 3.875%	752,865	0.16		1/11/2027*	509,753	0.11
LOIX 1,700,000	1/7/2026*	1,621,638	0.35		Novafives SAS 5% 15/6/2025* Paprec Holding SA 3.5%	460,856	0.10
	Altice France SA/France 2.5% 15/1/2025	243,350	0.05		1/7/2028 Parts Europe SA FRN	1,017,520	0.22
EUR 1,954,000	Altice France SA/France 4.125% 15/1/2029	1,797,924	0.39		20/7/2027*	1,272,407	0.27
	7.120/0 13/1/2023	1,131,324	0.05	EUR 1,948,000	Picard Groupe SAS 3.875% 1/7/2026	1,890,242	0.40

 $^{\ \}tilde{}$ Investment in connected party fund, see further information in Note 11.

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% 0 No Asset
ELIR 500 000	Quatrim SASU 5.875%			EUR 300,000	Techem		
LOIX 300,000	15/1/2024	496,130	0.11	LOIX 300,000	Verwaltungsgesellschaft		
ELID 1 100 000	RCI Banque SA FRN 18/2/2030	1,044,939	0.11		675 mbH 2% 15/7/2025	287,910	0.0
	Renault SA 2.375% 25/5/2026*	670,810	0.22	FUR 4 742 000	Tele Columbus AG 3.875%	201,910	0.0
	Rubis Terminal Infra SAS	070,010	0.14	2017 4,742,000	2/5/2025*	4,452,928	0.9
2011 000,000	5.625% 15/5/2025	715,523	0.15	FUR 1 429 000	thyssenkrupp AG 2.875%	1,102,020	0.0
USD 1.000.000	Societe Generale SA FRN	7 10,020	0.10	201(1, 120,000	22/2/2024	1,432,865	0.3
.,,	18/12/2023 (Perpetual)	941,103	0.20	EUR 1.620.000	TK Elevator Holdco GmbH	1,100,000	
USD 1,200,000	Societe Generale SA '144A'	,		- ,- ,,	6.625% 15/7/2028	1,621,814	0.3
	FRN 18/12/2023 (Perpetual)	1,129,323	0.24	EUR 1,388,000	TK Elevator Midco GmbH		
EUR 1,837,000	Tereos Finance Groupe I SA				4.375% 15/7/2027	1,388,056	0.3
	7.5% 30/10/2025*	1,912,400	0.41	EUR 600,000	ZF Finance GmbH 2%		
EUR 1,170,000	Vallourec SA 8.5% 30/6/2026	1,187,550	0.25		6/5/2027	553,197	0.
		59,441,118	12.72	EUR 600,000	ZF Finance GmbH 2.25%		
					3/5/2028	550,116	0.
EUD 000 000	Germany			EUR 700,000	ZF Finance GmbH 2.75%		
EUR 600,000	CeramTec BondCo GmbH	040.050	0.40		25/5/2027	662,599	0.
EUD 500 000	5.25% 15/12/2025	612,252	0.13	EUR 500,000	ZF Finance GmbH 3%		_
EUR 500,000	Cheplapharm Arzneimittel GmbH 3.5% 11/2/2027	470 020	0.10	EUD 000 000	21/9/2025	495,288	0.
TUD 2 107 000		478,830	0.10	EUR 600,000	ZF Finance GmbH 3.75%	500.404	
EUR 3, 107,000	Cheplapharm Arzneimittel GmbH 4.375% 15/1/2028*	3,098,975	0.66		21/9/2028	583,491	0.
FUR 5 400 000	Commerzbank AG FRN	3,090,973	0.00			51,312,382	10.
2017 0,400,000	9/10/2025 (Perpetual)	5,535,270	1.18		Greece		
EUR 1.000.000	Ctec II GmbH 5.25% 15/2/2030	940,890	0.20	EUR 642.000	Public Power Corp SA		
	DEMIRE Deutsche Mittelstand	- 10,000			3.875% 30/3/2026*	619,816	0.
,	Real Estate AG 1.875%		-			,-	
	15/10/2024	867,429	0.19	EUD 4 000 000	Ireland		
EUR 2,300,000	Deutsche Bank AG FRN			EUR 1,300,000	AIB Group Plc FRN 9/10/2024	4 005 505	_
	19/5/2031	2,531,035	0.54	EUD 4 200 000	(Perpetual)	1,305,525	0.
EUR 400,000	Deutsche Lufthansa AG			EUR 1,300,000	AIB Group Plc FRN 23/6/2025	1 256 771	0.
	2.875% 11/2/2025	394,302	0.08	ELID 800 000	(Perpetual) AlbaCore EURO CLO I DAC	1,356,771	U.
EUR 1,300,000	Deutsche Lufthansa AG			EUR 600,000	FRN 18/10/2034	781,712	0.
	2.875% 16/5/2027	1,236,255	0.26	FUR 340 000	Anchorage Capital Europe CLO	701,712	0.
EUR 1,900,000	Deutsche Lufthansa AG			2017 040,000	2 DAC FRN 15/4/2034	336,628	0.
EUD 4 400 000	3.5% 14/7/2029*	1,820,827	0.39	FUR 700 000	Anchorage Capital Europe CLO	000,020	0.
EUR 1,100,000	Deutsche Lufthansa AG	4 070 704	0.00	20.1.00,000	2021-4 DAC FRN 25/4/2034	671,205	0.
TUD 2 000 000	3.75% 11/2/2028	1,076,724	0.23 0.39	EUR 750,000	ARBOUR CLO VIII DAC FRN	,	
	DIC Asset AG 2.25% 22/9/2026* Douglas GmbH 6% 8/4/2026*	1,799,010 1,927,890	0.39		15/10/2034	719,716	0.
	Gruenenthal GmbH 3.625%	1,927,090	0.41	EUR 788,000	Ardagh Metal Packaging		
LOIX 1,272,000	15/11/2026*	1,239,570	0.27		Finance USA LLC / Ardagh		
FUR 1 619 000	Gruenenthal GmbH 4.125%	1,200,070	0.27		Metal Packaging Finance Plc		
2011 1,010,000	15/5/2028*	1,546,291	0.33		2% 1/9/2028*	715,153	0
EUR 1.556.000	HT Troplast GmbH 9.25%	1,010,201	0.00	EUR 659,000	Ardagh Metal Packaging		
	15/7/2025*	1.586.482	0.34		Finance USA LLC / Ardagh		
EUR 400,000	IHO Verwaltungs GmbH	.,,			Metal Packaging Finance Plc		
	3.625% 15/5/2025	397,864	0.09	EUD 400 000	3% 1/9/2029	590,589	0
EUR 352,000	IHO Verwaltungs GmbH			EUR 400,000	Aurium CLO II DAC FRN	070 500	^
	3.875% 15/5/2027	349,997	0.07	EUD 200 000	22/6/2034	376,538	0
USD 200,000	IHO Verwaltungs GmbH '144A'			EUR 200,000	Avoca CLO XV DAC FRN 15/4/2031	101 241	0
	6% 15/5/2027	182,463	0.04	ELID 600 000	Bank of Ireland Group Plc FRN	191,341	0.
EUR 300,000	Nidda BondCo GmbH 5%			LOIX 000,000	19/5/2025 (Perpetual)	653,247	0.
	30/9/2025*	271,794	0.06	FUR 1 000 000	BBAM European CLO II DAC	033,247	0.
EUR 887,000	Nidda Healthcare Holding			2017 1,000,000	6.11% 15/10/2034	960,098	0.
	GmbH 3.5% 30/9/2024*	867,663	0.19	FUR 200 000	Bilbao CLO I DAC FRN	500,050	0.
EUR 3,685,000	Nidda Healthcare Holding	0.450.054	0.74	20.1200,000	20/7/2031	194,471	0.
	GmbH 3.5% 30/9/2024	3,453,951	0.74	EUR 800.000	Bilbao CLO II DAC FRN	,	•
	Novelis Sheet Ingot GmbH	4 244 000	0.00		20/8/2035	780,381	0.
EUR 1,395,000	3.375% 15/4/2029*	1,314,808	0.28	EUR 700,000	BlueMountain EUR 2021-1	/ 1	٠.
		1,122,545 1,985,776	0.24 0.42	•	CLO DAC FRN 15/4/2034	672,393	0.
EUR 1,156,000	PCF GmbH 4.75% 15/4/2026*		0.42	EUR 800,000	BlueMountain Fuji Eur CLO IV		
EUR 1,156,000 EUR 2,054,000	ProGroup AG 3% 31/3/2026*	1,905,770	1		DAC FRN 25/2/2034	770.040	0.
EUR 1,156,000 EUR 2,054,000	ProGroup AG 3% 31/3/2026* Renk AG/Frankfurt am Main		0.23		DAC FRIN 23/2/2034	773,013	•
EUR 1,156,000 EUR 2,054,000 EUR 1,077,000	ProGroup AG 3% 31/3/2026* Renk AG/Frankfurt am Main 5.75% 15/7/2025	1,085,358	0.23	EUR 1,000,000	Cairn CLO XIV DAC 6.11%	773,013	
EUR 1,156,000 EUR 2,054,000 EUR 1,077,000	ProGroup AG 3% 31/3/2026* Renk AG/Frankfurt am Main 5.75% 15/7/2025 Schenck Process Holding		0.23		Cairn CLO XIV DAC 6.11% 29/10/2034	958,124	
EUR 1,156,000 EUR 2,054,000 EUR 1,077,000	ProGroup AG 3% 31/3/2026* Renk AG/Frankfurt am Main 5.75% 15/7/2025 Schenck Process Holding GmbH/Darmstadt 5.375%	1,085,358			Cairn CLO XIV DAC 6.11% 29/10/2034 Capital Four CLO II DAC FRN	958,124	0.
EUR 1,156,000 EUR 2,054,000 EUR 1,077,000	ProGroup AG 3% 31/3/2026* Renk AG/Frankfurt am Main 5.75% 15/7/2025 Schenck Process Holding GmbH/Darmstadt 5.375% 15/6/2023*		0.23	EUR 700,000	Cairn CLO XIV DAC 6.11% 29/10/2034 Capital Four CLO II DAC FRN 15/1/2034		0.
EUR 1,156,000 EUR 2,054,000 EUR 1,077,000 EUR 500,000	ProGroup AG 3% 31/3/2026* Renk AG/Frankfurt am Main 5.75% 15/7/2025 Schenck Process Holding GmbH/Darmstadt 5.375% 15/6/2023*	1,085,358		EUR 700,000	Cairn CLO XIV DAC 6.11% 29/10/2034 Capital Four CLO II DAC FRN	958,124	0.

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holding	Description	Market Value (EUR)		Holding	Description	Market Value (EUR)	% o Ne Assets
FUR 600 000	CIFC European Funding CLO			FUR 400 000	Brunello Bidco SpA 3.5%		
	III DAC FRN 15/1/2034	594,522	0.13		15/2/2028*	374,784	0.08
EUR 269,000	Contego CLO IX DAC FRN				Castor SpA FRN 15/2/2029*	1,573,047	0.34
EUR 800,000	24/1/2034 Contego CLO VIII DAC FRN	258,383	0.06	, ,	Cedacri Mergeco SPA FRN 15/5/2028*	1,504,321	0.32
EUD 4 442 000	25/1/2034	742,810	0.16	EUR 3,636,000	Centurion Bidco SpA 5.875% 30/9/2026	2 500 400	0.77
EUR 1,113,000	Fair Oaks Loan Funding III DAC 6.11% 15/10/2034	1,085,756	0.23	FUR 1 869 000	doValue SpA 3.375% 31/7/2026*	3,586,460 1,810,108	0.77 0.39
EUR 700,000	Henley CLO IV DAC FRN 25/4/2034	666,295	0.14	EUR 800,000	doValue SpA 5% 4/8/2025* FIS Fabbrica Italiana Sintetici	816,864	0.18
EUR 200,000	Invesco Euro CLO FRN	000,200	0.11	2011 1,210,000	SpA 5.625% 1/8/2027	1,223,418	0.20
EUR 162.824	15/7/2034 Invesco Euro Clo III DAC	194,224	0.04	EUR 1,946,000	Gamma Bidco SpA 6.25% 15/7/2025*	1,942,565	0.42
	FRN 15/7/2032 Invesco Euro CLO V DAC	162,350	0.04	EUR 2,000,000	IMA Industria Macchine	.,,	
EUR 400,000	FRN 15/1/2034	387,158	0.08		Automatiche SpA 3.75% 15/1/2028	1,879,810	0.4
EUR 400,000	Marino Park CLO DAC	,		EUR 694,000	Inter Media and Communication	.,,	
	FRN 16/1/2034	391,448	0.08		SpA 6.75% 9/2/2027*	686,710	0.1
EUR 438,000	Neuberger Berman Loan Advisers Euro CLO			EUR 900,000	Intesa Sanpaolo SpA FRN 20/1/2025 (Perpetual)*	926,438	0.2
	FRN 17/4/2034	417,919	0.09	EUR 1.000.000	Intesa Sanpaolo SpA FRN	920,436	0.2
EUR 699,000	Neuberger Berman Loan	,			11/1/2027 (Perpetual)	1,114,375	0.2
	Advisers Euro CLO 2 DAC			EUR 4,250,000	Intesa Sanpaolo SpA FRN		
EUD 400 000	FRN 15/4/2034	659,286	0.14	EUD 075 000	1/3/2028 (Perpetual)	4,268,063	0.9
EUR 100,000	OCP Euro CLO 2017-2 DAC FRN 15/1/2032	96,236	0.02	EUR 275,000	Intesa Sanpaolo SpA FRN 1/9/2031 (Perpetual)	281,703	0.0
EUR 148,000	OCP Euro CLO 2017-2 DAC	30,200	0.02	GBP 550,000	Intesa Sanpaolo SpA 5.148%	201,700	0.0
	FRN 15/1/2032	143,039	0.03		10/6/2030	689,621	0.1
EUR 1,000,000	OCP Euro CLO 2022-5 DAC	000 000	2.24	EUR 900,000	Nexi SpA 24/2/2028	700.004	
ELID 300 000	20/4/2035 (Zero Coupon) Providus Clo III DAC FRN	980,000	0.21	ELID 3 050 000	(Zero Coupon) Poste Italiane SpA 2.625%	760,894	0.1
LOIX 300,000	18/7/2034	294,462	0.06	LOIX 3,030,000	24/6/2170	2,632,531	0.5
EUR 400,000	Providus CLO V DAC FRN	- , -		EUR 2,905,000	Rekeep SpA 7.25% 1/2/2026	3,044,513	0.6
	15/2/2035	377,989	0.08		Sisal SpA/Milano 7% 31/7/2023	415,004	0.0
EUR 578,000	Rockford Tower Europe CLO 2021-1 DAC FRN 20/4/2034	562,148	0.12	EUR 2,000,000	Societa Cattolica Di Assicurazione SPA FRN		
EUR 700.000	Sound Point Euro CLO V	502,146	0.12		14/12/2047	2,087,750	0.4
	Funding DAC FRN 25/7/2035	681,088	0.15	EUR 1,185,000	Telecom Italia SpA/Milano	_,,,	
GBP 462,000	Virgin Media Vendor Financing				1.625% 18/1/2029	1,035,044	0.2
	Notes III DAC 4.875% 15/7/2028	519,285	0.11	EUR 500,000	Telecom Italia SpA/Milano 2.375% 12/10/2027	465,977	0.1
	15/7/2026			EUR 508.000	Telecom Italia SpA/Milano	405,977	0.1
		22,613,177	4.84		2.75% 15/4/2025	506,100	0.1
EUD 4 050 000	Italy			EUR 1,203,000	Telecom Italia SpA/Milano		
EUR 1,350,000	Autostrade per l'Italia SpA 1.625% 25/1/2028	1,283,614	0.27	EUD 400 000	2.875% 28/1/2026	1,187,000	0.2
EUR 200,000	Autostrade per l'Italia SpA	1,203,014	0.27	EUR 100,000	Telecom Italia SpA/Milano 3% 30/9/2025	99,724	0.0
,	1.75% 26/6/2026	194,903	0.04	EUR 497,000	Telecom Italia SpA/Milano	00,121	0.0
EUR 600,000	Autostrade per l'Italia SpA				3.625% 25/5/2026*	503,772	0.1
ELID 200 000	1.75% 1/2/2027* Autostrade per l'Italia SpA	578,313	0.12	EUR 416,000	Telecom Italia SpA/Milano	400.000	0.0
LOIN 200,000	1.875% 4/11/2025	197,239	0.04	FUR 100 000	4% 11/4/2024 Telecom Italia SpA/Milano	426,096	0.0
EUR 1,243,000	Autostrade per l'Italia SpA	,=		2011 100,000	5.25% 17/3/2055	100,295	0.0
	2% 4/12/2028	1,186,866	0.25	EUR 1,400,000	UniCredit SpA FRN		
EUR 4,915,000	Autostrade per l'Italia SpA	4 546 710	0.07	EUD 700 000	3/6/2023 (Perpetual)*	1,445,500	0.3
FUR 350 000	2% 15/1/2030* Autostrade per l'Italia SpA	4,546,719	0.97	EUR 700,000	UniCredit SpA FRN 3/6/2025 (Perpetual)*	692,125	0.1
2011 000,000	2.25% 25/1/2032*	322,625	0.07	EUR 400.000	UniCredit SpA FRN	092,123	0.1
EUR 1,281,000	Banca Monte dei Paschi di				3/6/2026 (Perpetual)	431,200	0.0
EUD 705 000	Siena SpA 1.875% 9/1/2026*	1,163,821	0.25	EUR 800,000	UniCredit SpA FRN		
EUR 725,000	Banca Monte dei Paschi di Siena SpA 2.625% 28/4/2025*	685,201	0.15	EUD 200 000	3/6/2027 (Perpetual)*	692,400	0.1
EUR 300.000	Banca Monte dei Paschi di	000,201	0.10		UniCredit SpA FRN 15/1/2032 Verde Bidco SpA 4.625%	286,125	0.0
,	Siena SpA 3.625% 24/9/2024	290,755	0.06	_5.1. 120,000	1/10/2026	421,224	0.0
	Banco BPM SpA FRN 14/1/2031	777,000	0.17			56,323,907	12.0
	Banco BPM SpA FRN 29/6/2031	2,219,382	0.48		lanan	,,,	
EUK 800,000	Banco BPM SpA FRN 19/1/2032 BPER Banca FRN 25/7/2032*	759,824 1,400,328	0.16 0.30	FUR 3 325 000	Japan Rakuten Group Inc FRN		
FUR 1 475 000		1,700,020	0.50	LOIX 0,020,000	22/4/2027 (Perpetual)*	2,924,338	0.6
	Brunello Bidco SpA FRN						
	Brunello Bidco SpA FRN 15/2/2028*	805,756	0.17	USD 1,100,000	SoftBank Group Corp FRN	_, ,,	

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% 0 No Asset
FUR 1 192 000	SoftBank Group Corp			FUR 475 144	Codere Finance 2 Luxembourg		
LOTC 1, 102,000	2.125% 6/7/2024*	1,136,399	0.24	2017 470,144	SA 12.75% 30/11/2027	468,017	0.1
EUR 1,294,000	SoftBank Group Corp	1,122,222		EUR 1,940,000	Cullinan Holdco Scsp 4.625%	,	
	2.875% 6/1/2027	1,164,988	0.25		15/10/2026	1,830,584	0.3
EUR 800,000	SoftBank Group Corp			EUR 550,000	Dana Financing Luxembourg		
EUD 4 000 000	3.125% 19/9/2025*	770,856	0.16	EUD 4 000 000	Sarl 3% 15/7/2029	508,635	0.1
EUR 1,036,000	SoftBank Group Corp 3.375% 6/7/2029*	882,304	0.19	EUR 1,200,000	European TopSoho Sarl (Defaulted) 4% 21/9/2021	1,032,097	0.2
FUR 400 000	SoftBank Group Corp	002,304	0.19	FUR 1 870 000	Garfunkelux Holdco 3 SA	1,032,097	0.2
2011 100,000	4% 19/9/2029	354,420	0.08	20.1.,0.0,000	6.75% 1/11/2025	1,881,444	0.4
EUR 100,000	SoftBank Group Corp			GBP 3,661,000	Garfunkelux Holdco 3 SA		
	4.5% 20/4/2025	100,399	0.02		7.75% 1/11/2025	4,402,307	0.9
EUR 905,000	SoftBank Group Corp	040.004	0.00	EUR 2,938,000	Herens Midco Sarl 5.25%	0.540.705	0.1
ELID 1 400 000	4.75% 30/7/2025*	916,204	0.20	FUD 2 074 000	15/5/2029*	2,516,735	0.
EUR 1,400,000	SoftBank Group Corp 5% 15/4/2028	1,363,418	0.29	EUR 2,071,000	HSE Finance Sarl 5.625% 15/10/2026	2,804,795	0.0
	070 107 112020			EUR 1.608.000	Kleopatra Finco Sarl 4.25%	2,001,100	0.0
		10,571,657	2.26		1/3/2026*	1,446,669	0.3
	Jersey			EUR 1,000,000	Lincoln Financing SARL FRN		
EUR 1,600,000	Avis Budget Finance Plc				1/4/2024	1,003,730	0.2
CBB 300 000	4.75% 30/1/2026* CPUK Finance Ltd 4.5%	1,622,560	0.35	EUR 1,150,000	Lune Holdings Sarl 5.625%	4 050 040	
GBP 300,000	28/8/2027	351,435	0.08	TUD 654 000	15/11/2028* Matterhorn Telecom SA 4%	1,058,219	0.2
GBP 600.000	CPUK Finance Ltd 4.875%	331,433	0.00	EUR 054,000	15/11/2027	636,787	0.
	28/8/2025	707,433	0.15	EUR 300.000	Monitchem HoldCo 2 SA 9.5%	000,707	0.
GBP 3,105,000	Galaxy Bidco Ltd 6.5%				15/9/2026*	315,750	0.0
	31/7/2026	3,711,801	0.79	EUR 1,196,000	Monitchem HoldCo 3 SA 5.25%		
EUR 1,640,000	Kane Bidco Ltd 5%	4 040 005	0.05		15/3/2025*	1,191,934	0.:
CDD 1 000 000	15/2/2027* Kane Bidco Ltd 6.5%	1,642,985	0.35		Rossini Sarl 6.75% 30/10/2025	1,629,865	0.
GBF 1,000,000	15/2/2027*	1,210,722	0.26	EUR 2,000,000	SES SA FRN 27/5/2026 (Perpetual)	1,841,700	0.:
	10,2,2021	9,246,936	1.98	FUR 720 842	Summer BC Holdco A Sarl	1,041,700	0.
		9,240,930	1.90		9.25% 31/10/2027*	747,823	0.
	Luxembourg			EUR 2,300,000	Summer BC Holdco B SARL		
EUR 400,000	ADLER Group SA 2% 23/11/2023	344,692	0.07		5.75% 31/10/2026	2,322,678	0.
FUR 100 000	ADLER Group SA 2.25%	344,092	0.07	EUR 283,000	Telecom Italia Finance SA	244 206	0.4
2011 100,000	14/1/2029	82,421	0.02		7.75% 24/1/2033	344,306	0.0
EUR 1,200,000	ADLER Group SA 2.75%					48,537,660	10.
	13/11/2026*	1,011,678	0.22		Marshall Islands		
EUR 2,500,000	ADLER Group SA 3.25%			USD 2,742,000	Danaos Corp '144A' 8.5%		_
	F/0/000F*	0.475.000	0.47		1/3/2028		
ELID 800 000	5/8/2025*	2,175,938	0.47			2,604,776	0.
EUR 800,000	Albion Financing 1 SARL /	2,175,938	0.47		Seaspan Corp '144A' 5.5%		
EUR 800,000	****	2,175,938 787,664	0.47			848,915	0.
	Albion Financing 1 SARL / Aggreko Holdings Inc 5.25%	787,664	0.17		Seaspan Corp '144A' 5.5%		0.
EUR 1,340,000	Albion Financing 1 SARL / Aggreko Holdings Inc 5.25% 15/10/2026* Altice Financing SA 2.25% 15/1/2025			USD 995,000	Seaspan Corp '144A' 5.5% 1/8/2029 Netherlands	848,915	0.
EUR 1,340,000	Albion Financing 1 SARL / Aggreko Holdings Inc 5.25% 15/10/2026* Altice Financing SA 2.25% 15/1/2025 Altice Financing SA 4.25%	787,664 1,256,880	0.17	USD 995,000	Seaspan Corp '144A' 5.5% 1/8/2029 Netherlands Abertis Infraestructuras	848,915	0.
EUR 1,340,000 EUR 2,124,000	Albion Financing 1 SARL / Aggreko Holdings Inc 5.25% 15/10/2026* Altice Financing SA 2.25% 15/1/2025 Altice Financing SA 4.25% 15/8/2029*	787,664	0.17	USD 995,000	Seaspan Corp '144A' 5.5% 1/8/2029 Netherlands Abertis Infraestructuras Finance BV FRN	848,915 3,453,691	0.
EUR 1,340,000 EUR 2,124,000	Albion Financing 1 SARL / Aggreko Holdings Inc 5.25% 15/10/2026* Altice Financing SA 2.25% 15/1/2025 Altice Financing SA 4.25% 15/8/2029* Altice France Holding SA 8%	787,664 1,256,880 1,920,085	0.17 0.27 0.41	USD 995,000 EUR 1,800,000	Seaspan Corp '144A' 5.5% 1/8/2029 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual)	848,915 3,453,691 1,736,838	0. 0.
EUR 1,340,000 EUR 2,124,000 EUR 850,000	Albion Financing 1 SARL / Aggreko Holdings Inc 5.25% 15/10/2026* Altice Financing SA 2.25% 15/1/2025 Altice Financing SA 4.25% 15/8/2029* Altice France Holding SA 8% 15/5/2027	787,664 1,256,880	0.17	USD 995,000 EUR 1,800,000 CHF 1,200,000	Seaspan Corp '144A' 5.5% 1/8/2029 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual) Dufry One BV 0.75% 30/3/2026	848,915 3,453,691 1,736,838 1,092,564	0. 0. 0.
EUR 1,340,000 EUR 2,124,000 EUR 850,000	Albion Financing 1 SARL / Aggreko Holdings Inc 5.25% 15/10/2026* Altice Financing SA 2.25% 15/1/2025 Altice Financing SA 4.25% 15/8/2029* Altice France Holding SA 8%	787,664 1,256,880 1,920,085	0.17 0.27 0.41	USD 995,000 EUR 1,800,000 CHF 1,200,000 EUR 300,000	Seaspan Corp '144A' 5.5% 1/8/2029 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual)	848,915 3,453,691 1,736,838	0. 0. 0.
EUR 1,340,000 EUR 2,124,000 EUR 850,000 EUR 2,100,000	Albion Financing 1 SARL / Aggreko Holdings Inc 5.25% 15/10/2026* Altice Financing SA 2.25% 15/1/2025 Altice Financing SA 4.25% 15/8/2029* Altice France Holding SA 8% 15/5/2027 Aroundtown SA FRN	787,664 1,256,880 1,920,085 883,193	0.17 0.27 0.41 0.19	USD 995,000 EUR 1,800,000 CHF 1,200,000 EUR 300,000	Seaspan Corp '144A' 5.5% 1/8/2029 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual) Dufry One BV 0.75% 30/3/2026 Dufry One BV 2.5% 15/10/2024	848,915 3,453,691 1,736,838 1,092,564	0. 0. 0. 0. 0.
EUR 1,340,000 EUR 2,124,000 EUR 850,000 EUR 2,100,000 EUR 1,067,000	Albion Financing 1 SARL / Aggreko Holdings Inc 5.25% 15/10/2026* Altice Financing SA 2.25% 15/11/2025 Altice Financing SA 4.25% 15/8/2029* Altice France Holding SA 8% 15/5/2027 Aroundtown SA FRN 23/9/2024 (Perpetual)* BK LC Lux Finco1 Sarl 5.25% 30/4/2029	787,664 1,256,880 1,920,085 883,193	0.17 0.27 0.41 0.19	USD 995,000 EUR 1,800,000 CHF 1,200,000 EUR 300,000 EUR 1,227,000	Seaspan Corp '144A' 5.5% 1/8/2029 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual) Dufry One BV 0.75% 30/3/2026 Dufry One BV 2.5% 15/10/2024 Energizer Gamma Acquisition BV 3.5% 30/6/2029* Naturgy Finance BV FRN	848,915 3,453,691 1,736,838 1,092,564 292,161 1,105,907	0. 0. 0. 0. 0.
EUR 1,340,000 EUR 2,124,000 EUR 850,000 EUR 2,100,000 EUR 1,067,000	Albion Financing 1 SARL / Aggreko Holdings Inc 5.25% 15/10/2026* Altice Financing SA 2.25% 15/1/2025 Altice Financing SA 4.25% 15/8/2029* Altice France Holding SA 8% 15/5/2027 Aroundtown SA FRN 23/9/2024 (Perpetual)* BK LC Lux Finco1 Sarl 5.25% 30/4/2029 Cidron Aida Finco Sarl 5%	787,664 1,256,880 1,920,085 883,193 2,058,777 1,041,472	0.17 0.27 0.41 0.19 0.44 0.22	USD 995,000 EUR 1,800,000 CHF 1,200,000 EUR 300,000 EUR 1,227,000 EUR 1,700,000	Seaspan Corp '144A' 5.5% 1/8/2029 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual) Dufry One BV 0.75% 30/3/2026 Dufry One BV 2.5% 15/10/2024 Energizer Gamma Acquisition BV 3.5% 30/6/2029* Naturgy Finance BV FRN 23/11/2026 (Perpetual)	848,915 3,453,691 1,736,838 1,092,564 292,161	0. 0. 0. 0. 0.
EUR 1,340,000 EUR 2,124,000 EUR 850,000 EUR 2,100,000 EUR 1,067,000 EUR 3,282,000	Albion Financing 1 SARL / Aggreko Holdings Inc 5.25% 15/10/2026* Altice Financing SA 2.25% 15/1/2025 Altice Financing SA 4.25% 15/8/2029* Altice France Holding SA 8% 15/5/2027 Aroundtown SA FRN 23/9/2024 (Perpetual)* BK LC Lux Finco1 Sarl 5.25% 30/4/2029 Cidron Aida Finco Sarl 5% 1/4/2028*	787,664 1,256,880 1,920,085 883,193 2,058,777	0.17 0.27 0.41 0.19 0.44	USD 995,000 EUR 1,800,000 CHF 1,200,000 EUR 300,000 EUR 1,227,000 EUR 1,700,000	Seaspan Corp '144A' 5.5% 1/8/2029 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual) Dufry One BV 0.75% 30/3/2026 Dufry One BV 2.5% 15/10/2024 Energizer Gamma Acquisition BV 3.5% 30/6/2029* Naturgy Finance BV FRN 23/11/2026 (Perpetual) Nobel Bidco BV 3.125%	848,915 3,453,691 1,736,838 1,092,564 292,161 1,105,907 1,559,894	0. 0. 0. 0. 0.
EUR 1,340,000 EUR 2,124,000 EUR 850,000 EUR 2,100,000 EUR 1,067,000 EUR 3,282,000	Albion Financing 1 SARL / Aggreko Holdings Inc 5.25% 15/10/2026* Altice Financing SA 2.25% 15/1/2025 Altice Financing SA 4.25% 15/8/2029* Altice France Holding SA 8% 15/5/2027 Aroundtown SA FRN 23/9/2024 (Perpetual)* BK LC Lux Finco1 Sarl 5.25% 30/4/2029 Cidron Aida Finco Sarl 5% 1/4/2028* Cidron Aida Finco Sarl 5%	787,664 1,256,880 1,920,085 883,193 2,058,777 1,041,472 3,036,982	0.17 0.27 0.41 0.19 0.44 0.22 0.65	USD 995,000 EUR 1,800,000 CHF 1,200,000 EUR 300,000 EUR 1,227,000 EUR 2,027,000	Seaspan Corp '144A' 5.5% 1/8/2029 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual) Dufry One BV 0.75% 30/3/2026 Dufry One BV 2.5% 15/10/2024 Energizer Gamma Acquisition BV 3.5% 30/6/2029* Naturgy Finance BV FRN 23/11/2026 (Perpetual) Nobel Bidco BV 3.125% 15/6/2028*	848,915 3,453,691 1,736,838 1,092,564 292,161 1,105,907	0. 0. 0. 0. 0.
EUR 1,340,000 EUR 2,124,000 EUR 850,000 EUR 2,100,000 EUR 1,067,000 EUR 3,282,000 EUR 1,229,000	Albion Financing 1 SARL / Aggreko Holdings Inc 5.25% 15/10/2026* Altice Financing SA 2.25% 15/1/2025 Altice Financing SA 4.25% 15/8/2029* Altice France Holding SA 8% 15/5/2027 Aroundtown SA FRN 23/9/2024 (Perpetual)* BK LC Lux Finco1 Sarl 5.25% 30/4/2029 Cidron Aida Finco Sarl 5% 1/4/2028* Cidron Aida Finco Sarl 5% 1/4/2028*	787,664 1,256,880 1,920,085 883,193 2,058,777 1,041,472	0.17 0.27 0.41 0.19 0.44 0.22	USD 995,000 EUR 1,800,000 CHF 1,200,000 EUR 300,000 EUR 1,227,000 EUR 2,027,000	Seaspan Corp '144A' 5.5% 1/8/2029 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual) Dufry One BV 0.75% 30/3/2026 Dufry One BV 2.5% 15/10/2024 Energizer Gamma Acquisition BV 3.5% 30/6/2029* Naturgy Finance BV FRN 23/11/2026 (Perpetual) Nobel Bidco BV 3.125%	848,915 3,453,691 1,736,838 1,092,564 292,161 1,105,907 1,559,894 1,834,273	0. 0. 0. 0. 0. 0.
EUR 1,340,000 EUR 2,124,000 EUR 850,000 EUR 2,100,000 EUR 1,067,000 EUR 3,282,000 EUR 1,229,000	Albion Financing 1 SARL / Aggreko Holdings Inc 5.25% 15/10/2026* Altice Financing SA 2.25% 15/1/2025 Altice Financing SA 4.25% 15/8/2029* Altice France Holding SA 8% 15/5/2027 Aroundtown SA FRN 23/9/2024 (Perpetual)* BK LC Lux Finco1 Sarl 5.25% 30/4/2029 Cidron Aida Finco Sarl 5% 1/4/2028* Cidron Aida Finco Sarl 5%	787,664 1,256,880 1,920,085 883,193 2,058,777 1,041,472 3,036,982	0.17 0.27 0.41 0.19 0.44 0.22 0.65	USD 995,000 EUR 1,800,000 CHF 1,200,000 EUR 300,000 EUR 1,227,000 EUR 1,700,000 EUR 2,027,000 EUR 1,235,000	Seaspan Corp '144A' 5.5% 1/8/2029 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual) Dufry One BV 0.75% 30/3/2026 Dufry One BV 2.5% 15/10/2024 Energizer Gamma Acquisition BV 3.5% 30/6/2029* Naturgy Finance BV FRN 23/11/2026 (Perpetual) Nobel Bidco BV 3.125% 15/6/2028* Nobian Finance BV 3.625%	848,915 3,453,691 1,736,838 1,092,564 292,161 1,105,907 1,559,894	0. 0. 0. 0. 0. 0.
EUR 1,340,000 EUR 2,124,000 EUR 850,000 EUR 2,100,000 EUR 1,067,000 EUR 3,282,000 EUR 1,229,000 GBP 763,000	Albion Financing 1 SARL / Aggreko Holdings Inc 5.25% 15/10/2026* Altice Financing SA 2.25% 15/11/2025 Altice Financing SA 4.25% 15/8/2029* Altice France Holding SA 8% 15/5/2027 Aroundtown SA FRN 23/9/2024 (Perpetual)* BK LC Lux Finco1 Sarl 5.25% 30/4/2029 Cidron Aida Finco Sarl 5% 1/4/2028* Cidron Aida Finco Sarl 5% 1/4/2028* Cidron Aida Finco Sarl 6.25% 1/4/2028 Cirsa Finance International Sarl	787,664 1,256,880 1,920,085 883,193 2,058,777 1,041,472 3,036,982 1,137,249 843,116	0.17 0.27 0.41 0.19 0.44 0.22 0.65 0.24 0.18	EUR 1,800,000 CHF 1,200,000 EUR 300,000 EUR 1,227,000 EUR 2,027,000 EUR 1,235,000 EUR 1,440,000	Seaspan Corp '144A' 5.5% 1/8/2029 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual) Dufry One BV 0.75% 30/3/2026 Dufry One BV 2.5% 15/10/2024 Energizer Gamma Acquisition BV 3.5% 30/6/2029* Naturgy Finance BV FRN 23/11/2026 (Perpetual) Nobel Bidco BV 3.125% 15/6/2028* Nobian Finance BV 3.625% 15/7/2026* OI European Group BV 2.875% 15/2/2025	848,915 3,453,691 1,736,838 1,092,564 292,161 1,105,907 1,559,894 1,834,273	0. 0. 0. 0. 0. 0.
EUR 1,340,000 EUR 2,124,000 EUR 850,000 EUR 2,100,000 EUR 1,067,000 EUR 3,282,000 EUR 1,229,000 GBP 763,000 EUR 1,234,000	Albion Financing 1 SARL / Aggreko Holdings Inc 5.25% 15/10/2026* Altice Financing SA 2.25% 15/1/2025 Altice Financing SA 4.25% 15/8/2029* Altice France Holding SA 8% 15/5/2027 Aroundtown SA FRN 23/9/2024 (Perpetual)* BK LC Lux Finco1 Sarl 5.25% 30/4/2029 Cidron Aida Finco Sarl 5% 1/4/2028* Cidron Aida Finco Sarl 5% 1/4/2028* Cidron Aida Finco Sarl 6.25% 1/4/2028 Cirsa Finance International Sarl 4.5% 15/3/2027*	787,664 1,256,880 1,920,085 883,193 2,058,777 1,041,472 3,036,982 1,137,249	0.17 0.27 0.41 0.19 0.44 0.22 0.65 0.24	EUR 1,800,000 CHF 1,200,000 EUR 300,000 EUR 1,227,000 EUR 2,027,000 EUR 1,235,000 EUR 1,440,000	Seaspan Corp '144A' 5.5% 1/8/2029 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual) Dufry One BV 0.75% 30/3/2026 Dufry One BV 2.5% 15/10/2024 Energizer Gamma Acquisition BV 3.5% 30/6/2029* Naturgy Finance BV FRN 23/11/2026 (Perpetual) Nobel Bidco BV 3.125% 15/6/2028* Nobian Finance BV 3.625% 15/7/2026* OI European Group BV 2.875% 15/2/2025 OI European Group BV	848,915 3,453,691 1,736,838 1,092,564 292,161 1,105,907 1,559,894 1,834,273 1,159,628 1,404,936	0 0 0 0 0 0 0
EUR 1,340,000 EUR 2,124,000 EUR 850,000 EUR 2,100,000 EUR 1,067,000 EUR 3,282,000 EUR 1,229,000 GBP 763,000 EUR 1,234,000	Albion Financing 1 SARL / Aggreko Holdings Inc 5.25% 15/10/2026* Altice Financing SA 2.25% 15/1/2025 Altice Financing SA 4.25% 15/8/2029* Altice France Holding SA 8% 15/5/2027 Aroundtown SA FRN 23/9/2024 (Perpetual)* BK LC Lux Finco1 Sarl 5.25% 30/4/2029 Cidron Aida Finco Sarl 5% 1/4/2028* Cidron Aida Finco Sarl 5% 1/4/2028* Cidron Aida Finco Sarl 6.25% 1/4/2028 Cirsa Finance International Sarl 4.5% 15/3/2027* Cirsa Finance International Sarl	787,664 1,256,880 1,920,085 883,193 2,058,777 1,041,472 3,036,982 1,137,249 843,116 1,163,008	0.17 0.27 0.41 0.19 0.44 0.22 0.65 0.24 0.18 0.25	EUR 1,800,000 CHF 1,200,000 EUR 300,000 EUR 1,227,000 EUR 2,027,000 EUR 1,235,000 EUR 1,440,000 EUR 100,000	Seaspan Corp '144A' 5.5% 1/8/2029 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual) Dufry One BV 0.75% 30/3/2026 Dufry One BV 2.5% 15/10/2024 Energizer Gamma Acquisition BV 3.5% 30/6/2029* Naturgy Finance BV FRN 23/11/2026 (Perpetual) Nobel Bidco BV 3.125% 15/6/2028* Nobian Finance BV 3.625% 15/7/2026* OI European Group BV 2.875% 15/2/2025 OI European Group BV 3.125% 15/11/2024	848,915 3,453,691 1,736,838 1,092,564 292,161 1,105,907 1,559,894 1,834,273 1,159,628	0. 0. 0. 0. 0. 0.
EUR 1,340,000 EUR 2,124,000 EUR 850,000 EUR 2,100,000 EUR 1,067,000 EUR 3,282,000 EUR 1,229,000 GBP 763,000 EUR 1,234,000 EUR 429,000	Albion Financing 1 SARL / Aggreko Holdings Inc 5.25% 15/10/2026* Altice Financing SA 2.25% 15/1/2025 Altice Financing SA 4.25% 15/8/2029* Altice France Holding SA 8% 15/5/2027 Aroundtown SA FRN 23/9/2024 (Perpetual)* BK LC Lux Finco1 Sarl 5.25% 30/4/2029 Cidron Aida Finco Sarl 5% 1/4/2028* Cidron Aida Finco Sarl 5% 1/4/2028* Cidron Aida Finco Sarl 6.25% 1/4/2028 Cidron Aida Finco Sarl 6.25% 1/4/2028 Cidron Aida Finco Sarl 6.25% 1/4/2028 Cirsa Finance International Sarl 4.5% 15/3/2027* Cirsa Finance International Sarl	787,664 1,256,880 1,920,085 883,193 2,058,777 1,041,472 3,036,982 1,137,249 843,116	0.17 0.27 0.41 0.19 0.44 0.22 0.65 0.24 0.18	EUR 1,800,000 CHF 1,200,000 EUR 300,000 EUR 1,227,000 EUR 2,027,000 EUR 1,235,000 EUR 1,440,000 EUR 100,000	Seaspan Corp '144A' 5.5% 1/8/2029 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual) Dufry One BV 0.75% 30/3/2026 Dufry One BV 2.5% 15/10/2024 Energizer Gamma Acquisition BV 3.5% 30/6/2029* Naturgy Finance BV FRN 23/11/2026 (Perpetual) Nobel Bidco BV 3.125% 15/6/2028* Nobian Finance BV 3.625% 15/7/2026* OI European Group BV 2.875% 15/2/2025 OI European Group BV 3.125% 15/11/2024 Repsol International Finance	848,915 3,453,691 1,736,838 1,092,564 292,161 1,105,907 1,559,894 1,834,273 1,159,628 1,404,936 99,603	0 0 0 0 0 0 0 0
EUR 1,340,000 EUR 2,124,000 EUR 850,000 EUR 2,100,000 EUR 1,067,000 EUR 3,282,000 EUR 1,229,000 GBP 763,000 EUR 1,234,000 EUR 429,000	Albion Financing 1 SARL / Aggreko Holdings Inc 5.25% 15/10/2026* Altice Financing SA 2.25% 15/1/2025 Altice Financing SA 4.25% 15/8/2029* Altice France Holding SA 8% 15/5/2027 Aroundtown SA FRN 23/9/2024 (Perpetual)* BK LC Lux Finco1 Sarl 5.25% 30/4/2029 Cidron Aida Finco Sarl 5% 1/4/2028* Cidron Aida Finco Sarl 5% 1/4/2028* Cidron Aida Finco Sarl 6.25% 1/4/2028 Cirsa Finance International Sarl 4.5% 15/3/2027* Cirsa Finance International Sarl	787,664 1,256,880 1,920,085 883,193 2,058,777 1,041,472 3,036,982 1,137,249 843,116 1,163,008 418,116	0.17 0.27 0.41 0.19 0.44 0.22 0.65 0.24 0.18 0.25 0.09	EUR 1,800,000 CHF 1,200,000 EUR 300,000 EUR 1,227,000 EUR 2,027,000 EUR 1,235,000 EUR 1,440,000 EUR 100,000 EUR 650,000	Seaspan Corp '144A' 5.5% 1/8/2029 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual) Dufry One BV 0.75% 30/3/2026 Dufry One BV 2.5% 15/10/2024 Energizer Gamma Acquisition BV 3.5% 30/6/2029* Naturgy Finance BV FRN 23/11/2026 (Perpetual) Nobel Bidco BV 3.125% 15/6/2028* Nobian Finance BV 3.625% 15/7/2026* OI European Group BV 2.875% 15/2/2025 OI European Group BV 3.125% 15/11/2024 Repsol International Finance BV FRN 11/3/2026 (Perpetual)	848,915 3,453,691 1,736,838 1,092,564 292,161 1,105,907 1,559,894 1,834,273 1,159,628 1,404,936	0. 0. 0. 0. 0. 0. 0.
EUR 1,340,000 EUR 2,124,000 EUR 850,000 EUR 2,100,000 EUR 1,067,000 EUR 3,282,000 EUR 1,229,000 GBP 763,000 EUR 1,234,000 EUR 429,000 EUR 339,668	Albion Financing 1 SARL / Aggreko Holdings Inc 5.25% 15/10/2026* Altice Financing SA 2.25% 15/1/2025 Altice Financing SA 4.25% 15/8/2029* Altice France Holding SA 8% 15/5/2027 Aroundtown SA FRN 23/9/2024 (Perpetual)* BK LC Lux Finco1 Sarl 5.25% 30/4/2029 Cidron Aida Finco Sarl 5% 1/4/2028* Cidron Aida Finco Sarl 5% 1/4/2028* Cidron Aida Finco Sarl 6.25% 1/4/2028 Cirsa Finance International Sarl 4.5% 15/3/2027* Cirsa Finance International Sarl 4.75% 22/5/2025* Cirsa Finance International Sarl 6.25% 20/12/2023	787,664 1,256,880 1,920,085 883,193 2,058,777 1,041,472 3,036,982 1,137,249 843,116 1,163,008	0.17 0.27 0.41 0.19 0.44 0.22 0.65 0.24 0.18 0.25	EUR 1,800,000 CHF 1,200,000 EUR 300,000 EUR 1,227,000 EUR 2,027,000 EUR 1,235,000 EUR 1,440,000 EUR 100,000 EUR 650,000	Seaspan Corp '144A' 5.5% 1/8/2029 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual) Dufry One BV 0.75% 30/3/2026 Dufry One BV 2.5% 15/10/2024 Energizer Gamma Acquisition BV 3.5% 30/6/2029* Naturgy Finance BV FRN 23/11/2026 (Perpetual) Nobel Bidco BV 3.125% 15/6/2028* Nobian Finance BV 3.625% 15/7/2026* OI European Group BV 2.875% 15/2/2025 OI European Group BV 3.125% 15/11/2024 Repsol International Finance BV FRN 11/3/2026 (Perpetual) Repsol International Finance	848,915 3,453,691 1,736,838 1,092,564 292,161 1,105,907 1,559,894 1,834,273 1,159,628 1,404,936 99,603 648,765	0. 0. 0. 0. 0. 0. 0.
EUR 1,340,000 EUR 2,124,000 EUR 850,000 EUR 2,100,000 EUR 1,067,000 EUR 3,282,000 EUR 1,229,000 GBP 763,000 EUR 1,234,000 EUR 429,000 EUR 339,668	Albion Financing 1 SARL / Aggreko Holdings Inc 5.25% 15/10/2026* Altice Financing SA 2.25% 15/1/2025 Altice Financing SA 4.25% 15/8/2029* Altice France Holding SA 8% 15/5/2027 Aroundtown SA FRN 23/9/2024 (Perpetual)* BK LC Lux Finco1 Sarl 5.25% 30/4/2029 Cidron Aida Finco Sarl 5% 1/4/2028* Cidron Aida Finco Sarl 5% 1/4/2028* Cidron Aida Finco Sarl 6.25% 1/4/2028 Cirsa Finance International Sarl 4.5% 15/3/2027* Cirsa Finance International Sarl	787,664 1,256,880 1,920,085 883,193 2,058,777 1,041,472 3,036,982 1,137,249 843,116 1,163,008 418,116	0.17 0.27 0.41 0.19 0.44 0.22 0.65 0.24 0.18 0.25 0.09	EUR 1,800,000 CHF 1,200,000 EUR 300,000 EUR 1,227,000 EUR 2,027,000 EUR 1,235,000 EUR 1,440,000 EUR 100,000 EUR 650,000 EUR 1,124,000	Seaspan Corp '144A' 5.5% 1/8/2029 Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual) Dufry One BV 0.75% 30/3/2026 Dufry One BV 2.5% 15/10/2024 Energizer Gamma Acquisition BV 3.5% 30/6/2029* Naturgy Finance BV FRN 23/11/2026 (Perpetual) Nobel Bidco BV 3.125% 15/6/2028* Nobian Finance BV 3.625% 15/7/2026* OI European Group BV 2.875% 15/2/2025 OI European Group BV 3.125% 15/11/2024 Repsol International Finance BV FRN 11/3/2026 (Perpetual)	848,915 3,453,691 1,736,838 1,092,564 292,161 1,105,907 1,559,894 1,834,273 1,159,628 1,404,936 99,603	0. 0. 0. 0. 0. 0. 0.

^{*} All or a portion of this security represents a security on loan.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
FUR 1 231 233	Summer BidCo BV 9%			FUR 600 000	Banco Bilbao Vizcaya		
, ,	15/11/2025 Summer BidCo BV 9%	1,236,564	0.27		Argentaria SA FRN 29/3/2024 (Perpetual)*	618,648	0.13
EUR 700,000	15/11/2025 Telefonica Europe BV FRN	303,090	0.07	EUR 2,400,000	Banco Bilbao Vizcaya Argentaria SA FRN		
EUR 700,000	14/12/2024 (Perpetual) Telefonica Europe BV FRN	725,375	0.16	EUR 1,400,000	15/1/2026 (Perpetual) Banco de Sabadell SA FRN	2,494,440	0.53
EUR 400,000	22/6/2026 (Perpetual) Telefonica Europe BV FRN	699,825	0.15	EUR 2,400,000	17/1/2030* Banco de Sabadell SA FRN	1,321,320	0.28
EUR 300,000	24/6/2027 (Perpetual)* Teva Pharmaceutical Finance Netherlands II BV 1.625%	371,400	0.08	EUR 1,600,000	15/4/2031 Banco Santander SA FRN	2,248,442	0.48
FUR 600 000	15/10/2028* Teva Pharmaceutical Finance	246,462	0.05	EUR 2,000,000	14/1/2026 (Perpetual) CaixaBank SA FRN 19/9/2023 (Perpetual)	1,540,128 2,078,680	0.33
LON 000,000	Netherlands II BV 1.875% 31/3/2027	522,201	0.11	EUR 7,800,000	Cellnex Telecom SA 0.75% 20/11/2031	6,813,222	1.46
EUR 1,322,000	Teva Pharmaceutical Finance Netherlands II BV 3.75%	022,201	0.11	EUR 2,346,000	Food Service Project SA 5.5% 21/1/2027*	2,285,157	0.49
EUR 718,000	9/5/2027 Teva Pharmaceutical Finance	1,243,311	0.27	EUR 1,326,000	Grupo Antolin-Irausa SA 3.5% 30/4/2028*	1,152,765	0.25
	Netherlands II BV 4.375% 9/5/2030	669,156	0.14	EUR 600,000	International Consolidated Airlines Group SA 0.625%		
EUR 1,659,000	Teva Pharmaceutical Finance Netherlands II BV 4.5%			EUR 1,900,000	17/11/2022 International Consolidated	592,140	0.13
EUR 1,241,000	1/3/2025 Teva Pharmaceutical Finance Netherlands II BV 6%	1,652,111	0.35	EUD 700 000	Airlines Group SA 1.125% 18/5/2028 International Consolidated	1,758,887	0.38
EUR 869.000	31/1/2025 Titan Holdings II BV 5.125%	1,290,116	0.28	LOI (700,000	Airlines Group SA 2.75% 25/3/2025	675,479	0.14
	15/7/2029 United Group BV 4%	795,487	0.17	EUR 700,000	International Consolidated Airlines Group SA 3.75%	,	
EUR 1,348,000	15/11/2027 United Group BV 4.625%	371,666	0.08	EUR 358,000	25/3/2029* Kaixo Bondco Telecom SA	670,208	0.14
EUR 225,000	15/8/2028 United Group BV 4.875%	1,260,380	0.27	EUR 1,841,000	5.125% 30/9/2029 Lorca Telecom Bondco SA 4%	334,719	0.07
EUR 1,185,000	1/7/2024 United Group BV 5.25% 1/2/2030	225,410 1,117,390	0.05	EUR 250,000	18/9/2027 Tendam Brands SAU FRN 15/9/2024	1,774,089 248,456	0.38
EUR 399,000	UPC Holding BV 3.875% 15/6/2029	385,933	0.24	EUR 150,000	Tendam Brands SAU 5% 15/9/2024*	149,906	0.03
EUR 1,613,000	VZ Secured Financing BV 3.5% 15/1/2032	1,516,736	0.33		10/0/2021	28,327,881	6.06
	WP/AP Telecom Holdings IV BV 3.75% 15/1/2029	1,890,410	0.40	EUR 1,650,000	Sweden Fastighets AB Balder 2.873%		
	ZF Europe Finance BV 2% 23/2/2026*	1,598,204	0.34	EUR 1,775,000	2/6/2081 Heimstaden Bostad AB FRN	1,444,740	0.31
EUR 300,000	ZF Europe Finance BV 2.5% 23/10/2027	277,254	0.06	EUR 1,075,000	15/1/2026 (Perpetual) Heimstaden Bostad AB FRN 1/2/2027 (Perpetual)	1,625,261 919,125	0.35
	Panama	30,661,418	6.56	EUR 450,000	Heimstaden Bostad AB FRN 29/10/2027 (Perpetual)	385,285	0.20
	Carnival Corp 7.625% 1/3/2026 Carnival Corp 10.125%	425,134	0.09		Intrum AB 3% 15/9/2027 Intrum AB 3.5% 15/7/2026	184,376 2,117,582	0.04 0.45
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1/2/2026*	1,765,341 2,190,475	0.38	EUR 338,000	Intrum AB 4.875% 15/8/2025 Verisure Holding AB FRN	338,681	0.07
	Portugal	2,100,410	0.71		15/4/2025 Verisure Holding AB 3.25%	149,331	0.03
EUR 200,000	Banco Espirito Santo SA (Restricted) (Defaulted)			EUR 534,000	15/2/2027 Verisure Holding AB 3.5%	387,618	0.08
EUR 600,000	15/1/2018 (Zero Coupon) Banco Espirito Santo SA	35,000	0.01	EUR 273,000	15/5/2023 Verisure Holding AB 3.875%	535,848	0.12
	(Restricted) (Defaulted) 21/1/2019 (Zero Coupon)	105,000	0.02	EUR 2,177,000	15/7/2026 Verisure Midholding AB 5.25% 15/2/2029	267,655	0.06
	Ometin	140,000	0.03	EUR 1,173,000	Volvo Car AB 2.5% 7/10/2027	2,089,866 1,183,745	0.45
EUR 800,000	Spain Aedas Homes Opco SLU 4%	700.001	247		Ocal-carden 1	11,629,113	2.49
EUR 817,000	15/8/2026 Almirall SA 2.125% 30/9/2026*	792,684 778,511	0.17 0.17	USD 400,000	Switzerland Credit Suisse Group AG FRN 11/12/2023 (Perpetual)	376,671	0.08

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
118D 300 000	Credit Suisse Group AG FRN			CPD 570 000	Jerrold Finco Plc 4.875%		
	18/12/2024 (Perpetual) Credit Suisse Group AG '144A'	183,988	0.04	,	15/1/2026 Jerrold Finco Plc 5.25%	664,842	0.14
,	FRN 18/12/2024 (Perpetual) Credit Suisse Group AG FRN	735,954	0.16		15/1/2027 Mclaren Finance Plc '144A'	1,862,237	0.40
	12/9/2025 (Perpetual)* Credit Suisse Group AG '144A'	463,379	0.10		7.5% 1/8/2026* Mclaren Finance Plc '144A'	510,831	0.11
000 000,000	FRN 11/2/2027 (Perpetual)	256,604	0.05		7.5% 1/8/2026* National Express Group Plc	177,680	0.04
	United Kingdom	2,016,596	0.43		FRN 26/11/2025 (Perpetual) Neptune Energy Bondco Plc	1,756,539	0.38
GBP 1,500,000	Arqiva Broadcast Finance Plc 6.75% 30/9/2023	1,795,603	0.38		'144A' 6.625% 15/5/2025 Ocado Group Plc 3.875%	2,346,213	0.50
GBP 800,000	Barclays Plc FRN 15/6/2025 (Perpetual)*	992,924	0.21		8/10/2026* Premier Foods Finance Plc	2,437,202	0.52
GBP 600,000	Barclays Plc FRN 15/12/2025 (Perpetual)	730,598	0.16		3.5% 15/10/2026	1,499,556	0.32
EUR 1,300,000	BCP V Modular Services	730,330	0.10		Sherwood Financing Plc FRN 15/11/2027*	394,270	0.08
CPD 722 000	Finance II Plc 4.75% 30/11/2028* BCP V Modular Services	1,239,290	0.27		Sherwood Financing Plc 4.5% 15/11/2026*	747,596	0.16
GBP 723,000	Finance II Plc 6.125%	000 004	0.47	,	Sherwood Financing Plc 6% 15/11/2026	711,152	0.15
GBP 2,021,000	30/11/2028 Bellis Acquisition Co Plc 3.25% 16/2/2026	808,294	0.17 0.47		Stonegate Pub Co Financing 2019 Plc 8% 13/7/2025	1,542,195	0.33
GBP 1,088,000	Bellis Acquisition Co Plc 4.5% 16/2/2026	2,205,739 1,232,696	0.47		Stonegate Pub Co Financing 2019 Plc 8.25% 31/7/2025*	2,598,916	0.56
USD 2,400,000	British Telecommunications Plc '144A' FRN 23/11/2081*	2,045,367	0.20	, ,	Thames Water Kemble Finance Plc 4.625% 19/5/2026	1,209,449	0.26
USD 1,000,000	British Telecommunications Plc '144A' FRN 23/11/2081	854,423	0.44		Unique Pub Finance Co Plc/ The 5.659% 30/6/2027	106,488	0.02
GBP 975,000	BUPA Finance Plc FRN 24/9/2031 (Perpetual)	986,662	0.10		Unique Pub Finance Co Plc/ The 6.464% 30/3/2032	675,731	0.15
GBP 3,091,000	Constellation Automotive Financing Plc 4.875%	900,002	0.21		Very Group Funding Plc/The 6.5% 1/8/2026 Virgin Media Finance Plc	2,804,750	0.60
FUR 1 827 000	15/7/2027 EC Finance Plc 3% 15/10/2026	3,408,764 1,812,950	0.73 0.39		3.75% 15/7/2030 Virgin Media Secured Finance	438,031	0.09
	eG Global Finance Plc 3.625% 7/2/2024*	962,270	0.21		Plc 4.25% 15/1/2030 Virgin Media Secured Finance	109,202	0.02
EUR 444,000	eG Global Finance Plc 4.375% 7/2/2025*	426,438	0.09		Plc 5.25% 15/5/2029 Virgin Media Secured Finance	355,351	0.08
EUR 1,636,000	eG Global Finance Plc 6.25% 30/10/2025*	1,615,426	0.35		Plc '144A' 5.5% 15/5/2029 Vmed O2 UK Financing I Plc	356,904	0.08
GBP 300,000	Heathrow Finance Plc FRN 1/3/2024	360,857	0.08		4% 31/1/2029* Vmed O2 UK Financing I Plc	1,407,648	0.30
GBP 1,600,000	Heathrow Finance Plc (Step-up coupon) 4.625%	000,001	0.00		4.5% 15/7/2031 Vodafone Group Plc FRN	2,451,591	0.53
USD 2 720 000	1/9/2029 HSBC Bank Plc FRN	1,830,396	0.39		3/10/2078 Vodafone Group Plc FRN	277,610	0.06
	30/6/2022 (Perpetual)* Iceland Bondco Plc 4.375%	2,014,250	0.43		3/10/2078 Vodafone Group Plc FRN	404,520	0.09
,	15/5/2028 Iceland Bondco Plc 4.625%	434,183	0.09	LOIX 2,747,000	27/8/2080	2,636,845	0.56
,	15/3/2025 Iceland Bondco Plc 4.625%	324,976	0.07		United States	63,939,177	13.68
	15/3/2025 International Game Technology	541,627	0.12	EUR 840,000	Allied Universal Holdco LLC/ Allied Universal Finance		
	Plc 3.5% 15/6/2026* International Game Technology	994,970	0.21		Corp/Atlas Luxco 4 Sarl 3.625% 1/6/2028	794,842	0.17
	Plc 3.5% 15/6/2026* Iron Mountain UK Plc 3.875%	298,491	0.06	GBP 562,000	Allied Universal Holdco LLC/ Allied Universal Finance	134,042	0.17
	15/11/2025 Jaguar Land Rover Automotive	1,213,764	0.26		Corp/Atlas Luxco 4 Sarl 4.875% 1/6/2028	627,176	0.13
	Plc 4.5% 15/1/2026* Jaguar Land Rover Automotive	1,977,240	0.42	EUR 1,000,000	4.075% 1/0/2026 Avantor Funding Inc 2.625% 1/11/2025	995,505	0.13
	Plc 4.5% 15/7/2028*	1,115,706	0.24	EUR 400,000	Banff Merger Sub Inc 8.375% 1/9/2026		0.21
	Jaguar Land Rover Automotive Plc 6.875% 15/11/2026*	853,688	0.18		Belden Inc 3.375% 15/7/2027*	410,000 382,660	0.08
USD 400,000	Jaguar Land Rover Automotive Plc '144A' 7.75% 15/10/2025	378,236	0.08		Belden Inc 3.875% 15/3/2028* Belden Inc 4.125% 15/10/2026	579,102 509,464	0.12 0.11

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (EUR)	% of Net Assets	Holding Descriptio	Market Value n (EUR)	% of Net Assets
, ,	Boxer Parent Co Inc 6.5% 2/10/2025 Chemours Co/The 4%	3,240,689	0.69	EUR 1,500,000 Standard Inc 2.25% 21/ USD 200,000 Summer BC	11/2026* 1,385,400	0.30
, ,	15/5/2026 Clarios Global LP / Clarios US	1,655,001	0.35	•	% 31/10/2026 172,166	0.04
LOK 1,007,000	Finance Co 4.375% 1	4 000 000	0.20	1/12/2029	610,824	0.13
EUD 0 500 000	5/5/2026*	1,800,260	0.39 0.54		27,324,700	5.85
	Coty Inc 3.875% 15/4/2026 Coty Inc 4% 15/4/2023	2,505,115 1,862,894	0.54	Total Bonds	443,025,541	94.81
	Coty Inc 4% 15/4/2025 Coty Inc 4.75% 15/4/2026*	488,710	0.40	Total Transferable Securities and M		
,	Encore Capital Group Inc	400,710	0.10	Market Instruments Admitted to an	ioney	
GDF 2,297,000	4.25% 1/6/2028*	2,555,082	0.55	Official Stock Exchange Listing or		
FUR 397 000	Encore Capital Group Inc	2,000,002	0.00	Dealt in on Another Regulated Mark	ket 449.306.909	96.15
201(007,000	4.875% 15/10/2025	402,103	0.09		-,,	
GBP 600,000	Encore Capital Group Inc 5.375% 15/2/2026	719,750	0.15	Other Transferable Securities		
EUR 270,000	Graphic Packaging International LLC 2.625% 1/2/2029*	250,660	0.05	COMMON STOCKS (SHARES		
EUR 600,000	Liberty Mutual Group Inc FRN 23/5/2059	595,812	0.13	Luxembou 6,177 New Topco**		0.00
EUR 400,000	Mauser Packaging Solutions Holding Co 4.75% 15/4/2024	392,156	0.08	Total Common Stocks (Shares)		0.00
EUR 634,000	Olympus Water US Holding			BONDS		
	Corp 3.875% 1/10/2028*	592,993	0.13	Luxembou	rg	
	Olympus Water US Holding Corp 5.375% 1/10/2029*	601,601	0.13	EUR 165,738 Codere New 7.5% 30/1	•	0.03
EUR 1,376,000	Organon & Co / Organon			Total Bonds	140,877	0.03
	Foreign Debt Co-Issuer BV 2.875% 30/4/2028	1,291,851	0.28	Total Other Transferable Securities	140,877	0.03
ELID 566 000	SCIL IV LLC / SCIL USA	1,291,001	0.20		·	
LOIX 300,000	Holdings LLC FRN 1/11/2026*	563,136	0.12	Total Portfolio	449,447,786	96.18
EUR 1,371,000	SCIL IV LLC / SCIL USA	,		Other Net Assets	17,846,923	3.82
	Holdings LLC 4.375% 1/11/2026*	1 220 740	0.29	Total Net Assets (EUR)	467,294,709	100.00
	1/11/2020	1,339,748	0.29	, ,	, ,	

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised appreciation/
Currency	Purchases	Currency	Sales	Counterparty	Maturity date	(depreciation) EUR
EUR	1,024,404	CHF	1,080,000	Bank of America	15/3/2022	(23,365)
EUR	670,169	GBP	560,000	Morgan Stanley	15/3/2022	1,315
EUR	59,061,784	GBP	49,850,000	Deutsche Bank	15/3/2022	(478,070)
EUR	21,123,277	USD	24,140,000	Bank of America	15/3/2022	(373,097)
Net unreal	ised depreciat	ion				(873,217)
CHF Hedg	ed Share Cla	ISS				
CHF	1,554,589	EUR	1,470,758	BNY Mellon	15/3/2022	37,433
EUR	341,974	CHF	358,528	BNY Mellon	15/3/2022	(5,854)
Net unreal	ised appreciat	ion				31,579
GBP Hedg	jed Share Cla	iss				
EUR	366,881	GBP	307,339	BNY Mellon	15/3/2022	(197)
GBP	615,411	EUR	729,904	BNY Mellon	15/3/2022	5,132
Net unreal	ised appreciat	ion				4,935

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised appreciation/		
Currency	Purchases	Currency	Sales	Counterparty	Maturity date	(depreciation) EUR		
SEK Hedg	ed Share Cla	ss						
EUR	365	SEK	3,881	BNY Mellon	15/3/2022	(1)		
SEK	228,693	EUR	21,659	BNY Mellon	15/3/2022	(107)		
Net unreali	ised depreciat	ion				(108)		
USD Hedg	jed Share Cla	ss						
EUR	21,369	USD	23,948	BNY Mellon	15/3/2022	44		
USD	2,252,575	EUR	1,986,547	BNY Mellon	15/3/2022	19,354		
Net unreali	Net unrealised appreciation							
Total net u	nrealised depr	eciation				(817,413)		

^{*} All or a portion of this security represents a security on loan.
** Security subject to a fair value adjustment as detailed in Note 2(j).

Swaps as at 28 February 2022

		bildary 2022			Unrealised appreciation/	Market
Туре	Nominal Value	Description	Counterparty	Expiration date	(depreciation) EUR	Value EUR
CDS		Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Bank of America		(1,688)	(1,056)
CDS	EUR (860,000)	Fund provides default protection on Altice Finco SA; and receives Fixed 5%	Barclavs	20/12/2026	(45,256)	(10,515)
CDS	EUR (500,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Ţ	20/12/2026	(3,711)	(17,599)
CDS	EUR (411,167)	Fund provides default protection on Jaguar Land Rover Automotive Ptc; and receives Fixed 5%	Ţ	20/12/2026	(6,677)	8,744
CDS	EUR (290,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Ţ	20/12/2026	(16,319)	(10,208)
CDS	EUR (140,000)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	Credit Suisse	20/6/2026	(1,890)	4,211
CDS	EUR (1,500,000)	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	Credit Suisse		(50,335)	49,591
CDS	EUR (399,666)	Fund provides default protection on Jaguar Land Rover Automotive Plc; and receives Fixed 5%	Credit Suisse		(7,361)	8,499
CDS	EUR (780,000)	Fund provides default protection on Ladbrokes Coral Group Ltd; and receives Fixed 1%	Credit Suisse		(17,826)	(65,315)
CDS	EUR (662,522)	Fund provides default protection on Intrum AB; and receives Fixed 5%	Credit Suisse		(24,271)	23,346
CDS	EUR (417,478)	Fund provides default protection on Intrum AB; and receives Fixed 5%	Credit Suisse		(15,600)	14,711
CDS	EUR (1,500,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Credit Suisse		9,910	(52,798)
CDS	EUR (810,000)	Fund provides default protection on Telecom Italia SpA/Milano; and receives Fixed 1%	Credit Suisse		(21,460)	(123,529)
CDS	EUR (500,000)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	Goldman Sachs	20/6/2026	(23,645)	15,038
CDS	EUR (408,130)	Fund provides default protection on TK Elevator Holdco GmbH; and receives Fixed 5%	Goldman Sachs		9,732	24,379
CDS	EUR (20,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Goldman Sachs		(651)	(704)
CDS	EUR (230,000)	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%		20/12/2025	(4,784)	19,835
CDS	EUR (470,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	JP Morgan	20/6/2026	(58,373)	(18,561)
CDS	EUR (480,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	JP Morgan	20/6/2026	(64,651)	(18,956)
CDS	EUR (1,000,000)	Fund provides default protection on Ladbrokes Coral Group Ltd; and receives Fixed 1%	· ·	20/12/2026	(9,654)	(83,737)
CDS	EUR (1,500,000)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	J	20/12/2026	(15,023)	27,100
CDS	EUR (730,000)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	J	20/12/2026	(13,951)	13,188
CDS	EUR (482,724)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	J	20/12/2026	(23,422)	8,721
CDS	EUR (500,000)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	_	20/12/2026	(23,873)	9,033
CDS	EUR (100,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	_	20/12/2026	(3,464)	(3,520)
CDS	EUR (320,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Morgan Stanley		(58,029)	(14,072)
CDS	EUR (40,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Morgan Stanley		(1,554)	(1,408)
Total					(493,826)	(195,582)

CDS: Credit Default Swaps

Purchased Options as at 28 February 2022

Number of contracts		Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation EUR	Market Value EUR
545	Call	EURO STOXX Bank Index	Exchange Traded	EUR 105	14/4/2022	(17,631)	38,832
112	Call	US Treasury 10 Year Note	Exchange Traded	USD 129	25/3/2022	(18,349)	29,625
Total						(35,980)	68,457

Written Options as at 28 February 2022

Number of contracts		Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation EUR	Market Value EUR
(545)	Call	EURO STOXX Bank Index	Exchange Traded	EUR 115	14/4/2022	763	(9,538)
Total						763	(9,538)

European Special Situations Fund

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	rities and Money Market Ins k Exchange Listing or Dealt				Netherlands Adyen NV	29,109,482	2.03
Regulated Market					ASM International NV	33,999,168	2.38
FUNDS				1	ASML Holding NV	84,848,047	5.92
ONDO	Ireland			278,814	BE Semiconductor Industries NV*	20,754,914	1.45
186 054	BlackRock ICS Euro Liquid			151 002	Ferrari NV	28,841,382	2.01
100,004	Environmentally Aware Fund [~]	18,305,957	1.28		IMCD NV	31,082,181	2.01
Total Funds	Environmentally / ware rand		1.28		STMicroelectronics NV	14,907,950	1.04
iolai Fulius		18,305,957	1.20			243,543,124	17.00
COMMON STOCK	S (SHARES)				Omelin	240,040,124	17.00
	Denmark			400.070	Spain	20 704 205	0.04
323,088	DSV A/S	53,105,914	3.71	488,370	Amadeus IT Group SA	28,794,295	2.01
60,452	Genmab A/S	17,996,167	1.26		Sweden		
19,909	Netcompany Group A/S	1,164,485	0.08	1	Atlas Copco AB	21,566,797	1.51
	Novo Nordisk A/S	67,989,738	4.75	1,155,744		18,972,259	1.32
	Royal Unibrew A/S	45,773,773	3.19		EQT AB*	17,974,717	1.26
203,305	Tryg A/S	4,130,017	0.29	2,607,696	Hexagon AB	31,278,698	2.18
		190,160,094	13.28			89,792,471	6.27
	Finland				Switzerland		
32,692	Neste Oyj	1,140,624	0.08	375,318	Logitech International SA*	24,918,299	1.74
<u> </u>					Lonza Group AG	68,770,528	4.80
150 056	France			,	Sika AG*	58,760,676	4.10
130,230	LVMH Moet Hennessy Louis Vuitton SE	103,103,784	7.20		Straumann Holding AG*	32,134,709	2.24
199 576	Safran SA	22,456,291	1.57	58,024	VAT Group AG*	19,464,428	1.36
,	Teleperformance	34,812,363	2.43			204,048,640	14.24
,		160,372,438	11.20		United Kingdom		
	•	,	0	1,047,117	Abcam Plc*	15,452,321	1.08
000 400	Germany	47.040.704	4.05	1,387,387	Allfunds Group Plc	14,284,537	1.00
	CTS Eventim AG & Co KGaA*	17,842,784	1.25		Ashtead Group Plc	31,774,847	2.22
	MTU Aero Engines AG Puma SE	26,426,115 19,055,914	1.84 1.33		Auto Trader Group Plc	27,486,630	1.92
	Rational AG	19,055,914	1.33		Dechra Pharmaceuticals Plc	17,653,954	1.23
30,304	National AG			1 ' '	Electrocomponents Plc	27,368,457	1.91
		83,262,227	5.81	469,806	InterContinental Hotels	00 004 440	0.00
	Ireland			14 170 122	Group Plc JD Sports Fashion Plc	29,034,118 24,974,541	2.03 1.74
270,530	Kingspan Group Plc	23,601,037	1.65	1.666.823		45.131.623	3.15
147,660	Linde Plc	38,310,387	2.67		Rightmove Plc	22,486,635	1.57
		61,911,424	4.32		Spirax-Sarco Engineering Plc	17,429,446	1.21
	Italy					273,077,109	19.06
101 177	DiaSorin SpA*	13,542,541	0.94	Total Common Stocks	(Sharee)	1,425,384,429	99.50
	FinecoBank Banca Fineco SpA	25,756,131	1.80		· · ·	1,425,364,429	99.50
. ,	•	39,298,672	2.74	Total Transferable Se Market Instruments A			
	1	55,255,572		Official Stock Exchange			
E47 450	Jersey	10 021 204	1 22	Dealt in on Another R		1,443,690,386	100.78
547,453	Experian Plc	18,921,204	1.32	Total Portfolio	<u> </u>	1,443,690,386	100.78
	Luxembourg					, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
2,748,859	Tenaris SA	31,062,107	2.17	Other Net Liabilities		(11,184,255)	(0.78

 $^{\,\}tilde{}\,$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

European Special Situations Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

	20 1 601					Unrealised appreciation/
Currency	Purchases	Currency	v Sales	Counterparty	Maturity date	(depreciation) EUR
	ged Share Cla		Julioo	oountorparty	dato	LOIN
AUD	4,415,849	EUR	2,780,972	BNY Mellon	15/3/2022	66,421
EUR	665,059	AUD	1,047,760	BNY Mellon	15/3/2022	(10,548)
Net unreal	ised appreciat	ion				55,873
CAD Hedg	ged Share Cla	iss				
CAD	751,805	EUR	518,841	BNY Mellon	15/3/2022	8,029
EUR	73,260	CAD	105,649	BNY Mellon	15/3/2022	(780)
Net unreal	ised appreciat	ion				7,249
CNH Hedg	ged Share Cla	ISS				
CNY	62,659	EUR	8,604	BNY Mellon	15/3/2022	220
EUR	947	CNY	6,801	BNY Mellon	15/3/2022	(10)
Net unreal	ised appreciat	ion				210
GBP Hedg	ged Share Cla	iss				
EUR	719,707	GBP	602,430	BNY Mellon	15/3/2022	177
GBP	4,320,480	EUR	5,126,849	BNY Mellon	15/3/2022	33,460
Net unreal	ised appreciat	ion				33,637
HKD Hedo	ged Share Cla	iss				
EUR	365,291	HKD	3,215,386	BNY Mellon	15/3/2022	(1,118)
HKD	24,674,944	EUR	2,769,924	BNY Mellon	15/3/2022	41,923
Net unreal	ised appreciat	ion				40,805
USD Hedg	ged Share Cla	iss				
EUR	21,852,917	USD	24,705,823	BNY Mellon	15/3/2022	(147,397)
USD	205,580,886	EUR	179,857,035	BNY Mellon	15/3/2022	3,212,018
Net unreal	ised appreciat	ion				3,064,621
Total net u	nrealised appi	reciation				3,202,395

Sector Breakdown as at 28 February 2022

	% of Net Assets
Industrials	28.76
Information Technology	18.83
Healthcare	16.30
Consumer Discretionary	14.31
Materials	6.77
Communication Services	4.74
Financials	4.35
Consumer Staples	3.19
Energy	2.25
Investment Funds	1.28
Other Net Liabilities	(0.78)
	100.00

European Sustainable Equity Fund

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	rities and Money Market Instruk K Exchange Listing or Dealt in			355 675	Netherlands ASM International NV ASML Holding NV	101,885 394,740	1.98 7.69
FUNDS				l '	BE Semiconductor Industries NV*	141,213	2.75
CHEC	Ireland				Koninklijke DSM NV	177,353	3.45
13	BlackRock ICS Euro Liquid			3,443	STMicroelectronics NV	128,785	2.51
10	Environmentally Aware Fund [~]	1,259	0.02			943,976	18.38
Total Funda	Environmentally / ware raina				Spain		
Total Funds		1,259	0.02	3,744	EDP Renovaveis SA	80,421	1.57
COMMON STOCK	S (SHARES)				Sweden		
	Denmark			5 778	Alfa Laval AB	166,279	3.24
252	Genmab A/S	75.019	1.46	', '	Atlas Copco AB	183,405	3.57
	Novo Nordisk A/S	328,203	6.39	l '	Avanza Bank Holding AB	70.188	1.36
-,	Orsted AS	90,039	1.75	l '	Hexagon AB*	203,395	3.96
	Vestas Wind Systems A/S	56,602	1.10	,		623,267	12.13
·	,	549,863	10.70			020,201	12.10
		0.10,000		445	Switzerland	5 4.004	4.04
	Finland				Belimo Holding AG	54,664	1.00
1,196	Neste Oyj	41,728	0.81		Lonza Group AG	223,428	4.3
	France			l '	Nestle SA	221,090	4.3
3,675	Dassault Systemes SE	159,826	3.11		Roche Holding AG Sika AG	192,853 218,412	3.76 4.25
	Sartorius Stedim Biotech	111,395	2.17		SKAN Group AG	60,719	1.18
1,334	Schneider Electric SE	183,718	3.58	957	SIVAIN GIOUP AG		
		454,939	8.86			971,166	18.9
	Germany				United Kingdom		
203	HelloFresh SE	13,926	0.27		AstraZeneca Plc	192,431	3.75
	Merck KGaA	142,538	2.78	l '	Ceres Power Holdings Plc	35,210	0.68
	MTU Aero Engines AG*	125,835	2.45		FDM Group Holdings Plc	47,721	0.93
	Siemens AG	131,357	2.56		Oxford Nanopore Technologies Plc		0.39
	Symrise AG 'A'*	117,335	2.28	- / -	Prudential Plc	132,812	2.58
.,		530,991	10.34	. 838	Spirax-Sarco Engineering Plc	121,079	2.36
		330,331	10.04			549,220	10.69
4 040	Ireland	115.070	2.24	Total Common Stocks	' '	5,127,211	99.82
	Kingspan Group Plc Linde Plc	115,070 163,713	2.24 3.19	Total Transferable Se			
031	Linde Pic			Market Instruments A			
		278,783	5.43	Official Stock Exchan			
	Jersey			Dealt in on Another R	egulated Market	5,128,470	99.84
2,976	Experian Plc	102,857	2.00	Total Portfolio		5,128,470	99.84
		<u> </u>		Other Net Assets		7,986	0.16
				Total Net Assets (EUF	5)	5,136,456	100.00
				ISIAI IVELASSEIS (EUI	<u>'</u>	5, 150,450	100.00

[~] Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

European Sustainable Equity Fund continued

Sector Breakdown as at 28 February 2022

	% of Net Assets
Healthcare	26.23
Industrials	24.84
Information Technology	22.93
Materials	13.17
Consumer Staples	4.58
Financials	3.94
Utilities	3.32
Energy	0.81
Investment Funds	0.02
Other Net Assets	0.16
	100.00

European Value Fund

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	rities and Money Market Ins k Exchange Listing or Dealt			266,235	Jersey Wizz Air Holdings Plc*	10,453,561	1.21
FUNDS				201,347	Netherlands Airbus SE	22,760,265	2.63
118,810	Ireland BlackRock ICS Euro Liquid Environmentally Aware Fund~	11,689,798	1.35	4,421,905	Portugal EDP - Energias de Portugal SA	19,252,974	2.23
Total Funds		11,689,798	1.35	348,239	Spain Fluidra SA*	9,559,161	1.11
. ,	Denmark Novo Nordisk A/S	18,065,188	2.09	488,730 714,993	Sweden Alfa Laval AB* Hexagon AB	14,064,675 8,576,172	1.63
- ,	Pandora A/S Tryg A/S	13,207,348 16,939,133	1.52 1.96	1,199,291 1,124,494		4,666,574 19,013,632	0.54 2.20
		48,211,669	5.57			46,321,053	5.36
	Finland Metso Outotec Oyj Nordea Bank Abp	16,209,819 26,725,727	1.87 3.09		Switzerland Roche Holding AG* Zurich Insurance Group AG*	23,143,663 33,497,420	2.68 3.87
	·	42,935,546	4.96			56,641,083	6.55
494,388 130,637 565,710 1,277,399 399,055 126,925 973,439		9,665,124 25,920,763 24,801,434 31,453,476 17,978,114 37,064,228 17,480,111 43,824,224 29,279,053	1.12 3.00 2.87 3.64 2.08 4.28 2.02 5.07 3.38	271,362 289,529 3,204,130 1,839,104 2,548,909 391,551 352,104 829,346	Drax Group Plc Informa Plc InterContinental Hotels Group Plc Persimmon Plc RELX Plc	18,349,268 29,237,663 13,388,582 12,519,571 15,404,793 17,896,483 24,197,941 10,143,778 22,455,732	2.12 3.38 1.55 1.45 1.78 2.07 2.80 1.17 2.60
	Germany	237,460,527	27.40	, · ·	Rio Tinto Plc Weir Group Plc/The	30,253,819 14,841,124	3.50 1.71
70,438 740,712	Mercedes-Benz Group AG* Merck KGaA RWE AG* Siemens AG	17,476,451 12,534,442 30,480,299 35,056,662	2.02 1.45 3.53 4.05	Total Common Stocks Total Transferable Se Market Instruments A	curities and Money	208,688,754 857,072,435	24.13 99.10
		95,547,854	11.05	Official Stock Exchange	ge Listing or		
1,426,347	Iceland Marel HF	7,217,316	0.83	Dealt in on Another R Total Portfolio	egulated Market	868,762,233 868,762,233	100.45
4,170,731	Ireland Bank of Ireland Group Plc	23,973,362	2.77	Other Net Liabilities Total Net Assets (EUF	R)	(3,928,821)	(0.45
	Italy Brembo SpA (Restricted)* Enel SpA	9,931,792 18,111,518	1.15 2.09		'	331,000,112	700.00
		28,043,310	3.24				

[~] Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan

European Value Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD Hedg	ed Share Cla	iss				
AUD	2,414,761	EUR	1,521,341	BNY Mellon	15/3/2022	35,726
EUR	129,820	AUD	204,160	BNY Mellon	15/3/2022	(1,825)
Net unreali	sed appreciat	ion				33,901
CNH Hedg	ed Share Cla	iss				
CNY	1,502,495	EUR	206,247	BNY Mellon	15/3/2022	5,357
EUR	17,685	CNY	126,435	BNY Mellon	15/3/2022	(121)
Net unreali	sed appreciat	ion				5,236
HKD Hedg	ed Share Cla	iss				
EUR	342,534	HKD	3,012,859	BNY Mellon	15/3/2022	(796)
HKD	34,905,171	EUR	3,917,398	BNY Mellon	15/3/2022	60,241
Net unreali	sed appreciat	ion				59,445
USD Hedg	ed Share Cla	ISS				
EUR	6,493,080	USD	7,323,187	BNY Mellon	15/3/2022	(28,144)
USD	70,193,890	EUR	61,408,093	BNY Mellon	15/3/2022	1,099,320
Net unreali	sed appreciat	ion				1,071,176
Total net u	nrealised appi	reciation				1,169,758

Sector Breakdown as at 28 February 2022

,	% of Net Assets
Industrials	31.45
Financials	14.69
Healthcare	13.88
Utilities	11.71
Consumer Discretionary	10.75
Energy	5.07
Information Technology	3.86
Materials	3.50
Consumer Staples	2.12
Communication Services	2.07
Investment Funds	1.35
Other Net Liabilities	(0.45)
	100.00

FinTech Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	rities and Money Market Inst k Exchange Listing or Dealt			1	Block Inc Broadridge Financial Solutions Inc	4,591,834 6,493,875	0.76 1.07
COMMON / PREFE	RRED STOCKS (SHARES)				Capital One Financial Corp Evo Payments Inc 'A'	32,848,434 10,350,584	5.41 1.70
	Brazil			1	Fidelity National Information	10,000,001	1.70
8,368,001	Banco Inter SA (Pref)	11,061,680	1.82		Services Inc	28,799,023	4.74
	Canada				Fiserv Inc	31,047,610	5.11
312 790	Nuvei Corp	17,065,329	2.81		Global Payments Inc	31,309,016	5.15
012,730	•	17,000,020	2.01		JPMorgan Chase & Co	9,842,362	1.62
	Cayman Islands			1 , .	Live Oak Bancshares Inc*	10,415,140	1.71
	Dlocal Ltd/Uruguay 'A'	6,450,452	1.06	1	Mastercard Inc	26,975,411	4.44
	Pagseguro Digital Ltd 'A'	9,145,326	1.51		Oportun Financial Corp Paya Holdings Inc*	11,980,188 7,362,344	1.97 1.21
	StoneCo Ltd 'A'	10,289,838	1.69		Payoneer Global Inc	2,527,875	0.42
265,873	XP Inc 'A'*	8,529,206	1.41		Payoneer Global Inc	4,252,685	0.42
		34,414,822	5.67	1	PayPal Holdings Inc	6,546,941	1.08
	Cyprus				Remitly Global Inc	1,015,735	0.17
282 017	TCS Group Holding Plc GDR	2,834,271	0.46		Repay Holdings Corp 'A'	12,160,506	2.00
	TCS Group Holding Plc GDR	595,784	0.40		Shift4 Payments Inc 'A'*	13,006,360	2.14
33,202	100 Group Holding Fit GBIX	-			Shift4 Payments Inc 'A'*	3.564.039	0.59
		3,430,055	0.56		Signature Bank/New York NY	16,724,674	2.75
	France				Silvergate Capital Corp 'A'	15,951,312	2.63
166,891	Worldline SA/France	8,443,965	1.39		SVB Financial Group	28,480,049	4.69
,					Synchrony Financial	25,061,701	4.13
005.000	Italy	44 004 440	4.07		Toast Inc	990,910	0.16
	FinecoBank Banca Fineco SpA*	11,364,419	1.87	118,228	Visa Inc 'A'*	25,624,737	4.22
	Illimity Bank SpA	16,819,995	2.77	99,799	WEX Inc	16,490,787	2.72
422,221	Nexi SpA*	5,750,629	0.95	14,451	WEX Inc	2,387,883	0.39
		33,935,043	5.59			450,924,772	74.24
	Kazakhstan			Total Common / Prefe	erred Stocks (Shares)	611,428,594	100.66
243,474	Kaspi.KZ JSC GDR	15,582,336	2.56	Total Transferable Se	curities and Money		
	Netherlands			Market Instruments A	dmitted to an		
3,723	Adyen NV*	7,719,400	1.27	Official Stock Exchang			
	Switzerland			Dealt in on Another R	egulated Market	611,428,594	100.66
53 492	Temenos AG*	5,343,178	0.88				
55,462		5,343,176	0.00	Other Transferable S	Securities		
	United Kingdom						
	Allfunds Group Plc	8,552,584	1.41	COMMON STOCKS	S (SHARES)		
5,014,215	Network International				United Kingdom		
	Holdings Plc*	14,955,430	2.46	1,692,947	Finablr Plc**	22	0.00
		23,508,014	3.87	Total Common Stocks	(Shares)	22	0.00
	United States			Total Other Transferal	· ,	22	0.00
151,191	Alliance Data Systems Corp	10,256,798	1.69		Sic Occurrings		
	American Express Co	33,764,456	5.56	Total Portfolio		611,428,616	100.66
280,571	AssetMark Financial			0		/4 000 FCC	(0.05)
	Holdings Inc	6,635,504	1.09	Other Net Liabilities		(4,032,560)	(0.66)
	Axos Financial Inc Black Knight Inc	8,238,059 5,227,940	1.36 0.86	Total Net Assets (USE	D)	607,396,056	100.00

^{*} All or a portion of this security represents a security on loan.

^{**} Security subject to a fair value adjustment as detailed in Note 2(j).

FinTech Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
	ed Share Cla			,		
EUR	77,482,998	USD	88,581,811	BNY Mellon	15/3/2022	(1,569,071)
USD	15,113,528	EUR	13,398,878	BNY Mellon	15/3/2022	66,817
Net unreali	sed depreciat	ion				(1,502,254)
GBP Hedg	ed Share Cla	iss				
GBP	13,443,900	USD	18,231,036	BNY Mellon	15/3/2022	(199,182)
USD	3,328,856	GBP	2,465,774	BNY Mellon	15/3/2022	21,597
Net unreali	sed depreciat	ion				(177,585)
SGD Hedg	ed Share Cla	iss				
SGD	15,081,621	USD	11,236,450	BNY Mellon	15/3/2022	(129,769)
USD	2,089,174	SGD	2,821,704	BNY Mellon	15/3/2022	11,163
Net unreali	sed depreciat	ion				(118,606)
Total net ur	nrealised depi	reciation				(1,798,445)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Information Technology	55.34
Financials	45.32
Other Net Liabilities	(0.66)
	100.00

Fixed Income Global Opportunities Fund

	Holding	Description	Market Value (USD) <i>I</i>	% of Net Assets	Holding	Description	Market Value (USD)	% c Ne Asset
		rities and Money Market Inst k Exchange Listing or Dealt			207.005	Guernsey Genius Sports Ltd	1,672,645	0.0
Regulated		k Exchange Listing of Dealt	III OII AIIOIIIE	•	291,095	·	1,072,043	0.0
•					34 480	Ireland Johnson Controls		
UNDS		I			34,400	International plc	2,248,786	0.0
	122 600	Luxembourg BlackRock Strategic Funds -			16,838	Trane Technologies Plc	2,599,955	0.0
	122,000	Emerging Markets Short					4,848,741	0.0
		Duration Bond Fund [~]	13,999,694	0.13		Itali.	1,010,711	0.0
otal Funds	 `		13,999,694	0.13	100 342	Italy Assicurazioni Generali SpA	2,150,674	0.0
otal i aliac	,		10,000,001	0.10		Atlantia SpA	1,004,926	0.0
COMMON	I / PREFE	RRED STOCKS (SHARES) 8	WARRANTS	;	· · · · · · · · · · · · · · · · · · ·	Banca Mediolanum SpA	889,899	0.0
		Belgium				DiaSorin SpA	761,651	0.0
	32,829	Anheuser-Busch InBev SA/NV	2,061,151	0.02		Enel SpA	1,872,390	0.0
		Bermuda				FinecoBank Banca Fineco SpA	1,037,355	0.0
	30,771		2,187,818	0.02		Intesa Sanpaolo SpA Poste Italiane SpA	2,986,812 899,988	0.0
		British Virgin Islands				Prysmian SpA	1,098,169	0.0
	85 628	Capri Holdings Ltd	5,850,105	0.05		Snam SpA	1,310,066	0.
	00,020		0,000,100	0.00			14,011,930	0.
	6 531	Canada IGM Financial Inc	231,277	0.00		lanan	, , , , , , , , , , , , , , , , , , , ,	
	-,	Largo Inc	341.639	0.00	60,000	Japan SoftBank Group Corp	2,667,997	0.
		Lions Gate Entertainment Corp*	2,238,058	0.02	1	SoftBank Group Corp ADR	290,859	0.
	99,749	Northern Graphite Corp	54,947	0.00	·		2,958,856	0.
	,	Nutrien Ltd	266,699	0.00		Iamala ama	_,,,,,,,,,	
	2,419	Shopify Inc	1,656,991	0.02	13.013	Luxembourg HomeToGo SE (Wts 31/12/2025)	24,138	0.
			4,789,611	0.04	43,013		24,136	0.
		Cayman Islands				Netherlands		_
		Alibaba Group Holding Ltd ADR	982,113	0.01		ASML Holding NV (NY Shares)	974,531	0.
		Angel Pond Holdings Corp	991,547	0.01		Davide Campari-Milano NV NXP Semiconductors NV	685,520 433,123	0. 0.
		Tencent Holdings Ltd ADR	202,904	0.00	2,200	14XI Gerniconductors 14V	-	
	115,110	TPB Acquisition Corp I	1,109,661	0.01			2,093,174	0.
			3,286,225	0.03	4 000	South Korea	50.000	•
		China			1,000	POSCO ADR	59,020	0.
	930,000	Agricultural Bank of China	252 200	0.04		Switzerland		
	461 000	Ltd 'H' China Construction Bank	352,269	0.01		Cie Financiere Richemont SA	3,617,539	0.
	401,000	Corp 'H'	345,699	0.00	1	Holcim Ltd TE Connectivity Ltd	2,561,395 3,538,176	0. 0.
	584,000	Industrial & Commercial Bank	0.0,000	0.00	24,922	TE Connectivity Ltd		
		of China Ltd 'H'	349,004	0.00			9,717,110	0.
			1,046,972	0.01		Taiwan		
		Denmark			6,419	Taiwan Semiconductor	000 040	^
	20.200	Pandora A/S	2,089,043	0.02		Manufacturing Co Ltd ADR	693,316	0.
	-,		, , -			United Kingdom		
	42 N41	France BNP Paribas SA	2,473,902	0.02		Barclays Plc	1,712,636	0.
	, -	Hermes International	232,545	0.02	· · · · · · · · · · · · · · · · · · ·	BP Plc ADR Genius Sports Ltd	2,371,365	0.
		Societe Generale SA	1,931,330	0.02	04,379	(Wts 31/12/2028)	81,118	0.
			4,637,777	0.04	663,775	JD Sports Fashion Plc	1,313,028	0.
		0	1,007,777	0.01		Legal & General Group Plc	1,797,351	0.
	24 122	Germany Brenntag SE	2,026,799	0.02		Lloyds Banking Group Plc	1,778,916	0.
		Daimler Truck Holding AG	798,629	0.02 0.01	18,118	London Stock Exchange	1 504 740	_
		Fresenius SE & Co KGaA	6,357,227	0.06	701 024	Group Plc Melrose Industries Plc	1,584,719 1,543,526	0. 0.
	21,022	Gerresheimer AG*	1,523,000	0.01		Next Plc	1,543,526	0.
		Hannover Rueck SE	226,309	0.00	1	Reckitt Benckiser Group Plc	5,101,360	0.
		LANXESS AG	1,585,079	0.02	· · · · · · · · · · · · · · · · · · ·	RELX Plc	1,903,284	0.
		Mercedes-Benz Group AG	4,239,885	0.04	45,145	Shell Plc	1,177,033	0.
	31,090	Porsche Automobil Holding SE (Pref)	3,172,499	0.03			21,895,458	0.
	1,824	Siemens AG	257,084	0.00		United States		
		Volkswagen AG (Pref)	2,845,031	0.03	2.582	2020 Cash Mandatory		
		·	23,031,542	0.22]	Exchangeable Trust (Pref)	2,873,766	0.
			, ,-		17 023	Advance Auto Parts Inc	3,472,522	0.

 $[\]tilde{\ }$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

- OLUOIDO DI INV	vestments 28 Februar				0/		
Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	-			0.700		0.47.0.40	0.00
,	Advanced Micro Devices Inc	2,951,723	0.03	1	Halliburton Co HCA Healthcare Inc	217,043 2.330.609	0.00 0.02
	Agilent Technologies Inc Alcoa Corp	216,196 3,980,946	0.00		Hilton Worldwide Holdings Inc	3,140,871	0.02
	Alphabet Inc	3,142,390	0.03	1	Home Depot Inc/The	195,510	0.00
	Alphabet Inc 'A'	679,718	0.01		HP Inc	213,850	0.00
	Altice USA Inc	387,304	0.00		Informatica Inc	1,756,782	0.02
	Altus Power Inc	1,353,443	0.01		Intuit Inc	197,321	0.00
27,502	Altus Power Inc			8,084	Intuitive Surgical Inc	2,360,609	0.02
	(Wts 22/1/2026)	42,078	0.00	1,320	Johnson & Johnson	216,044	0.00
	Amazon.com Inc	6,290,560	0.06		Latch Inc (Wts 4/6/2026)	93,826	0.00
	ANSYS Inc	869,074	0.01	1	Lennar Corp	3,216,757	0.03
	Applied Materials Inc	5,793,574	0.06		Masco Corp	1,249,923	0.01
13,501	ArcLight Clean Transition Corp II (Wts 4/2/2023)	17,416	0.00		Mastercard Inc MGM Resorts International	1,804,965 209,523	0.02 0.00
303 507	Astra Space Inc	1,013,713	0.00		Microchip Technology Inc*	399,585	0.00
	Aurora Innovation Inc	1,010,710	0.01		Micron Technology Inc	454,969	0.00
,	(Wts 31/12/2028)	16,474	0.00		Microsoft Corp	3,703,457	0.04
52,761	Bath & Body Works Inc	2,817,965	0.03		Moderna Inc	1,547,953	0.02
14,999	Beazer Homes USA Inc	245,684	0.00	200	Morgan Stanley	18,324	0.00
30,064	Best Buy Co Inc	2,889,451	0.03	2,246	Nucor Corp	298,920	0.00
	Blackstone Inc	224,946	0.00	1	NVIDIA Corp	3,997,302	0.04
	Blend Labs Inc	511,116	0.01	92,223	Offerpad Solutions Inc		
,	Broadcom Inc	928,853	0.01	200.007	(Wts 1/9/2026)	57,178	0.00
	Caesars Entertainment Inc	1,199,331	0.01		Offerpad Solutions Inc 'A'	1,451,684	0.01
,	California Resources Corp	8,325,762	0.08		O'Reilly Automotive Inc Park Hotels & Resorts Inc (Reit)	1,154,993	0.01
	Cano Health Inc (Wts 3/6/2026) Cano Health Inc (Wts 3/6/2026)	50,793 56,695	0.00	1	Parker-Hannifin Corp	2,071,128 1,003,073	0.02 0.01
,	Carrier Global Corp	3,315,403	0.00		Pear Therapeutics Inc	1,003,073	0.01
	Century Communities Inc*	1,261,470	0.01	02,020	(Wts 1/12/2026)	26,100	0.00
	CF Industries Holdings Inc	3,018,799	0.03	48.761	Penn National Gaming Inc	2,430,248	0.02
	CH Robinson Worldwide Inc	207,831	0.00		PepsiCo Inc	215,621	0.00
1,323	Chesapeake Energy Corp			13,493	Pioneer Natural Resources Co	3,092,461	0.03
	(Wts 9/2/2026)	57,458	0.00	77,818	Pivotal Investment Corp III	762,616	0.01
5,559	Climate Real Impact Solutions II				Planet Labs PBC	1,260,629	0.01
	Acquisition Corp				PVH Corp	2,899,948	0.03
00.700	(Wts 31/12/2027)	2,886	0.00		Rocket Lab USA Inc	1,675,981	0.02
	ConocoPhillips	5,728,379	0.05 0.02		salesforce.com Inc	4,175,074	0.04
	Coupang Inc Danaher Corp	1,911,399 746,314	0.02	154,790	Sarcos Technology and Robotics Corp	921,036	0.01
	Deere & Co	214,442	0.00	375 884	Sarcos Technology and	321,030	0.01
	Delta Air Lines Inc	2,728,514	0.03	0.0,00.	Robotics Corp (Wts 15/6/2027)	308,225	0.00
	Devon Energy Corp	6,196,584	0.06	28,124	Science Strategic Acquisition		
228,398	DiamondRock Hospitality				Corp Alpha (Wts 31/12/2027)	13,497	0.00
	Co (Reit)	2,231,448	0.02		Sempra Energy	238,728	0.00
	Dick's Sporting Goods Inc	2,882,969	0.03		Service Properties Trust (Reit)	1,948,578	0.02
	DR Horton Inc	3,665,101	0.04		ServiceNow Inc	229,096	0.00
	Dynatrace Inc	2,118,797	0.02		Sonder Holdings Inc 'A'	1,837,894	0.02
,	Edwards Lifesciences Corp Element Solutions Inc	2,813,270 1,792,501	0.03 0.02		Sonos Inc Starbucks Corp	5,146,552 1,208,027	0.05 0.01
	Embark Technology Inc	1,792,501	0.02		Starwood Property Trust Inc	1,200,027	0.01
3,120	(Wts 31/12/2027)	6,846	0.00	120,001	(Reit)	2,982,444	0.03
2,039	Entergy Corp	213,443	0.00	98,314	Sunstone Hotel Investors Inc	_,,-	
	EQT Corp	3,261,860	0.03	,	(Reit)	1,042,128	0.01
60,140	EVgo Inc (Wts 15/9/2025)	150,951	0.00	6,596	Target Hospitality Corp		
53,471	Exxon Mobil Corp	4,121,010	0.04		(Wts 15/3/2024)	1,454	0.00
	FedEx Corp	1,521,247	0.01		Taylor Morrison Home Corp 'A'	1,543,353	0.01
,	Floor & Decor Holdings Inc 'A'	1,058,566	0.01		Tenet Healthcare Corp	1,084,515	0.01
	Ford Motor Co	3,395,066	0.03		Tesla Inc	957,648	0.01
	Forestar Group Inc	622,529	0.01 0.00		Thermo Fisher Scientific Inc	1,273,086	0.01
	Fortive Corp Freeport-McMoRan Inc	210,340 1,590,575	0.00	50,007	Tishman Speyer Innovation Corp II	487,068	0.01
	Frontier Communications	1,000,070	0.02	10 001	Tishman Speyer Innovation	407,000	0.01
0,000	Parent Inc	243,360	0.00	10,001	Corp II (Wts 31/12/2027)	4,500	0.00
124,738	Frontier Communications	0,000	3.00	57,232	TJX Cos Inc/The	3,763,004	0.04
,. 55	Parent Inc	3,372,916	0.03		Toast Inc	1,964,231	0.02
13,881	Generac Holdings Inc	4,376,263	0.04		TPB Acquisition Corp I		
86,034	General Motors Co	3,985,095	0.04		(Wts 19/2/2023)	19,185	0.00
	Gores Holdings VIII Inc	1,050,053	0.01	26,880	TPG Pace Beneficial Finance		
20,031	Gores Holdings VIII Inc	07.040	0.00	00.010	Corp (Wts 9/10/2027)	17,999	0.00
07.400	(Wts 31/12/2027)	27,042	0.00		Uber Technologies Inc	2,488,940	0.02
87,166	Green Plains Inc	2,826,793	0.03	9,554	United Rentals Inc	3,001,007	0.03

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
109.286	United States Steel Corp	2,983,508	0.03	EUR 5.531.000	Republic of Austria Government		
	UnitedHealth Group Inc	2,331,117	0.02		Bond '144A' 0.7% 20/4/2071	4,943,841	0.05
,	Victoria's Secret & Co	248,228	0.00	EUR 17,071,000	Republic of Austria Government	.,,	
20,374	Victoria's Secret & Co	1,125,867	0.01		Bond '144A' 2.1% 20/9/2117	25,040,762	0.24
61,950	Volta Inc (Wts 26/8/2026)	105,315	0.00	USD 3,059,000	Suzano Austria GmbH 3.125%		
	Walt Disney Co/The	1,113,045	0.01		15/1/2032	2,703,391	0.02
	Western Digital Corp	4,530,641	0.04	USD 1,128,000	Suzano Austria GmbH 3.75%		
	Williams-Sonoma Inc*	4,695,321	0.04		15/1/2031	1,056,290	0.01
90,070	WillScot Mobile Mini Holdings			USD 699,000	Suzano Austria GmbH '144A'		
105.004	Corp	3,269,541	0.03		5.75% 14/7/2026	765,709	0.0
125,921	Xenia Hotels & Resorts Inc (Reit)	2 250 045	0.02			55,848,501	0.5
	(Reit)	2,350,945			Bahamas		
		228,415,613	2.16	USD 507.000	Intercorp Peru Ltd '144A'		
tal Common / Prefer	red Stocks (Shares) & Warrants	335,370,245	3.17	002 00.,000	3.875% 15/8/2029	480,429	0.00
						, -	
ONDS				1100 0 500 000	Bahrain		
	Argentina			USD 6,590,000	Bahrain Government		
USD 26,338,496	Argentine Republic Government				International Bond '144A' 5.625% 18/5/2034	E 001 E7E	0.0
	International Bond (Step-up			LICD 010 000	Bahrain Government	5,881,575	0.0
	coupon) 1.125% 9/7/2035	7,769,856	0.07	030 919,000	International Bond 6.75%		
USD 1,872,909	Argentine Republic Government				20/9/2029	945,527	0.0
	International Bond (Step-up			USD 217 000	Bahrain Government	943,327	0.0
	coupon) 2.5% 9/7/2041	632,107	0.01	000 217,000	International Bond 7%		
USD 1,336,000	Capex SA '144A' 6.875%				26/1/2026	232,894	0.0
1100 5 000 040	15/5/2024*	1,272,580	0.01	USD 218.000	Bahrain Government	202,001	0.0
USD 5,968,612	Generacion Mediterranea SA /			002 2:0,000	International Bond 7.375%		
	Central Termica Roca SA	4 704 404	0.05		14/5/2030	231,369	0.0
1100 4 004 444	'144A' 9.625% 1/12/2027	4,791,421	0.05	USD 649,000	BBK BSC 5.5% 9/7/2024	668,610	0.0
050 1,084,141	Genneia SA '144A' 8.75% 2/9/2027	1 575 907	0.01	USD 2,920,000	Oil and Gas Holding Co BSCC/		
1160 3 003 000	YPF SA '144A' 7% 15/12/2047	1,575,897 1,898,414	0.01		The 7.625% 7/11/2024	3,062,350	0.0
03D 3,003,000	TFF 3A 144A 1% 15/12/2041					11,022,325	0.1
		17,940,275	0.17			,,	
	Australia			EUD 400 000	Belgium		
EUR 2,005,000	APT Pipelines Ltd 2%			EUR 400,000	House of Finance NV/The	407.005	0.0
	15/7/2030	2,237,840	0.02	EUD 6 100 000	4.375% 15/7/2026 KBC Group NV 0.75%	437,035	0.0
USD 78,000	FMG Resources August 2006			EUR 0, 100,000	21/1/2028	6,640,280	0.0
	Pty Ltd '144A' 4.5%			FUR 7 700 000	Solvay SA FRN 4/12/2023	0,040,200	0.0
	15/9/2027	78,412	0.00	2017,700,000	(Perpetual)	8,843,050	0.0
USD 187,500	Linc Energy Ltd (Defaulted)			EUR 4.100.000	Solvay SA FRN 2/12/2025	0,010,000	0.0
1100 0 050 000	10/4/2018 (Zero Coupon)	5,625	0.00	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(Perpetual)	4,426,096	0.0
USD 2,350,000	National Australia Bank Ltd	0.004.004	0.00		(20,346,461	0.1
1100 2 640 000	'144A' 1.887% 12/1/2027	2,291,234	0.02			20,340,401	0.1
050 3,640,000	Pacific National Finance Pty Ltd	3,771,724	0.04		Bermuda		
LISD 777 000	4.75% 22/3/2028 QBE Insurance Group Ltd FRN	3,771,724	0.04	USD 1,464,283	Digicel Group Holdings Ltd		
030 777,000	17/6/2046	823,154	0.01		'144A' 8% 1/4/2025*	1,336,890	0.0
USD 3 800 000	Santos Finance Ltd 5.25%	023,134	0.01	USD 553,557	Digicel International Finance		
000 0,000,000	13/3/2029	4,102,460	0.04		Ltd/Digicel international		
	10,0,2020				Holdings Ltd '144A' 8%		
		13,310,449	0.13	1100 4 222 2 :-	31/12/2026	531,415	0.0
	Austria			USD 1,386,646	Digicel International Finance		
EUR 2,800,000	ams-OSRAM AG 5/3/2025				Ltd/Digicel international		
	(Zero Coupon)	2,736,472	0.02		Holdings Ltd '144A' 8.75%	1 400 050	Α,
EUR 2,900,000	ams-OSRAM AG 2.125%			1100 707 470	25/5/2024	1,403,258	0.0
	3/11/2027	2,979,011	0.03	181,479 עפט	Digicel International Finance		
EUR 1,646,000	ams-OSRAM AG 6%				Ltd/Digicel international Holdings Ltd '144A' 13%		
	31/7/2025*	1,930,951	0.02		31/12/2025*	791,416	0.0
	DAMAGO O TON			USD 1 269 000	Geopark Ltd '144A' 5.5%	131,410	0.0
EUR 2,600,000	•	2,938,079	0.03	335 1,203,000	17/1/2027	1,197,549	0.0
	26/3/2029	2,000,070	I	HCD 202 000		1,101,048	0.0
	26/3/2029 BRF GmbH '144A' 4.35%						
USD 3,036,000	26/3/2029 BRF GmbH '144A' 4.35% 29/9/2026	2,996,942	0.03	USD 262,000	Geopark Ltd '144A' 6.5%	267 735	0.0
USD 3,036,000	26/3/2029 BRF GmbH '144A' 4.35% 29/9/2026 Erste Group Bank AG FRN	2,996,942			21/9/2024	267,735	0.0
USD 3,036,000 EUR 600,000	26/3/2029 BRF GmbH '144A' 4.35% 29/9/2026 Erste Group Bank AG FRN 15/4/2024 (Perpetual)		0.03		21/9/2024 Inkia Energy Ltd 5.875%		
USD 3,036,000 EUR 600,000	26/3/2029 BRF GmbH '144A' 4.35% 29/9/2026 Erste Group Bank AG FRN 15/4/2024 (Perpetual) Klabin Austria GmbH '144A'	2,996,942 703,716	0.00	USD 476,000	21/9/2024 Inkia Energy Ltd 5.875% 9/11/2027	267,735 465,351	0.0
USD 3,036,000 EUR 600,000 USD 2,118,000	26/3/2029 BRF GmbH '144A' 4.35% 29/9/2026 Erste Group Bank AG FRN 15/4/2024 (Perpetual) Klabin Austria GmbH '144A' 3.2% 12/1/2031	2,996,942		USD 476,000	21/9/2024 Inkia Energy Ltd 5.875% 9/11/2027 Inkia Energy Ltd '144A' 5.875%	465,351	0.0
USD 3,036,000 EUR 600,000 USD 2,118,000	26/3/2029 BRF GmbH '144A' 4.35% 29/9/2026 Erste Group Bank AG FRN 15/4/2024 (Perpetual) Klabin Austria GmbH '144A'	2,996,942 703,716	0.00	USD 476,000 USD 419,000	21/9/2024 Inkia Energy Ltd 5.875% 9/11/2027		

^{*} All or a portion of this security represents a security on loan.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Assets
,	Li & Fung Ltd 4.375% 4/10/2024 Luye Pharma Group Ltd 1.5%	600,469	0.01	USD 370,000	Greenland Global Investment Ltd 6.75% 26/9/2023	281,015	0.00
	9/7/2024 REXLot Holdings Ltd	3,447,513	0.03	USD 492,000	Haimen Zhongnan Investment Development International Co		
HKD 348 254	(Restricted) (Defaulted) 4.5% 17/4/2019 REXLot Holdings Ltd	64,991	0.00	USD 578,000	Ltd 10.875% 18/6/2022 Haimen Zhongnan Investment Development International Co	199,260	0.0
,	(Defaulted) 6% 28/4/2017 Star Energy Geothermal Darajat	14,857	0.00	USD 1,853,000	Ltd 12% 8/6/2022 Knight Castle Investments Ltd	234,182	0.0
	II / Star Energy Geothermal Salak '144A' 4.85%	4 244 002	0.04	USD 583,000	(Defaulted) 7.99% 23/1/2021 New Metro Global Ltd 4.5% 2/5/2026	1,327,952	0.0
USD 4,375,000	14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal	4,311,092	0.04	USD 830,000	New Metro Global Ltd 4.8% 15/12/2024*	325,901 489,700	0.0
	Salak 4.85% 14/10/2038	4,435,802 19,591,464	0.04		NWD Finance BVI Ltd FRN 10/3/2028 (Perpetual)	2,007,138	0.0
USD 205 000	Brazil Banco Bradesco SA/Cayman				NWD MTN Ltd 4.125% 18/7/2029	2,661,181	0.0
03D 203,000	Islands '144A' 3.2% 27/1/2025	206,537	0.00		Prime Bloom Holdings Ltd 6.95% 5/7/2022 RKPF Overseas 2019 A Ltd	388,843	0.0
	Banco do Brasil SA/Cayman 4.75% 20/3/2024	206,322	0.00	,	5.9% 5/3/2025 RKPF Overseas 2019 A Ltd	327,000	0.0
	Banco Votorantim SA '144A' 4% 24/9/2022 Brazilian Government	1,436,745	0.01	USD 369,000	6% 4/9/2025 RKPF Overseas 2019 A Ltd 6.7% 30/9/2024	805,238 310,883	0.0
222 700,000	International Bond 3.875% 12/6/2030	696,561	0.01	USD 650,000	6.7% 30/9/2024 RKPF Overseas 2020 A Ltd 5.2% 12/1/2026	524,875	0.0
USD 400,000	Brazilian Government International Bond 4.625%	400.000	0.04	USD 263,000	Shanghai Port Group BVI Holding Co Ltd 9/8/2022		_
USD 200,000	13/1/2028 Brazilian Government International Bond 6%	406,090	0.01	USD 450,000	(Zero Coupon) Sino-Ocean Land Treasure III Ltd FRN 21/9/2022 (Perpetual)	315,403 344,388	0.0
	7/4/2026 BRF SA 4.875% 24/1/2030	219,828 486,279	0.00 0.01	USD 503,220	Star Energy Geothermal Wayang Windu Ltd 6.75%		
	BRF SA '144A' 5.75% 21/9/2050* Itau Unibanco Holding SA/	2,037,660	0.02	USD 167,740	24/4/2033 Star Energy Geothermal Wayang Windu Ltd '144A'	536,241	0.0
	Cayman Island '144A' 3.25% 24/1/2025	199,086	0.00	USD 850,000	6.75% 24/4/2033 Studio City Finance Ltd '144A'	178,747	0.0
USD 5,589,000	Oi SA 10% 27/7/2025	4,563,404	0.04		5% 15/1/2029	659,494	0.0
		10,458,512	0.10			19,138,509	0.
,	British Virgin Islands Champion Path Holdings Ltd 4.5% 27/1/2026	542,500	0.01	USD 98,000	Canada 1011778 BC ULC / New Red Finance Inc '144A' 3.875%		
	Champion Path Holdings Ltd 4.85% 27/1/2028 CP Foods Capital Ltd 0.5%	508,939	0.01	USD 2,024,528	15/1/2028 Air Canada 2015-2 Class B Pass Through Trust '144A'	95,636	0.0
	18/6/2025 Easy Tactic Ltd 8.625%	1,653,232	0.02	USD 1,378,000	5% 15/12/2023 Bausch Health Cos Inc '144A'	2,036,702	0.0
USD 200,000	27/2/2024 Easy Tactic Ltd 9.125% 28/7/2022	384,000 58,000	0.00	USD 65,000	4.875% 1/6/2028 Bausch Health Cos Inc '144A' 5.75% 15/8/2027	1,321,571 65,326	0.
	Easy Tactic Ltd 11.625% 3/9/2024	112,800	0.00	USD 3,452,000	Bausch Health Cos Inc '144A' 6.125% 1/2/2027	3,483,189	0.0
	Easy Tactic Ltd 11.75% 2/8/2023 Fortune Star BVI Ltd 5%	242,500	0.00	USD 778,000	Brookfield Residential Properties Inc / Brookfield		
	18/5/2026 Fortune Star BVI Ltd 5.05%	1,236,780	0.01	USD 1.159 000	Residential US LLC '144A' 5% 15/6/2029 Brookfield Residential	733,320	0.0
	27/1/2027* Fortune Star BVI Ltd 5.95%	627,900	0.01	_ 55 .,100,000	Properties Inc / Brookfield Residential US LLC '144A'		
USD 200,000	19/10/2025 Gold Fields Orogen Holdings BVI Ltd '144A' 5.125%	1,337,910	0.01	USD 2,310,000	6.25% 15/9/2027 Frontera Energy Corp '144A' 7.875% 21/6/2028	1,167,130	0.
USD 400,000	15/5/2024 Greenland Global Investment	206,507	0.00	USD 162,000	Masonite International Corp '144A' 5.375% 1/2/2028	2,171,400 164,259	0.0
•	Ltd 6.125% 22/4/2023	310,000	0.00		 	,	٠.

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,099,000	Mattamy Group Corp '144A' 4.625% 1/3/2030	1,968,400	0.02	USD 840,000	Anchorage Capital CLO 2013-1 Ltd 'Series 2013-1A A1R'		
USD 1,813,000	Mattamy Group Corp '144A' 5.25% 15/12/2027	1,797,517	0.02	USD 1,070,000	'144A' FRN 13/10/2030 Anchorage Capital CLO 2013-1	835,807	0.01
USD 3,115,000	MEGlobal Canada ULC '144A' 5% 18/5/2025	3,268,577	0.03		Ltd 'Series 2013-1A A2R' '144A' FRN 13/10/2030	1,069,013	0.01
USD 2,725,000	MEGlobal Canada ULC 5.875% 18/5/2030*	3,098,761	0.03	USD 340,000	Anchorage Capital CLO 2013-1 Ltd 'Series 2013-1A BR'		
	NOVA Chemicals Corp '144A' 4.875% 1/6/2024	1,647,318	0.02	USD 417,000	'144A' FRN 13/10/2030 Anchorage Capital CLO 2013-1	339,811	0.00
, ,	Stoneway Capital Corp (Defaulted) 10% 1/3/2027	1,779,508	0.02		Ltd 'Series 2013-1A CR' '144A' FRN 13/10/2030	417,800	0.00
USD 6,638,330	Stoneway Capital Corp (Defaulted) '144A' 10%			USD 800,000	Anchorage Capital CLO 3-R Ltd 'Series 2014-3RA A' '144A'		
USD 3,540,000	1/3/2027 Toronto-Dominion Bank/The	1,920,137	0.02	USD 1,650,000	FRN 28/1/2031 Anchorage Capital CLO 3-R Ltd	795,811	0.01
	1.95% 12/1/2027	3,435,887 30,154,638	0.03	1105 4 400 000	'Series 2014-3RA B' '144A' FRN 28/1/2031	1,648,155	0.02
116D 333 000	Cayman Islands Agile Group Holdings Ltd FRN			USD 1,420,000	Anchorage Capital CLO 4-R Ltd 'Series 2014-4RA A' '144A'	4 400 750	0.01
	31/7/2024 (Perpetual) Agile Group Holdings Ltd 5.75%	90,160	0.00	USD 1,500,000	FRN 28/1/2031 Anchorage Capital CLO 4-R Ltd 'Series 2014-4RA C' '144A'	1,409,758	0.01
	2/1/2025 Agile Group Holdings Ltd 6.05%	315,605	0.00	USD 5 223 000	FRN 28/1/2031 Anchorage Capital CLO 5-R Ltd	1,491,226	0.01
	13/10/2025 AGL CLO 11 Ltd 'Series 2021-	257,950	0.00	000 0,220,000	'Series 2014-5RA B' '144A' FRN 15/1/2030	5,207,782	0.05
USD 375,000	11A E' '144A' FRN 15/4/2034 AGL CLO 3 Ltd 'Series 2020-3A	250,162	0.00	USD 1,300,000	Anchorage Capital CLO 5-R Ltd 'Series 2014-5RA C' '144A'	2,221,122	
USD 410,000	D' '144A' FRN 15/1/2033 AGL CLO 5 Ltd 'Series 2020-5A	376,468	0.00	USD 700,000	FRN 15/1/2030 Apidos CLO XII 'Series 2013-	1,295,680	0.01
USD 4,700,000	A2R' '144A' FRN 20/7/2034 AGL CLO 5 Ltd 'Series 2020-5A	406,844	0.00	USD 1,040,000	12A AR' '144A' FRN 15/4/2031 Apidos CLO XV 'Series 2013-	699,639	0.01
USD 4,150,000	BR' '144A' FRN 20/7/2034 AGL CLO 5 Ltd 'Series 2020-5A	4,699,060	0.04		15A A1RR' '144A' FRN 20/4/2031	1,034,597	0.01
USD 1,460,000	ER' '144A' FRN 20/7/2034 AGL CLO 7 Ltd 'Series 2020-7A DR' '144A' FRN 15/7/2034	4,134,150 1,438,658	0.04		Apidos CLO XXIX 'Series 2018- 29A D' '144A' FRN 25/7/2030	616,362	0.01
USD 500,000	AGL CLO 7 Ltd 'Series 2020-7A ER' '144A' FRN 15/7/2034	480,208	0.00		Apidos CLO XXXI 'Series 2019- 31A BR' '144A' FRN 15/4/2031 Apidos CLO XXXII 'Series	248,303	0.00
USD 250,000	AGL CLO 9 Ltd 'Series 2020-9A D' '144A' FRN 20/1/2034	252,443	0.00	000 200,000	2019-32A C' '144A' FRN 20/1/2033	249,517	0.00
USD 700,000	Ahli United Sukuk Ltd FRN 17/6/2026 (Perpetual)	686,153	0.01	USD 300,000	Apidos CLO XXXII 'Series 2019-32A D' '144A' FRN	0,0	0.00
USD 250,000	AIMCO CLO Series 2015-A 'Series 2015-AA BR2' '144A'			USD 375,000	20/1/2033 Apidos CLO XXXV 'Series	298,365	0.00
USD 250,000	FRN 17/10/2034 AIMCO CLO Series 2017-A	249,946	0.00		2021-35A E' '144A' FRN 20/4/2034	363,888	0.00
USD 1,560,000	FRN 20/4/2034 Allegro CLO II-S Ltd 'Series	251,825	0.00	USD 500,000	Apidos CLO XXXVII 'Series 2021-37A A' '144A' FRN		_
1100 0 070 000	2014-1RA B' '144A' FRN 21/10/2028	1,558,815	0.02	USD 2,820,000	22/10/2034 Apidos CLO XXXVII 'Series	498,235	0.01
050 2,270,000	Allegro CLO II-S Ltd 'Series 2014-1RA C' '144A' FRN 21/10/2028	2,224,640	0.02	LICD 4 200 000	2021-37A E' '144A' FRN 22/10/2034	2,784,971	0.03
USD 250,000	Allegro CLO VI Ltd 'Series 2017-2A A' '144A' FRN	2,224,040	0.02	1,280,000 ועסט	Apidos CLO XXXVIII 'Series 2021-38A E2' '144A' FRN 21/1/2034	1,265,751	0.01
USD 500.000	17/1/2031 Allegro CLO XI Ltd 'Series	248,441	0.00	USD 4,347,000	Arabian Centres Sukuk II Ltd '144A' 5.625% 7/10/2026	4,270,928	0.04
	2019-2A A2A' '144A' FRN 19/1/2033	496,805	0.01	USD 1,745,000	Arabian Centres Sukuk Ltd 5.375% 26/11/2024	1,718,825	0.02
USD 4,065,000	ALM VII Ltd 'Series 2012-7A SUB' '144A' FRN 15/10/2116	2,642	0.00	USD 375,000	ARES XLV CLO Ltd 'Series 2017-45A C' '144A' FRN	, :-,020	
USD 530,000	AMMC CLO 21 Ltd 'Series 2017-21A A' '144A' FRN			USD 1,500,000	15/10/2030 Ares XXXVII CLO Ltd 'Series	374,433	0.00
USD 2,350,000	2/11/2030 ANCHORAGE CAPITAL CLO	527,169	0.01		2015-4A A1R' '144A' FRN 15/10/2030	1,493,231	0.01
	1-R Ltd 'Series 2018-1RA A1' '144A' FRN 13/4/2031	2,335,211	0.02				

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value	% of Net Assets
		(030)	ASSELS			(030)	ASSELS
USD 250,000	ASSURANT CLO Ltd 'Series 2018-2A A' '144A' FRN 20/4/2031	248,412	0.00	USD 2,013,877	Carlyle Global Market Strategies CLO 2014-1 Ltd 'Series 2014-1A A1R2' '144A'		
USD 500,000	ASSURANT CLO Ltd 'Series 2018-3A CR' '144A' FRN	240,412	0.00	USD 78,926	FRN 17/4/2031 Carlyle Global Market	2,001,147	0.02
USD 657,081	20/10/2031 Atrium XII '144A' FRN	496,671	0.01		Strategies CLO 2015-4 Ltd 'Series 2015-4A SBB1' '144A'	75 501	0.00
USD 1,385,000	22/4/2027 Atrium XII '144A' FRN 22/4/2027	653,294 1,379,333	0.01	USD 4,500,000	FRN 20/7/2032 CARLYLE US CLO 2017-4 Ltd 'Series 2017-4A A1' '144A'	75,521	0.00
USD 1,790,000	Bain Capital Credit CLO 2018-2 'Series 2018-2A A1' '144A'	.,0.0,000	0.0.	USD 750,000	FRN 15/1/2030 CarVal CLO I Ltd 'Series 2018-	4,475,439	0.04
USD 2,740,000	FRN 19/7/2031 Bain Capital Credit CLO 2021-3	1,780,502	0.02	USD 790,000	1A D' '144A' FRN 16/7/2031 CarVal CLO I Ltd 'Series 2018-	745,986	0.01
1180 430 000	Ltd 'Series 2021-3A D' '144A' FRN 24/7/2034 Bain Capital Credit CLO 2021-4	2,725,462	0.03	USD 7,155,000	1A E' '144A' FRN 16/7/2031 CBAM 2017-1 Ltd 'Series 2017- 1A A1' '144A' FRN 20/7/2030	754,106 7,115,640	0.01
	Ltd 1.296% 20/10/2034 Ballyrock CLO 14 Ltd 'Series	427,445	0.00	USD 750,000	CBAM 2017-1 Ltd 'Series 2017- 1A C' '144A' FRN 20/7/2030	7,113,040	0.07
	2020-14A B' '144A' FRN 20/1/2034	249,903	0.00	USD 580,000	Cedar Funding IX CLO Ltd 'Series 2018-9A E' '144A'	7,555	
USD 1,410,000	Ballyrock CLO 2020-2 Ltd 'Series 2020-2A DR' '144A' FRN 20/10/2031	1,402,429	0.01	USD 200,000	FRN 20/4/2031 Central China Real Estate Ltd 7.25% 13/8/2024	567,949 92,000	0.01
	Baozun Inc 1.625% 1/5/2024 Bardot CLO Ltd 'Series 2019-	750,293	0.01	USD 210,000	Central China Real Estate Ltd 7.9% 7/11/2023	100,800	0.00
	2A DR' '144A' FRN 22/10/2032	1,053,916	0.01	,	China Aoyuan Group Ltd 5.98% 18/8/2025	109,150	0.00
USD 1,000,000	Barings Clo Ltd 2015-II 'Series 2015-2A AR' '144A' FRN	004.420	0.01		China Aoyuan Group Ltd 6.2% 24/3/2026	189,995	0.00
USD 616,134	20/10/2030 Barings CLO Ltd 2018-III FRN 20/7/2029	994,429 612,388	0.01		China Aoyuan Group Ltd 6.35% 8/2/2024 China Aoyuan Group Ltd 7.95%	240,500	0.00
USD 30,000	Bean Creek CLO Ltd 'Series 2015-1A ER' '144A' FRN	0.2,000	0.0.		19/2/2023 China Aoyuan Group Ltd	539,980	0.01
USD 850,000	20/4/2031 Beechwood Park CLO Ltd	28,950	0.00	USD 704,000	(Defaulted) 7.95% 21/6/2024 China Aoyuan Group Ltd	37,000	0.00
USD 750 000	'Series 2019-1A E' '144A' FRN 17/1/2033 Benefit Street Partners CLO	841,911	0.01	USD 1,264,000	(Defaulted) 8.5% 23/1/2022 China Evergrande Group 7.5% 28/6/2023	140,800 195,920	0.00
002 100,000	V-B Ltd 'Series 2018-5BA A1A' '144A' FRN 20/4/2031	746,060	0.01	USD 800,000	China Evergrande Group 8.25% 23/3/2022	138,000	0.00
USD 2,010,000	Benefit Street Partners CLO VIII Ltd 'Series 2015-8A A1AR'				China Evergrande Group 9.5% 11/4/2022	155,000	0.00
USD 355,000	'144A' FRN 20/1/2031 Benefit Street Partners Clo XXII Ltd 'Series 2020-22A E'	1,998,465	0.02		China Evergrande Group 10% 11/4/2023 China Evergrande Group 11.5%	204,885	0.00
USD 965.649	'144A' FRN 20/1/2032 Bioceanico Sovereign	356,291	0.00		22/1/2023 China Evergrande Group 12%	31,000	0.00
	Certificate Ltd 5/6/2034 (Zero Coupon)	715,063	0.01		22/1/2024 China SCE Group Holdings Ltd	375,720	0.00
USD 2,666,649	BlueMountain CLO 2013-2 Ltd 'Series 2013-2A A1R' '144A'	2.054.540	0.02	USD 1,233,000	7.25% 19/4/2023 China SCE Group Holdings Ltd	705,000	0.01
USD 530,000	FRN 22/10/2030 BlueMountain CLO 2015-3 Ltd 'Series 2015-3A A1R' '144A'	2,651,510	0.03	USD 750,000	7.375% 9/4/2024 CIFC Funding 2012-II-R Ltd 'Series 2012-2RA A2' '144A'	819,945	0.01
USD 1,000,000	FRN 20/4/2031 Brookside Mill CLO Ltd 2013-1 'Series 2013-1A BR' '144A'	526,239	0.01	USD 850,000	FRN 20/1/2028 CIFC Funding 2013-III-R Ltd 'Series 2013-3RA B' '144A'	747,849	0.01
USD 500,000	FRN 17/1/2028 Brookside Mill CLO Ltd 2013-1	995,219	0.01	USD 250,000	FRN 24/4/2031 CIFC Funding 2014 Ltd 'Series	844,507	0.01
USD 250,000	'Series 2013-1A DR' '144A' FRN 17/1/2028 Canyon CLO 2018-1 Ltd 'Series	500,601	0.01	USD 250,000	2014-1A A1R2' '144A' FRN 18/1/2031 CIFC Funding 2014-II-R Ltd	248,277	0.00
1160 320 000	2018-1A A' '144A' FRN 15/7/2031 Canyon CLO 2020-3 Ltd	248,625	0.00	1160 3 230 000	'Series 2014-2RA B1' '144A' FRN 24/4/2030 CIFC Funding 2017-I Ltd	248,370	0.00
	7.491% 15/1/2034 Carbone Clo Ltd 'Series 2017-	360,285	0.00	030 3,330,000	'Series 2017-1 Ltd 'Series 2017-1A B' '144A' FRN 23/4/2029	3,527,153	0.03
132 330,300	1A A1' '144A' FRN 20/1/2031	497,000	0.01			-,,.00	00

Portfolio of Investments 28 February 2022

	Description	Market Value	% of Net		Description	Market Value	% of Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
USD 2,730,000	CIFC Funding 2017-I Ltd 'Series 2017-1A C' '144A'			USD 925,000	Fantasia Holdings Group Co Ltd (Defaulted) 6.95%		
USD 250,000	FRN 23/4/2029 CIFC Funding 2017-IV Ltd 'Series 2017-4A A2R' '144A'	2,728,300	0.03	USD 1,781,000	17/12/2021 Fantasia Holdings Group Co Ltd 7.95% 5/7/2022	210,438 405,178	0.00
USD 250 000	FRN 24/10/2030 CIFC Funding 2017-V Ltd	249,539	0.00	USD 794,000	Fantasia Holdings Group Co Ltd 9.25% 28/7/2023	175,266	0.00
	'Series 2017-5A A1' '144A' FRN 16/11/2030	249,549	0.00	USD 2,580,000	Fantasia Holdings Group Co Ltd 11.75% 17/4/2022	586,950	0.01
USD 600,000	CIFC Funding 2017-V Ltd 'Series 2017-5A C' '144A'				Fantasia Holdings Group Co Ltd 11.875% 1/6/2023	93,502	0.00
USD 250,000	FRN 16/11/2030 CIFC Funding 2018-V Ltd	597,126	0.01		FWD Ltd FRN 1/2/2023 (Perpetual)	731,699	0.01
1150 505 000	'Series 2018-5A C' '144A' FRN 15/1/2032	245,782	0.00	USD 250,000	Galaxy XXII CLO Ltd 'Series 2016-22A ARR' '144A' FRN 16/4/2034	250,250	0.00
	CIFI Holdings Group Co Ltd 4.45% 17/8/2026* CIFI Holdings Group Co Ltd	382,537	0.00	USD 250,000	Generate CLO 2 Ltd 'Series 2015-2A AR' '144A' FRN	250,250	0.00
	5.25% 13/5/2026 CIFI Holdings Group Co Ltd	925,650	0.01	USD 950.906	22/1/2031 Generate CLO 3 Ltd 'Series	248,747	0.00
	5.95% 20/10/2025 CIFI Holdings Group Co Ltd	299,698	0.00		2016-3A AR' '144A' FRN 20/10/2029	946,241	0.01
HKD 12,000,000	6.45% 7/11/2024 CIMC Enric Holdings Ltd	248,250	0.00	USD 5,995,000	Generate CLO 3 Ltd 'Series 2016-3A BR' '144A' FRN		
USD 250,000	30/11/2026 (Zero Coupon) Clear Creek CLO 'Series 2015- 1A AR' '144A' FRN	1,630,481	0.02	USD 4,240,000	20/10/2029 Generate CLO 3 Ltd 'Series 2016-3A DR' '144A' FRN	5,995,953	0.06
USD 1,400,000	20/10/2030 Clear Creek CLO 'Series 2015- 1A DR' '144A' FRN	248,847	0.00	USD 1,520,000	20/10/2029 Generate CLO 3 Ltd 'Series 2016-3A ER' '144A' FRN	4,165,728	0.04
USD 1,375,000	20/10/2030 Clear Creek CLO 'Series 2015- 1A ER' '144A' FRN	1,346,691	0.01	USD 730,000	20/10/2029 Generate CLO 3 Ltd 'Series 2016-3A FR' '144A' FRN	1,502,650	0.01
USD 430,000	20/10/2030 Country Garden Holdings Co Ltd 2.7% 12/7/2026*	1,299,320 294,550	0.01	USD 3,180,000	20/10/2029 Generate CLO 3 Ltd 'Series 2016-3A SUB' '144A' FRN	671,514	0.01
USD 475,000	Country Garden Holdings Co Ltd 5.4% 27/5/2025*	368,125	0.00	USD 2.090.000	20/10/2029 Gilbert Park CLO Ltd 'Series	1,303,800	0.01
USD 941,000	DaFa Properties Group Ltd 12.5% 30/6/2022	433,801	0.00	,,,,,,,,,	2017-1A C' '144A' FRN 15/10/2030	2,081,312	0.02
USD 4,500,000	Deer Creek Clo Ltd 2017-1 'Series 2017-1A A' '144A'			USD 2,717,000	Gilbert Park CLO Ltd 'Series 2017-1A D' '144A' FRN		
USD 500,000	FRN 20/10/2030 Deer Creek Clo Ltd 2017-1 'Series 2017-1A B' '144A' F	4,476,443	0.04	USD 500,000	15/10/2030 Goldentree Loan Management US CLO 1 Ltd 'Series 2017-	2,711,910	0.03
USD 500,000	RN 20/10/2030 Deer Creek Clo Ltd 2017-1 'Series 2017-1A E' '144A'	500,029	0.01	USD 701 007	1A A1R2' '144A' FRN 20/4/2034 GoldenTree Loan Opportunities	496,135	0.01
USD 385,000	FRN 20/10/2030 Dexin China Holdings Co Ltd	491,681	0.01		IX Ltd 'Series 2014-9A AR2' '144A' FRN 29/10/2029	694,703	0.01
USD 1,576,000	9.95% 3/12/2022 DP World Salaam FRN 1/10/2025 (Perpetual)	252,689 1,658,497	0.00	USD 1,166,000	Goldentree Loan Opportunities X Ltd 'Series 2015-10A AR' '144A' FRN 20/7/2031	1,159,042	0.01
USD 10,667,000	Dryden 53 CLO Ltd 'Series 2017-53A A' '144A' FRN			USD 1,255,000	Goldentree Loan Opportunities XI Ltd 'Series 2015-11A AR2'	, ,	
USD 508,238	15/1/2031 Dryden XXVI Senior Loan Fund 'Series 2013-26A AR' '144A'	10,610,689	0.10	USD 2,510,000	'144A' FRN 18/1/2031 GoldentTree Loan Management US CLO 1 Ltd 'Series 2021-	1,247,092	0.01
USD 6,206,000	FRN 15/4/2029 Dryden XXVIII Senior Loan Fund 'Series 2013-28A A1LR'	504,361	0.01	USD 2,250,000	9A E' '144A' FRN 20/1/2033 GoldentTree Loan Management US CLO 1 Ltd 'Series 2021-	2,309,445	0.02
USD 1,000,000	'144A' FRN 15/8/2030 Eaton Vance CLO 2018-1 Ltd 'Series 2018-1A C' '144A'	6,172,649	0.06	USD 1,400,000	11A E' '144A' FRN 20/10/2034 GoldentTree Loan Management US CLO 1 Ltd 'Series 2021-	2,116,390	0.02
USD 1,577,000	FRN 15/10/2030 Elevation CLO 2018-10 Ltd 'Series 2018-10A B' '144A'	993,942	0.01	USD 500,000	11A EJ' '144A' FRN 20/10/2034 Golub Capital Partners CLO 53B Ltd 'Series 2021-53A E'	1,384,512	0.01
USD 1,371,000	FRN 20/10/2031 Embraer Overseas Ltd	1,577,006	0.02	USD 2,900,000	'144A' FRN 20/7/2034 Golub Capital Partners CLO 55B Ltd 'Series 2021-55A E'	492,882	0.01
	(Restricted) 5.696% 16/9/2023	1,429,583	0.01		144A' FRN 20/7/2034	2,888,471	0.03

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Hold	ng Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	00 Great Lakes CLO 2019-	· · · · · ·			Madison Park Funding XXX Ltd		
030 3,590,	'Series 2019-1A AR' '1			050 700,000	'Series 2018-30A E' '144A'		
	FRN 15/7/2031	3,590,417	0.03		FRN 15/4/2029	693,125	0.01
USD 370,	OO Grippen Park CLO Ltd 'S 2017-1A A' '144A' FRN			USD 1,544,000	MAF Global Securities Ltd FRN	1 545 262	0.02
	20/1/2030	368,165	0.00	USD 1.235.000	7/9/2022 (Perpetual) MAF Global Securities Ltd	1,545,363	0.02
USD 5,758,	00 Grupo Aval Ltd '144A' 4.		0.00	,,200,000	4.75% 7/5/2024	1,278,225	0.01
LICD 4 00E	4/2/2030	5,117,322	0.05	USD 1,517,000	MAF Sukuk Ltd 4.638%	4 606 444	0.00
	Grupo Aval Ltd 4.75% 26Halcyon Loan Advisors F		0.01	USD 250.000	14/5/2029 Marble Point CLO XVII Ltd	1,626,144	0.02
,	2014-3 Ltd 'Series 201	14-3A			'Series 2020-1A D' '144A'		
HCD 220	B1R' '144A' FRN 22/10		0.00	LICD 4 200 000	FRN 20/4/2033	248,676	0.00
USD 320,	OO Highbridge Loan Manage 12-2018 Ltd 'Series 12			080 1,200,000	Meituan 27/4/2027 (Zero Coupon)	1,023,012	0.01
	A1B' '144A' FRN 18/7/		0.00	USD 256,000	Melco Resorts Finance Ltd	.,,	
USD 650,	00 Highbridge Loan Manage			1100 000 000	'144A' 5.375% 4/12/2029	222,720	0.00
	12-2018 Ltd 'Series 12 D' '144A' FRN 18/7/20		0.01	USD 200,000	Melco Resorts Finance Ltd 5.625% 17/7/2027	185,569	0.00
USD 80,	00 Highbridge Loan Manage	,	0.0.	USD 1,848,000	MGM China Holdings Ltd	.00,000	0.00
	7-2015 Ltd 'Series 7A-		0.00	1100 000 000	4.75% 1/2/2027	1,686,300	0.02
USD 997	CR' '144A' FRN 15/3/2 00 Hilong Holding Ltd 9.75%	,	0.00	USD 200,000	MGM China Holdings Ltd 5.25% 18/6/2025	189,927	0.00
002 007,	18/11/2024	803,238	0.01	USD 600,000	Microport Scientific Corp	100,021	0.00
USD 2,810,	90 HPS Loan Management				11/6/2026 (Zero Coupon)	477,000	0.00
	Ltd 'Series 6A-2015 A' '144A' FRN 5/2/2031	1R' 2,790,325	0.03	USD 1,851,000	Modern Land China Co Ltd 9.8% 11/4/2023	370,200	0.00
USD 1,924,	00 IHS Holding Ltd '144A' 5	, ,	0.00	USD 500,000	MP CLO VII Ltd 'Series 2015-	370,200	0.00
	29/11/2026	1,890,330	0.02		1A BRR' '144A' FRN		
USD 1,730,	00 IHS Holding Ltd '144A' 6 29/11/2028	.25% 1,691,075	0.02	118D 3 870 000	18/10/2028 MP CLO VII Ltd 'Series 2015-	499,496	0.01
USD 780,	00 Jingrui Holdings Ltd 12%		0.02	030 3,670,000	1A CRR' '144A' FRN		
	25/7/2022	331,500	0.00		18/10/2028	3,857,188	0.04
USD 403,	00 Kaisa Group Holdings Lt 30/6/2022	d 8.5% 94,705	0.00	USD 850,000	Neuberger Berman Loan Advisers CLO 34 Ltd 'Series		
USD 4,213,	00 Kaisa Group Holdings Lt		0.00		2019-34A BR' '144A' FRN		
	9.375% 30/6/2024	958,458	0.01		20/1/2035	850,000	0.01
USD 238,	00 Kaisa Group Holdings Lt		0.00	USD 625,000	Neuberger Berman Loan		
USD 596.	9.75% 28/9/2023 00 Kaisa Group Holdings Lt	54,523 d	0.00		Advisers CLO 37 Ltd 'Series 2020-37A ER' '144A' FRN		
	9.95% 23/7/2025	136,457	0.00		20/7/2031	627,735	0.01
USD 684,	00 Kaisa Group Holdings Lt 11.25% 16/4/2025		0.00	USD 250,000	Neuberger Berman Loan		
USD 796.	00 Kaisa Group Holdings Lt	155,637 d	0.00		Advisers CLO 39 Ltd 'Series 2020-39A E' '144A' FRN		
	11.5% 30/1/2023	183,080	0.00		20/1/2032	249,172	0.00
USD 950,	00 Kaisa Group Holdings Lt		0.00	USD 583,457	Oaktree CLO 2015-1 Ltd 'Series		
USD 1.500.	(Defaulted) 11.7% 11/ 00 Kaisa Group Holdings Lt		0.00		2015-1A A1R' '144A' FRN 20/10/2027	580,099	0.01
,,	11.95% 22/10/2022	352,500	0.00	USD 1,750,000	Oaktree CLO 2015-1 Ltd 'Series	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
USD 924,	00 KWG Group Holdings Lt		0.00		2015-1A DR' '144A' FRN	1 752 000	0.00
USD 390.	5.875% 10/11/2024 00 KWG Group Holdings Lt	383,460 d 6.3%	0.00	USD 1.020.000	20/10/2027 Ocean Trails CLO VI 'Series	1,752,900	0.02
,	13/2/2026	163,898	0.00	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	2016-6A BRR' '144A' FRN		
USD 300,	00 KWG Group Holdings Lt		0.00	LICD 610 000	15/7/2028	1,013,561	0.01
USD 886.	5/3/2024 00 Latam Finance Ltd (Defa	133,500 aulted)	0.00	030 610,000	Ocean Trails CLO VI 'Series 2016-6A CRR' '144A' FRN		
,	6.875% 11/4/2024	820,999	0.01		15/7/2028	610,300	0.01
USD 750,	00 LCM XIV LP '144A' FRN		0.04	USD 250,000	Ocean Trails Clo X 'Series		
USD 505	20/7/2031 45 LCM XXI LP '144A' FRN	745,590	0.01		2020-10A BR' '144A' FRN 15/10/2034	249,937	0.00
002 000,	20/4/2028	502,208	0.01	USD 460,000	OCP CLO 2014-5 Ltd 'Series	210,001	0.00
USD 471,	01 LoanCore 2018-CRE1 Is				2014-5A A1R' '144A' FRN	457.054	
	Ltd 'Series 2018-CRE' '144A' FRN 15/5/2028	1 A' 471,254	0.00	USD 1 100 000	26/4/2031 OCP CLO 2014-7 Ltd 'Series	457,351	0.00
USD 383,	00 Logan Group Co Ltd 4.5		0.00	000 1,100,000	2014-7A A2RR' '144A' FRN		
	13/1/2028	112,985	0.00		20/7/2029	1,097,432	0.01
USD 375,	00 Logan Group Co Ltd 5.2 19/10/2025*	5% 114,375	0.00	USD 1,170,000	OCP CLO 2014-7 Ltd 'Series 2014-7A B2RR' '144A'		
USD 600,	00 Madison Park Funding X		0.00		5.106% 20/7/2029	1,182,902	0.01
,	'Series 2014-13A CR2	' '144A'	0.01			•	
	FRN 19/4/2030	597,586					

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
				LISD 2 120 000	Desciden Finance 1 Ltd	· · · · · · · · · · · · · · · · · · ·	
USD 2,330,000	OCP CLO 2015-9 Ltd 'Series 2015-9A BR' '144A' FRN 15/7/2027	2,330,117	0.02	, ,	Poseidon Finance 1 Ltd 1/2/2025 (Zero Coupon) Redsun Properties Group Ltd	2,600,624	0.02
USD 301,000	OCP CLO 2015-9 Ltd 'Series 2015-9A E' '144A' FRN	_,,		·	7.3% 13/1/2025 Redsun Properties Group Ltd	152,550	0.00
USD 440,000	15/7/2027 OCP CLO 2016-12 Ltd '144A'	301,262	0.00	USD 1,000,000	9.7% 16/4/2023 Regatta IX Funding Ltd 'Series	235,500	0.00
USD 4,888,151	FRN 18/10/2028 OCP CLO 2016-12 Ltd 'Series 2016-12A A1R' '144A' FRN	441,261	0.00	USD 1 230 000	2017-1A B' '144A' FRN 17/4/2030 Regatta VIII Funding Ltd 'Series	1,000,106	0.01
USD 360,000	18/10/2028 OCP CLO 2017-14 Ltd 'Series	4,853,778	0.05	1,200,000	2017-1A B' '144A' FRN 17/10/2030	1,220,775	0.01
1100 050 000	2017-14A B' '144A' FRN 20/11/2030	357,620	0.00	USD 250,000	Regatta XVI Funding Ltd 'Series 2019-2A B' '144A' FRN	040.070	0.00
USD 250,000	Octagon Investment Partners 18-R Ltd 'Series 2018-18A A1A' '144A' FRN 16/4/2031	248,440	0.00	USD 10,872,992	15/1/2033 Rockford Tower CLO 2017-3 Ltd 'Series 2017-3A A' '144A'	249,973	0.00
USD 250,000	Octagon Investment Partners 30 Ltd 'Series 2017-1A D'	210,110	0.00	USD 3,015,000	FRN 20/10/2030 Rockford Tower CLO 2017-3	10,843,185	0.10
USD 1,108	'144A' FRN 17/3/2030 Odebrecht Offshore Drilling	244,071	0.00	LISD 4 000 000	Ltd 'Series 2017-3A E' '144A' FRN 20/10/2030 Rockford Tower CLO 2018-1	2,911,147	0.03
USD 1,433,000	Finance Ltd '144A' 7.72% 1/12/2026 OHA Loan Funding 2013-2 Ltd	235	0.00	1,000,000	Ltd 'Series 2018-1A A' '144A' FRN 20/5/2031	993,250	0.01
	'Series 2013-2A AR' '144A' FRN 23/5/2031	1,423,945	0.01	USD 1,250,000	Rockford Tower CLO 2018-1 Ltd 'Series 2018-1A B' '144A'		
,	Oryx Funding Ltd '144A' 5.8% 3/2/2031* OZLM Funding IV Ltd 'Series	378,045	0.00	USD 341,000	FRN 20/5/2031 Rockford Tower CLO 2018-2 Ltd 'Series 2018-2A A' '144A'	1,248,017	0.01
202 200,000	2013-4A A2R' '144A' FRN 22/10/2030	289,619	0.00	USD 813,000	FRN 20/10/2031 Rockford Tower CLO 2018-2	338,944	0.00
	OZLM VI Ltd 'Series 2014-6A A2AS' '144A' FRN 17/4/2031	300,005	0.00	1150 560 000	Ltd 'Series 2018-2A B' '144A' FRN 20/10/2031	813,006	0.01
	OZLM VI Ltd 'Series 2014-6A SUB' '144A' FRN 17/4/2031 OZLM VII Ltd 'Series 2014-7RA	890,058	0.01	050 560,000	Rockford Tower CLO 2018-2 Ltd 'Series 2018-2A E' '144A' FRN 20/10/2031	542,007	0.01
	A2R' '144A' FRN 17/7/2029 OZLM VIII Ltd 'Series 2014-8A	499,666	0.01		Ronshine China Holdings Ltd 6.75% 5/8/2024	95,911	0.00
USD 250,000	CRR' '144A' FRN 17/10/2029 OZLM XII Ltd 'Series 2015-12A A2R' '144A' FRN 30/4/2027	795,780 249,979	0.01	·	Ronshine China Holdings Ltd 7.1% 25/1/2025 Ronshine China Holdings Ltd	192,280	0.00
USD 250,000	OZLM XX Ltd 'Series 2018-20A A2' '144A' FRN 20/4/2031	250,003	0.00	·	7.35% 15/12/2023 Ronshine China Holdings Ltd	118,825	0.00
USD 580,000	Palmer Square CLO 2014-1 Ltd 'Series 2014-1A A1R2' '144A'			USD 1,080,000	8.1% 9/6/2023 Ronshine China Holdings Ltd	77,850	0.00
USD 1,840,000	FRN 17/1/2031 Palmer Square CLO 2018-1 Ltd 'Series 2018-1A A1' '144A'	576,840	0.01	USD 1,500,000	8.75% 25/10/2022 RR 19 Ltd 'Series 2021-19A D' '144A' FRN 15/10/2035	447,660 1,493,673	0.00
USD 500,000	FRN 18/4/2031 Palmer Square CLO 2018-2 Ltd	1,825,516	0.02	USD 250,000	RR 3 Ltd 'Series 2018-3A A1R2' '144A' FRN 15/1/2030	248,578	0.00
1100 000 000	'Series 2018-2A A2' '144A' FRN 16/7/2031	500,010	0.01		RR 4 Ltd 'Series 2018-4A A2' '144A' FRN 15/4/2030	1,995,145	0.02
	Parallel 2015-1 Ltd FRN 20/7/2027 Park Avenue Institutional	329,017	0.00	,	Sable International Finance Ltd 5.75% 7/9/2027 Sands China Ltd 4.375%	976,051	0.01
1,000,000	Advisers CLO Ltd 2016-1 'Series 2016-1A DR' '144A'				18/6/2030* Seazen Group Ltd 6%	3,479,395	0.03
USD 1,049,714	FRN 23/8/2031 Pearl Holding II Ltd 6%	1,280,355	0.01	USD 250,000	12/8/2024 Seneca Park CLO Ltd 2014-1	166,500	0.00
USD 836,000	30/3/2022 (Perpetual) Pearl Holding III Ltd 9% 22/10/2025	52,339 586,103	0.00	USD 3 103 015	'Series 2014-1A SUB' '144A' FRN 17/7/2026 Shackleton 2013-III CLO Ltd	1,052	0.00
USD 500,000	Pikes Peak CLO 1 'Series 2018-1A A' '144A' FRN				'Series 2013-3A AR' '144A' FRN 15/7/2030	3,082,169	0.03
USD 375,000	24/7/2031 Pikes Peak Clo 4 'Series 2019-	495,481	0.01	·	Shelf Drilling Holdings Ltd '144A' 8.875% 15/11/2024	224,950	0.00
USD 500,000	4A DR' '144A' FRN 15/7/2034 Pikes Peak CLO 6 'Series 2020-6A ER2' '144A' FRN	373,833	0.00	·	Shimao Group Holdings Ltd 3.45% 11/1/2031 Shimao Group Holdings Ltd	208,555	0.00
	18/5/2034	500,416	0.01	232 2,400,000	4.6% 13/7/2030	669,600	0.01

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Shui On Development Holding				TRESTLES CLO II Ltd 'Series	,	
	Ltd 5.5% 3/3/2025 Shui On Development Holding	998,613	0.01	000 001,000	2018-2A A2' '144A' FRN 25/7/2031	351,009	0.00
	Ltd 5.75% 12/11/2023 Shui On Development Holding	282,600	0.00	USD 390,000	TRESTLES CLO II Ltd 'Series 2018-2A D' '144A' FRN	001,000	0.00
	Ltd 6.15% 24/8/2024 Silver Creek CLO Ltd 'Series	543,460	0.01	USD 11,930,000	25/7/2031 Triaxx Prime CDO 2006-1 Ltd	370,270	0.00
., .,	2014-1A AR' '144A' FRN 20/7/2030	3,425,439	0.03		'Series 2006-1A A2' '144A' FRN 3/3/2039	147,479	0.00
USD 750,000	Silver Creek CLO Ltd 'Series 2014-1A DR' '144A' FRN			USD 950,000	TRINITAS CLO IV Ltd 'Series 2016-4A A2L2' '144A' FRN		
USD 774,000	20/7/2030 Sinic Holdings Group Co Ltd	753,635	0.01	USD 500,000	18/10/2031 Trinitas CLO X Ltd 'Series	952,930	0.01
EUR 2,723,000	10.5% 18/6/2022 Sino Biopharmaceutical Ltd	30,960	0.00		2019-10A B' '144A' FRN 15/4/2032	499,581	0.01
USD 2,680,000	17/2/2025 (Zero Coupon) Sitka Holdings LLC '144A' FRN	2,951,326	0.03	USD 590,000	Trinitas CLO XIV Ltd 'Series 2020-14A B' '144A' FRN	500.044	2.24
USD 58,539	6/7/2026 SPARC EM SPC Panama	2,686,994	0.03	USD 625,000	25/1/2034 Trinitas CLO XIV Ltd 'Series	586,911	0.01
	Metro Line 2 SP 5/12/2022 (Zero Coupon)	57,651	0.00	LICD 350 000	2020-14A C' '144A' FRN 25/1/2034	626,972	0.01
USD 330,000	Steele Creek Clo 2017-1 Ltd 'Series 2017-1A A' '144A'	000 540			Tryon Park CLO Ltd FRN 15/4/2029 UPCB Finance VII Ltd 3.625%	349,954	0.00
USD 410,000	FRN 15/10/2030 Strata CLO I Ltd FRN	328,513	0.00		15/6/2029 Voya CLO 2013-2 Ltd 'Series	5,110,811	0.05
USD 2,213,000	15/1/2031 Strata CLO I Ltd FRN 15/1/2118	397,698 1,725,317	0.00		2013-2A A1R' '144A' FRN 25/4/2031	1,842,349	0.02
USD 200,000	Sunac China Holdings Ltd 5.95% 26/4/2024	80,000	0.02	USD 270,000	Voya CLO 2014-3 Ltd 'Series 2014-3A CR' '144A' FRN	, ,	
USD 624,000	Sunac China Holdings Ltd 6.5% 10/1/2025	243,360	0.00	USD 750,000	25/7/2026 Voya CLO 2015-2 Ltd 'Series	270,397	0.00
USD 1,400,000	Sunac China Holdings Ltd 6.65% 3/8/2024	553,000	0.01		2015-2A BR' '144A' FRN 23/7/2027	748,854	0.01
USD 637,000	Sunac China Holdings Ltd 7% 9/7/2025	248,430	0.00	USD 3,500,000	Voya Clo 2017-4 Ltd 'Series 2017-4A A1' '144A' FRN		
USD 500,000	Sunac China Holdings Ltd 7.5% 1/2/2024	202,500	0.00	USD 234,000	15/10/2030 Wynn Macau Ltd '144A' 5.125%	3,480,967	0.03
USD 490,000	Symphony CLO XXIII Ltd 'Series 2020-23A CR' '144A'			USD 280,000	15/12/2029 Wynn Macau Ltd 5.5% 15/1/2026	196,560 254,534	0.00
USD 490,000	FRN 15/1/2034 Symphony CLO XXIII Ltd	488,830	0.01	USD 200,000	Wynn Macau Ltd 5.5% 1/10/2027	176,000	0.00
	'Series 2020-23A ER' '144A' FRN 15/1/2034	486,748	0.01		XP Inc '144A' 3.25% 1/7/2026 York CLO 1 Ltd 'Series 2014-1A	354,194	0.00
•	Tiaa Clo III Ltd 'Series 2017-2A A' '144A' FRN 16/1/2031	261,358	0.00	, ,	BRR' '144A' FRN 22/10/2029 York CLO 1 Ltd 'Series 2014-1A	998,962	0.01
	Tiaa Clo III Ltd 'Series 2017-2A B' '144A' FRN 16/1/2031	748,483	0.01		DRR' '144A' FRN 22/10/2029 Yuzhou Group Holdings Co Ltd	249,184	0.00
	TICP CLO IX Ltd 'Series 2017- 9A A' '144A' FRN 20/1/2031	2,728,124	0.03	USD 810,000	6% 25/10/2023 Yuzhou Group Holdings Co Ltd	129,200	0.00
05D 500,000	TICP CLO V 2016-1 Ltd 'Series 2016-5A ER' '144A' FRN	475 242	0.00	USD 720,000	8.375% 30/10/2024 Yuzhou Group Holdings Co Ltd	137,700	0.00
USD 500,000	17/7/2031 TICP CLO XI Ltd 'Series 2018- 11A A' '144A' FRN 20/10/2031	475,343	0.00	USD 1,955,000	8.5% 4/2/2023* Yuzhou Group Holdings Co Ltd	122,400	0.00
USD 800,000	Times China Holdings Ltd 5.75% 26/4/2022	497,625 604,000	0.01	USD 517,000	8.5% 26/2/2024 Zhenro Properties Group Ltd	361,602	0.00
USD 934,000	5.75% 26/4/2022 Times China Holdings Ltd 5.75% 14/1/2027	331,570	0.00	HKD 7,000,000	6.63% 7/1/2026 Zhou Hei Ya International	62,040	0.00
USD 200,000	Times China Holdings Ltd 6.75% 16/7/2023	87,000	0.00		Holdings Co Ltd 1% 5/11/2025	832,809	0.01
GBP 800,000	Trafford Centre Finance Ltd/The FRN 28/7/2035	850,257	0.00		Chile	330,475,183	3.13
USD 4,967,000	Transocean Phoenix 2 Ltd '144A' 7.75% 15/10/2024	5,022,904	0.05	USD 200,000	Chile Government International Bond 2.55% 27/7/2033	181,200	0.00
USD 443,000	Transocean Proteus Ltd '144A' 6.25% 1/12/2024	441,363	0.00	USD 300,000	Chile Government International Bond 3.1% 7/5/2041	262,725	0.00
USD 1,840,000	Treman Park CLO Ltd FRN 20/10/2028	1,842,510	0.02	USD 7,375,000	Chile Government International Bond 3.5% 31/1/2034	7,257,000	0.00
				USD 490,000	Chile Government International	. ,, ,000	0.01

 $^{^{\}star}$ All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% c Ne Asset
	Colbun SA '144A' 3.15%			LISD 7 539 000	Ecopetrol SA 6.875% 29/4/2030	7,834,390	0.0
,	19/1/2032 Corp Nacional del Cobre de	184,823	0.00	,,	Empresas Publicas de Medellin ESP '144A' 4.25% 18/7/2029*	2,534,516	0.0
,	Chile '144A' 3.75% 15/1/2031 GNL Quintero SA 4.634%	201,750	0.00	USD 1,428,000	Empresas Publicas de Medellin ESP '144A' 4.375% 15/2/2031	1,244,513	0.0
	31/7/2029 Sociedad Quimica y Minera de	179,079	0.00	USD 507,000	SURA Asset Management SA '144A' 4.875% 17/4/2024	522,906	0.0
000,000	Chile SA '144A' 3.5%		<u> </u>		1447(4.07070 117472024	33,910,222	0.3
USD 3,639,000	10/9/2051 VTR Comunicaciones SpA	255,036	0.00		Cyprus	00,010,222	0.0
USD 1,578,000	'144A' 4.375% 15/4/2029* VTR Comunicaciones SpA	3,447,952	0.03	EUR 825,000	Bank of Cyprus Pcl FRN 24/6/2027	837,514	0.0
	'144A' 5.125% 15/1/2028	1,549,391	0.02		Denmark		
		13,996,584	0.13	EUR 3,842,000	Danske Bank A/S FRN		
HKD 17 000 000	China Angang Steel Co Ltd 25/5/2023			EUR 400,000	2/9/2030 Nykredit Realkredit AS FRN	4,225,840	0.0
	(Zero Coupon)	2,226,724	0.02		15/4/2026 (Perpetual)*	454,104	0.0
CNY 65,500,000	China Development Bank 3.09% 18/6/2030	10,337,115	0.10		Dominioan Benuklia	4,679,944	0.0
CNY 48,000,000	China Development Bank 3.3%			USD 1.944 000	Dominican Republic Aeropuertos Dominicanos Siglo		
CNY 24,000,000	1/2/2024 China Development Bank	7,728,387	0.07	7,011,000	XXI SA '144A' 6.75% 30/3/2029	1,927,875	0.0
CNY 83.000.000	3.39% 10/7/2027 China Development Bank	3,905,070	0.04	USD 368,000	Banco de Reservas de la	1,021,010	0.0
, ,	3.41% 7/6/2031 China Development Bank	13,416,603	0.13		Republica Dominicana 7% 1/2/2023	376,740	0.
	3.45% 20/9/2029	8,661,274	0.08	USD 1,587,000	Dominican Republic International Bond '144A'		
	China Development Bank 4.04% 6/7/2028	6,173,499	0.06	USD 1 682 000	4.5% 30/1/2030 Dominican Republic	1,475,847	0.
CNY 47,100,000	China Government Bond 2.68% 21/5/2030	7,349,077	0.07	1,002,000	International Bond '144A'	4 544 055	^
CNY 420,000	China Government Bond 3.72% 12/4/2051	70,327	0.00	USD 7,650,000	4.875% 23/9/2032 Dominican Republic	1,541,259	0.
USD 1,032,000	Huachen Energy Co Ltd	70,327	0.00		International Bond '144A' 5.5% 22/2/2029	7,626,438	0.
	(Defaulted) 6.625% 18/5/2020	423,120	0.00	USD 1,872,000	Dominican Republic International Bond 5.95%		
	Pharmaron Beijing Co Ltd 18/6/2026 (Zero Coupon)	347,000	0.00	USD 6 085 000	25/1/2027 Dominican Republic	1,967,940	0.
USD 929,000	ZhongAn Online P&C Insurance Co Ltd 3.5% 8/3/2026	867,454	0.01	000 0,000,000	International Bond '144A' 6%	F 000 040	0
		61,505,650	0.58	USD 953,000	22/2/2033* Dominican Republic	5,999,049	0.
	Colombia				International Bond 6.4% 5/6/2049	902,967	0.
USD 1,445,000	Banco Davivienda SA '144A' FRN 22/4/2031 (Perpetual)	1,366,121	0.01		0/0/2043	21.818.115	0.
USD 985,000	Banco GNB Sudameris SA				Ecuador	,,	
USD 416 000	'144A' FRN 16/4/2031 Colombia Government	957,514	0.01	USD 95,484	Ecuador Government		
000 410,000	International Bond 3%				International Bond 31/7/2030	EE 0E4	^
1100 0 055 055	30/1/2030	355,194	0.00	USD 534,131	(Zero Coupon) Ecuador Government	55,854	0.
USD 2,655,000	Colombia Government International Bond 3.125%				International Bond (Step-up	200 200	•
1100 000 000	15/4/2031	2,232,098	0.02	USD 1.165.440	coupon) 0.5% 31/7/2040 Ecuador Government	328,333	0.
USD 625,000	Colombia Government International Bond 3.875%			.,,	International Bond (Step-up	044445	_
	25/4/2027	598,861	0.01	USD 444.717	coupon) 1% 31/7/2035 Ecuador Government	814,412	0.
USD 319,000	Colombia Government International Bond 4.125%			,	International Bond (Step-up	000 0==	_
HOD 4 042 222	15/5/2051*	236,939	0.00		coupon) 5% 31/7/2030	388,255	0.
USD 1,040,000	Colombia Government International Bond 4.5%		-		Equat	1,586,854	0.
110D 45 -5-	28/1/2026	1,054,165	0.01	USD 200,000	Egypt Egypt Government International		
USD 12,528,000	Colombia Government International Bond 4.5%				Bond '144A' 5.25% 6/10/2025	192,000	0.0
	15/3/2029*	12,022,025	0.11	บรม 1,057,000	Egypt Government International Bond '144A' 5.75% 29/5/2024	1,060,964	0.
USD 400,000	Colombia Government International Bond 8.125%			USD 400,000	Egypt Government International Bond 5.875% 11/6/2025	392,500	0.0
	21/5/2024	441,861	0.01	FUR 2 350 000	Egypt Government International	,	
USD 2 194 000	Ecopetrol SA 4.625% 2/11/2031	1,966,921	0.02	20:12,000,000	Bond '144A' 6.375% 11/4/2031	2,103,430	0.0

 $[\]ensuremath{^{\star}}\xspace$ All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 381 000	Egypt Government International			FUR 2 700 000	Electricite de France SA FRN		
	Bond '144A' 7.5% 16/2/2061	274,320	0.00	2017 2,700,000	29/1/2025 (Perpetual)	3,076,567	0.03
USD 3,063,000	Egypt Government International Bond 7.6% 1/3/2029	2,764,358	0.03	EUR 5,700,000	Electricite de France SA FRN 22/1/2026 (Perpetual)	6,438,997	0.06
USD 1,037,000	Egypt Government International			GBP 2,800,000	Electricite de France SA FRN		
	Bond '144A' 8.5% 31/1/2047	803,675	0.01	EUR 1.800.000	29/1/2026 (Perpetual) Electricite de France SA FRN	3,730,672	0.04
	Finland	7,591,247	0.07		15/12/2026 (Perpetual)	1,843,465	0.02
EUR 531,000	Citycon Oyj FRN 24/11/2024 (Perpetual)	547,643	0.01	,	Electricite de France SA FRN 3/9/2027 (Perpetual) Electricite de France SA FRN	202,473	0.00
EUR 1,725,000	Finnair Oyj 4.25% 19/5/2025	1,882,808	0.02	LOIX 4,000,000	15/6/2030 (Perpetual)	4,696,375	0.04
EUR 200,000	SBB Treasury Oyj 0.75% 14/12/2028	191,434	0.00		Engie SA 2% 28/9/2037 Faurecia SE 2.75% 15/2/2027	443,871 1,285,183	0.00 0.01
EUR 1,200,000	SBB Treasury Oyj 1.125%			EUR 883,000	Faurecia SE 3.75% 15/6/2028	981,583	0.01
	26/11/2029	1,150,668	0.01	EUR 236,082	FCT Autonoria 2019 FRN 25/9/2035	264,363	0.00
		3,772,553	0.04	EUR 282,873	FCT Autonoria 2019 FRN	204,303	0.00
	France Accor SA 0.7% 7/12/2027 Air France KI M 3 875%	433,422	0.00	EUR 141,863	25/9/2035 FCT Autonoria 2019 FRN	315,856	0.00
UR 1,700,000	Air France-KLM 3.875% 1/7/2026	1,820,051	0.02	FUR 236 082	25/9/2035 FCT Autonoria 2019 FRN	158,720	0.00
EUR 1,668,000	Altice France SA/France 2.125% 15/2/2025	1,778,481	0.02	,	25/9/2035	264,598	0.00
EUR 3,039,000	Altice France SA/France	1,770,401	0.02	EUR 356,563	FCT Noria 2018-1 FRN 25/6/2038	398,512	0.00
ELID 2 414 000	2.5% 15/1/2025 Altice France SA/France	3,267,816	0.03	EUR 356,563	FCT Noria 2018-1 FRN		
LOIX 3,414,000	4.125% 15/1/2029	3,525,656	0.03	EUR 900.000	25/6/2038 FCT Noria 2021 FRN	399,011	0.00
EUR 2,052,000	Altice France SA/France 4.25% 15/10/2029	2,123,591	0.02		25/10/2049	1,003,995	0.01
EUR 7,084,000	Altice France SA/France	2,123,391	0.02	EUR 300,000	FCT Noria 2021 FRN 25/10/2049	337,333	0.00
ELID 700 000	5.875% 1/2/2027 Arkema SA FRN 21/10/2025	8,180,846	0.08	EUR 300,000	FCT Noria 2021 'Series 2021-1		
LOIX 700,000	(Perpetual)	756,657	0.01	EUR 300.000	B' FRN 25/10/2049 FCT Pixel 2021 1.221%	336,169	0.00
, ,	AXA SA FRN 10/7/2042 BNP Paribas SA FRN	2,919,324	0.03		25/2/2038	334,281	0.00
	14/3/2022 (Perpetual)*	2,004,020	0.02	EUR 6,398,733	French Republic Government Bond OAT 0.75% 25/5/2052	6,328,584	0.06
JSD 1,000,000	BNP Paribas SA '144A' FRN 25/3/2024 (Perpetual)	1,037,450	0.01	, ,	Getlink SE 3.5% 30/10/2025	1,827,586	0.02 0.01
JSD 1,000,000	BNP Paribas SA FRN				Goldstory SASU FRN 1/3/2026 Goldstory SASU 5.375%	870,467	0.01
JSD 2.871.000	19/8/2025 (Perpetual)* BNP Paribas SA '144A' FRN	1,095,695	0.01	EUD 200 000	1/3/2026 Harmony French Home Loans	1,607,682	0.02
	20/1/2028	2,777,770	0.03	EUR 300,000	FCT 2021-1 FRN 27/5/2061	337,954	0.00
EUR 1,750,000	Burger King France SAS FRN 1/11/2026	1,963,146	0.02	EUR 3,002,000	Holding d'Infrastructures des Metiers de l'Environnement		
EUR 1,579,000	CAB SELAS 3.375% 1/2/2028	1,630,456	0.02		0.625% 16/9/2028	3,138,490	0.03
USD 800,000	Carrefour SA 14/6/2023 (Zero Coupon)	783,072	0.01	EUR 1,727,000	Iliad Holding SASU 5.125% 15/10/2026	1,935,058	0.02
EUR 1,400,000	Casino Guichard Perrachon SA			EUR 100,000	Iliad Holding SASU 5.625%	1,933,036	0.02
EUR 2,658,000	FRN 31/1/2024 (Perpetual) Casino Guichard Perrachon SA	808,133	0.01	GRP 2 100 000	15/10/2028 Korian SA FRN 15/3/2024	110,745	0.00
	5.25% 15/4/2027	2,489,612	0.02	, ,	(Perpetual)	2,612,128	0.02
EUR 700,000	Casino Guichard Perrachon SA 6.625% 15/1/2026*	715,827	0.01		Korian SA 0.875% 6/3/2027 La Financiere Atalian SASU 4%	691,316	0.01
	CGG SA 7.75% 1/4/2027	1,553,819	0.01	LOIX 1,100,000	15/5/2024	1,141,414	0.01
EUR 3,719,000	Chrome Bidco SASU 3.5% 31/5/2028	3,913,301	0.04	EUR 1,936,000	La Financiere Atalian SASU 5.125% 15/5/2025	1,981,120	0.02
EUR 1,166,000	Chrome Holdco SASU 5%			GBP 2,070,000	La Financiere Atalian SASU	1,301,120	
EUR 1,915,000	31/5/2029 CMA CGM SA 7.5%	1,213,256	0.01	EUR 3 500 000	6.625% 15/5/2025 La Poste SA FRN 29/10/2025	2,609,013	0.02
	15/1/2026	2,323,272	0.02		(Perpetual)	3,867,938	0.04
UJD 4,025,000	Credit Agricole SA '144A' FRN 23/3/2029 (Perpetual)	3,773,437	0.04	EUR 283,000	Laboratoire Eimer Selas 5% 1/2/2029	294,525	0.00
USD 5,875,000	Credit Agricole SA '144A' 2.015% 11/1/2027	5,672,436	0.05		Loxam SAS 3.25% 14/1/2025	680,387	0.01
EUR 76,225	E-Carat SA FRN 20/12/2028	85,764	0.05		Loxam SAS 3.75% 15/7/2026 Loxam SAS 4.25% 15/4/2024	2,582,823 446,571	0.02
	E-Carat SA FRN 20/12/2028	128,132	0.00		Loxam SAS 4.5% 15/2/2027	1,567,685	0.01
EUR 3,200,000	Electricite de France SA FRN 4/7/2024 (Perpetual)	3,555,615	0.03	EUR 1,709,000	Loxam SAS 5.75% 15/7/2027*	1,844,389	0.02
	(. 0. potadi)	-,500,010	0.00	EUR 3/5,000	Midco GB SASU 7.75% 1/11/2027	657,941	0.01

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Portfolio of Inv	∕estments 28 Februa	ry 2022					
Holdina	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
_	-	, ,			•	(/	
EUR 2,000,000	Novafives SAS 5% 15/6/2025* Orano SA 2.75% 8/3/2028	376,177 2,177,287	0.00 0.02		Deutsche Bank AG (Restricted) FRN 30/11/2026 (Perpetual)*	3,181,316	0.03
, ,	Paprec Holding SA 3.5% 1/7/2028	1,932,151	0.02		Deutsche Bank AG 1.75% 17/1/2028	1,103,475	0.01
EUR 1,735,000	Picard Groupe SAS 3.875% 1/7/2026	1,889,546	0.02	USD 10,171,000	Deutsche Bank AG/New York NY FRN 7/1/2028	9,724,528	0.09
EUR 300,000	Quatrim SASU 5.875% 15/1/2024	334,100	0.00	EUR 11,900,641	Deutsche Bundesrepublik Inflation Linked Bond 0.1%		
	RCI Banque SA FRN 18/2/2030 Renault SA 2.375% 25/5/2026	746,322 537,776	0.01 0.01	EUR 600.000	15/4/2026* Deutsche Lufthansa AG 1.625%	16,541,835	0.16
	Rubis Terminal Infra SAS 5.625% 15/5/2025	2,886,680	0.03		16/11/2023 Deutsche Lufthansa AG 2%	668,210	0.01
USD 3,300,000	Societe Generale SA FRN 4/10/2023 (Perpetual)*	3,438,418	0.03		14/7/2024 Deutsche Lufthansa AG 2.875%	2,543,466	0.02
USD 1,800,000	Societe Generale SA '144A'				16/5/2027	2,027,906	0.02
USD 1,600,000	FRN 18/12/2023 (Perpetual) Societe Generale SA '144A'	1,901,250	0.02		Deutsche Lufthansa AG 3.5% 14/7/2029	2,258,728	0.02
USD 200,000	FRN 29/9/2025 (Perpetual) Societe Generale SA FRN	1,757,656	0.02		Deutsche Lufthansa AG 3.75% 11/2/2028	1,428,186	0.01
1100 1 011 000	29/9/2025 (Perpetual)	219,707	0.00	1 '	DIC Asset AG 2.25% 22/9/2026	1,211,475	0.01
, ,	Societe Generale SA '144A' FRN 21/1/2026	1,861,361	0.02		Douglas GmbH 6% 8/4/2026 Fraport AG Frankfurt Airport	1,406,453	0.01
	Societe Generale SA FRN 22/9/2028	2,887,927	0.03		Services Worldwide 1.875% 31/3/2028	1,411,591	0.01
, ,	Societe Generale SA '144A' FRN 18/11/2030 (Perpetual)	3,165,890	0.03		Gruenenthal GmbH 3.625% 15/11/2026	1,268,737	0.01
, ,	Societe Generale SA FRN 30/6/2031	12,640,123	0.12		Gruenenthal GmbH 4.125% 15/5/2028	2,506,216	0.02
EUR 1,400,000	Solvay Finance SACA FRN 12/11/2023 (Perpetual)	1,653,709	0.02		HT Troplast GmbH 9.25% 15/7/2025	324,993	0.00
EUR 3,889,000	Solvay Finance SACA FRN 3/6/2024 (Perpetual)	4,617,338	0.04	EUR 779,000	IHO Verwaltungs GmbH 3.625% 15/5/2025	869,644	0.01
EUR 2,700,000	Suez SA FRN 19/1/2024 (Perpetual)	3,057,627	0.03	EUR 1,269,715	IHO Verwaltungs GmbH 3.875% 15/5/2027	1,416,960	0.01
	Tereos Finance Groupe I SA 7.5% 30/10/2025*	2,871,977	0.03	USD 200,000	IHO Verwaltungs GmbH '144A' 6% 15/5/2027	204,788	0.00
EUR 2,100,000	TotalEnergies SE FRN 26/2/2025 (Perpetual)	2,364,035	0.02	EUR 1,500,000	LEG Immobilien SE 1.5% 17/1/2034	1,552,501	0.02
EUR 1,190,000	TotalEnergies SE FRN 25/10/2027 (Perpetual)	1,232,359	0.01	EUR 400,000	Nidda BondCo GmbH 5% 30/9/2025	406,732	0.00
EUR 4,629,000	TotalEnergies SE FRN 4/6/2030 (Perpetual)	4,657,652	0.04	EUR 160,000	Nidda BondCo GmbH 7.25% 30/9/2025	173,724	0.00
EUR 3,759,000	TotalEnergies SE FRN 25/7/2032 (Perpetual)	3,683,334	0.04	EUR 742,000	Nidda Healthcare Holding GmbH 3.5% 30/9/2024*	814,631	0.01
, ,	Vallourec SA 8.5% 30/6/2026 Veolia Environnement SA FRN	3,718,312	0.04	EUR 15,494,000	Nidda Healthcare Holding GmbH 3.5% 30/9/2024	16,299,406	0.15
	20/1/2029 (Perpetual)	8,309,231	0.08	EUR 501,000	Novelis Sheet Ingot GmbH 3.375% 15/4/2029	529.975	0.01
		200,893,842	1.90	EUR 1,881,000	PCF GmbH FRN 15/4/2026*	2,085,982	0.02
	Germany				PCF GmbH 4.75% 15/4/2026	1,355,801	0.01
USD 2,600,000	Allianz SE FRN 30/10/2027				ProGroup AG 3% 31/3/2026	2,604,179	0.03
EUD 0 040 000	(Perpetual)*	2,262,000	0.02	EUR 200,000	Red & Black Auto Germany 8		
, ,	Bayer AG FRN 1/7/2074 Bayer AG FRN 12/11/2079	2,671,091 10,094,834	0.03 0.10	FUR 400 000	UG 0.193% 15/9/2030 Red & Black Auto Germany 8	223,970	0.00
EUR 8,000,000	Bertelsmann SE & Co KGaA FRN 23/4/2075	9,053,351	0.09		UG 0.393% 15/9/2030 Red & Black Auto Germany 8	445,213	0.00
EUR 443,000	CeramTec BondCo GmbH 5.25% 15/12/2025	507,355	0.01		UG 0.793% 15/9/2030 Renk AG/Frankfurt am Main	112,022	0.00
EUR 1,359,000	Cheplapharm Arzneimittel GmbH 3.5% 11/2/2027	1,460,698	0.01		5.75% 15/7/2025 Schenck Process Holding	1,853,812	0.02
EUR 7,132,000	Cheplapharm Arzneimittel GmbH 4.375% 15/1/2028*	7,783,536	0.07	201(307,000	GmbH/Darmstadt 5.375% 15/6/2023*	620 120	0.01
EUR 4,200,000	Commerzbank AG FRN 9/10/2025 (Perpetual)	4,831,967	0.05	EUR 1,897,309	Techem	629,120	0.01
EUR 3,100,000	DEMIRE Deutsche Mittelstand Real Estate AG 1.875%			EUR 665,000		2,150,703	0.02
EUR 4,800,000	15/10/2024 Deutsche Bahn Finance GMBH	3,353,380	0.03		Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	716,287	0.01
EUR 800,000	1.125% 29/5/2051 Deutsche Bank AG FRN	4,663,571	0.04	EUR 1,866,000	Tele Columbus AG 3.875% 2/5/2025	1,966,642	0.02
	30/4/2022 (Perpetual)	903,719	0.01			, ,- <u>-</u>	

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,052,000	thyssenkrupp AG 1.875% 6/3/2023	1,180,001	0.01	USD 900,000	Wanda Group Overseas Ltd 7.5% 24/7/2022	839,250	0.01
EUR 95,000	thyssenkrupp AG 2.5% 25/2/2025*	106,661	0.00	USD 260,000	Wanda Group Overseas Ltd 8.875% 21/3/2023	223,600	0.00
EUR 3,317,000	thyssenkrupp AG 2.875% 22/2/2024	3,732,916	0.04	USD 300,000	Xiaomi Best Time International Ltd 17/12/2027	,	
EUR 2,160,000	TK Elevator Holdco GmbH 6.625% 15/7/2028	2,426,998	0.02	USD 941,000	(Zero Coupon) Yango Justice International Ltd	266,634	0.00
EUR 1,952,000	TK Elevator Midco GmbH FRN 15/7/2027	2,183,604	0.02	USD 680,000	(Defaulted) 7.5% 15/4/2024 Yango Justice International Ltd	126,539	0.00
EUR 3,319,000	TK Elevator Midco GmbH 4.375% 15/7/2027*	3,725,240	0.04	USD 490,000	7.5% 17/2/2025 Yango Justice International Ltd	102,000	0.00
EUR 5,200,000	Volkswagen Leasing GmbH 0.625% 19/7/2029	5,405,027	0.05		7.875% 4/9/2024	73,500	0.00
EUR 4,300,000	Vonovia SE 1.5% 14/6/2041*	3,912,897	0.04			0,102,101	0.00
EUR 1,500,000	Vonovia SE 1.625% 1/9/2051	1,264,020	0.01		India		
EUR 1,700,000	ZF Finance GmbH 2%			USD 4,028,000	Adani Electricity Mumbai Ltd	0.700.000	0.0
EUD 400 000	6/5/2027	1,759,167	0.02	LICD 4 007 000	3.949% 12/2/2030	3,729,626	0.04
EUR 400,000	ZF Finance GmbH 2.25% 3/5/2028	411 616	0.00	050 1,067,000	Adani Transmission Ltd 4% 3/8/2026	1,100,204	0.01
ELID OOO OOO	ZF Finance GmbH 2.75%	411,616	0.00	USD 2 613 640	Adani Transmission Ltd 4.25%	1,100,204	0.0
	25/5/2027	956,147	0.01		21/5/2036 Bharat Petroleum Corp Ltd 4%	2,503,693	0.02
EUR 2,500,000	ZF Finance GmbH 3% 21/9/2025*	2,779,438	0.03	OOD 200,000	8/5/2025	203,291	0.0
EUR 7.800.000	ZF Finance GmbH 3.75%	2,770,100	0.00	USD 1,738,000	Bharti Airtel Ltd 3.25%	, .	
, , , , , , , , , ,	21/9/2028*	8,513,480	0.08		3/6/2031*	1,636,171	0.0
		169,961,921	1.61	USD 375,000	GMR Hyderabad International	000 004	
1105 5 000 000	Ghana			USD 1,550,000	Airport Ltd 4.75% 2/2/2026 HDFC Bank Ltd FRN 25/8/2026	363,904	0.0
USD 5,239,000	Ghana Government			HCD 000 000	(Perpetual)	1,446,537	0.0
	International Bond 7.625% 16/5/2029	3,575,617	0.03		Hindustan Petroleum Corp Ltd 4% 12/7/2027	612,569	0.0
	Greece			USD 400,000	HPCL-Mittal Energy Ltd 5.45% 22/10/2026	403,500	0.0
EUR 9,856,000	Hellenic Republic Government Bond '144A' 12/2/2026			USD 200,000	ICICI Bank Ltd/Dubai 4% 18/3/2026	207,415	0.0
EUR 13,532,000	(Zero Coupon) Hellenic Republic Government	10,474,416	0.10	INR 373,900,000	India Government Bond 5.77% 3/8/2030	4,674,781	0.0
EUR 3,815,000	Bond '144A' 1.5% 18/6/2030 Hellenic Republic Government	14,329,429	0.13	INR 249,200,000	India Government Bond 5.79% 11/5/2030	3,123,153	0.0
	Bond '144A' 1.75% 18/6/2032	3,985,201	0.04	INR 494,000,000	India Government Bond 6.1% 12/7/2031	6,254,682	0.0
EUR 12,900,000	Hellenic Republic Government Bond '144A' 1.875%			INR 287,100,000	India Government Bond 6.67%	, ,	
EUR 9,180,000	24/1/2052 Hellenic Republic Government	11,622,719	0.11	USD 370,000	15/12/2035 JSW Steel Ltd 5.375%	3,694,701 376,475	0.0
EUR 1,649,000	Bond '144A' 2% 22/4/2027 Public Power Corp SA 3.375%	10,566,038	0.10	USD 724,000	4/4/2025 Muthoot Finance Ltd 4.4% 2/9/2023	,	0.0
EUR 580,000	31/7/2028 Public Power Corp SA 3.875%	1,724,743	0.02	USD 1,081,000	Muthoot Finance Ltd '144A'	729,973	
,	30/3/2026	628,471	0.00	LISD 600 000	6.125% 31/10/2022 NTPC Ltd 4.25% 26/2/2026	1,097,229 623,941	0.0
		53,331,017	0.50		Oil India Ltd 5.125% 4/2/2029	1,612,971	0.0
	Guetemala	, ,			Power Finance Corp Ltd 3.95%	.,5.2,011	0.0
USD 506,000	Guatemala Government Bond	400 45-	0.00		23/4/2030 Power Finance Corp Ltd 4.5%	194,000	0.0
1100 075 000	'144A' 4.65% 7/10/2041	463,425	0.00	-,- ,,	18/6/2029*	7,013,472	0.0
U00,000	Guatemala Government Bond '144A' 5.375% 24/4/2032	903,737	0.01		REC Ltd 3.875% 7/7/2027 ReNew Power Synthetic '144A'	561,337	0.0
		1,367,162	0.01	, , , , ,	6.67% 12/3/2024	205,306	0.0
LISD 165 044	Guernsey Doric Nimrod Air Alpha 2013-1			USD 1,450,000	ReNew Power Synthetic 6.67% 12/3/2024	1,488,468	0.0
030 103,944	Class A Pass Through Trust	405.000	0.00	USD 1,385,000	Shriram Transport Finance Co Ltd 5.1% 16/7/2023	1,396,426	0.0
	'144A' 5.25% 30/5/2023 Hong Kong	165,328	0.00	USD 618,000	Shriram Transport Finance Co Ltd 5.95% 24/10/2022	623,871	0.0
USD 652,000	Bank of East Asia Ltd/The FRN 19/9/2024 (Perpetual)	660,434	0.01	USD 2,245,000	Summit Digitel Infrastructure		
	Bank of East Asia Ltd/The FRN	000,434	0.01		Pvt Ltd 2.875% 12/8/2031	2,029,132	0.0
USD 847 000						47,906,828	0.4

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Portfolio of Investments 28 February 2022

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
riolaling	•	(005)	7100010	_		(002)	7100010
USD 690 000	Indonesia Bank Negara Indonesia			EUR 310,000	Anchorage Capital Europe CLO 2 DAC FRN 15/4/2034	344,506	0.00
000 000,000	Persero Tbk PT 3.75%			EUR 200,000	Anchorage Capital Europe CLO	044,000	0.00
	30/3/2026	672,750	0.01	=::=	2021-4 DAC FRN 25/4/2034	215,237	0.00
USD 200,000	Indonesia Government			EUR 368,000	Anchorage Capital Europe CLO 2021-4 DAC FRN 25/4/2034	407,361	0.00
	International Bond 3.5% 11/1/2028	207,018	0.00	EUR 375,000	Anchorage Capital Europe CLO	407,301	0.00
USD 2,679,000	Indonesia Government	201,010	0.00		3 DAC FRN 15/7/2032	404,187	0.00
	International Bond 4.1%	0.000.000	0.00	EUR 930,000	Anchorage Capital Europe CLO	4 007 440	0.01
USD 862 000	24/4/2028 Indonesia Government	2,866,906	0.03	FUR 430 000	5 DAC 1.02% 15/7/2034 Anchorage Capital Europe CLO	1,037,443	0.01
000 002,000	International Bond 4.625%			2011 100,000	5 DAC 1.7% 15/7/2034	478,746	0.01
	15/4/2043	907,255	0.01	EUR 2,250,000	Aqueduct European CLO		
USD 200,000	Indonesia Government International Bond 4.75%			ELID 2 250 000	5-2020 DAC 1.7% 20/4/2034 Aqueduct European CLO	2,514,275	0.02
	8/1/2026*	215,444	0.00	EUR 2,250,000	5-2020 DAC 2% 20/4/2034	2,488,466	0.02
USD 222,000	Indonesia Government	,		EUR 750,000	Aqueduct European CLO		
	International Bond 4.75%	0.17.00.1	0.00	EUD 400 000	5-2020 DAC 3% 20/4/2034	824,754	0.01
1160 883 000	11/2/2029 Indonesia Government	247,304	0.00	EUR 400,000	ARBOUR CLO VIII DAC FRN 15/10/2034	430,813	0.00
030 603,000	International Bond 4.75%			USD 225,000	Ardagh Metal Packaging	430,013	0.00
	18/7/2047	928,482	0.01	,,,,,,	Finance USA LLC '144A' 4%		
IDR 310,586,000,000	Indonesia Treasury Bond 7%	00 000 500	0.04	EUD 044 000	1/9/2029	209,990	0.00
IDR 126 895 000 000	15/9/2030 Indonesia Treasury Bond 7.5%	22,320,598	0.21	EUR 641,000	Ardagh Metal Packaging Finance USA LLC / Ardagh		
1517 120,000,000,000	15/6/2035	9,322,591	0.09		Metal Packaging Finance Plc		
IDR 46,712,000,000	Indonesia Treasury Bond 7.5%			=::=	2% 1/9/2028	652,921	0.01
IDD 162 047 000 000	15/4/2040 Indonesia Treasury Bond	3,425,286	0.03	EUR 416,000	Ardagh Metal Packaging Finance USA LLC / Ardagh		
IDK 103,947,000,000	8.375% 15/3/2034	12,877,719	0.12		Metal Packaging Finance Plc		
USD 507,000	Pertamina Persero PT 3.1%	,0,0	0		3% 1/9/2029	418,430	0.00
	27/8/2030	486,720	0.00	USD 1,742,000	Ardagh Metal Packaging		
USD 706,000	Pertamina Persero PT 3.65% 30/7/2029	710,315	0.01		Finance USA LLC / Ardagh Metal Packaging Finance Plc		
USD 2,332,000	Pertamina Persero PT 4.175%	7 10,010	0.01		'144A' 3.25% 1/9/2028	1,642,358	0.02
	21/1/2050*	2,158,785	0.02	EUR 1,300,000	Ardagh Packaging Finance Plc /		
USD 3,053,000	Perusahaan Penerbit SBSN Indonesia III 3.8% 23/6/2050	2,892,718	0.03		Ardagh Holdings USA Inc 2.125% 15/8/2026	1,350,410	0.01
USD 1.000.000	Perusahaan Penerbit SBSN	2,092,710	0.03	GBP 1,520,000	Ardagh Packaging Finance Plc /	1,550,710	0.01
	Indonesia III 4.15% 29/3/2027	1,059,940	0.01		Ardagh Holdings USA Inc		
USD 500,000	Perusahaan Perseroan Persero			LICD 2 274 000	4.75% 15/7/2027* Ardagh Packaging Finance Plc /	1,844,277	0.02
	PT Perusahaan Listrik Negara 5.375% 25/1/2029	543,125	0.00	03D 2,27 1,000	Ardagh Holdings USA Inc		
USD 4,318,000	Perusahaan Perseroan Persero	010,120	0.00		144A 5.25% 30/4/2025	2,296,821	0.02
	PT Perusahaan Listrik			EUR 1,200,000	Ares European CLO VII DAC	4 0 4 4 4 4 0 0	0.04
	Negara 6.25% 25/1/2049	4,854,522	0.05	FUR 250 000	FRN 15/10/2030 Ares European CLO VII DAC	1,344,403	0.01
		66,697,478	0.63	2017 200,000	FRN 15/10/2030	275,034	0.00
1100 4 004 000	Ireland			EUR 405,000	Ares European CLO VIII DAC	.=	
USD 1,281,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust			EUD 2 150 000	FRN 17/4/2032 Ares European CLO X DAC	453,392	0.00
	2.45% 29/10/2026	1,228,166	0.01	EUR 2, 150,000	FRN 15/10/2031	2,399,525	0.02
GBP 999,644	Agora Securities UK 2021 DAC			EUR 337,000	Ares European CLO XII DAC		
EUD 4 200 000	FRN 17/8/2031	1,340,103	0.01	EUD 050 000	FRN 20/4/2032	371,398	0.00
EUR 1,200,000	AIB Group Plc FRN 9/10/2024 (Perpetual)	1,352,548	0.01	EUR 858,000	Ares European CLO XII DAC 1.7% 20/4/2032	958,079	0.01
EUR 5,449,000	AIB Group Plc FRN 23/6/2025	.,,		EUR 875,000	Ares European CLO XII DAC	000,010	0.0.
EUD 4 075 000	(Perpetual)	6,382,776	0.06	=::= - :	3% 20/4/2032	974,031	0.01
	AIB Group Plc FRN 30/5/2031 AlbaCore EURO CLO I DAC	5,235,196	0.05	EUR 2,100,000	Armada Euro CLO III DAC FRN 15/7/2031	2,345,534	0.02
LOIX 000,000	FRN 18/10/2034	877,357	0.01	EUR 3.000.000	Armada Euro CLO III DAC FRN	2,343,334	0.02
EUR 2,680,000	Alme Loan Funding V DAC			,,	15/7/2031	3,343,316	0.03
EUD 400 000	FRN 15/7/2031	2,981,002	0.03	USD 3,978,000	ASG Finance Designated		
EUR 180,000	Anchorage Capital Europe CLO 2 DAC FRN 15/4/2034	200,020	0.00		Activity Co '144A' 7.875% 3/12/2024	3,878,550	0.04
EUR 1,060,000	Anchorage Capital Europe CLO	200,020	0.00	GBP 1,906,270	Atom Mortgage Securities DAC	5,570,550	0.04
	2 DAC FRN 15/4/2034	1,188,341	0.01		1.997% 22/7/2031	2,519,941	0.02
EUR 1,338,000	Anchorage Capital Europe CLO 2 DAC FRN 15/4/2034	1,499,976	0.01	GBP 2,158,170	Atom Mortgage Securities DAC	2 020 024	0.00
		1,433,370	0.01	ELID 200 000	2.897% 22/7/2031 Aurium CLO II DAC FRN	2,829,634	0.03
EUR 495.000	Anchorage Capital Europe CLO			EUR JUU.UUU			

^{*} All or a portion of this security represents a security on loan.

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
	-	(002)		_		(002)	
EUR 150,000	Avoca CLO XIV DAC FRN 12/1/2031	164,476	0.00	EUR 250,000	Cairn CLO XI DAC FRN 15/7/2035	278,981	0.00
EUR 150,000	Avoca CLO XIV DAC FRN	104,470	0.00	EUR 800,000	Cairn CLO XIV DAC 6.11%	270,301	0.00
	12/1/2031	158,620	0.00	·	29/10/2034	860,283	0.01
EUR 550,000	Avoca CLO XIV DAC FRN 12/1/2031	404 676	0.00	EUR 400,000	Capital Four CLO I DAC FRN 15/1/2033	444 002	0.00
EUR 380.000	Avoca CLO XV DAC FRN	421,676	0.00	EUR 300.000	Capital Four CLO II DAC FRN	444,883	0.00
	15/4/2031	408,030	0.00	·	15/1/2034	324,640	0.00
EUR 350,000	Avoca CLO XVIII DAC FRN 15/4/2031	390,990	0.00	EUR 582,000	Capital Four CLO III DAC 6.06% 15/10/2034	616,385	0.01
EUR 270,000	Avoca CLO XX DAC FRN	390,990	0.00	EUR 3,760,000	Carlyle Euro CLO 2021-2 DAC	010,303	0.01
	15/7/2032	299,783	0.00		3.3% 15/10/2035	4,140,528	0.04
EUR 290,000	Avoca CLO XXII DAC FRN 15/4/2035	320,527	0.00	EUR 650,000	CIFC European Funding CLO I DAC FRN 15/7/2032	714,823	0.01
EUR 280,000	Avoca CLO XXII DAC FRN	320,321	0.00	EUR 400,000	CIFC European Funding CLO II	7 14,023	0.01
	15/4/2035	304,151	0.00		DAC FRN 15/4/2033	447,651	0.00
EUR 280,000	Avoca CLO XXII DAC FRN 15/4/2035	309,486	0.00	EUR 375,000	CIFC European Funding CLO III DAC FRN 15/1/2034	424,189	0.00
EUR 400,000	Avoca CLO XXII DAC 5.23%	000,400	0.00	EUR 500,000	CIFC European Funding CLO	424,100	0.00
EUD 4 000 000	15/4/2035	428,197	0.00	EUD 000 000	III DAC FRN 15/1/2034	562,277	0.01
EUR 1,000,000	Avoca CLO XXIII DAC FRN 15/4/2034	1,113,665	0.01	EUR 200,000	CIFC European Funding CLO III DAC FRN 15/1/2034	222,421	0.00
EUR 3,410,000	Avoca CLO XXIV DAC FRN	1,110,000	0.01	EUR 1,920,000	CIFC European Funding CLO	<i></i> , , ,	0.00
EUD 4 000 000	15/7/2034	3,797,017	0.04	EUD 050 000	IV DAC 5.97% 18/8/2035	2,088,519	0.02
EUR 1,020,000	Avoca CLO XXV DAC 6.14% 15/10/2034	1,093,471	0.01	EUR 250,000	CIFC European Funding CLO V DAC 0.99% 23/11/2034	279,213	0.00
EUR 320,000	Bain Capital Euro CLO 2019-1			EUR 1,580,000	Clontarf Park CLO DAC FRN		
EUD 500 000	DAC FRN 15/4/2032	357,434	0.00	EUD 530 000	5/8/2030	1,770,953	0.02
EUR 500,000	Bain Capital Euro CLO 2019-1 DAC FRN 15/4/2032	552,582	0.01	EUR 539,000	Contego CLO IX DAC FRN 24/1/2034	581,072	0.01
USD 1,950,000	Bank of Ireland Group Plc FRN			EUR 480,000	Contego CLO VI DAC FRN		
GRP 2 000 000	19/9/2027 Bank of Ireland Group Plc FRN	1,958,219	0.02	EUR 800 000	15/4/2034 Contego CLO VIII DAC FRN	535,894	0.01
OBI 2,000,000	19/9/2027	2,685,258	0.03	201(000,000	25/1/2034	833,695	0.01
EUR 2,850,000	Bank of Ireland Group Plc FRN	0.040.570	0.00	EUR 720,000	Contego CLO VIII DAC FRN	700.007	0.04
EUR 300.000	11/8/2031 BBAM European CLO I DAC	3,019,579	0.03	EUR 330.000	25/1/2034 CVC Cordatus Loan Fund IV	799,987	0.01
	FRN 22/7/2034	328,885	0.00	·	DAC FRN 22/2/2034	364,773	0.00
EUR 800,000	BBAM European CLO II DAC 6.11% 15/10/2034	862,056	0.01	EUR 400,000	CVC Cordatus Loan Fund V DAC FRN 21/7/2030	446,586	0.00
EUR 1,350,000	Bilbao CLO I DAC FRN	002,000	0.01	EUR 310,000	CVC Cordatus Loan Fund VI	440,300	0.00
EUD 000 000	20/7/2031	1,473,290	0.01	5UD 400 000	DAC FRN 15/4/2032	344,953	0.00
EUR 800,000	Bilbao CLO II DAC FRN 20/8/2035	875,863	0.01	EUR 400,000	CVC Cordatus Loan Fund XIX DAC FRN 23/12/2033	449.236	0.00
EUR 3,390,000	Bilbao CLO II DAC FRN	0.0,000	0.0.	EUR 130,000	CVC Cordatus Loan Fund XV	0,200	0.00
EUD 2 004 000	20/8/2035	3,784,991	0.04	EUD 020 000	DAC FRN 26/8/2032	142,857	0.00
EUR 2,904,000	Bilbao CLO II DAC FRN 20/8/2035	3,179,382	0.03	EUR 930,000	CVC Cordatus Loan Fund XVII DAC 6.12% 18/11/2033	1,007,027	0.01
EUR 3,390,000	Bilbao CLO III DAC 5.96%			EUR 1,280,000	CVC Cordatus Loan Fund XVII		
ELID 630 000	17/5/2034 BlueMountain EUR 2021-1 CLO	3,703,443	0.04	EUD 022 000	DAC 6.12% 18/11/2033 CVC Cordatus Loan Fund XVIII	1,386,016	0.01
LOIX 030,000	DAC FRN 15/4/2034	679,196	0.01	LOIX 922,000	DAC 6.06% 29/7/2034	964,036	0.01
EUR 460,000	BlueMountain EUR 2021-1 CLO			EUR 840,000	CVC Cordatus Loan Fund XX		
EUR 300 000	DAC FRN 15/4/2034 BlueMountain EUR 2021-1 CLO	513,996	0.01	FUR 1 550 000	DAC FRN 22/6/2034 CVC Cordatus Loan Fund XX	911,844	0.01
2011 000,000	DAC FRN 15/4/2034	323,427	0.00	2011 1,000,000	DAC FRN 22/6/2034	1,704,085	0.02
EUR 1,690,000	BlueMountain EUR 2021-1 CLO	1,887,460	0.02	EUR 158,000	CVC Cordatus Loan Fund XX	171 514	0.00
EUR 250,000	DAC 3.2% 15/4/2034 Bluemountain Euro 2021-2 CLO	1,007,400	0.02	EUR 1,270,000	DAC FRN 22/6/2034 CVC Cordatus Loan Fund XXI	171,514	0.00
	DAC 1.75% 15/10/2035	279,756	0.00		DAC FRN 22/9/2034	1,370,249	0.01
EUR 1,630,000	Bluemountain Euro 2021-2 CLO DAC 6.21% 15/10/2035	1,756,377	0.02	EUR 480,000	CVC Cordatus Loan Fund XXI DAC 5.93% 22/9/2034	517,889	0.01
EUR 900,000	BlueMountain Fuji EUR CLO III	1,700,077	0.02	EUR 250,000	Dartry Park CLO DAC FRN	011,000	0.01
EUD 700 000	DAC FRN 15/1/2031	1,007,769	0.01	FUD 540 000	28/1/2034	281,060	0.00
EUR /20,000	BlueMountain Fuji EUR CLO III DAC FRN 15/1/2031	794,698	0.01	EUR 510,000	Euro-Galaxy III CLO DAC FRN 24/4/2034	569,035	0.01
EUR 800,000	BlueMountain Fuji Eur CLO IV			EUR 250,000	Euro-Galaxy III CLO DAC FRN		
FUR 500 000	DAC FRN 25/2/2034 BlueMountain Fuji Eur CLO V	867,594	0.01	FUR 2 430 000	24/4/2034 Euro-Galaxy V CLO DAC FRN	279,775	0.00
LOIX 300,000	DAC FRN 15/1/2033	558,724	0.01	LOIX 2,430,000	15/2/2034	2,656,717	0.03

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1.290.000	Euro-Galaxy VI CLO DAC FRN			EUR 573.428	Last Mile Logistics Pan Euro		
	11/4/2031 Euro-Galaxy VI CLO DAC	1,367,229	0.01		Finance DAC FRN 17/8/2033 Last Mile Logistics Pan Euro	646,366	0.01
EUD 750 000	'Series 2018-6X A' FRN 11/4/2031	3,201,589	0.03	EUR 938,803	Finance DAC FRN 17/8/2033 Last Mile Securities PE 2021	1,170,926	0.01
	Euro-Galaxy VII CLO DAC FRN 25/7/2035	842,368	0.01	EUR 1,060,777	DAC FRN 17/8/2031 Last Mile Securities PE 2021	1,051,087	0.01
	Euro-Galaxy VII CLO DAC FRN 25/7/2035	522,799	0.01		DAC FRN 17/8/2031 Linde Plc 1% 30/9/2051	1,188,156 458,526	0.01 0.00
	Fair Oaks Loan Funding III DAC 1.75% 15/10/2034	1,151,699	0.01		Lukoil Capital DAC '144A' 2.8% 26/4/2027	160,000	0.00
	Fair Oaks Loan Funding III DAC 6.11% 15/10/2034	649,264	0.01		Madison Park Euro Funding XIV DAC 3.6% 15/7/2032	1,289,442	0.01
	Fidelity Grand Harbour CLO 2021-1 DAC 3.6% 15/10/2034	1,688,990	0.02		Madison Park Euro Funding XVI DAC FRN 25/5/2034	1,378,865	0.01
	Frost CMBS 2021-1 DAC 1.536% 22/11/2026	616,165	0.01		Madison Park Euro Funding XVI DAC FRN 25/5/2034	942,453	0.01
EUR 500,000	GoldenTree Loan Management EUR CLO 2 DAC FRN				Man GLG Euro CLO 3.5% 15/10/2032	1,178,471	0.01
EUR 260,000	20/1/2032 Harvest CLO XIX DAC FRN	513,104	0.01		Marino Park CLO DAC FRN 16/1/2034	164,753	0.00
EUR 700,000	14/4/2031 Harvest CLO XVIII DAC FRN	286,446	0.00		Metalloinvest Finance DAC '144A' 3.375% 22/10/2028	403,125	0.00
EUR 390,000	15/10/2030 Harvest CLO XXIII DAC FRN	777,421	0.01	EUR 188,000	Neuberger Berman Loan Advisers Euro CLO FRN		
EUR 520,000	20/10/2032 Harvest CLO XXIII DAC FRN	431,204	0.00	EUR 699,000	17/4/2034 Neuberger Berman Loan	201,329	0.00
EUR 2,310,000	20/10/2032 Harvest CLO XXVI DAC FRN	577,125	0.01		Advisers Euro CLO 2 DAC FRN 15/4/2034	739,952	0.01
EUR 1,670,000	15/1/2034 Harvest CLO XXVI DAC 6.12%	2,514,168	0.02		North Westerly VII ESG CLO DAC FRN 15/5/2034	130,399	0.00
EUR 714,793	15/1/2034 Haus European Loan Conduit	1,817,602	0.02	EUR 250,000	Northwoods Capital 19 Euro DAC FRN 25/11/2033	278,738	0.00
EUR 210,939	No 39 DAC FRN 28/7/2051 Haus European Loan Conduit	800,609	0.01	EUR 300,000	Northwoods Capital 21 Euro DAC FRN 22/7/2034	316,253	0.00
EUR 1,977,429	No 39 DAC FRN 28/7/2051 Haus European Loan Conduit	235,906	0.00		Northwoods Capital 23 Euro DAC FRN 15/3/2034	218,369	0.00
EUR 840,757	No 39 DAC FRN 28/7/2051 Haus European Loan Conduit	2,210,324	0.02	EUR 425,000	OAK Hill European Credit Partners V Designated		
EUR 370,000	No 39 DAC FRN 28/7/2051 Henley CLO IV DAC FRN	941,499	0.01	EUR 450,000	Activity Co 1.9% 21/1/2035 OAK Hill European Credit	471,829	0.01
EUR 300,000	25/4/2034 Henley CLO IV DAC FRN	413,422	0.00		Partners VI DAC FRN 20/1/2032	502,430	0.01
EUR 250,000	25/4/2034 Henley CLO IV DAC FRN	320,494	0.00	EUR 1,100,000	OAK Hill European Credit Partners VII DAC FRN		
EUR 130,000	25/4/2034 Henley CLO IV DAC FRN	274,082	0.00	EUR 800,000	20/10/2031 OCP Euro CLO 2017-2 DAC	1,228,892	0.01
EUR 1,420,000	25/4/2034 Henley CLO V DAC FRN	142,797	0.00		'Series 2017-2X B' FRN 15/1/2032	891,661	0.01
EUR 385,000	25/10/2034 Invesco Euro CLO FRN	1,540,878	0.02	EUR 250,000	OCP Euro CLO 2019-3 DAC FRN 20/4/2033	279,395	0.00
EUR 4,150,000	15/7/2034 Invesco Euro CLO II DAC FRN	419,627	0.00	EUR 200,000	OCP Euro CLO 2019-3 DAC FRN 20/4/2033	215,182	0.00
EUR 450,000	15/8/2034 Invesco Euro Clo III DAC FRN	4,637,537	0.04	EUR 250,000	OCP Euro CLO 2019-3 DAC FRN 20/4/2033	277,672	0.00
EUR 244,236	15/7/2032 Invesco Euro Clo III DAC FRN	502,609	0.01	EUR 1,770,000	OCP Euro CLO 2020-4 DAC FRN 22/9/2034	1,942,789	0.02
EUR 625,000	15/7/2032 Invesco Euro CLO IV DAC FRN	273,321	0.00	EUR 960,000	OCP Euro CLO 2020-4 DAC FRN 22/9/2034	1,032,054	0.01
EUR 200,000	15/4/2033 Invesco Euro CLO V DAC FRN	699,608	0.01	EUR 1,390,000	OCP Euro CLO 2020-4 DAC 5.94% 22/9/2034	1,525,693	0.01
EUR 450,000	15/1/2034 Invesco Euro CLO V DAC FRN	217,264	0.00	EUR 1,354,717	Pearl Finance 2020 DAC FRN 17/11/2032	1,531,112	0.02
EUR 1,250,000	15/1/2034 Invesco Euro CLO VII DAC	507,018	0.01	EUR 1,128,144	Pearl Finance 2020 DAC FRN 17/11/2032	1,271,583	0.01
EUR 349,434	6.24% 15/1/2035 Last Mile Logistics Pan Euro	1,360,354	0.01	EUR 500,000	Penta CLO 6 DAC FRN 25/7/2034	558,870	0.01
	Finance DAC FRN 17/8/2033 Last Mile Logistics Pan Euro	392,316	0.00	EUR 500,000	Penta CLO 6 DAC FRN 25/7/2034	558,402	0.01
	Finance DAC FRN 17/8/2033	1,512,091	0.01				

	vestments 28 Februar						
Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
ELID 1 420 000	Penta CLO 8 DAC 5.93%			ELID 2 770 000	St Paul's CLO VI DAC 3.3%		
	15/1/2034	1,597,493	0.02		20/5/2034	4,192,548	0.04
EUR 2,270,000	Penta Clo 9 DAC FRN 25/7/2036	2,518,233	0.02	EUR 500,000	St Paul's CLO X DAC FRN 22/4/2035	558,551	0.01
EUR 1,750,000	Penta Clo 9 DAC FRN			EUR 350,000	St Paul's CLO XII DAC FRN		
USD 2,923,772	25/7/2036 Prodigy Finance CM2021-1	1,945,844	0.02	EUR 2,020,000	15/4/2033 St Paul's CLO XII DAC FRN	373,363	0.00
	DAC 'Series 2021-1A A' '144A' FRN 25/7/2051	2,916,030	0.03	EUR 1.350.000	15/4/2033 St Paul's CLO XII DAC FRN	2,251,913	0.02
USD 1,210,000	Prodigy Finance CM2021-1 DAC 'Series 2021-1A B'	, ,			15/4/2033 Sutton Park CLO DAC FRN	1,504,891	0.01
	'144A' FRN 25/7/2051	1,207,610	0.01	,	15/11/2031	725,989	0.01
USD 710,000	Prodigy Finance CM2021-1 DAC 'Series 2021-1A C'			EUR 750,000	Sutton Park CLO DAC FRN 15/11/2031	837,836	0.01
USD 480 000	'144A' FRN 25/7/2051 Prodigy Finance CM2021-1	711,743	0.01	EUR 392,405	Taurus 2019-1 FR DAC FRN 2/2/2031	440,232	0.00
00D 1 00,000	DAC 'Series 2021-1A D'			EUR 366,883	Taurus 2019-1 FR DAC FRN	440,232	
FUR 400 000	'144A' FRN 25/7/2051 Providus Clo III DAC FRN	480,914	0.01	GRP 3 326 617	2/2/2031 Taurus 2019-2 UK DAC FRN	411,077	0.00
	18/7/2034	440,654	0.00		17/11/2029	4,459,283	0.04
EUR 171,000	Providus CLO V DAC FRN 15/2/2035	181,361	0.00	GBP 1,958,284	Taurus 2019-2 UK DAC FRN 17/11/2029	2,619,208	0.03
EUR 800,000	Providus Clo VI DAC 6.11% 20/5/2034	868,277	0.01	GBP 536,063	Taurus 2021-1 UK DAC FRN 17/5/2031	717,636	0.01
EUR 445,900	River Green Finance 2020 DAC			GBP 546,983	Taurus 2021-1 UK DAC FRN		
EUR 323,400	FRN 22/1/2032 River Green Finance 2020 DAC	499,404	0.01	GBP 879,540	17/5/2031 Taurus 2021-1 UK DAC FRN	734,732	0.01
FUR 1 339 000	FRN 22/1/2032 Rockfield Park CLO DAC FRN	361,836	0.00	GBP 817 358	17/5/2031 Taurus 2021-4 UK DAC FRN	1,177,732	0.01
	16/7/2034	1,464,046	0.01		17/8/2031	1,088,163	0.01
EUR /10,000	Rockford Tower Europe CLO 2018-1 DAC FRN 20/12/2031	795,365	0.01	GBP 5,395,538	Taurus 2021-4 UK DAC FRN 17/8/2031	7,217,215	0.07
EUR 3,750,000	Rockford Tower Europe CLO 2018-1 DAC FRN 20/12/2031	4,209,454	0.04	GBP 1,790,867	Taurus 2021-4 UK DAC FRN 17/8/2031	2,371,818	0.02
EUR 1,300,000	Rockford Tower Europe CLO	1,200,101	0.01	EUR 1,450,000	Vesey Park CLO DAC FRN		
	2018-1 DAC 5.36% 20/12/2031	1,423,451	0.01	GBP 2,857,000	16/11/2032 Virgin Media Vendor Financing	1,617,757	0.02
EUR 3,230,000	Rockford Tower Europe CLO 2019-1 DAC FRN 20/1/2033	3,600,942	0.03		Notes III DAC 4.875% 15/7/2028	3,604,160	0.03
EUR 300,000	Rockford Tower Europe CLO 2021-1 DAC FRN 20/4/2034	327,472	0.00	EUR 250,000	Voya Euro CLO II DAC FRN 15/7/2035	278,640	0.00
EUR 500,000	RRE 2 Loan Management DAC	,		EUR 3,400,000	Voya Euro CLO II DAC FRN	,	
EUR 1,230,000	FRN 15/7/2035 RRE 2 Loan Management DAC	554,352	0.01	EUR 500,000	15/7/2035 Voya Euro CLO II DAC FRN	3,802,181	0.04
	FRN 15/7/2035	1,370,062	0.01		15/7/2035	556,447	0.01
EUR 1,976,000	RRE 5 Loan Management DAC 1.75% 15/1/2037	2,219,871	0.02	EUR 446,000	Voya Euro CLO II DAC FRN 15/7/2035	481,775	0.01
EUR 700,000	RRE 6 Loan Management DAC 6.25% 15/4/2035	775,748	0.01	EUR 3,030,000	Voya Euro CLO II DAC FRN 15/7/2035	3,360,184	0.03
EUR 2,210,000	RRE 7 Loan Management DAC			EUR 439,000	Voya Euro CLO III DAC FRN		
EUR 1,875,000	FRN 15/1/2036 RRE 7 Loan Management DAC	2,440,699	0.02	EUR 480,000	15/4/2033 Voya Euro CLO V DAC FRN	490,430	0.01
EUR 430.000	FRN 15/1/2036 RRE 9 Loan Management DAC	2,074,831	0.02	EUR 840.000	15/4/2035 Voya Euro CLO V DAC FRN	523,998	0.01
	1.7% 15/10/2036	480,537	0.01		15/4/2035	931,757	0.01
GBP 2,794,575	Scorpio European Loan Conduit No. 34 DAC '144A' FRN					282,325,162	2.67
EUR 1.390.000	17/5/2029 Sound Point Euro CLO 6.27%	3,749,203	0.04	USD 1,528,000	Isle of Man AngloGold Ashanti Holdings Plc		
	25/1/2035	1,534,808	0.02	USD 600 000	3.75% 1/10/2030 Gohl Capital Ltd 4.25%	1,445,870	0.01
LOR 700,000	Sound Point Euro CLO II Funding DAC 6.34%			235 335,300	24/1/2027	585,588	0.01
EUR 750,000	26/1/2036 Sound Point Euro CLO III	777,791	0.01			2,031,458	0.02
FUR 300 000	Funding DAC FRN 15/4/2033 Sound Point Euro CLO V	836,592	0.01	USD 1,224,000	Israel Bank Leumi Le-Israel BM '144A'		
	Funding DAC FRN 25/7/2035	327,609	0.00		FRN 29/1/2031 Energean Israel Finance Ltd	1,173,128	0.01
EUR 1,050,000	St Paul's CLO VI DAC FRN 20/5/2034	1,173,589	0.01	030 210,793	'144A' 4.5% 30/3/2024	212,186	0.00
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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Assets
	Energean Israel Finance Ltd			_	Intesa Sanpaolo SpA FRN	· · · · ·	
USD 604.973	'144A' 4.875% 30/3/2026 Leviathan Bond Ltd '144A'	438,604	0.00	EUR 2.850.000	4/3/2029 Intesa Sanpaolo SpA FRN	481,490	0.00
	5.75% 30/6/2023	610,114	0.01		1/9/2031 (Perpetual) Intesa Sanpaolo SpA 0.75%	3,276,675	0.03
	Italy	2,434,032	0.02		16/3/2028	2,117,769	0.02
EUR 775,000	Italy ASTM SpA 1.5% 25/1/2030	799,033	0.01	EUR 3,680,000	Intesa Sanpaolo SpA 1.35% 24/2/2031	3,744,515	0.04
	ASTM SpA 2.375% 25/11/2033	618,371	0.01	GBP 350,000	Intesa Sanpaolo SpA 5.148%		
•	Autoflorence 2 Srl 0.189% 24/12/2044	357,371	0.00	EUR 4,900,000	10/6/2030 Intesa Sanpaolo Vita SpA	492,544	0.0
EUR 414,000	Autoflorence 2 Srl 0.589% 24/12/2044	459,306	0.00	FUR 23 390 000	2.375% 22/12/2030 Italy Buoni Poliennali Del	5,029,239	0.0
EUR 222,000	Autoflorence 2 Srl 1.789%			2011 20,000,000	Tesoro '144A' 2.15%		
FUR 1 781 000	24/12/2044 Banca Monte dei Paschi di	250,471	0.00	FUD 727 000	1/9/2052	24,725,825	0.2
LOIX 1,701,000	Siena SpA 1.875% 9/1/2026*	1,816,061	0.02		Leather 2 SpA FRN 30/9/2028 Nexi SpA 24/2/2028	802,231	0.0
EUR 1,200,000	Banca Monte dei Paschi di	4.070.000			(Zero Coupon)	1,802,871	0.0
FUR 1 400 000	Siena SpA 2.625% 28/4/2025 Banca Monte dei Paschi di	1,272,890	0.01	EUR 2,725,000	Poste Italiane SpA 2.625% 24/6/2170	2,639,793	0.0
2017 1,400,000	Siena SpA 3.625% 24/9/2024*	1,522,875	0.01	EUR 351,696	Progetto Quinto SRL FRN	2,039,793	0.0
EUR 2,000,000	Banco BPM SpA FRN	0.004.040	0.00		27/10/2036	395,056	0.0
EUR 294.000	21/9/2027* Banco BPM SpA FRN	2,264,348	0.02	EUR 599,000	Red & Black Auto Italy Srl 2.285% 28/12/2031	670,039	0.0
	14/9/2030	341,167	0.00	EUR 4,381,000	Rekeep SpA 7.25% 1/2/2026	5,153,170	0.0
EUR 400,000	Banco BPM SpA FRN 14/1/2031	436,034	0.00		Snam SpA 0.875% 25/10/2026	3,238,217	0.0
EUR 2,800,000	Banco BPM SpA FRN	430,034	0.00	EUR 100,000	Societa Cattolica Di Assicurazione SPA FRN		
EUD 4 750 000	29/6/2031	2,971,711	0.03		14/12/2047	117,160	0.0
EUR 1,750,000	Banco BPM SpA FRN 19/1/2032	1,865,480	0.02	EUR 500,000	Telecom Italia SpA/Milano 1.125% 26/3/2022	561,109	0.0
EUR 100,000	Brignole Co 2021 SRL FRN			EUR 1,143,000	Telecom Italia SpA/Milano	001,100	0.0
ELID 127 000	24/7/2036 Brignole Co 2021 SRL FRN	111,450	0.00	EUD 700 000	1.625% 18/1/2029*	1,120,512	0.0
LOIX 131,000	24/7/2036	152,609	0.00	EUR 799,000	Telecom Italia SpA/Milano 2.75% 15/4/2025	893,406	0.0
EUR 1,332,000	Brunello Bidco SpA FRN	4 404 054	0.04	EUR 400,000	Telecom Italia SpA/Milano		
EUR 1.998.000	15/2/2028 Cedacri Mergeco SPA FRN	1,481,654	0.01	FUR 200 000	2.875% 28/1/2026 Telecom Italia SpA/Milano	442,970	0.0
	15/5/2028	2,232,550	0.02	2011 200,000	3% 30/9/2025	223,851	0.0
EUR 3,112,000	Centurion Bidco SpA 5.875% 30/9/2026	3,445,175	0.03	EUR 200,000	Telecom Italia SpA/Milano 3.25% 16/1/2023	227,952	0.0
EUR 474,879	Diocle Spa FRN 30/6/2026	529,336	0.01	EUR 1,354,000	Telecom Italia SpA/Milano	221,932	0.0
EUR 3,319,000	doValue SpA 3.375%	0.007.740	0.00		4% 11/4/2024 ·	1,556,549	0.0
EUR 400.000	31/7/2026* doValue SpA 5% 4/8/2025	3,607,713 458,405	0.03 0.00	EUR 275,000	UniCredit SpA FRN 3/6/2022 (Perpetual)	314,434	0.0
	Enel SpA FRN 8/6/2027			EUR 2,900,000	UniCredit SpA FRN 3/6/2023	014,404	0.0
ELID 1 200 000	(Perpetual) Eni SpA FRN 13/7/2029	5,646,324	0.05	EUD 4 400 000	(Perpetual)	3,360,606	0.0
LOIX 1,200,000	(Perpetual)	1,375,119	0.01	EUR 1,400,000	UniCredit SpA FRN 3/6/2025 (Perpetual)*	1,553,618	0.0
EUR 5,230,000	Eni SpA FRN 11/2/2030	F 220 400	0.05	EUR 1,400,000	UniCredit SpA FRN 3/6/2026		
EUR 2.200.000	(Perpetual) Gamma Bidco SpA 5.125%	5,239,480	0.05	FUR 1 400 000	(Perpetual) UniCredit SpA FRN 3/6/2027	1,693,856	0.0
	15/7/2025	2,413,559	0.02	201(1,400,000	(Perpetual)*	1,359,956	0.0
EUR 888,000	Gamma Bidco SpA 6.25% 15/7/2025	994,891	0.01		UniCredit SpA FRN 20/2/2029	587,271	0.0
EUR 780,000	IMA Industria Macchine	994,091	0.01		UniCredit SpA FRN 15/1/2032 Unipol Gruppo SpA 3.25%	963,400	0.0
,	Automatiche SpA FRN	007.46	0.04		23/9/2030*	661,990	0.0
FUR 554 000	15/1/2028* IMA Industria Macchine	867,101	0.01	EUR 215,000	Verde Bidco SpA 4.625% 1/10/2026	236,932	0.0
	Automatiche SpA 3.75%				1710/2020	126,210,517	1.1
ELID 521 000	15/1/2028	584,418	0.01		lanan	120,210,317	1.1
LUK 331,000	Inter Media and Communication SpA 6.75% 9/2/2027*	589,709	0.01	JPY 290,000,000	Japan ANA Holdings Inc 10/12/2031		
EUR 3,173,000	Intesa Sanpaolo SpA FRN				(Zero Coupon)	2,610,717	0.0
USD 3 212 000	20/1/2025 (Perpetual) Intesa Sanpaolo SpA '144A'	3,665,838	0.04	EUR 2,100,000	East Japan Railway Co 1.104% 15/9/2039	2,085,552	0.0
000 0,212,000	FRN 17/9/2025 (Perpetual)	3,420,780	0.03	JPY 150,000,000	HIS Co Ltd 15/11/2024	2,000,002	0.0
EUR 2,727,000	Intesa Sanpaolo SpA FRN 11/1/2027 (Perpetual)	3,410,720	0.03		(Zero Coupon) Kyoritsu Maintenance Co Ltd	1,120,884	0.0
EUR 500,000	Intesa Sanpaolo SpA FRN	0,410,720	0.00	01 1 120,000,000	29/1/2026 (Zero Coupon)	1,136,046	0.0
	1/3/2028 (Perpetual)	563,562	0.01		·		

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

	vestments 28 Februa	_					
Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
IDA 300 000 000	Medipal Holdings Corp			GRD 4 351 000	Galaxy Bidco Ltd 6.5%		
JP 1 200,000,000	7/10/2022 (Zero Coupon)	1,758,926	0.02	GBF 4,331,000	31/7/2026	5,837,699	0.06
JPY 490.000.000	Mitsubishi Chemical Holdings	1,700,020	0.02	USD 2.805.000	Galaxy Pipeline Assets Bidco	0,007,000	0.00
	Corp 30/3/2022				Ltd '144A' 2.16% 31/3/2034	2,608,650	0.02
	(Zero Coupon)	4,250,911	0.04	USD 3,800,000	Galaxy Pipeline Assets Bidco		
JPY 140,000,000	Mitsubishi Chemical Holdings				Ltd 2.625% 31/3/2036	3,447,151	0.03
	Corp 29/3/2024			USD 400,000	Galaxy Pipeline Assets Bidco		
LICD 4 E12 000	(Zero Coupon)	1,234,582	0.01	1100 3 305 000	Ltd 2.94% 30/9/2040 Galaxy Pipeline Assets Bidco	368,000	0.00
05D 4,512,000	Mitsubishi UFJ Financial Group Inc FRN 19/1/2028	4,371,520	0.04	03D 2,295,000	Ltd '144A' 2.94% 30/9/2040	2,111,400	0.02
USD 3 000 000	Mizuho Financial Group Inc	4,57 1,520	0.04	FUR 1 275 000	Heathrow Funding Ltd 1.5%	2,111,400	0.02
002 0,000,000	FRN 22/5/2030	2,983,866	0.03	20.1.,2.0,000	11/2/2030	1,389,462	0.01
EUR 1,150,000	Nissan Motor Co Ltd 3.201%			GBP 3,105,000	Heathrow Funding Ltd 2.625%		
	17/9/2028	1,366,490	0.01		16/3/2028	3,992,814	0.04
USD 6,000,000	Nomura Holdings Inc 2.329%	000	0.05	GBP 1,500,000	Heathrow Funding Ltd 2.75%	4 070 700	0.00
EUD 4 000 000	22/1/2027	5,757,880	0.05	ODD 4 000 000	13/10/2029	1,979,793	0.02
EUR 4,009,000	Rakuten Group Inc FRN 22/4/2027 (Perpetual)	4,806,237	0.05	GBP 1,000,000	Intu Jersey 2 Ltd 2.875% 1/11/2022	541,804	0.00
JPY 180 000 000	SBI Holdings Inc/Japan	4,000,237	0.00	GBP 2 981 000	Kane Bidco Ltd 6.5% 15/2/2027	4,018,608	0.04
0	13/9/2023 (Zero Coupon)	1,649,009	0.02	33. 2,001,000	5.455 2.4 5.675 16.2.252		
USD 600,000	Shizuoka Bank Ltd/The FRN					34,805,938	0.33
	25/1/2023	591,600	0.01		Kuwait		
USD 4,691,000	SoftBank Group Corp FRN			USD 1,745,000	Burgan Bank SAK FRN	4 000 005	0.00
EUD 4 700 000	19/7/2023 (Perpetual)*	4,586,883	0.04		9/7/2024 (Perpetual)	1,699,285	0.02
EUR 1,788,000	SoftBank Group Corp 2.125% 6/7/2024	1,913,162	0.02		Luxembourg		
FUR 2 000 000	SoftBank Group Corp 2.875%	1,913,102	0.02	EUR 400,000	ADLER Group SA 2.25%		
2017 2,000,000	6/1/2027	2,020,909	0.02	FUB 0 400 000	14/1/2029*	370,020	0.00
EUR 2,150,000	SoftBank Group Corp 3.125%	_,,,,		EUR 2,100,000	ADLER Group SA 2.75%	1 007 055	0.00
	19/9/2025	2,325,152	0.02	FUR 4 800 000	13/11/2026 ADLER Group SA 3.25%	1,987,055	0.02
EUR 1,596,000	SoftBank Group Corp 3.375%			LOIX 4,000,000	5/8/2025*	4,688,968	0.04
EUD 5 005 000	6/7/2029	1,525,531	0.01	EUR 1,450,000	Albion Financing 1 SARL /	,,,,,,,,,,	
EUR 5,205,000	SoftBank Group Corp 4%	E 176 170	0.05	, ,	Aggreko Holdings Inc 5.25%		
FUR 400 000	19/9/2029 SoftBank Group Corp 4.5%	5,176,170	0.05		15/10/2026*	1,602,318	0.02
LOIX 400,000	20/4/2025	450,733	0.00	EUR 2,222,000	Altice Financing SA 2.25%		
USD 300,000	SoftBank Group Corp 4.75%	,		FUD 1 044 000	15/1/2025	2,339,174	0.02
	19/9/2024	300,000	0.00	EUR 1,044,000	Altice Financing SA 3% 15/1/2028*	1,044,615	0.01
EUR 1,381,000	SoftBank Group Corp 4.75%			EUR 2.656.000	Altice Financing SA 4.25%	1,044,013	0.01
EUD 4 400 000	30/7/2025*	1,569,159	0.02	, , , , , , , , , , , , , , , , , , , ,	15/8/2029	2,694,782	0.03
EUR 4,100,000	SoftBank Group Corp 5% 15/4/2028*	4,481,408	0.04	EUR 538,000	Altice France Holding SA 8%		
USD 200 000	SoftBank Group Corp 5.375%	4,461,406	0.04		15/5/2027	627,406	0.01
002 200,000	30/7/2022*	200,250	0.00	EUR 500,000	Aroundtown SA FRN 23/9/2024	550 404	0.04
USD 300,000	SoftBank Group Corp 6%	, , , , ,		118D 1 207 000	(Perpetual)	550,161	0.01
	30/7/2025	305,250	0.00	030 1,207,000	Atento Luxco 1 SA '144A' 8% 10/2/2026	1,231,870	0.01
USD 2,487,000	Sumitomo Mitsui Financial			EUR 2.055.000	Becton Dickinson Euro Finance	1,231,070	0.01
EUD 4 500 000	Group Inc 2.472% 14/1/2029	2,388,123	0.02		Sarl 1.208% 4/6/2026	2,321,209	0.02
EUR 1,500,000	Takeda Pharmaceutical Co Ltd	1 500 010	0.00	EUR 5,698,000	Becton Dickinson Euro Finance		
LISD 1 718 000	2% 9/7/2040 Takeda Pharmaceutical Co Ltd	1,580,213	0.02		Sarl 1.336% 13/8/2041	5,314,002	0.05
000 1,7 10,000	2.05% 31/3/2030	1,576,754	0.02	EUR 452,000	BK LC Lux Finco1 Sarl 5.25%		
USD 1,139,000	Takeda Pharmaceutical Co Ltd	.,,		EUD 004 000	30/4/2029	495,166	0.00
	3.175% 9/7/2050	992,919	0.01	EUR 681,000	BL Consumer Credit 2021 FRN 25/9/2038	762,112	0.01
		67,116,836	0.63	FUR 528 000	BL Consumer Credit 2021 FRN	702,112	0.01
	lawasi	. , .,		2011 020,000	25/9/2038	589,373	0.01
LISD 2 500 000	Jersey Aptiv Plc 3.1% 1/12/2051	2,047,040	0.02	EUR 356,000	BL Consumer Credit 2021 FRN	,	
	Aptiv Pic 3.1% 1/12/2031 Aptiv Pic / Aptiv Corp 2.396%	2,047,040	0.02		25/9/2038	398,476	0.00
202 2,000,000	18/2/2025	2,826,204	0.03	EUR 2,375,000	Cidron Aida Finco Sarl 5%		
EUR 600,000	Avis Budget Finance Plc	,, -			1/4/2028	2,466,590	0.02
	4.125% 15/11/2024	677,109	0.01	EUK 1,810,000	Cidron Aida Finco Sarl 5%	1 970 004	0.02
EUR 900,000	Avis Budget Finance Plc		_	GBP 3 234 000	1/4/2028* Cidron Aida Finco Sarl 6.25%	1,879,801	0.02
00000000	4.75% 30/1/2026	1,024,361	0.01	ODF 3,234,000	1/4/2028	4,010,814	0.04
GBP 392,000	CPUK Finance Ltd 4.5%	F4F 001	0.00	EUR 1.689.000	Cirsa Finance International Sarl	1,010,017	0.07
GRD 557 000	28/8/2027 CPUK Finance Ltd 4.875%	515,394	0.00	,,,,,,,,,	4.5% 15/3/2027	1,786,598	0.02
GDF 337,000	28/8/2025	737,088	0.01	EUR 2,165,000	Cirsa Finance International Sarl		
GBP 500.000	CPUK Finance Ltd 6.5%	707,000	0.01		4.75% 22/5/2025	2,368,249	0.02
,,,,,,	28/8/2026	683,361	0.01	EUR 1,403,679	Cirsa Finance International Sarl	1 504 005	0.04
					6.25% 20/12/2023	1,581,095	0.01

 $^{^{\}star}$ All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

	Description	Market Value	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
		<u> </u>		_		· · · · · ·	
	CSN Resources SA '144A' 5.875% 8/4/2032 Cullinan Holdco Scsp 4.625%	2,308,181	0.02		Millicom International Cellular SA '144A' 6.625% 15/10/2026 Monitchem HoldCo 2 SA 9.5%	1,679,673	0.02
	15/10/2026 Dana Financing Luxembourg	1,267,686	0.01		15/9/2026 Monitchem HoldCo 3 SA 5.25%	354,383	0.00
	Sarl 3% 15/7/2029 Dragon Aviation Finance	1,297,426	0.01		15/3/2025 Movida Europe SA 5.25%	2,738,179	0.03
030 011,074	Luxembourg SA 4% 28/11/2022	622.060	0.01		8/2/2031	334,215	0.00
USD 8,727,000	EIG Pearl Holdings Sarl '144A'	622,069			Nexa Resources SA '144A' 5.375% 4/5/2027	901,159	0.01
USD 7,593,000	3.545% 31/8/2036 EIG Pearl Holdings Sarl '144A'	8,563,369	0.08		Puma International Financing SA '144A' 5% 24/1/2026	821,753	0.01
EUR 1,400,000	4.387% 30/11/2046 Eliott Capital Sarl 30/12/2022	7,421,398	0.07		Puma International Financing SA 5% 24/1/2026	247,114	0.00
EUR 2,300,000	(Zero Coupon) European TopSoho Sarl	1,573,227	0.01		Puma International Financing SA '144A' 5.125% 6/10/2024	2,870,663	0.03
EUR 400,000	(Defaulted) 4% 21/9/2021 FACT Master SA FRN	2,220,224	0.02		Rede D'or Finance Sarl '144A' 4.5% 22/1/2030	751,534	0.01
=	20/7/2028	441,574	0.00		Rossini Sarl FRN 30/10/2025	558,817	0.01
	FACT SA/LU 'Series 2018-1 B' FRN 20/11/2025	559,784	0.01	· · ·	Rossini Sarl 6.75% 30/10/2025* SC Germany SA Compartment	5,198,656	0.05
USD 3,298,695	FEL Energy VI Sarl 5.75% 1/12/2040	3,117,267	0.03		Consumer 2020-1 FRN 14/11/2034	1,591,210	0.02
EUR 4,649,000	Garfunkelux Holdco 3 SA 6.75% 1/11/2025	5,249,754	0.05	EUR 3,848,635	SC Germany SA Compartment Consumer 2020-1 FRN		
GBP 3,814,000	Garfunkelux Holdco 3 SA 7.75% 1/11/2025	5,147,435	0.05	EUD 600 000	14/11/2034 SES SA FRN 29/1/2024	4,354,140	0.04
USD 765,000	GOL Equity Finance SA '144A'				(Perpetual)	696,611	0.01
USD 4,297,000	3.75% 15/7/2024 Gol Finance SA '144A' 7%	664,403	0.01	, ,	SES SA FRN 27/5/2026 (Perpetual)	12,087,006	0.11
USD 547,000	31/1/2025* Gol Finance SA '144A' 8%	3,883,263	0.04		SES SA 2% 2/7/2028* Silver Arrow S.A. Compartment	1,575,757	0.01
EUR 200,000	30/6/2026 Hanesbrands Finance	523,309	0.00	EUR 300,000	10 FRN 15/3/2027 Silver Arrow S.A. Compartment	336,582	0.00
	Luxembourg SCA 3.5% 15/6/2024	229,645	0.00	USD 1,903,000	10 FRN 15/3/2027 Simpar Europe SA '144A' 5.2%	336,846	0.00
EUR 3,111,000	Herens Midco Sarl 5.25% 15/5/2029	2,990,992	0.03	EUR 1,529,987	26/1/2031 Summer BC Holdco A Sarl	1,602,164	0.02
EUR 1,760,000	Holcim Finance Luxembourg SA 0.5% 3/9/2030	1,759,170	0.02	EUR 7,514,000	9.25% 31/10/2027 Summer BC Holdco B SARL	1,781,461	0.02
EUR 1,888,000	HSE Finance Sarl 5.625% 15/10/2026	2,070,139	0.02	USD 973,000	5.75% 31/10/2026 Telecom Italia Capital SA	8,516,516	0.08
USD 1,610,000	JSM Global Sarl '144A' 4.75% 20/10/2030	1,406,738	0.01	EUR 1,336,000	6.375% 15/11/2033 Telecom Italia Finance SA	953,844	0.01
USD 1,500,000	Kenbourne Invest SA '144A' 4.7% 22/1/2028	1,398,908	0.01	EUR 2.700.000	7.75% 24/1/2033 Traton Finance Luxembourg SA	1,824,293	0.02
USD 5,312,000	Kenbourne Invest SA '144A' 6.875% 26/11/2024	5,403,499	0.05	,,	1.25% 24/3/2033	2,775,350	0.03
EUR 1,168,946	LHMC Finco 2 Sarl 7.25% 2/10/2025*	1,278,410	0.01		Malaysia	170,697,331	1.61
EUR 200,000	Lincoln Financing SARL FRN 1/4/2024		0.00	USD 10,049,000	Cindai Capital Ltd 8/2/2023 (Zero Coupon)	10,078,444	0.10
EUR 1,000,000	Lincoln Financing SARL 3.625% 1/4/2024	225,308 1,122,634	0.00	MYR 86,500,000	Malaysia Government Bond 2.632% 15/4/2031	18,892,609	0.18
EUR 395,000	Lion/Polaris Lux 4 SA FRN 1/7/2026		0.00	MYR 14,700,000	Malaysia Government Bond 3.502% 31/5/2027	3,515,261	0.03
EUR 1,750,000	Lune Holdings Sarl 5.625%	440,941		MYR 46,000,000	Malaysia Government Bond 4.254% 31/5/2035	11,180,914	0.03
EUR 1,335,000	15/11/2028 Matterhorn Telecom SA 4%	1,807,362	0.02	USD 500,000	TNB Global Ventures Capital		
USD 4,820,000	15/11/2027 MC Brazil Downstream Trading	1,458,905	0.01	USD 450,000	Bhd 3.244% 19/10/2026 TNB Global Ventures Capital	508,226	0.00
	SARL '144A' 7.25% 30/6/2031	4,494,650	0.04		Bhd 4.851% 1/11/2028	502,254 44,677,708	0.00
USD 951,000	MHP Lux SA '144A' 6.25% 19/9/2029	380,400	0.00	LIOD 4 422 522	Marshall Islands		
USD 2,596,000	Millicom International Cellular SA '144A' 4.5% 27/4/2031	2,420,024	0.02	USD 1,130,000	Danaos Corp '144A' 8.5% 1/3/2028	1,204,789	0.01
USD 733,500	Millicom International Cellular SA 5.125% 15/1/2028	718,663	0.01	1160 435 000	Mauritius Azure Power Energy Ltd '144A'		
USD 237,600	Millicom International Cellular SA '144A' 5.125% 15/1/2028	232,794	0.00	UOD 425,000	3.575% 19/8/2026	414,375	0.00
	077 14477 0.12070 10/1/2020	202,704	0.00				

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% c Ne Asset
	Azure Power Solar Energy Pvt			MXN 2 825 000	Mexican Bonos 7.75%		
	Ltd 5.65% 24/12/2024*	659,861	0.01		23/11/2034 Mexico City Airport Trust '144A'	13,656,989	0.1
	CA Magnum Holdings 5.375% 31/10/2026 Greenko Solar Mauritius Ltd	1,008,250	0.01	,	4.25% 31/10/2026	305,625	0.0
	5.55% 29/1/2025*	201,250	0.00		Mexico City Airport Trust 5.5% 31/7/2047	7,423,715	0.0
•	Greenko Solar Mauritius Ltd 5.95% 29/7/2026	669,418	0.01	USD 1,587,000	Mexico Government International Bond 2.659%		
	HTA Group Ltd/Mauritius '144A' 7% 18/12/2025	3,184,435	0.03	USD 1,006,000	24/5/2031 Mexico Government	1,448,931	0.0
•	India Cleantech Energy '144A' 4.7% 10/8/2026	458,009	0.00		International Bond 3.75% 11/1/2028	1,033,665	0.0
	India Green Energy Holdings '144A' 5.375% 29/4/2024	890,726	0.01	USD 614,000	Mexico Government International Bond 4.35%		
USD 765,000	India Green Power Holdings 4% 22/2/2027	732,488	0.01	USD 15,436,000	15/1/2047* Mexico Government	565,034	0.0
USD 1,831,000	Network i2i Ltd FRN 15/1/2025 (Perpetual)*	1,853,173	0.02		International Bond 4.4% 12/2/2052	14,077,632	0.1
USD 741,000	UPL Corp Ltd FRN 27/2/2025 (Perpetual)	707,120	0.01	USD 348,000	Mexico Government International Bond 4.5%		
USD 1,597,000	UPL Corp Ltd 4.5% 8/3/2028	1,605,025	0.01		22/4/2029	367,749	0.0
USD 203,000	UPL Corp Ltd 4.625% 16/6/2030	198,334	0.00	USD 200,000	Mexico Government International Bond 4.5%		
		12,582,464	0.12		31/1/2050	187,200	0.0
USD 291,000	Mexico Alfa SAB de CV '144A' 6.875%			USD 1,207,000	Nemak SAB de CV 3.625% 28/6/2031	1,070,096	0.0
	25/3/2044 Alpek SAB de CV '144A' 3.25%	325,372	0.00	USD 6,392,000	Operadora de Servicios Mega SA de CV Sofom ER '144A'	1,070,000	0
USD 2,986,000	25/2/2031 Axtel SAB de CV '144A' 6.375%	510,744	0.01	USD 1 303 000	8.25% 11/2/2025* Petroleos Mexicanos 5.5%	5,474,620	0.
1100 700 000	14/11/2024	3,076,304	0.03		27/6/2044	992,886	0.
050 766,000	Banco Mercantil del Norte SA/ Grand Cayman '144A' FRN 27/9/2024 (Perpetual)	777,945	0.01		Petroleos Mexicanos 5.95% 28/1/2031	2,216,594	0.
USD 2,530,000	Banco Mercantil del Norte SA/	777,945	0.01		Petroleos Mexicanos 6.375% 23/1/2045	503,930	0.0
1105 4 500 000	Grand Cayman '144A' FRN 24/1/2027 (Perpetual)	2,329,966	0.02		Petroleos Mexicanos 6.5% 13/3/2027	1,823,076	0.0
050 1,580,000	Banco Mercantil del Norte SA/ Grand Cayman '144A' FRN	4 457 004	0.04	, ,	Petroleos Mexicanos '144A' 6.7% 16/2/2032	28,013,971	0.2
USD 200,000	24/1/2032 (Perpetual) BBVA Bancomer SA/Texas FRN	1,457,981	0.01	, ,	Petroleos Mexicanos 6.75% 21/9/2047	2,482,573	0.0
USD 2,525,000	18/1/2033 Braskem Idesa SAPI '144A'	192,360	0.00		Petroleos Mexicanos 6.84% 23/1/2030	7,452,323	0.0
USD 200,000	6.99% 20/2/2032* Cemex SAB de CV '144A' FRN	2,417,688	0.02		Petroleos Mexicanos 6.875% 16/10/2025	3,015,729	0.0
EUR 100,000	8/6/2026 (Perpetual) Cemex SAB de CV 3.125%	191,952	0.00	USD 999,000	Petroleos Mexicanos 6.95% 28/1/2060	824,175	0.0
EUR 998,000	19/3/2026 Cemex SAB de CV 3.125%	113,279	0.00	MXN 622,560	Petroleos Mexicanos 7.19% 12/9/2024	2,939,427	0.
USD 1,127,000	19/3/2026 Cemex SAB de CV '144A' 5.2%	1,129,831	0.01	USD 3,078,000	Petroleos Mexicanos 7.69% 23/1/2050	2,740,036	0.0
USD 267,000	17/9/2030 Cemex SAB de CV 5.45%	1,103,637	0.01	USD 516,000	Trust Fibra Uno '144A' 5.25% 30/1/2026	536,084	0.0
USD 1,181,000	19/11/2029 Comision Federal de	264,997	0.00			121,427,850	1.
USD 200,000	Electricidad 3.348% 9/2/2031 Comision Federal de	1,052,894	0.01	USD 837,000	Mongolia Mongolia Government		
	Electricidad '144A' 4.688% 15/5/2029	197,500	0.00		International Bond 5.125% 7/4/2026*	832,815	0.
USD 762,000	Controladora Mabe SA de CV '144A' 5.6% 23/10/2028	828,953	0.01	USD 1,512,000	Mongolian Mining Corp/Energy Resources LLC 9.25%		
USD 3,352,000	Cydsa SAB de CV '144A' 6.25% 4/10/2027	3,301,737	0.03		15/4/2024	1,096,053 1,928,868	0.0
USD 932,000	Grupo Axo SAPI de CV '144A' 5.75% 8/6/2026	915,977	0.01		Morocco	1,320,000	0.
USD 805,000	Grupo Bimbo SAB de CV '144A' FRN 17/4/2023 (Perpetual)	815,650	0.01	USD 1,116,000	Morocco Government International Bond '144A' 3%		
USD 200,000	Industrias Penoles SAB de CV '144A' 4.75% 6/8/2050	188,625	0.00	USD 865,000	15/12/2032 Morocco Government	977,895	0.0
1100 4 007 000	Metalsa S A P I De Cv 3.75%	,		,	International Bond '144A' 4%		

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 699,000	Morocco Government International Bond 4%				ING Groep NV FRN 13/11/2030 Intertrust Group BV 3.375%	866,457	0.01
	15/12/2050	553,958	0.00	FUR 513 000	15/11/2025 IPD 3 BV 5.5% 1/12/2025	2,088,562 577,402	0.02 0.01
		2,217,365	0.02		Jubilee Place 17/1/2059	077,402	
EUR 1,200,000	Netherlands Abertis Infraestructuras Finance BV FRN 24/11/2025			EUR 1,400,000	(Zero Coupon) Koninklijke KPN NV FRN 8/11/2024 (Perpetual)	227,260 1.526.591	0.00
	(Perpetual)	1,299,564	0.01		Magoi 2019 BV FRN 27/7/2039	56,648	0.00
EUR 2,400,000	America Movil BV 2/3/2024 (Zero Coupon)	2,853,381	0.03	,	Magoi 2019 BV FRN 27/7/2039 Magoi 2019 BV FRN 27/7/2039	56,317 112,109	0.00
EUR 1,000,000	Ashland Services BV 2%			,	Majapahit Holding BV 7.875%	112,103	0.00
FUR 4 500 000	30/1/2028 ATF Netherlands BV FRN	1,040,823	0.01	118D 200 000	29/6/2037 Metinvest BV 7.65% 1/10/2027	1,758,311 60,000	0.02 0.00
	20/1/2023 (Perpetual)*	5,122,005	0.05		Metinvest BV '144A' 8.5%	00,000	0.00
USD 1,800,000	Athora Netherlands NV FRN 16/11/2022 (Perpetual)	1,822,500	0.02	LICD 406 000	23/4/2026*	181,800	0.00
EUR 600,000	Axalta Coating Systems Dutch	1,022,300	0.02		Metinvest BV 8.5% 23/4/2026 Mong Duong Finance Holdings	148,800	0.00
	Holding B BV 3.75% 15/1/2025	662,644	0.01	EUR 500,000	BV 5.125% 7/5/2029 Naturgy Finance BV FRN	819,734	0.01
USD 978,000	Braskem Netherlands Finance BV FRN 23/1/2081	1,084,724	0.01	EUD 000 000	18/11/2022 (Perpetual) Naturgy Finance BV FRN	571,446	0.01
USD 3,860,000	Braskem Netherlands Finance	, ,		LON 900,000	24/4/2024 (Perpetual)	1,013,906	0.01
LISD 1 447 000	BV '144A' FRN 23/1/2081 Braskem Netherlands Finance	4,281,223	0.04	EUR 3,100,000	Naturgy Finance BV FRN	2 402 540	0.00
	BV 4.5% 10/1/2028*	1,452,654	0.01	EUR 533,000	23/11/2026 (Perpetual) Nobel Bidco BV 3.125%	3,192,549	0.03
USD 1,195,000	Braskem Netherlands Finance BV '144A' 4.5% 31/1/2030	1,174,282	0.01	FUR 1 652 000	15/6/2028 Nobian Finance BV 3.625%	541,336	0.00
USD 2,855,000	Braskem Netherlands Finance BV '144A' 5.875% 31/1/2050	2,823,467	0.03		15/7/2026* NXP BV / NXP Funding LLC /	1,740,970	0.02
EUR 1,000,000	Cooperatieve Rabobank UA FRN 29/12/2025 (Perpetual)	1,157,708	0.01	,	NXP USA Inc '144A' 3.875% 18/6/2026	4,043,012	0.04
EUR 793,411	Domi 2021-1 BV FRN 15/6/2053	891,413	0.01	USD 1,300,000	NXP BV / NXP Funding LLC / NXP USA Inc '144A' 4.3%	,, -	
EUR 290,000	Dutch Property Finance 2020-2 BV FRN 28/1/2058	328,869	0.00	EUD 004 200	18/6/2029	1,384,266	0.01
EUR 740,000	Dutch Property Finance 2021-1				OCI NV 3.625% 15/10/2025 OI European Group BV 2.875%	783,036	0.01
EUR 786,232	BV FRN 28/7/2058 Dutch Property Finance 2021-2	831,103	0.01	EUR 220,000	15/2/2025 OI European Group BV 3.125%	1,049,033	0.01
EUR 820,000	BV 0.146% 28/4/2059 Dutch Property Finance 2021-2	885,237	0.01	USD 3 664 000	15/11/2024 Petrobras Global Finance BV	245,938	0.00
	BV 0.246% 28/4/2059 Dutch Property Finance 2021-2	911,490	0.01		5.299% 27/1/2025 Phoenix PIB Dutch Finance BV	3,855,435	0.04
	BV 0.496% 28/4/2059 ELM BV for Firmenich	563,188	0.00		2.375% 5/8/2025* Q-Park Holding I BV FRN	1,110,961	0.01
2011 0,7 00,000	International SA FRN	0.575.400			1/3/2026	799,876	0.01
USD 1.768.000	3/9/2025 (Perpetual) Embraer Netherlands Finance	6,575,428	0.06	EUR 764,000	Q-Park Holding I BV 1.5% 1/3/2025*	792,172	0.01
	BV 5.05% 15/6/2025	1,799,749	0.02	EUR 447,000	Q-Park Holding I BV 2%		
	Embraer Netherlands Finance BV 5.4% 1/2/2027	977,676	0.01	EUR 2,207,000	1/3/2027 Repsol International Finance	442,849	0.00
USD 1,813,000	Embraer Netherlands Finance BV '144A' 6.95% 17/1/2028	1,892,319	0.02		BV FRN 11/3/2026 (Perpetual)	2,472,327	0.02
EUR 1,411,000	Energizer Gamma Acquisition BV 3.5% 30/6/2029		0.01	EUR 2,785,000	Repsol International Finance	2,472,527	0.02
USD 1,831,000	Equate Petrochemical BV	1,427,351			BV FRN 22/12/2026 (Perpetual)	2,939,928	0.03
USD 200,000	'144A' 2.625% 28/4/2028 Equate Petrochemical BV	1,732,584	0.02	EUR 3,800,000	Repsol International Finance BV FRN 11/9/2028		
USD 902 000	'144A' 4.25% 3/11/2026 Equate Petrochemical BV	207,332	0.00	ELID 3 400 000	(Perpetual) Repsol International Finance	4,256,626	0.04
002 002,000	4.25% 3/11/2026	935,067	0.01	LOIX 3,409,000	BV FRN 25/3/2075	3,951,599	0.04
EUR 900,000	Ferrovial Netherlands BV FRN 14/2/2023 (Perpetual)	988,188	0.01		Stellantis NV 0.75% 18/1/2029	2,088,318	0.02
USD 1,554,330	Greenko Dutch BV 3.85%				Stellantis NV 1.25% 20/6/2033 Stellantis NV 3.375% 7/7/2023	4,105,499 1,358,759	0.04 0.01
EUR 2,200,000	29/3/2026 Iberdrola International BV FRN	1,515,472	0.01	EUR 554,479	Summer BidCo BV 9% 15/11/2025	624,810	0.01
EUR 600,000	22/2/2023 (Perpetual) Iberdrola International BV FRN	2,490,881	0.02	EUR 260,090	Summer BidCo BV 9% 15/11/2025	293,177	0.00
	28/1/2026 (Perpetual)	650,011	0.01	EUR 1,800,000	Telefonica Europe BV FRN		
	ING Groep NV FRN 16/2/2027 ING Groep NV FRN 13/11/2030	4,142,076 3,897,868	0.04 0.04		7/3/2023 (Perpetual)	2,040,560	0.02

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Portiono oi inv	vestments 28 Februa	ry 2022					
Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
FUR 900 000	Telefonica Europe BV FRN			FUR 2 900 000	Volkswagen International		
	4/9/2023 (Perpetual) Telefonica Europe BV FRN	1,019,512	0.01	2017 2,000,000	Finance NV FRN 27/6/2024 (Perpetual)	3,314,562	0.03
EUR 4,200,000	31/3/2024 (Perpetual) Telefonica Europe BV FRN	2,141,551	0.02	EUR 1,800,000	Volkswagen International Finance NV FRN 24/3/2026		
EUR 4,400,000	14/12/2024 (Perpetual) Telefonica Europe BV FRN	4,884,762	0.05	EUR 849,000	(Perpetual) VZ Secured Financing BV 3.5%	2,136,616	0.02
EUR 1,900,000	22/6/2026 (Perpetual) Telefonica Europe BV FRN	4,937,120	0.05	EUR 6,800,000	15/1/2032 Wintershall Dea Finance 2 BV	896,010	0.01
EUR 11,100,000	24/2/2028 (Perpetual) Telefonica Europe BV FRN	1,961,159	0.02	EUR 400,000	FRN 20/4/2026 (Perpetual) ZF Europe Finance BV 2% 23/2/2026	6,165,895 422,059	0.06
EUR 300,000	12/2/2029 (Perpetual) Teva Pharmaceutical Finance Netherlands II BV 1.625%	10,773,659	0.10	EUR 600,000	ZF Europe Finance BV 2.5% 23/10/2027	622,354	0.00
	15/10/2028*	276,617	0.00	EUR 200,000	Ziggo BV 2.875% 15/1/2030	207,478	0.00
EUR 1,200,000	Teva Pharmaceutical Finance					194,053,483	1.84
	Netherlands II BV 1.875%	4 470 400	0.04		Norway	,,	
FUR 2 920 000	31/3/2027 Teva Pharmaceutical Finance	1,172,188	0.01	EUR 359.000	Adevinta ASA 2.625%		
2017 2,020,000	Netherlands II BV 3.75%				15/11/2025	399,627	0.00
	9/5/2027	3,082,200	0.03		Adevinta ASA 3% 15/11/2027	246,739	0.00
EUR 987,000	Teva Pharmaceutical Finance			l ' '	Aker BP ASA 1.125% 12/5/2029 Nassa Topco AS 2.875%	2,465,739	0.02
	Netherlands II BV 4.375% 9/5/2030	1,032,404	0.01	EUR 1,400,000	6/4/2024	1,580,016	0.02
EUR 4,225,000	Teva Pharmaceutical Finance	.,002,.0.	0.0.			4,692,121	0.04
	Netherlands II BV 4.5%				Oman	, ,	
EUD 760 000	1/3/2025 Teva Pharmaceutical Finance	4,722,252	0.04	USD 1.071.000	Oman Government International		
LOIX 700,000	Netherlands II BV 6%				Bond 6.5% 8/3/2047	1,000,046	0.01
	31/1/2025	886,748	0.01	USD 1,309,000	Oman Government International		
USD 1,125,000	Teva Pharmaceutical Finance			1160 300 000	Bond 6.75% 17/1/2048 Oman Government International	1,256,640	0.01
	Netherlands III BV 4.75% 9/5/2027	1,082,995	0.01	000 200,000	Bond 7.375% 28/10/2032	222,750	0.01
USD 1,490,000	Teva Pharmaceutical Finance Netherlands III BV 5.125%	1,002,993	0.01	·	Oman Sovereign Sukuk Co '144A' 4.875% 15/6/2030	210,000	0.00
	9/5/2029	1,424,306	0.01	USD 2,167,000	OQ SAOC '144A' 5.125%	0.400.005	0.00
EUR 1,720,000	Thermo Fisher Scientific Finance I BV 1.625%				6/5/2028	2,163,885	0.02
EUD 854 000	18/10/2041 Titan Holdings II BV 5.125%	1,737,548	0.02		Pakistan	4,853,321	0.05
	15/7/2029 Trivium Packaging Finance BV	877,406	0.01	USD 690,000	Pakistan Government International Bond 6%		
	3.75% 15/8/2026 Trivium Packaging Finance BV	1,182,477	0.01	USD 690,000	8/4/2026 Pakistan Government	633,075	0.01
002 011,000	'144A' 5.5% 15/8/2026	980,542	0.01		International Bond 7.375%	505.405	0.00
	United Group BV FRN 1/2/2029	769,480	0.01	USD 1 615 000	8/4/2031 Pakistan Water & Power	595,125	0.00
EUR 1,400,000	United Group BV 3.625%	4 444 470	0.04	000 1,010,000	Development Authority 7.5%		
FUR 4 079 000	15/2/2028* United Group BV 4%	1,414,479	0.01		4/6/2031	1,356,600	0.01
	15/11/2027	4,253,791	0.04			2,584,800	0.02
EUR 1,731,000	United Group BV 4.625%	4 040 540	0.00		Panama		
EUR 4,857,000	15/8/2028 United Group BV 4.875% 1/7/2024	1,816,512 5,461,191	0.02	USD 369,000	Aeropuerto Internacional de Tocumen SA '144A' 4%		
EUR 240,000	UPC Holding BV 3.875% 15/6/2029	260,543	0.00	USD 1,833,000	11/8/2041 Aeropuerto Internacional de	339,312	0.00
EUR 1,265,000	Upjohn Finance BV 1.362% 23/6/2027	1,396,630	0.01		Tocumen SA '144A' 5.125% 11/8/2061	1,679,651	0.02
USD 4,415,000	VEON Holdings BV '144A' 3.375% 25/11/2027	1,655,625	0.02	USD 219,000	Banco Latinoamericano de Comercio Exterior SA '144A'		
USD 1,171,000	VEON Holdings BV '144A' 4% 9/4/2025	439,125	0.00	USD 240,000	2.375% 14/9/2025 Banco Nacional de Panama	215,118	0.00
EUR 3,440,000	Viterra Finance BV 1% 24/9/2028	3,577,969	0.03		'144A' 2.5% 11/8/2030 Carnival Corp 7.625% 1/3/2026	211,524 626,040	0.00 0.01
USD 874,000	Vivo Energy Investments BV '144A' 5.125% 24/9/2027	886,018	0.01		Carnival Corp 10.125% 1/2/2026*	5,982,762	0.06
EUR 1,400,000	Volkswagen International Finance NV FRN 14/12/2022	,		USD 2,149,000	Panama Government International Bond 3.16%	0.400.055	0.00
	(Perpetual)	1,585,044	0.01		23/1/2030	2,103,855	0.02
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^{*} All or a portion of this security represents a security on loan.

	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200 000	Panama Government				Philippines		
202 200,000	International Bond 3.298%			USD 675.000	Globe Telecom Inc FRN		
	19/1/2033	190,600	0.00	,	2/8/2026 (Perpetual)	664,875	0.01
USD 200,000	Panama Government			USD 524,000	Globe Telecom Inc 2.5%		
	International Bond 3.875%				23/7/2030	468,049	0.00
1100 000 000	17/3/2028	205,669	0.00	USD 695,000	Globe Telecom Inc 3%		
USD 330,000	Panama Government			LIOD 050 000	23/7/2035	576,991	0.01
	International Bond 4.5% 15/5/2047	321,348	0.00	USD 353,000	Philippine Government International Bond 2.95%		
USD 916.000	Panama Government	321,340	0.00		5/5/2045	300,932	0.00
	International Bond 4.5%			USD 336.000	Philippine Government	000,002	0.00
	16/4/2050	886,995	0.01		International Bond 3.75%		
		12,762,874	0.12		14/1/2029	350,700	0.00
	Damanus	, - ,-		USD 400,000	Philippine Government		
LISD 1 610 000	Paraguay Frigorifico Concepcion SA				International Bond 6.375%		
030 1,610,000	'144A' 7.7% 21/7/2028	1,514,406	0.02	LICD 500 000	15/1/2032	500,000	0.00
USD 400.000	Paraguay Government	1,514,400	0.02	080 500,000	Philippine Government International Bond 6.375%		
002 100,000	International Bond '144A'				23/10/2034	637,500	0.01
	2.739% 29/1/2033	348,869	0.00	USD 600 000	Philippine Government	001,000	0.0
USD 416,000	Paraguay Government			002 000,000	International Bond 9.5%		
	International Bond 4.7%				2/2/2030	861,000	0.01
1105 504 000	27/3/2027	430,249	0.00			4,360,047	0.04
USD 531,000	Paraguay Government International Bond '144A'				Portugal	,,-	
	4.95% 28/4/2031*	551,989	0.01	FLID 278 552	Portugal Ares Lusitani-STC SA / Pelican		
USD 200.000	Paraguay Government	001,000	0.01	LUIX 270,332	Finance 2 1.706% 25/1/2035	312,083	0.00
202 200,000	International Bond 5%			EUR 1.207.058	Ares Lusitani-STC SA / Pelican	012,000	0.00
	15/4/2026	208,858	0.00		Finance 2 3.706% 25/1/2035	1,359,123	0.0
USD 345,000	Paraguay Government			EUR 200,000	Banco Espirito Santo SA		
	International Bond 5.4%				(Restricted) (Defaulted)		
1105 440 000	30/3/2050	337,912	0.00		8/5/2017 (Zero Coupon)	39,282	0.00
USD 449,000	Paraguay Government			EUR 2,000,000	Banco Espirito Santo SA		
	International Bond '144A' 5.4% 30/3/2050	439,776	0.01		(Restricted) (Defaulted)	202.024	0.00
	3.4 /6 30/3/2030			FUR 20 500 000	15/1/2018 (Zero Coupon) Banco Espirito Santo SA	392,824	0.00
		3,832,059	0.04	2017 20,000,000	(Restricted) (Defaulted) 4%		
	Peru				21/1/2019	4,026,443	0.04
USD 2,260,000	InRetail Consumer '144A'			EUR 1,000,000	EDP - Energias de Portugal SA		
	3.25% 22/3/2028	2,127,225	0.02		FRN 30/4/2079	1,158,269	0.01
USD 300,000	Kallpa Generacion SA 4.875%	207.007	0.00	EUR 1,900,000	EDP - Energias de Portugal SA		
LISD 624 000	24/5/2026 Orazul Energy Egenor SCA	307,907	0.00	EUD 000 000	FRN 20/7/2080	2,030,486	0.02
000 024,000	'144A' 5.625% 28/4/2027	596,803	0.01	EUR 900,000	SAGRES Socidade de Titularização de Creditos SA/		
USD 1.160.000	Peruvian Government	000,000	0.01		Ulisses Finance No. 1 FRN		
	International Bond 1.862%				20/3/2033	1,033,217	0.01
	1/12/2032	987,668	0.01	EUR 500,000	SAGRES Socidade de	,,	
USD 441,000	Peruvian Government				Titularizacao de Creditos SA/		
	International Bond 2.392%				Ulisses Finance No. 1 FRN		
LICD 225 000	23/1/2026	432,029	0.01		20/3/2033	562,908	0.01
USD 335,000	Peruvian Government			EUR 900,000	TAGUS - Sociedade de		
	International Bond 2.783% 23/1/2031	315,583	0.00		Titularizacao de Creditos		
USD 110 000	Peruvian Government	313,303	0.00		SA/Ulisses Finance No. 2 2.294% 23/9/2038	1,001,693	0.0
002,000	International Bond 3%			FUR 200 000	TAGUS - Sociedade de	1,001,093	0.0
	15/1/2034	100,870	0.00	2017 200,000	Titularização de Creditos SA/		
USD 319,000	Peruvian Government				Viriato Finance No 1 0.385%		
	International Bond 3.3%				28/10/2040	221,333	0.0
	11/3/2041	283,511	0.00	EUR 700,000	TAGUS - Sociedade de		
	Peruvian Government				Titularizacao de Creditos SA/		
USD 200,000			0.00		Viriato Finance No 1 0.985%		
USD 200,000	International Bond 4.125%	210 220			28/10/2040		0.0
,	25/8/2027	210,228	0.00	ELID 0.470.400		771,607	0.0
,	25/8/2027 SAN Miguel Industrias Pet SA /	210,228	0.00	EUR 3,479,129	TAGUS - Sociedade de	771,007	0.0
,	25/8/2027	210,228 275,607	0.00	EUR 3,479,129		3,893,442	0.04

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Asset
	Puerto Rico				DBS Group Holdings Ltd FRN	/	
USD 590,000	Puerto Rico Sales Tax			,	27/2/2025 (Perpetual)	592,500	0.0
	Financing Corp Sales Tax Revenue 4.75% 1/7/2053	652,534	0.01		LLPL Capital Pte Ltd 6.875% 4/2/2039	1,838,424	0.0
	Qatar			USD 789,000	Medco Oak Tree Pte Ltd 7.375% 14/5/2026	798,862	0.0
USD 1,475,000	Qatar Energy 3.125% 12/7/2041	1,390,187	0.01	USD 636,000	Medco Platinum Road Pte Ltd 6.75% 30/1/2025	641,377	0.0
USD 1,695,000	Qatar Energy '144A' 3.125% 12/7/2041*	1,597,538	0.02	USD 600,000	ONGC Videsh Vankorneft Pte		
USD 277,000	Qatar Energy '144A' 3.3% 12/7/2051	261,765	0.00	SGD 1,500,000	Ltd 3.75% 27/7/2026 Singapore Airlines Ltd 1.625%	611,102	0.0
	Qatar Energy 3.3% 12/7/2051	1,275,750	0.00	USD 788,000	3/12/2025 Theta Capital Pte Ltd 8.125%	1,199,842	0.0
USD 744,000	Qatar Government International Bond '144A' 4% 14/3/2029	810,495	0.01	USD 600 000	22/1/2025 TML Holdings Pte Ltd 4.35%	797,850	0.0
USD 351,000	Qatar Government International Bond 4.4% 16/4/2050	406,721	0.01		9/6/2026	585,000	0.0
USD 321,000	Qatar Government International	,		USD 600,000	United Overseas Bank Ltd FRN 19/10/2023 (Perpetual)	604,463	0.0
	Bond 4.5% 23/4/2028	356,511 6,098,967	0.00			13,140,452	0.1
	Romania	0,000,007	0.00	1100 3 030 000	South Africa Eskom Holdings SOC Ltd		
USD 1,314,000	Romanian Government International Bond '144A' 3%			, ,	7.125% 11/2/2025	2,996,104	0.0
	14/2/2031*	1,208,880	0.01	ZAR 126,042,000	Republic of South Africa Government Bond 8.5%		
USD 1,064,000	Romanian Government International Bond '144A'			USD 200 000	31/1/2037 Republic of South Africa	6,962,308	0.0
USD 190,000	3.625% 27/3/2032 Romanian Government	1,008,140	0.01	202 200,000	Government International	205 245	0.0
•	International Bond 4% 14/2/2051	161,500	0.00	USD 581,000	Bond 4.875% 14/4/2026 Republic of South Africa	205,215	0.0
USD 96,000	Romanian Government	101,300	0.00		Government International Bond 5.65% 27/9/2047	499,512	0.0
	International Bond 6.125% 22/1/2044	111,006	0.00	USD 789,000	Republic of South Africa Government International		
		2,489,526	0.02		Bond 5.75% 30/9/2049	680,767	0.0
	Russian Federation					11,343,906	0.
UB 881,274,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	2,350,883	0.02	USD 2 852 000	South Korea Heungkuk Life Insurance Co		
USD 1,400,000	Russian Foreign Bond - Eurobond 4.25% 23/6/2027	420.000	0.01	002 2,002,000	Ltd FRN 9/11/2022	2 000 042	0.0
USD 600,000	Russian Foreign Bond - Eurobond 4.75% 27/5/2026	.,	0.00	USD 1,310,000	(Perpetual) KDB Life Insurance Co Ltd FRN	2,860,913	0.0
	Europoria 4.75% 27/5/2026	180,000 2,950,883	0.00	USD 2.500.000	21/5/2023 (Perpetual) Kookmin Bank FRN 2/7/2024	1,309,345	0.0
	Saudi Arabia				(Perpetual)	2,543,437	0.0
USD 2,019,000	Saudi Government International	4 000 000	0.00		LG Chem Ltd 2.375% 7/7/2031 POSCO 1/9/2026 (Zero Coupon)	331,547 2,692,638	0.0 0.0
USD 129,000	Bond 2.25% 2/2/2033 Saudi Government International	1,906,693	0.02	USD 2,800,000	Shinhan Financial Group Co Ltd FRN 12/5/2026 (Perpetual)	2,653,000	0.0
USD 200 000	Bond 3.25% 26/10/2026 Saudi Government International	133,999	0.00	USD 1,900,000	Tongyang Life Insurance Co Ltd	, ,	
	Bond 3.625% 4/3/2028	211,500	0.00	USD 200,000	FRN 22/9/2025 (Perpetual) Woori Bank FRN 4/10/2024	1,978,375	0.0
USD 200,000	Saudi Government International Bond 4% 17/4/2025	210,800	0.00	·	(Perpetual)	201,803	0.0
USD 991,000	Saudi Government International Bond '144A' 4.375%		-		Snain	14,571,058	0.1
1150 826 000	16/4/2029 Saudi Government International	1,098,771	0.01	EUR 328,000	Spain Aedas Homes Opco SLU 4%		
	Bond 4.5% 17/4/2030	960,860	0.01	EUR 381,000	15/8/2026 Almirall SA 2.125% 30/9/2026	364,765 407,472	0.0 0.0
		4,522,623	0.04	EUR 900,000	Autonoria Spain 2021 FT FRN 31/1/2039	1,008,264	0.0
USD 1,380,000	Singapore ABJA Investment Co Pte Ltd			EUR 200,000	Autonoria Spain 2021 FT FRN		
	5.45% 24/1/2028 ABJA Investment Co Pte Ltd	1,442,100	0.01	EUR 500,000	31/1/2039 Autonoria Spain 2021 FT FRN	224,011	0.0
	5.95% 31/7/2024	212,500	0.00	EUR 2,100.000	31/1/2039 Autonoria Spain 2021 FT FRN	559,975	0.0
	BPRL International Singapore Pte Ltd 4.375% 18/1/2027	609,257	0.01		31/1/2039 Autonoria Spain 2021 FT FRN	2,349,923	0.0
USD 600,000							
	Continuum Energy Levanter Pte Ltd '144A' 4.5% 9/2/2027	2,479,278	0.02	2017 400,000	31/1/2039	448,351	0.0

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Banco Bilbao Vizcaya				Sri Lanka		
LUIX 1,200,000	Argentaria SA FRN 29/3/2024			USD 300 000	Sri Lanka Sri Lanka Government		
	(Perpetual)*	1,388,683	0.01	000 000,000	International Bond 6.35%		
EUR 800,000	Banco Bilbao Vizcaya				28/6/2024	147,585	0.00
	Argentaria SA FRN 15/1/2026			USD 875,000	Sri Lanka Government		
LIOD 400 000	(Perpetual)	933,214	0.01		International Bond 6.85%	400.000	0.00
USD 400,000	Banco Bilbao Vizcaya Argentaria SA FRN			LISD 1 120 000	14/3/2024 Sri Lanka Government	428,260	0.00
	16/11/2027 (Perpetual)	393.000	0.00	03D 1,129,000	International Bond 7.55%		
EUR 2,400,000	Banco de Sabadell SA FRN	000,000	0.00		28/3/2030	508,185	0.01
	17/1/2030	2,542,265	0.03			1,084,030	0.01
EUR 3,700,000	Banco de Sabadell SA FRN		-		Cdan	1,001,000	0.0.
ELID 900 000	15/4/2031	3,890,468	0.04	FUR 2 950 000	Sweden Fastighets AB Balder 2.873%		
EUR 800,000	Banco Santander SA FRN 25/4/2022 (Perpetual)*	906,260	0.01	LON 2,950,000	2/6/2081	2,899,061	0.03
EUR 4.000.000	Banco Santander SA FRN	300,200	0.01	EUR 1,400,000	Heimstaden Bostad AB FRN	,,	
,,,,,,,,	14/1/2026 (Perpetual)	4,321,419	0.04		15/1/2026 (Perpetual)	1,438,740	0.01
EUR 200,000	CaixaBank SA FRN 18/7/2022			EUR 3,376,000	Heimstaden Bostad AB FRN	0.000.050	0.00
	(Perpetual)	227,500	0.00	ELID 3 125 000	1/2/2027 (Perpetual) Heimstaden Bostad AB FRN	3,239,650	0.03
EUR 2,200,000	CaixaBank SA FRN 19/9/2023	0.500.045	0.00	LOIX 3, 123,000	29/10/2027 (Perpetual)	3,002,962	0.03
FUR 600 000	(Perpetual) CaixaBank SA FRN 13/6/2024	2,566,315	0.03	EUR 934,000	Intrum AB 3.5% 15/7/2026	1,008,548	0.01
LOT 000,000	(Perpetual)	714,517	0.01	EUR 3,862,000	Intrum AB 4.875% 15/8/2025	4,343,263	0.04
EUR 3,300,000	Cellnex Finance Co SA 0.75%	,		USD 1,200,000	Skandinaviska Enskilda Banken		
	15/11/2026	3,476,262	0.03		AB FRN 13/5/2025	4 200 000	0.04
EUR 3,400,000	Cellnex Finance Co SA 2%			USD 200 000	(Perpetual) Svenska Handelsbanken AB	1,200,000	0.01
FUD 12 600 000	15/9/2032	3,308,645	0.03	OOD 200,000	FRN 1/3/2027 (Perpetual)	197,110	0.00
EUR 12,000,000	Cellnex Telecom SA 0.75% 20/11/2031	12,352,592	0.12	USD 200,000	Svenska Handelsbanken AB	,	
EUR 1.100.000	Cellnex Telecom SA 1.75%	12,002,002	0.12		FRN 1/3/2031 (Perpetual)	197,150	0.00
,,	23/10/2030*	1,082,407	0.01	EUR 2,293,000	Verisure Holding AB FRN	0.550.000	0.00
EUR 1,357,000	Food Service Project SA 5.5%			FLID 1 724 000	15/4/2025 Verisure Holding AB 3.25%	2,579,282	0.02
EUD 004 745	21/1/2027	1,483,534	0.01	2017 1,724,000	15/2/2027	1,820,428	0.02
EUR 694,715	FT Santander Consumer Spain Auto 2020-1 FRN 20/3/2033	782,905	0.01	EUR 2,437,000	Verisure Holding AB 3.5%		
EUR 208.415	FT Santander Consumer Spain	702,000	0.01		15/5/2023	2,744,639	0.03
	Auto 2020-1 FRN 20/3/2033	236,534	0.00	EUR 1,698,000	Verisure Holding AB 3.875% 15/7/2026	1 060 111	0.02
EUR 416,829	FT Santander Consumer Spain			FUR 1 805 000	Verisure Midholding AB 5.25%	1,868,441	0.02
EUD 4 400 000	Auto 2020-1 3.5% 20/3/2033	473,945	0.01	2011 1,000,000	15/2/2029	1,944,763	0.02
EUR 1,189,000	Grifols Escrow Issuer SA 3.875% 15/10/2028	1,230,442	0.01	EUR 974,000	Volvo Car AB 2.5% 7/10/2027	1,103,186	0.01
EUR 829,000	Grupo Antolin-Irausa SA 3.5%	1,200,112	0.01			29,587,223	0.28
	30/4/2028	808,875	0.01		Switzerland		
EUR 1,200,000	International Consolidated			USD 200,000	Credit Suisse Group AG FRN		
	Airlines Group SA 0.625%	1 220 101	0.01		17/7/2023 (Perpetual)	205,510	0.00
FUR 6 100 000	17/11/2022 International Consolidated	1,329,181	0.01	USD 200,000	Credit Suisse Group AG FRN	044.070	0.00
2011 0,100,000	Airlines Group SA 1.125%			LISD 2 400 000	11/12/2023 (Perpetual) Credit Suisse Group AG '144A'	211,379	0.00
	18/5/2028	6,337,876	0.06	000 2,400,000	FRN 18/12/2024 (Perpetual)	2,478,000	0.02
EUR 3,300,000	International Consolidated			USD 3,200,000	Credit Suisse Group AG FRN	, -,	
	Airlines Group SA 2.75%	2 574 022	0.02		18/12/2024 (Perpetual)	3,304,000	0.03
FUR 3 500 000	25/3/2025 International Consolidated	3,574,023	0.03	USD 1,100,000	Credit Suisse Group AG FRN	4 4 4 4 4 0 5	0.04
2017 0,000,000	Airlines Group SA 3.75%			USD 600 000	12/9/2025 (Perpetual) Credit Suisse Group AG '144A'	1,144,165	0.01
	25/3/2029	3,761,051	0.04	000 000,000	FRN 12/9/2025 (Perpetual)	624,090	0.01
EUR 2,353,000	Kaixo Bondco Telecom SA	_		USD 1,588,000	Credit Suisse Group AG '144A'	3= .,000	0.01
EUD 0 770 000	5.125% 30/9/2029	2,469,160	0.02		FRN 21/8/2026 (Perpetual)	1,610,581	0.02
EUK 6,772,000	Lorca Telecom Bondco SA 4% 18/9/2027	7,324,334	0.07	USD 200,000	Credit Suisse Group AG '144A'	400.000	0.00
EUR 1.100.000	Merlin Properties Socimi SA	1,024,004	0.07	HSD 2 775 000	FRN 11/2/2027 (Perpetual) Credit Suisse Group AG '144A'	192,000	0.00
	1.375% 1/6/2030	1,128,593	0.01	03D 2,773,000	FRN 24/1/2030 (Perpetual)*	2,577,975	0.02
EUR 25,465,000	Spain Government Bond '144A'			USD 4,513,000	UBS AG/London '144A' 1.375%	_,,	
EUD 050 000	3.45% 30/7/2066	38,839,213	0.37		13/1/2025	4,397,682	0.04
EUR 250,000	Tendam Brands SAU FRN	270 050	0.00	USD 7,845,000	UBS Group AG '144A' FRN	0.054.440	0.00
FUR 2 173 000	15/9/2024 Tendam Brands SAU 5%	278,856	0.00	11SD 1 000 000	31/1/2024 (Perpetual)* UBS Group AG FRN 19/2/2025	8,251,410	0.08
_51(2,170,000	15/9/2024*	2,437,349	0.02	1,000,000	(Perpetual)	1,071,875	0.01
		115,962,179	1.10	USD 600,000	UBS Group AG FRN 29/7/2026	,,	
		, - 3=, 0			(Perpetual)	004 700	0.01
			Į		(Perpetual)	604,720	0.01

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Thailand			USD 800.000	Barclays Plc FRN 15/6/2024		
USD 1,387,000	Bangkok Bank PCL/Hong Kong FRN 23/9/2025 (Perpetual)	1,379,462	0.01		(Perpetual) Barclays Plc FRN 15/6/2025	862,000	0.01
USD 789,000	Bangkok Bank PCL/Hong Kong FRN 25/9/2034	768,034	0.01	USD 1,300,000	(Perpetual) Barclays Plc FRN 15/12/2025	557,206	0.01
	Bangkok Bank PCL/Hong Kong FRN 23/9/2036	659,151	0.01	GBP 200,000	(Perpetual) Barclays Plc FRN 15/12/2025	1,353,625	0.01
USD 1,090,000	GC Treasury Center Co Ltd 2.98% 18/3/2031	1,045,784	0.01		(Perpetual) Barclays Plc FRN 9/8/2029	273,330 3,105,018	0.00 0.03
USD 1,381,000	Kasikornbank PCL/Hong Kong FRN 14/10/2025 (Perpetual)	1,373,025	0.01		Barley Hill NO 2 Plc 27/8/2058 (Zero Coupon)	698,243	0.01
USD 524,000	Kasikornbank PCL/Hong Kong FRN 2/10/2031	508,723	0.00	, ,	BAT International Finance Plc 2.25% 16/1/2030	3,445,251	0.03
USD 690,000	Krung Thai Bank PCL/Cayman Islands FRN 25/3/2026			EUR 5,600,000	BCP V Modular Services Finance II Plc 4.75%		
USD 5,040,000	(Perpetual) Thaioil Treasury Center Co Ltd	664,125	0.01	GBP 700,000	30/11/2028 BCP V Modular Services	5,991,661	0.06
USD 790,000	3.75% 18/6/2050 TMBThanachart Bank PCL	4,119,595	0.04	000 0 750 000	Finance II Plc 6.125% 30/11/2028	878,332	0.01
	FRN 2/12/2024 (Perpetual)	774,398	0.01		Bellis Acquisition Co Plc 3.25% 16/2/2026	4,603,352	0.04
	Turkey	, ,			Bellis Acquisition Co Plc 4.5% 16/2/2026	2,070,193	0.02
USD 1,318,916	Turkish Airlines 2015-1 Class A Pass Through Trust '144A'	4 400 745	0.04		BP Capital Markets Plc FRN 22/3/2029 (Perpetual)	5,200,444	0.05
	4.2% 15/3/2027 Ukraine	1,120,745	0.01		British American Tobacco Plc FRN 27/9/2026 (Perpetual)	8,427,378	0.08
USD 1,975,000	NPC Ukrenergo '144A' 6.875% 9/11/2026	797,900	0.01		British Telecommunications Plc FRN 18/8/2080*	8,112,723	0.08
USD 3,111,000	Ukraine Government International Bond '144A'	,,,,,,,			British Telecommunications Plc '144A' FRN 23/11/2081	2,869,530	0.03
USD 1.582.000	7.253% 15/3/2033 Ukraine Government	1,088,850	0.01		British Telecommunications Plc '144A' FRN 23/11/2081	1,150,758	0.01
	International Bond '144A' 7.375% 25/9/2032*	553,700	0.01		BUPA Finance Plc FRN 24/9/2031 (Perpetual)	823,439	0.01
USD 671,000	Ukraine Government International Bond 7.75%				Canada Square Funding 17/1/2059 (Zero Coupon)	427,536	0.00
USD 1,398,000	1/9/2023 Ukraine Government	301,950	0.00		Canada Square Funding 17/1/2059 (Zero Coupon) Canada Square Funding 2021-2	239,193	0.00
	International Bond 8.994% 1/2/2024*	531,240	0.00		Plc FRN 17/6/2058 Canada Square Funding 2021-2	135,282	0.00
USD 200,000	Ukraine Government International Bond 9.75%				Plc FRN 17/6/2058	302,819	0.00
	1/11/2028	69,000 3,342,640	0.00		Canary Wharf Finance II Plc (Restricted) FRN 22/10/2037	1,166,757	0.01
	United Arab Emirates	3,342,040	0.00		Canary Wharf Finance II Plc FRN 22/10/2037 Chanel Ceres Plc 0.5%	4,889,351	0.05
USD 2,780,000	Abu Dhabi Crude Oil Pipeline LLC 4.6% 2/11/2047	3,051,613	0.03		31/7/2026 Channel Link Enterprises	1,171,713	0.01
	Abu Dhabi National Oil Co 0.7% 4/6/2024	1,381,887	0.01		Finance Plc FRN 30/6/2050 Channel Link Enterprises	4,212,869	0.04
	Emirates NBD Bank PJSC FRN 20/3/2025 (Perpetual)	4,983,709	0.05		Finance Plc FRN 30/6/2050 Channel Link Enterprises	2,701,186	0.03
USD 4,119,000	NBK Tier 1 Ltd '144A' FRN 24/8/2026 (Perpetual)	3,967,112	0.04		Finance Plc FRN 30/6/2050	2,409,358	0.02
	, , ,	13,384,321	0.13	,	CMF 2020-1 Plc FRN 16/1/2057 CMF 2020-1 Plc FRN 16/1/2057	294,823 140,294	0.00
HSD 202 000	United Kingdom				Constellation Automotive Financing Plc 4.875%	,	
	Antofagasta Plc '144A' 2.375% 14/10/2030 Atlas Funding 2021-1 Plc EPN	180,495	0.00	GBP 1.137.213	15/7/2027 Dignity Finance Plc (Restricted)	3,585,717	0.03
	Atlas Funding 2021-1 Plc FRN 25/7/2058	148,938	0.00		3.546% 31/12/2034 Dignity Finance Plc 4.696%	1,633,659	0.02
	Atlas Funding 2021-1 Plc FRN 25/7/2058 Avianca Midco 2 Ltd '144A' 9%	168,008	0.00		31/12/2049 Dowson 2021-2 Plc 'Series	488,977	0.00
	1/12/2028 Azure Finance No 2 Plc FRN	3,006,933	0.03		2021-2 B' FRN 20/10/2028 Dowson 2021-2 Plc 0.962%	535,511	0.01
	20/7/2030 Barclays Plc FRN 15/9/2023	2,310,702	0.02		20/10/2028 Dowson 2021-2 Plc 1.882%	867,379	0.01
000 Z,Z 13,000	(Perpetual)	2,342,645	0.02	,555,500	20/10/2028	1,740,997	0.02

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

		Market Value	% of Net			Market Value	% of Net
Holding	Description		Assets	Holding	Description		Assets
EUR 3,598,000	EC Finance Plc 3%			GBP 3,760,000	HSBC Holdings Plc FRN		
EUR 2,459,000	15/10/2026* eG Global Finance Plc 3.625%	4,007,173	0.04	GBP 920,000	24/7/2027 Iceland Bondco Plc 4.375%	4,827,847	0.05
EUR 2,163,000	7/2/2024* eG Global Finance Plc 4.375%	2,655,737	0.03	GBP 500,000	15/5/2028 Iceland Bondco Plc 4.625%	1,047,482	0.01
	7/2/2025* eG Global Finance Plc 6.25%	2,331,625	0.02		15/3/2025* Iceland Bondco Plc 4.625%	607,897	0.01
	30/10/2025	3,735,872	0.04		15/3/2025*	972,635	0.01
	Finsbury Square FRN 16/12/2067	763,334	0.01	EUR 5,470,000	Informa Plc 1.25% 22/4/2028 Informa Plc 2.125% 6/10/2025*	1,404,102 6,271,820	0.01 0.06
GBP 544,000	Finsbury Square FRN 16/12/2067	728,391	0.01	GBP 316,000	InterContinental Hotels Group Plc 3.375% 8/10/2028	427,710	0.00
GBP 1,045,000	Finsbury Square FRN 16/12/2067	1,396,664	0.01	USD 404,000	International Game Technology Plc '144A' 6.25% 15/1/2027	430,106	0.00
GBP 5,706,000	Finsbury Square 2018-2 Plc FRN 12/9/2068	7,662,732	0.07	USD 365,000	International Game Technology Plc '144A' 6.5% 15/2/2025	385,761	0.00
GBP 950,000	Finsbury Square 2018-2 Plc			GBP 890,000	Iron Mountain UK Plc 3.875%		
GBP 235,000	FRN 12/9/2068 Finsbury Square 2019-2 Plc	1,275,820	0.01	EUR 2,082,000	15/11/2025 Jaguar Land Rover Automotive	1,188,650	0.01
GBP 215,000	FRN 16/9/2069 Finsbury Square 2019-2 Plc	317,072	0.00	EUR 300,000	Plc 4.5% 15/7/2028* Jaguar Land Rover Automotive	2,239,788	0.02
	'Series 2019-2 D' FRN 16/9/2069	290,701	0.00	·	Plc 6.875% 15/11/2026* Jaguar Land Rover Automotive	359,302	0.00
GBP 954,000	Finsbury Square 2021-2 Plc	,		, ,	Plc '144A' 7.75% 15/10/2025	1,698,056	0.02
GBP 435,000	16/12/2071 (Zero Coupon) Finsbury Square 2021-2 Plc	1,279,223	0.01		Jerrold Finco Plc 4.875% 15/1/2026	1,577,467	0.02
GBP 371,000	16/12/2071 (Zero Coupon) Finsbury Square 2021-2 Plc	583,749	0.01	GBP 2,194,000	Jerrold Finco Plc 5.25% 15/1/2027	2,866,034	0.03
GBP 201,000	16/12/2071 (Zero Coupon) Finsbury Square 2021-2 Plc	496,536	0.01	GBP 370,000	Lanebrook Mortgage Transaction 2020-1 Plc FRN		
USD 200 000	16/12/2071 (Zero Coupon) Fresnillo Plc '144A' 4.25%	270,455	0.00	GBP 330 847	12/6/2057 Lanebrook Mortgage	498,433	0.01
	2/10/2050	182,439	0.00	021 000,011	Transaction 2021-1 Plc 0.732% 20/7/2058	444 740	0.00
	Gemgarto 2018-1 Plc FRN 16/9/2065	1,188,389	0.01	GBP 173,000	Lanebrook Mortgage	441,719	0.00
	Gemgarto 2018-1 Plc FRN 16/9/2065	276,455	0.00		Transaction 2021-1 Plc 1.032% 20/7/2058	230,085	0.00
GBP 218,000	Gemgarto 2021-1 Plc FRN 16/12/2067	290,682	0.00	GBP 158,000	Lanebrook Mortgage Transaction 2021-1 Plc		
GBP 1,432,013	Gemgarto 2021-1 Plc 5.049% 16/12/2067	1,922,835	0.02	GBP 102.000	1.332% 20/7/2058 Lanebrook Mortgage	212,445	0.00
GBP 1,880,000	Great Hall Mortgages No 1 Plc 'Series 2007-2X BA' FRN	.,022,000	0.02	02. 102,000	Transaction 2021-1 Plc 1.732% 20/7/2058	135,205	0.00
/	18/6/2039	2,408,985	0.02	USD 3,376,000	Liquid Telecommunications	135,205	0.00
	Greene King Finance Plc FRN 15/12/2033	10,853,419	0.10		Financing Plc '144A' 5.5% 4/9/2026	3,321,140	0.03
GBP 300,000	Greene King Finance Plc FRN 15/12/2034	333,934	0.00	USD 1,600,000	Lloyds Banking Group Plc FRN 27/6/2024 (Perpetual)	1,704,088	0.02
GBP 300,000	Greene King Finance Plc FRN 15/3/2036	332,256	0.00	GBP 1,053,000	Lloyds Banking Group Plc FRN 15/12/2031	1,328,154	0.01
GBP 2,608,634	Greene King Finance Plc 3.593% 15/3/2035	3,558,927	0.03	GBP 571,863	London Wall Mortgage Capital Plc FRN 15/5/2051	765,207	0.01
GBP 1,089,197	Greene King Finance Plc			GBP 295,624	London Wall Mortgage Capital		
GBP 741,000	4.064% 15/3/2035 Harben Finance 28/9/2055	1,516,746	0.01	USD 625,000	Plc 0.966% 15/5/2052 Mclaren Finance Plc '144A'	396,387	0.00
GBP 441,000	(Zero Coupon) Harben Finance 28/9/2055	980,321	0.01	GBP 1,483,000	7.5% 1/8/2026 Mitchells & Butlers Finance Plc	623,188	0.01
GBP 600 000	(Zero Coupon) Heathrow Finance Plc FRN	583,526	0.01	GBP 198 000	FRN 15/6/2036 Mortimer BTL 2021-1 Plc FRN	1,631,504	0.02
	1/3/2024 Heathrow Finance Plc (Step-up	810,019	0.01		23/6/2053 Mortimer BTL 2021-1 Plc FRN	262,111	0.00
	coupon) 4.375% 1/3/2027	255,966	0.00		23/6/2053	144,969	0.00
	Heathrow Finance Plc (Step-up coupon) 4.625% 1/9/2029	1,049,003	0.01		Mortimer BTL 2021-1 Plc FRN 23/6/2053	1,044,670	0.01
GBP 199,992	Hops Hill No 1 Plc FRN 27/5/2054	270,958	0.00	GBP 386,812	Motor 2016-1 Plc 'Series 2016-1 C' 3.75% 25/11/2025	519,660	0.01
GBP 99,997	Hops Hill No 1 Plc FRN 27/5/2054	135,543	0.00	GBP 426,000	Motor 2016-1 Plc 'Series 2016-1 D' 4.25% 25/11/2025	575,956	0.01
USD 1,260,000	HSBC Bank Plc FRN 30/6/2022 (Perpetual)	1,047,236	0.01	GBP 355,000	Motor 2016-1 Plc 'Series 2016- 1 E' 5.25% 25/11/2025	478,866	0.00
	(i dipotadi)	1,077,200	0.01		0.20 /0 20/11/2020	770,000	0.00

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

		Market Value	% of Net			Market Value	% of Net
Holding	Description	(USD) A	Assets	Holding	Description	(USD)	Assets
GRP 650 000	National Express Group Plc			USD 842 000	Royalty Pharma Plc 3.55%		
OBI 000,000	FRN 26/11/2025 (Perpetual)	854,298	0.01	000 042,000	2/9/2050	723,254	0.01
GBP 400,000	Nationwide Building Society	00.,200	0.0.	GBP 535,000	Sage AR Funding No 1 Plc	. 20,20 .	0.0.
	FRN 20/12/2024 (Perpetual)	541,016	0.01		FRN 17/11/2030	716,448	0.01
USD 5,197,000	Neptune Energy Bondco Plc			GBP 200,000	Santander UK Group Holdings		
	'144A' 6.625% 15/5/2025	5,263,522	0.05		Plc FRN 24/6/2022		
GBP 775,000	Newday Funding Master Issuer		0.04		(Perpetual)	269,376	0.00
CPD 505 000	Plc - Series 2021-1 FRN 15/3/20 Newday Funding Master Issuer	291,043,572	0.01	USD 2,937,000	Santander UK Group Holdings Plc FRN 11/1/2028	2 022 106	0.02
GBP 595,000	Plc - Series 2021-3 1.139%			GRP 369 000	Satus 2021-1 Plc 1.452%	2,832,186	0.03
	15/11/2029	798,401	0.01	OBI 000,000	17/8/2028	493,828	0.00
GBP 677,000	Newday Funding Master Issuer			GBP 453,000	Satus 2021-1 Plc 1.852%	,	****
	Plc - Series 2021-3 1.589%				17/8/2028	602,316	0.01
	15/11/2029	907,271	0.01	GBP 122,000	Satus 2021-1 Plc 2.152%		
EUR 684,001	Newgate Funding Plc 'Series				17/8/2028	162,882	0.00
ODD 4 200 000	2006-1 BB' FRN 1/12/2050	759,056	0.01	GBP 247,000	Satus 2021-1 Plc 3.452%	220,020	0.00
	NGG Finance Plc FRN 18/6/2073 NGG Finance Plc FRN 5/12/2079*	1,795,030	0.02 0.06	ELID 558 000	17/8/2028 Sherwood Financing Plc FRN	330,829	0.00
	Ocado Group Plc 3.875%	0,013,033	0.00	LOIX 330,000	15/11/2027*	618,849	0.01
OBI 0,024,000	8/10/2026*	3,676,380	0.04	EUR 2.032.000	Sherwood Financing Plc 4.5%	010,040	0.01
EUR 330,512	Paragon Mortgages No 12 Plc	-,,			15/11/2026	2,180,286	0.02
	FRN 15/11/2038	355,625	0.00	GBP 1,248,000	Sherwood Financing Plc 6%		
GBP 2,405,000	Paragon Mortgages No 25 Plc				15/11/2026	1,593,774	0.02
	FRN 15/5/2050	3,219,325	0.03	GBP 453,000	Spirit Issuer Plc FRN		
GBP 2,100,000	Paragon Mortgages No 25 Plc	0.045.044	0.00	1100 5 400 000	28/12/2028	673,115	0.01
CDD 527 000	FRN 15/5/2050	2,815,041	0.03 0.01	USD 5,400,000	Standard Chartered Plc '144A' FRN 12/1/2028	E 00E 110	0.05
	PCL Funding IV Plc FRN 15/9/2024 PCL Funding V Plc FRN 15/10/202		0.00	FUR 9 750 000	Standard Chartered Plc FRN	5,235,118	0.05
	Pierpont BTL 2021-1 Plc	.0 100,000	0.00	2017 0,700,000	23/9/2031*	10,383,025	0.10
02. 000,000	22/12/2053 (Zero Coupon)	778,713	0.01	GBP 209,000	Stanlington No 1 Plc	.0,000,020	00
GBP 802,000	Pierpont BTL 2021-1 Plc				(Restricted) 'Series 2017-1 E'		
	22/12/2053 (Zero Coupon)	1,082,177	0.01		FRN 12/6/2046	280,588	0.00
GBP 4,048,000	Pinewood Finance Co Ltd			GBP 3,930,000	Stonegate Pub Co Financing		
ODD 404 000	3.25% 30/9/2025	5,287,652	0.05	CDD 4 C00 000	2019 Plc 8% 13/7/2025	5,347,789	0.05
GBP 421,000	Polaris 2022-1 Plc 23/10/2059 (Zero Coupon)	564,744	0.01	GBP 4,022,000	Stonegate Pub Co Financing 2019 Plc 8.25% 31/7/2025	6,329,540	0.06
GBP 538 000	Polaris 2022-1 Plc 23/10/2059	304,744	0.01	FUR 901 000	Synthomer Plc 3.875%	0,329,340	0.00
CD 1 000,000	(Zero Coupon)	721,782	0.01	2011 001,000	1/7/2025	1,015,619	0.01
GBP 307,000	Polaris 2022-1 Plc 23/10/2059	, -		EUR 1,505,000	Tesco Corporate Treasury	,,-	
	(Zero Coupon)	411,872	0.00		Services Plc 0.375%		
GBP 100,000	Precise Mortgage Funding				27/7/2029	1,521,241	0.01
ODD 445 000	2020-1B Plc FRN 16/10/2056	133,486	0.00	GBP 856,877	Tesco Property Finance 1 Plc	4 504 500	0.00
GBP 115,000	Precise Mortgage Funding 2020-1B Plc FRN 16/10/2056	155 005	0.00	CDD 2 076 206	7.623% 13/7/2039	1,564,528	0.02
GRP 1 564 000	Premier Foods Finance Plc	155,235	0.00	GBP 2,070,300	Tesco Property Finance 3 Plc 5.744% 13/4/2040	3,384,856	0.03
OBI 1,004,000	3.5% 15/10/2026	1,992,627	0.02	GBP 946 792	Tesco Property Finance 4 Plc	0,004,000	0.00
GBP 1,197,000	Residential Mortgage Securities	.,002,02.	0.02	02. 0.0,.02	5.801% 13/10/2040	1,540,404	0.01
	32 Plc FRN 20/6/2070	1,623,437	0.02	GBP 2,324,000	Thames Water Kemble Finance		
GBP 420,000	RMAC NO 2 Plc 'Series 2018-2				Plc 4.625% 19/5/2026	3,062,782	0.03
	C' FRN 12/6/2046	564,323	0.01	GBP 453,851	Together Asset Backed		
EUR 47,433	RMAC Securities No 1 Plc				Securitisation 2021-1st1 Plc	COE OCE	0.04
	'Series 2006-NS1X M1C' FRN 12/6/2044	52,100	0.00	GRD 157 000	0.774% 12/7/2063 Together Asset Backed	605,965	0.01
GBP 358 981	RMAC Securities No 1 Plc	32,100	0.00	GBF 137,000	Securitisation 2021-1st1 Plc		
CD1 000,001	'Series 2007-NS1X A2A' F				1.024% 12/7/2063	209,616	0.00
	RN 12/6/2044	462,190	0.00	GBP 107,000	Together Asset Backed	,.	
EUR 684,261	RMAC Securities No 1 Plc				Securitisation 2021-1st1 Plc		
	'Series 2007-NS1X M1C'				1.324% 12/7/2063	142,880	0.00
=::= ===	FRN 12/6/2044	735,608	0.01	GBP 145,000	Tower Bridge Funding 2020-1		
EUR 500,000	Rolls-Royce Plc 1.625%	100 101	0.00	ODD 445 000	Plc FRN 20/9/2063	196,743	0.00
ELID 542 000	9/5/2028 Pollo Povos Plo 4 635%	488,131	0.00	GBP 115,000	Tower Bridge Funding 2020-1	156 504	0.00
EUR 542,000	Rolls-Royce Plc 4.625% 16/2/2026	633,044	0.01	GRP 252 000	Plc FRN 20/9/2063 Tower Bridge Funding 2021-1	156,504	0.00
USD 200.000	Rolls-Royce Plc '144A' 5.75%	000,044	5.01	JDI 202,000	Plc FRN 21/7/2064	338,200	0.00
2 2 2 2 3 3 3 0 0	15/10/2027	208,468	0.00	GBP 364,999	Tower Bridge Funding 2021-1	,	00
GBP 176,000	Rolls-Royce Plc 5.75%	•			Plc FRN 21/7/2064	490,777	0.00
	15/10/2027	248,064	0.00	GBP 264,000	Tower Bridge Funding 2022-1		
USD 600,000	Royalty Pharma Plc 1.75%	==0	0.51	000 / /	Plc 20/12/2063 (Zero Coupon)	355,006	0.00
	2/9/2027	559,687	0.01	GBP 1,590,000	Turbo Finance 9 Plc FRN	2 142 057	0.02
					20/8/2028	2,142,957	0.02

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
	Twin Bridges 2018-1 Plc 'Series	(002)			Vodafone Group Plc FRN	(332)	
	2018-1 D' FRN 12/9/2050 Twin Bridges 2019-1 Plc FRN	655,401	0.01	, ,	27/8/2080 Vodafone Group Plc FRN	2,507,236	0.02
GBF 343,000	12/12/2052	732,206	0.01		4/6/2081	1,474,514	0.01
GBP 225,000	Twin Bridges 2020-1 Plc FRN 12/12/2054	304,901	0.00	USD 735,000	Vodafone Group Plc 4.25% 17/9/2050	731,281	0.01
GBP 390,000	Twin Bridges 2020-1 Plc FRN				1170/2000	356,780,838	3.37
GBP 220,000	12/12/2054 Twin Bridges 2021-1 Plc FRN	527,710	0.01		United States		
GBP 436,000	12/3/2055 Twin Bridges 2021-1 Plc FRN	295,834	0.00	USD 300,000	1211 Avenue of the Americas Trust 2015-1211 'Series		
GBP 320 000	12/3/2055 Twin Bridges 2021-2 Plc	585,149	0.01		2015-1211 C' '144A' FRN 10/8/2035	304,385	0.00
	12/9/2055 (Zero Coupon) Twin Bridges 2021-2 Plc	429,303	0.00	USD 460,000	1211 Avenue of the Americas Trust 2015-1211 'Series		
	12/9/2055 (Zero Coupon)	245,036	0.00		2015-1211 D' '144A' FRN	454.004	0.00
GBP 435,000	Twin Bridges 2021-2 Plc 12/9/2055 (Zero Coupon)	571,623	0.01	USD 1,500,000	10/8/2035 1211 Avenue of the Americas	454,634	0.00
GBP 274,000	Twin Bridges 2021-2 Plc 12/9/2055 (Zero Coupon)	362,665	0.00		Trust 2015-1211 'Series 2015-1211 E' '144A' FRN		
GBP 691,000	Twin Bridges 2021-2 Plc				10/8/2035	1,418,461	0.01
GBP 365.000	12/9/2055 (Zero Coupon) Twin Bridges 2022-1 Plc	920,887	0.01	USD 320,000	245 Park Avenue Trust 2017- 245P 'Series 2017-245P D'		
	1/12/2055 (Zero Coupon)	483,676	0.00	USD 1 708 000	'144A' FRN 5/6/2037 245 Park Avenue Trust 2017-	294,008	0.00
	Twin Bridges 2022-1 Plc 1/12/2055 (Zero Coupon)	1,105,099	0.01	1,700,000	245P 'Series 2017-245P E'		
GBP 2,065,170	Unique Pub Finance Co Plc/ The 5.659% 30/6/2027	3,023,797	0.03	USD 7,000,000	'144A' FRN 5/6/2037 245 Park Avenue Trust 2017-	1,539,687	0.01
GBP 2,097,000	Unique Pub Finance Co Plc/				245P 'Series 2017-245P XA' '144A' FRN 5/6/2037	64,330	0.00
GBP 758,074	The 6.464% 30/3/2032 Unique Pub Finance Co Plc/	3,341,142	0.03	USD 1,070,000	280 Park Avenue 2017-280P	04,330	0.00
USD 1,114,000	The 7.395% 28/3/2024 Vedanta Resources Finance II	1,072,701	0.01		Mortgage Trust 'Series 2017- 280P D' '144A' FRN		
	Plc 8% 23/4/2023 Vedanta Resources Finance II	1,043,860	0.01	USD 4 871 133	15/9/2034 280 Park Avenue 2017-280P	1,056,986	0.01
	Plc '144A' 8.95% 11/3/2025	5,773,125	0.05	302 1,67 1,100	Mortgage Trust 'Series 2017-		
USD 795,000	Vedanta Resources Finance II Plc 8.95% 11/3/2025	745,312	0.01		280P E' '144A' FRN 15/9/2034	4,796,236	0.05
USD 788,000	Vedanta Resources Finance II Plc 13.875% 21/1/2024	804,418	0.01		AbbVie Inc 2.95% 21/11/2026 AbbVie Inc 4.25% 21/11/2049	1,519,071 3,308,017	0.01 0.03
USD 1,316,000	Vedanta Resources Ltd '144A'			USD 1,011,338	AccessLex Institute 'Series 2007-A A3' FRN 25/5/2036	985,184	0.01
GBP 3,559,000	6.125% 9/8/2024 Very Group Funding Plc/The	1,098,587	0.01	USD 2,142,423	ACE Securities Corp Home	303,104	0.01
EUR 2,822,000	6.5% 1/8/2026 Virgin Media Finance Plc 3.75%	4,591,578	0.04		Equity Loan Trust Series 2007-HE4 'Series 2007-HE4		
GRP 200 000	15/7/2030 Virgin Media Secured Finance	2,872,395	0.03	USD 108 783	A2A' FRN 25/5/2037 ACE Securities Corp Home	531,519	0.01
	Plc 4.125% 15/8/2030	242,264	0.00	002 100,700	Equity Loan Trust Series		
GBP 1,725,000	Virgin Media Secured Finance Plc 4.25% 15/1/2030*	2,114,214	0.02		2007-HE4 'Series 2007-HE4 A2C' FRN 25/5/2037	28,009	0.00
USD 443,000	Virgin Media Secured Finance Plc '144A' 4.5% 15/8/2030	413,895	0.00	USD 9,804,000	Advanced Micro Devices Inc 7.5% 15/8/2022	10,120,718	0.10
GBP 600,000	Virgin Media Secured Finance			USD 1,029,000	Affinity Gaming '144A' 6.875% 15/12/2027	1,012,721	0.01
USD 2,600,000	Plc 5.25% 15/5/2029* Virgin Media Secured Finance	797,659	0.01	USD 8,110,000	Affirm Asset Securitization Trust	1,012,721	0.01
EUR 5,484,000	Plc '144A' 5.5% 15/5/2029 Vmed O2 UK Financing I Plc	2,603,718	0.02		2022-X1 'Series 2022-X1 A' '144A' 1.75% 15/2/2027	8,097,250	0.08
GBP 1 238 000	3.25% 31/1/2031 Vmed O2 UK Financing I Plc	5,619,440	0.05	USD 340,000	Agate Bay Mortgage Trust 2015-1 'Series 2015-1 B5'		
	4% 31/1/2029	1,504,531	0.01	USD 301 000	'144A' FRN 25/1/2045 Agate Bay Mortgage Trust	331,796	0.00
	Vmed O2 UK Financing I Plc 4.5% 15/7/2031	3,159,862	0.03	000 091,000	2015-3 'Series 2015-3 B5'		
USD 2,500,000	Vodafone Group Plc FRN 3/10/2078	2,596,475	0.02	USD 273,000	'144A' FRN 25/4/2045 Agate Bay Mortgage Trust	380,876	0.00
EUR 900,000	Vodafone Group Plc FRN 3/10/2078	1,021,532	0.01		2015-4 'Series 2015-4 B5' '144A' FRN 25/6/2045	263,944	0.00
EUR 7,700,000	Vodafone Group Plc FRN				Air Lease Corp 2.2% 15/1/2027	5,629,978	0.05
EUR 7,475,000	3/1/2079 Vodafone Group Plc FRN	8,695,270	0.08	עסט 2,977,000	Air Lease Corp 2.875% 15/1/2026	2,954,897	0.03
	27/8/2080*	8,053,169	0.08				
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 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

11-1-1	Description	Market Value	% of Net		Description	Market Value	% of Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
USD 47,470	Ajax Mortgage Loan Trust 2017- D 'Series 2017-D B' '144A'				Ally Financial Inc 2.2% 2/11/2028	1,327,534	0.01
USD 59,280	FRN 25/12/2057 Ajax Mortgage Loan Trust 2018-	23,788	0.00	USD 3,928,742	Alternative Loan Trust 2004- 22CB 'Series 2004-22CB	4 0 4 5 0 0 0	0.04
USD 40 031	A 'Series 2018-A B' '144A' FRN 25/4/2058 Ajax Mortgage Loan Trust 2018-	57,375	0.00	USD 2,183,447	2A1' 6.25% 25/10/2034 Alternative Loan Trust 2005- 22T1 'Series 2005-22T1 A1'	4,015,920	0.04
030 49,031	B 'Series 2018-B B' '144A' 26/2/2057 (Zero Coupon)	23,927	0.00	USD 1 726 982	FRN 25/6/2035 Alternative Loan Trust 2005-72	1,889,538	0.02
USD 12,704,738	Ajax Mortgage Loan Trust 2019- G (Step-up coupon) 'Series	20,02.	0.00	302 .,. 20,002	'Series 2005-72 A3' FRN 25/1/2036	1,656,104	0.02
	2019-G A' '144A' 3% 25/9/2059	12,680,784	0.12	USD 627,206	Alternative Loan Trust 2005-76 'Series 2005-76 2A1' FRN		
USD 4,155,948	Ajax Mortgage Loan Trust 2019- H (Step-up coupon) 'Series 2019-H A' '144A' 3%			USD 3,223,500	25/2/2036 Alternative Loan Trust 2005-J4 'Series 2005-J4 B1' FRN	598,668	0.01
USD 15,940,534	25/11/2059 Ajax Mortgage Loan Trust	4,148,300	0.04	USD 3,657,145	25/7/2035 Alternative Loan Trust 2006-	3,233,170	0.03
USD 1,948,126	2020-A 2.375% 25/12/2059 Ajax Mortgage Loan Trust 2020-	15,835,379	0.15	1100 000 770	11CB 'Series 2006-11CB 3A1' 6.5% 25/5/2036	2,404,545	0.02
	C (Step-up coupon) 'Series 2020-C A' '144A' 2.25% 27/9/2060	1,935,965	0.02	050 998,778	Alternative Loan Trust 2006- 15CB 'Series 2006-15CB A1' 6.5% 25/6/2036	680,909	0.01
USD 5,921,289	Ajax Mortgage Loan Trust 2020- D (Step-up coupon) 'Series	.,000,000	0.02	USD 1,562,973	Alternative Loan Trust 2006- 23CB 'Series 2006-23CB	,	
USD 19 972 247	2020-D A' '144A' 2.25% 25/6/2060 Ajax Mortgage Loan Trust 2021-	5,857,494	0.06	USD 721,495	2A5' FRN 25/8/2036 Alternative Loan Trust 2006-J7 'Series 2006-J7 2A1' FRN	284,313	0.00
10,012,211	C (Step-up coupon) 'Series 2021-C A' '144A' 2.115% 25/1/2061	19,493,702	0.18	USD 3,058,741	20/11/2046 Alternative Loan Trust 2006-J7 'Series 2006-J7 1A2' 6.25%	518,458	0.01
USD 34,522,626	Ajax Mortgage Loan Trust 2021- G 'Series 2021-G A' '144A'	, ,		USD 454,071	25/11/2036 Alternative Loan Trust 2006-	1,983,267	0.02
USD 2,589,000	FRN 25/6/2061 Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC '144A' 3.5%	33,347,928	0.32	USD 3,124,566	OA11 'Series 2006-OA11 A4' FRN 25/9/2046 Alternative Loan Trust 2006- OA14 'Series 2006-OA14	431,175	0.00
USD 176,000	15/3/2029* Albertsons Cos Inc / Safeway Inc / New Albertsons LP /	2,407,770	0.02	USD 3,190,667	1A1' FRN 25/11/2046 Alternative Loan Trust 2006- OA16 'Series 2006-OA16	2,695,464	0.03
USD 130,000	Albertsons LLC '144A' 4.625% 15/1/2027 Albertsons Cos Inc / Safeway	176,605	0.00	USD 375,696	A4C' FRN 25/10/2046 Alternative Loan Trust 2006- OA8 'Series 2006-OA8 1A1'	2,566,671	0.02
	Inc / New Albertsons LP / Albertsons LLC '144A' 4.875% 15/2/2030	130,650	0.00	USD 1,419,189	FRN 25/7/2046 Alternative Loan Trust 2006- OC10 'Series 2006-OC10	348,848	0.00
USD 489,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC '144A'			USD 3,152,141	2A3' FRN 25/11/2036 Alternative Loan Trust 2006- OC7 'Series 2006-OC7 2A3'	1,385,002	0.01
USD 78,000	5.875% 15/2/2028 Albertsons Cos Inc / Safeway Inc / New Albertsons LP /	507,399	0.01	USD 3,351,053	FRN 25/7/2046 Alternative Loan Trust 2007-25 'Series 2007-25 1A3' 6.5%	3,058,291	0.03
USD 1 327 000	Albertsons LLC '144A' 7.5% 15/3/2026 Alexandria Real Estate Equities	82,398	0.00	USD 4,799,099	25/11/2037 Alternative Loan Trust 2007-3T1 'Series 2007-3T1 1A1' 6%	2,140,799	0.02
	Inc 2.95% 15/3/2034 Allegheny County Airport	1,280,413	0.01	USD 2,900,729	25/4/2037 Alternative Loan Trust 2007-9T1	2,949,226	0.03
, ,	Authority 4% 1/1/2046 Allegiant Travel Co '144A' 8.5%	1,981,670	0.02		'Series 2007-9T1 1A1' 6% 25/5/2037	1,836,638	0.02
EUR 1,977,000	5/2/2024 Allied Universal Holdco LLC/ Allied Universal Finance	10,341,301	0.10		Alternative Loan Trust 2007- OA3 'Series 2007-OA3 2A2' FRN 25/4/2047	795	0.00
GBP 983,000	Corp/Atlas Luxco 4 Sarl 3.625% 1/6/2028 Allied Universal Holdco LLC/	2,099,605	0.02		Alternative Loan Trust 2007- OA8 'Series 2007-OA8 2A1' FRN 25/6/2047	179,796	0.00
	Allied Universal Finance Corp/Atlas Luxco 4 Sarl 4.875% 1/6/2028	1,231,221	0.01	USD 270,983	Alternative Loan Trust 2007- OH2 'Series 2007-OH2 A2A' FRN 25/8/2047	262,323	0.00
USD 3,533,000	Ally Financial Inc FRN 15/5/2026 (Perpetual)	3,381,081	0.03	EUR 5,300,000	Altria Group Inc 3.125% 15/6/2031	6,030,408	0.06
				USD 1,371,000	Amazon.com Inc 2.5% 3/6/2050	1,152,149	0.01

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 938,000	Amazon.com Inc 3.1%			USD 78,447	APS Resecuritization Trust		
USD 671,973	12/5/2051 Ambac Assurance Corp '144A'	888,425	0.01		2016-3 'Series 2016-3 4A' '144A' FRN 27/4/2047	78,554	0.00
USD 104,000	5.1% 0 (Perpetual) AMC Networks Inc 4.75%	885,752	0.01	USD 150,000	Aramark Services Inc '144A' 5% 1/2/2028	150,958	0.00
	1/8/2025 American Express Co FRN	103,369	0.00	USD 2,478,000	Ares Capital Corp 2.15% 15/7/2026	2,325,170	0.02
	15/9/2026 (Perpetual) American Home Mortgage	3,554,870	0.03	USD 3,453,446	Argent Mortgage Loan Trust 2005-W1 'Series 2005-W1	2,323,170	0.02
030 032,793	Assets Trust 2006-3 'Series 2006-3 2A11' FRN			USD 1 820 000	A2' FRN 25/5/2035 Arizona Health Facilities	3,213,513	0.03
	25/10/2046	675,051	0.01		Authority FRN 1/1/2037	1,775,483	0.02
USD 1,711,017	American Home Mortgage Assets Trust 2006-4 'Series 2006-4 1A12' FRN			USD 657,000	Ashford Hospitality Trust 2018- ASHF 'Series 2018-ASHF D' '144A' FRN 15/4/2035	641,592	0.01
	25/10/2046	1,082,912	0.01	USD 6,712,000	Ashford Hospitality Trust 2018-	041,592	0.01
USD 3,422,709	American Home Mortgage Assets Trust 2006-5 'Series				ASHF 'Series 2018-ASHF E' '144A' FRN 15/4/2035	6,461,597	0.06
USD 599,406	2006-5 A1' FRN 25/11/2046 American Home Mortgage	1,243,246	0.01	USD 578,000	Ashton Woods USA LLC / Ashton Woods Finance Co		
LICD 4 07C 000	Assets Trust 2007-1 'Series 2007-1 A1' FRN 25/2/2047 American Homes 4 Rent 2014-	307,078	0.00	USD 1,520,000	'144A' 4.625% 1/8/2029 Ashton Woods USA LLC /	548,450	0.01
030 1,676,000	SFR2 Trust 'Series 2014- SFR2 E' '144A' 6.231%			USD 3 604 000	Ashton Woods Finance Co '144A' 4.625% 1/4/2030 Ashton Woods USA LLC /	1,438,558	0.01
USD 4,777,622	17/10/2036 American Homes 4 Rent 2015-	1,970,029	0.02	000 0,00 1,000	Ashton Woods Finance Co '144A' 6.625% 15/1/2028	3,703,975	0.04
, ,	SFR1 'Series 2015-SFR1 XS' '144A' FRN 17/4/2052	48	0.00	USD 2,000,000	Astrazeneca Finance LLC 1.75% 28/5/2028	1,893,460	0.02
USD 3,580,000	American Honda Finance Corp 2.25% 12/1/2029	3,443,406	0.03	EUR 4,000,000	AT&T Inc FRN 2/3/2025 (Perpetual)	4,350,560	0.04
USD 1,285,000	American Municipal Power Inc				AT&T Inc 2.3% 1/6/2027	2,905,846	0.03
USD 1,770,000	7.834% 15/2/2041 American Tower Corp 1.875%	2,013,332	0.02		AT&T Inc 2.75% 1/6/2031 AT&T Inc 3.15% 4/9/2036	5,238,284 992,214	0.05 0.01
LISD 2 755 000	15/10/2030 American Tower Corp 2.7%	1,562,355	0.02		AT&T Inc 3.3% 1/2/2052 AT&T Inc 4.1% 15/2/2028	3,357,647 8,652,814	0.03
	15/4/2031 American Tower Corp 2.75%	2,582,724	0.02	USD 1,615,000	AT&T Inc 4.3% 15/2/2030 AT&T Inc 4.35% 1/3/2029	1,743,302	0.02 0.02
	15/1/2027 American Tower Corp 2.95%	991,467	0.01	· ' '	Atrium Hotel Portfolio Trust 2017-ATRM 'Series 2017-	1,833,554	0.02
	15/1/2051 American Tower Corp 3.1%	723,230	0.01		ATRM D' '144A' FRN 15/12/2036	4,121,688	0.04
	15/6/2050 American University/The	987,272	0.01	USD 514,447	Atrium Hotel Portfolio Trust 2017-ATRM 'Series 2017-	4,121,000	0.04
	3.672% 1/4/2049	2,887,407	0.03		ATRM E' '144A' FRN	405 903	0.00
	AMN Healthcare Inc '144A' 4.625% 1/10/2027	952,627	0.01	EUR 1,200,000	15/12/2036 Avantor Funding Inc 2.625% 1/11/2025	485,893	
050 1,000,000	Anheuser-Busch Cos LLC / Anheuser-Busch InBev	4 000 400	0.04	USD 3,925,000	Avaya Inc '144A' 6.125%	1,340,770	0.01
USD 8,500,000	Worldwide Inc 4.7% 1/2/2036 Anheuser-Busch InBev	1,098,460	0.01	USD 288,000	15/9/2028 Azul Investments LLP 5.875%	3,784,210	0.04
USD 1,097,000	Worldwide Inc 3.5% 1/6/2030 Anheuser-Busch InBev	8,768,771	0.08	USD 1,865,000	26/10/2024 Azul Investments LLP '144A' 5.875% 26/10/2024*	266,176	0.00
USD 377,000	Worldwide Inc 4.5% 1/6/2050 Anheuser-Busch InBev Worldwide Inc 4.6%	1,186,551	0.01	USD 3,220,000	Azul Investments LLP '144A' 7.25% 15/6/2026*	1,723,675 2,909,882	0.02
1160 600 000	15/4/2048 Anthem Inc 3.125% 15/5/2050	403,899 610,855	0.00 0.01	USD 1,867,000	BAMLL Commercial Mortgage Securities Trust 2015-200P	2,000,002	0.00
	Anthem Inc 3.65% 1/12/2027	745,486	0.01		'Series 2015-200P F' '144A'		
	Apple Inc 2.4% 20/8/2050	2,452,212	0.02		FRN 14/4/2033	1,790,560	0.02
,	Apple Inc 2.65% 11/5/2050	405,087	0.00	USD 5,860,000	Bamll Commercial Mortgage		
	Apple Inc 2.65% 8/2/2051* APS Resecuritization Trust 2016-1 'Series 2016-1 1MZ'	764,520	0.01		Securities Trust 2016-SS1 'Series 2016-SS1 XA' '144A' FRN 15/12/2035	112,512	0.00
USD 2,056,430	'144A' FRN 31/7/2057 APS Resecuritization Trust	2,831,160	0.03	USD 3,645,000	BAMLL Commercial Mortgage Securities Trust 2017-SCH	112,012	0.00
	2016-3 'Series 2016-3 3A' '144A' FRN 27/9/2046	2,100,402	0.02		'Series 2017-SCH CL' '144A' FRN 15/11/2032	3,453,983	0.03
		_,.55,152	3.02			2, .50,000	3.00

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value	% of Net Assets
		(030)	ASSELS		•	(030)	ASSELS
USD 1,780,000	BAMLL Commercial Mortgage Securities Trust 2017-SCH			USD 3,375,000	Bay Area Toll Authority 6.918% 1/4/2040	4,802,659	0.05
	'Series 2017-SCH DL' '144A'			USD 1,124,383	Bayview Commercial Asset	4,002,000	0.00
	FRN 15/11/2032	1,700,895	0.02		Trust 2005-3 'Series 2005-3A		
USD 100,000	BAMLL Commercial Mortgage Securities Trust 2017-SCH			HSD 1 000 000	A1' '144A' FRN 25/11/2035 Bayview Commercial Asset	1,073,521	0.01
	'Series 2017-SCH AF' '144A'			030 1,996,996	Trust 2005-4 'Series 2005-4A		
	FRN 15/11/2033	97,409	0.00		A1' '144A' FRN 25/1/2036	1,917,588	0.02
USD 3,273,000	BAMLL Commercial Mortgage			USD 48,545	Bayview Commercial Asset		
	Securities Trust 2017-SCH 'Series 2017-SCH BF' '144A'				Trust 2005-4 'Series 2005-4A A2' '144A' FRN 25/1/2036	46,806	0.00
	FRN 15/11/2033	3,118,096	0.03	USD 128,296	Bayview Commercial Asset	.0,000	0.00
USD 160,000	BAMLL Commercial Mortgage				Trust 2005-4 'Series 2005-4A	400.070	0.00
	Securities Trust 2018-DSNY 'Series 2018-DSNY C' '144A'			LISD 184 238	M1' '144A' FRN 25/1/2036 Bayview Commercial Asset	123,670	0.00
	FRN 15/9/2034	156,664	0.00	000 104,200	Trust 2006-1 'Series 2006-1A		
USD 2,553,409	BAMLL Commercial Mortgage				A2' '144A' FRN 25/4/2036	175,906	0.00
	Securities Trust 2018-DSNY 'Series 2018-DSNY D' '144A'			USD 529,686	Bayview Commercial Asset Trust 2006-1 'Series 2006-1A		
	FRN 15/9/2034	2,494,539	0.02		M2' '144A' FRN 25/4/2036	495,415	0.01
USD 3,415,995	Banc of America Commercial	, - ,		USD 127,458	Bayview Commercial Asset	,	
	Mortgage Trust 2016-UBS10				Trust 2006-1 'Series 2006-1A	440.000	0.00
	'Series 2016-UB10 C' FRN 15/7/2049	3,519,102	0.03	USD 696 703	M3' '144A' FRN 25/4/2036 Bayview Commercial Asset	118,600	0.00
USD 9,780,000	Banc of America Commercial	0,010,102	0.00	000 000,700	Trust 2006-1 'Series 2006-1A		
	Mortgage Trust 2017-BNK3				M4' '144A' FRN 25/4/2036	645,703	0.01
	'Series 2017-BNK3 XB' FRN 15/2/2050	276,057	0.00	USD 346,048	Bayview Commercial Asset Trust 2006-2 'Series 2006-2A		
USD 4,000,000	Banc of America Commercial	270,037	0.00		A2' '144A' FRN 25/7/2036	333,897	0.00
,,,,,,,	Mortgage Trust 2017-BNK3			USD 591,943	Bayview Commercial Asset	,	
	'Series 2017-BNK3 XD' '144A'	000 400	0.00		Trust 2006-3 'Series 2006-3A	F74 700	0.04
USD 293 061	FRN 15/2/2050 Banc of America Funding 2006-	220,400	0.00	USD 3 096 141	A1' '144A' FRN 25/10/2036 Bayview Commercial Asset	571,763	0.01
202 200,00	A Trust 'Series 2006-A 3A2'			002 0,000,	Trust 2006-4 'Series 2006-4A		
	FRN 20/2/2036	287,138	0.00		A1' '144A' FRN 25/12/2036	2,992,665	0.03
USD 13,681,579	Banc of America Funding 2014- R2 Trust 'Series 2014-R2 1C'			USD 2,380,311	Bayview Commercial Asset Trust 2007-1 'Series 2007-1		
	144A' FRN 26/11/2036	4,673,221	0.04		A2' '144A' FRN 25/3/2037	2,278,120	0.02
EUR 725,000	Banff Merger Sub Inc 8.375%			USD 5,785,980	Bayview Commercial Asset		
LISD 1 180 000	1/9/2026 BANK 2017-BNK5 'Series	834,049	0.01		Trust 2007-4 'Series 2007-4A A1' '144A' FRN 25/9/2037	5,555,041	0.05
03D 1,100,000	2017-BNK5 C' FRN			USD 1.910.768	Bayview Commercial Asset	3,333,041	0.03
	15/6/2060	1,187,048	0.01	,,,,,,,,	Trust 2007-6 'Series 2007-6A		
USD 1,350,000	Bank of America Corp FRN	4 007 740	0.04	LICD 2 244 454	A4A' '144A' FRN 25/12/2037	1,872,411	0.02
USD 2 658 000	20/6/2024 (Perpetual) Bank of America Corp FRN	1,367,719	0.01	USD 2,341,154	Bayview Commercial Asset Trust 2008-2 'Series 2008-2		
202 2,000,000	4/2/2025	2,628,630	0.03		A4A' '144A' FRN 25/4/2038	2,353,360	0.02
USD 1,923,000	Bank of America Corp FRN			USD 5,952,848	Bayview Financial Revolving		
USD 1 550 000	27/1/2027 (Perpetual) Bank of America Corp FRN	1,865,310	0.02		Asset Trust 2004-B 'Series 2004-B A1' '144A' FRN		
1,000,000	24/4/2028	1,593,884	0.02		28/5/2039	5,470,667	0.05
USD 1,905,000	Bank of America Corp FRN			USD 1,519,070	Bayview Financial Revolving		
1160 6 004 000	11/3/2032 Bank of America Corp FRN	1,799,752	0.02		Asset Trust 2004-B 'Series 2004-B A2' '144A' FRN		
030 0,994,000	20/10/2032	8,417,542	0.08		28/5/2039	1,176,644	0.01
USD 811,000	Bank of America Corp FRN	-, ,-		USD 5,178,163	Bayview Financial Revolving	, -,-	
LICD 4 050 000	20/3/2051	854,943	0.01		Asset Trust 2005-A 'Series		
080,000	Bank of America Corp FRN 13/3/2052	1,571,275	0.02		2005-A A1' '144A' FRN 28/2/2040	5,006,817	0.05
USD 1,500,000	BankAmerica Manufactured	1,011,210	0.02	USD 496,978	Bayview Financial Revolving	0,000,011	0.00
	Housing Contract Trust				Asset Trust 2005-E 'Series		
	(Defaulted) 'Series 1997-2 B1' FRN 10/2/2022	608,250	0.01		2005-E A1' '144A' FRN 28/12/2040	491,740	0.00
USD 2.380.000	BankAmerica Manufactured	000,230	0.01	USD 492.126	Bayview Opportunity Master	491,740	0.00
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Housing Contract Trust				Fund IVa Trust 2017-RT5		
	'Series 1998-2 B1' FRN	040.000	0.04		'Series 2017-RT5 A' '144A'	400 400	0.00
USD 1.690 000	10/12/2025 Bay Area Toll Authority	810,993	0.01	USD 8.312 000	FRN 28/5/2069 BBCMS 2017-DELC Mortgage	493,428	0.00
1,000,000	2.425% 1/4/2026	1,709,308	0.02	002 0,012,000	Trust 'Series 2017-DELC E'		
	2.420/0 1/4/2020	.,,					

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value	% of Net Assets
_		(030)	ASSELS		•	(030)	ASSELS
USD 3,451,000	BBCMS 2017-DELC Mortgage Trust 'Series 2017-DELC F'			USD 932,242	Bear Stearns Asset Backed Securities I Trust 2007-HE2		
	1144A' FRN 15/8/2036	3,358,618	0.03		'Series 2007-HE2 1A4' FRN		
USD 840,000	BBCMS 2018-CHRS Mortgage	0,000,010	0.00		25/3/2037	900,358	0.01
,	Trust 'Series 2018-CHRS E'			USD 519,855	Bear Stearns Asset Backed	,	
	'144A' FRN 5/8/2038	703,142	0.01		Securities I Trust 2007-HE2		
USD 877,000	BBCMS 2018-TALL Mortgage				'Series 2007-HE2 22A' FRN	500 100	0.04
	Trust 'Series 2018-TALL A' '144A' FRN 15/3/2037	861,404	0.01	LISD 1 145 066	25/3/2037 Bear Stearns Asset Backed	500,496	0.01
USD 19 985 026	BBCMS Trust 2015-SRCH	001,404	0.01	030 1,145,000	Securities I Trust 2007-HE2		
000 10,000,020	'Series 2015-SRCH XA'				'Series 2007-HE2 23A' FRN		
	'144A' FRN 10/8/2035	787,410	0.01		25/3/2037	1,099,011	0.01
USD 11,710,000	BBCMS Trust 2015-SRCH			USD 523,138	Bear Stearns Asset Backed		
	'Series 2015-SRCH XB'	400.000	0.00		Securities I Trust 2007-HE3		
USD 1 515 064	'144A' FRN 10/8/2035	128,693	0.00		'Series 2007-HE3 1A3' FRN 25/4/2037	662,153	0.01
030 1,313,904	BCAP LLC 2011-RR5-I Trust 'Series 2011-RR5 11A5'			USD 5 205 391	Bear Stearns Asset Backed	002,133	0.01
	'144A' FRN 28/5/2036	1,483,997	0.01	000 0,200,001	Securities I Trust 2007-HE3		
USD 2,192,983	BCAP LLC Trust 2007-AA4				'Series 2007-HE3 1A4' FRN		
	'Series 2007-AA4 12A1' FRN				25/4/2037	5,228,135	0.05
1100 1 007 5 17	25/6/2047	1,307,844	0.01	USD 133,671	Bear Stearns Commercial		
USD 1,627,547	BCMSC Trust 2000-A 'Series 2000-A A2' FRN 15/6/2030	224 927	0.00		Mortgage Securities Trust 2005-PWR7 'Series 2005-		
USD 1 510 989	BCMSC Trust 2000-A 'Series	334,827	0.00		PWR7 B' FRN 11/2/2041	133,055	0.00
000 1,010,000	2000-A A3' FRN 15/6/2030	321,049	0.00	USD 340.960	Bear Stearns Mortgage Funding	100,000	0.00
USD 1,089,739	BCMSC Trust 2000-A 'Series	,			Trust 2006-SL1 'Series 2006-		
	2000-A A4' FRN 15/6/2030	244,814	0.00		SL1 A1' FRN 25/8/2036	337,271	0.00
USD 495,381	Bear Stearns ALT-A Trust 2006-6			USD 300,371	Bear Stearns Mortgage Funding		
	'Series 2006-6 1A1' FRN 25/11/2036	479,068	0.00		Trust 2007-AR2 'Series 2007- AR2 A1' FRN 25/3/2037	285,924	0.00
USD 1 893 830	Bear Stearns ALT-A Trust 2007-1	479,000	0.00	USD 525 522	Bear Stearns Mortgage Funding	205,924	0.00
000 1,000,000	'Series 2007-1 1A1' FRN			000 020,022	Trust 2007-AR3 'Series 2007-		
	25/1/2047	1,789,470	0.02		AR3 1A1' FRN 25/3/2037	504,158	0.01
USD 67,223	Bear Stearns ARM Trust 2004-5			USD 348,828	Bear Stearns Mortgage Funding		
	'Series 2004-5 2A' FRN	00.470	0.00		Trust 2007-AR4 'Series 2007-	242.720	0.00
USD 69 504	25/7/2034 Bear Stearns Asset Backed	68,476	0.00	USD 3 142 000	AR4 2A1' FRN 25/6/2037 Beazer Homes USA Inc 7.25%	343,736	0.00
000 00,004	Securities I Trust 2004-HE7			000 0,142,000	15/10/2029	3,187,323	0.03
	'Series 2004-HE7 M2' FRN 2			EUR 1,061,000	Belden Inc 3.375% 15/7/2031	1,110,097	0.01
	5/8/2034	69,665	0.00	· · · · · · · · · · · · · · · · · · ·	Belden Inc 3.875% 15/3/2028	324,979	0.00
USD 1,963,780	Bear Stearns Asset Backed				Belden Inc 4.125% 15/10/2026	2,758,090	0.03
	Securities I Trust 2005-AC9 (Step-up coupon) 'Series			05D 1,290,000	Benchmark 2018-B2 Mortgage Trust 'Series 2018-B2 C' FRN		
	2005-AC9 A5' 6.25%				15/2/2051	1,302,484	0.01
	25/12/2035	1,708,390	0.02	USD 200,000	Benchmark 2018-B3 Mortgage	.,,	
USD 2,165,505	Bear Stearns Asset Backed				Trust 'Series 2018-B3 D'		
	Securities I Trust 2005-HE8				'144A' FRN 10/4/2051	173,895	0.00
	'Series 2005-HE8 M3' FRN 25/8/2035	2,192,438	0.02	USD 5,012,995	BHMS 2018-ATLS 'Series		
USD 3 023 022	Bear Stearns Asset Backed	2,192,436	0.02		2018-ATLS A' '144A' FRN 15/7/2035	4,963,441	0.05
000 0,020,022	Securities I Trust 2006-AC1			USD 4,161,000	BHMS 2018-ATLS 'Series	4,000,441	0.00
	(Step-up coupon) 'Series			, ,	2018-ATLS C' '144A' FRN		
	2006-AC1 1A2' 6.25%				15/7/2035	4,096,052	0.04
1100 4 050 004	25/2/2036	2,572,384	0.02	USD 464,000	Blue Racer Midstream LLC /		
USD 1,350,964	Bear Stearns Asset Backed Securities I Trust 2006-HE1				Blue Racer Finance Corp '144A' 7.625% 15/12/2025	487,810	0.00
	'Series 2006-HE1 1M4' FRN			FUR 2 112 000	BorgWarner Inc 1% 19/5/2031	2,144,202	0.02
	25/12/2035	1,996,089	0.02		Boston Properties LP 2.55%	_,,	0.02
USD 2,144,151	Bear Stearns Asset Backed				1/4/2032	1,935,219	0.02
	Securities I Trust 2006-HE7			USD 600,000	Boston Properties LP 2.75%		
	'Series 2006-HE7 1A2' FRN	0 110 760	0.00	EUD 6 944 000	1/10/2026	597,058	0.01
USD 720 000	25/9/2036 Bear Stearns Asset Backed	2,110,768	0.02	EUR 0,044,000	Boxer Parent Co Inc 6.5% 2/10/2025	7,875,034	0.07
03D 720,000	Securities I Trust 2006-HE8			USD 4.109.000	Boyd Gaming Corp 4.75%	7,075,054	0.07
	'Series 2006-HE8 1A3' FRN			222 1,100,000	1/12/2027	4,083,257	0.04
	25/10/2036	642,694	0.01	USD 418,000	Boyd Gaming Corp '144A'	. ,	
USD 357,657	Bear Stearns Asset Backed				8.625% 1/6/2025	440,518	0.00
	Securities I Trust 2007-HE1			USD 1,321,000	Bristow Group Inc '144A'	1 200 045	0.04
	'Series 2007-HE1 21A2' FRN 25/1/2037	354,325	0.00		6.875% 1/3/2028	1,326,845	0.01
	20/ 1/2007	JU - ,J2J	0.00				
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	restillents 20 i ebitual	Market	% of			Market	% of
Holding	Description	Value (USD)	Net Assets	Holding	Description	Value (USD)	Net Assets
USD 752.000	Broadcom Inc '144A' 1.95%			USD 1,299,000	Calpine Corp '144A' 5.125%		
	15/2/2028	706,018	0.01		15/3/2028*	1,253,145	0.01
USD 3,600,000	Broadcom Inc '144A' 2.45% 15/2/2031	3,280,100	0.03	USD 1,980,000	CAMB Commercial Mortgage Trust 2019-LIFE 'Series		
USD 3,177,000	Broadcom Inc '144A' 3.5%	0,200,100			2019-LIFE E' '144A' FRN		
USD 1 515 000	15/2/2041 Broadcom Inc '144A' 3.75%	2,844,758	0.03	115D 3 785 000	15/12/2037 Capital One Financial Corp	1,965,416	0.02
000 1,010,000	15/2/2051	1,384,940	0.01	000 3,700,000	FRN 1/9/2026 (Perpetual)	3,568,877	0.03
USD 82,000	Buckeye Partners LP 3.95% 1/12/2026	70.062	0.00	EUR 3,000,000	Capital One Financial Corp 1.65% 12/6/2029	3,297,581	0.03
USD 1,477,000	Buckeye Partners LP '144A'	78,963	0.00	USD 490,000	Carrington Mortgage Loan Trust	3,297,301	0.03
1100 4 470 000	4.125% 1/3/2025	1,459,003	0.01		Series 2006-NC1 'Series	100 705	0.00
USD 1,178,000	Buckeye Partners LP 4.15% 1/7/2023	1,182,571	0.01	USD 1,198,077	2006-NC1 M2' FRN 25/1/2036 Carrington Mortgage Loan Trust	462,705	0.00
USD 1,500,000	Buckeye Partners LP 4.35%				Series 2006-NC3 'Series		
USD 1 584 492	15/10/2024 BWAY 2013-1515 Mortgage	1,504,710	0.01	USD 451 388	2006-NC3 A3' FRN 25/8/2036 Carrington Mortgage Loan Trust	1,171,700	0.01
700 1,001,102	Trust 'Series 2013-1515 A2'			002 101,000	Series 2006-NC4 'Series		
USD 2 604 035	'144A' 3.454% 10/3/2033 BWAY 2013-1515 Mortgage	1,609,179	0.02		2006-NC4 A3' FRN 25/10/2036	442,785	0.00
03D 2,004,933	Trust 'Series 2013-1515 D'			USD 3,011,332	Carrington Mortgage Loan Trust	442,703	0.00
1100 40 050 044	'144A' 3.633% 10/3/2033	2,577,080	0.02		Series 2007-FRE1 'Series		
USD 13,358,641	BWAY 2013-1515 Mortgage Trust 'Series 2013-1515 E'				2007-FRE1 A3' FRN 25/2/2037	2,944,996	0.03
	'144A' 3.717% 10/3/2033	13,084,306	0.12	USD 425,000	Carrols Restaurant Group Inc		
USD 745,215	BX Commercial Mortgage Trust 2018-BIOA 'Series 2018-BIOA			FUR 2 268 000	'144A' 5.875% 1/7/2029 Catalent Pharma Solutions Inc	364,756	0.00
	D' '144A' FRN 15/3/2037	736,860	0.01	2017 2,200,000	2.375% 1/3/2028	2,349,138	0.02
USD 5,191,965	BX Commercial Mortgage Trust 2018-BIOA 'Series 2018-BIOA			USD 572,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A'		
	E' '144A' FRN 15/3/2037	5,129,238	0.05		5% 1/2/2028	575,441	0.01
USD 2,217,468	BX Commercial Mortgage Trust				Cedar Fair LP 5.25% 15/7/2029	64,701	0.00
	2018-BIOA 'Series 2018-BIOA F' '144A' FRN 15/3/2037	2,188,783	0.02	USD 65,000	Cedar Fair LP / Canada's Wonderland Co / Magnum		
USD 1,176,000	BX Commercial Mortgage Trust	,,			Management Corp /		
	2018-IND 'Series 2018-IND G' '144A' FRN 15/11/2035	1,168,830	0.01		Millennium Op 5.375% 15/4/2027	65,568	0.00
USD 10,041,594	BX Commercial Mortgage Trust	.,,	0.0.	USD 2,072,000	Cedar Fair LP / Canada's	00,000	0.00
	2018-IND 'Series 2018-IND H' '144A' FRN 15/11/2035	9,936,182	0.09		Wonderland Co / Magnum Management Corp /		
USD 573,000	BXP Trust 2017-CC 'Series	0,000,102	0.00		Millennium Op '144A' 5.5%		
	2017-CC D' '144A' FRN 13/8/2037	553,936	0.01	1180 3 500 000	1/5/2025 Centene Corp 2.45%	2,131,435	0.02
USD 2,156,000	BXP Trust 2017-CC 'Series	555,950	0.01	03D 3,390,000	15/7/2028	3,389,223	0.03
	2017-CC E' '144A' FRN	0.005.050	0.00	USD 2,405,000	Centene Corp 2.625%	0.000 504	0.00
USD 470 000	13/8/2037 BXP Trust 2017-GM 'Series	2,005,052	0.02	USD 2 444 000	1/8/2031 Centene Corp 4.25%	2,209,534	0.02
	2017-GM D' '144A' FRN				15/12/2027	2,497,951	0.02
1190 945 000	13/6/2039 BXP Trust 2017-GM 'Series	454,647	0.00	USD 10,372,000	Centennial Resource Production LLC '144A'		
000 940,000	2017-GM E' '144A' FRN				5.375% 15/1/2026	10,135,311	0.10
HED 9 903 000	13/6/2039	886,253	0.01	USD 1,448,000	Centennial Resource		
030 6,603,000	Caesars Entertainment Inc '144A' 6.25% 1/7/2025	9,121,625	0.09		Production LLC '144A' 6.875% 1/4/2027	1,462,473	0.01
USD 3,368,000	Caesars Entertainment Inc	0.000.500	0.00	USD 1,575,000	Central Puget Sound Regional		
USD 1.303.000	'144A' 8.125% 1/7/2027 Caesars Resort Collection LLC /	3,629,508	0.03		Transit Authority 5% 1/11/2050	1,779,467	0.02
,,,,,,,	CRC Finco Inc '144A'			USD 9,849,000	Century Communities Inc 6.75%		
USD 1 970 000	5.75% 1/7/2025 California Pollution Control	1,333,862	0.01	USD 5 181 244	1/6/2027 CFCRE Commercial Mortgage	10,229,516	0.10
7,070,000	Financing Authority '144A'			000 0,101,244	Trust 2016-C3 'Series 2016-		
1100 047 000	5% 21/11/2045	2,007,134	0.02	LICD 4 740 COO	C3 XD' '144A' FRN 10/1/2048	304,927	0.00
050 647,000	California Resources Corp '144A' 7.125% 1/2/2026	877,763	0.01	050 1,710,609	CFCRE Commercial Mortgage Trust 2016-C4 'Series 2016-		
USD 1,655,000	California State Public Works				C4 C' FRN 10/5/2058	1,685,835	0.02
USD 3.130 000	Board 8.361% 1/10/2034 California State University	2,437,368	0.02	USD 5,189,832	CFCRE Commercial Mortgage Trust 2016-C4 'Series 2016-		
	2.975% 1/11/2051	2,980,730	0.03		C4 XB' FRN 10/5/2058	145,108	0.00
USD 9,175,000	Calpine Corp '144A' 4.5% 15/2/2028	8,989,665	0.09	USD 1,462,000	CFCRE Commercial Mortgage Trust 2017-C8 'Series 2017-		
	: UI EI EU EU	5,303,003	0.08		C8 B' FRN 15/6/2050	1,491,134	0.01

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	-	(005)	7100010		•	(002)	7100010
USD 350,000	CFCRE Commercial Mortgage Trust 2018-TAN 'Series 2018- TAN E' '144A' FRN 15/2/2033	351,577	0.00	,	Churchill Downs Inc '144A' 4.75% 15/1/2028 Churchill Downs Inc '144A'	66,493	0.00
USD 940,000	CFCRE Commercial Mortgage	,			5.5% 1/4/2027	83,330	0.00
	Trust 2018-TAN 'Series 2018- TAN A' '144A' 4.236%	050.000	0.01		Cigna Corp 3.4% 15/3/2051 Citgo Holding Inc '144A' 9.25%	387,931	0.00
USD 1,140,000	15/2/2033 CFCRE Commercial Mortgage Trust 2018-TAN 'Series 2018- TAN B' '144A' 4.69%	950,066	0.01	USD 1,227,639	1/8/2024 Citicorp Mortgage Securities Trust Series 2007-9 'Series 2007-9 1A1' 6.25%	3,190,798	0.03
	15/2/2033	1,148,938	0.01		25/12/2037	1,089,377	0.01
USD 1,080,000	CFCRE Commercial Mortgage Trust 2018-TAN 'Series 2018- TAN C' '144A' 5.295%				Citicorp Mortgage Securities Trust Series 2008-2 'Series 2008-2 1A1' 6.5% 25/6/2038	1,063,788	0.01
USD 1,560,000	15/2/2033 Change Healthcare Holdings LLC / Change Healthcare	1,089,167	0.01	USD 1,622,121	Citigroup Commercial Mortgage Trust 2014-GC19 'Series 2014-GC19 C' FRN		
	Finance Inc '144A' 5.75% 1/3/2025	1,550,219	0.01	USD 1,991,302	10/3/2047 Citigroup Commercial Mortgage	1,662,589	0.02
USD 326,000	Charles River Laboratories International Inc '144A' 4.25%	000 470	0.00	1100 00 000	Trust 2015-GC27 'Series 2015-GC27 C' FRN 10/2/2048	2,025,642	0.02
USD 1,360,000	1/5/2028 Charles Schwab Corp/The FRN 1/6/2026 (Perpetual)	322,476 1,303,900	0.00	05D 20,000	Citigroup Commercial Mortgage Trust 2016-P3 'Series 2016- P3 C' FRN 15/4/2049	20,191	0.00
USD 3,964,000	Charter Communications Operating LLC / Charter	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			Citigroup Inc FRN 30/1/2025 (Perpetual)	2,464,294	0.02
	Communications Operating	2 004 420	0.04		Citigroup Inc FRN 25/1/2026	4,215,082	0.04
USD 838 000	Capital 2.8% 1/4/2031 Charter Communications	3,684,426	0.04	1 ' '	Citigroup Inc FRN 24/2/2028 Citigroup Inc FRN 27/10/2028	2,835,697 1,591,591	0.03 0.02
000 000,000	Operating LLC / Charter				Citigroup Inc FRN 31/3/2031	5,322,125	0.02
	Communications Operating			1 ' '	Citigroup Inc FRN 1/5/2032	3,939,005	0.04
LICD 2.750.000	Capital 3.5% 1/6/2041	711,884	0.01		Citigroup Inc FRN 3/11/2032	7,035,220	0.07
080 3,750,000	Charter Communications Operating LLC / Charter			1 ' '	Citigroup Inc FRN 25/1/2033 Citigroup Inc FRN 26/3/2041	2,956,156 1,010,848	0.03 0.01
	Communications Operating Capital 3.5% 1/3/2042	3,163,727	0.03	USD 3,439,000	Citigroup Inc FRN 3/11/2042 Citigroup Mortgage Loan Trust	3,022,694	0.03
USD 710,000	Charter Communications Operating LLC / Charter Communications Operating			USD 2,666,360	2007-AHL2 'Series 2007- AHL2 A3B' FRN 25/5/2037 Citigroup Mortgage Loan Trust	3,349,754	0.03
USD 447,000	Capital 3.7% 1/4/2051 Charter Communications	589,491	0.01		2007-AHL3 'Series 2007- AHL3 A3B' FRN 25/7/2045	2,219,117	0.02
	Operating LLC / Charter Communications Operating Capital 3.9% 1/6/2052	382,134	0.00	USD 2,312,652	Citigroup Mortgage Loan Trust 2007-AMC1 'Series 2007- AMC1 A1' '144A' FRN		
USD 9,961,019	Chase Mortgage Finance Trust Series 2007-S6 'Series 2007-			USD 2,791,000	25/12/2036 Citigroup Mortgage Loan Trust	1,538,053	0.01
EUR 800,000	S6 1A1' 6% 25/12/2037 Chemours Co/The 4% 15/5/2026	5,815,736 874,116	0.06	USD 507 000	2007-WFHE2 'Series 2007- WFH2 M3' FRN 25/3/2037 Citigroup Mortgage Loan Trust	2,725,659	0.03
USD 1,202,000	Cheniere Energy Inc 4.625% 15/10/2028	1,212,403	0.01	0307,000	2014-C 'Series 2014-C B2' '144A' 4.25% 25/2/2054	625,372	0.01
	Cheniere Energy Partners LP '144A' 3.25% 31/1/2032	204,766	0.00	USD 299,068	CitiMortgage Alternative Loan Trust Series 2007-A6 'Series	000 500	0.00
	Cheniere Energy Partners LP 4.5% 1/10/2029 Chesapeake Energy Corp	915,733	0.01	USD 1,440,000	2007-A6 1A11' 6% 25/6/2037 City of Charlotte NC Airport Revenue 4% 1/7/2051	298,506 1,576,260	0.00
7,000,000	'144A' 5.5% 1/2/2026	1,346,758	0.01	USD 475,000	City of Philadelphia PA Airport	1,070,200	0.02
	Chesapeake Energy Corp '144A' 5.875% 1/2/2029	184,835	0.00	USD 1,055,000	Revenue 5% 1/7/2042 City of Riverside CA Electric	538,579	0.01
USD 2,225,191	CHL Mortgage Pass-Through Trust 2006-OA4 'Series 2006- OA4 A1' FRN 25/4/2046	850,051	0.01	USD 1,885,000	Revenue 7.605% 1/10/2040 City of Salt Lake City UT Airport Revenue 5% 1/7/2037	1,635,002 2,288,107	0.02
USD 427,040	CHL Mortgage Pass-Through Trust 2006-OA5 'Series 2006-	200,001	0.01		City of Salt Lake City UT Airport Revenue 5% 1/7/2046	3,589,689	0.03
USD 5,592,282	OA5 3A1' FRN 25/4/2046 CHL Mortgage Pass-Through	401,346	0.00		Clarios Global LP / Clarios US Finance Co 4.375% 15/5/2026	3,887,069	0.04
	Trust 2007-15 'Series 2007- 15 2A2' 6.5% 25/9/2037	2,961,522	0.03	177,000 עפט	Clean Harbors Inc '144A' 4.875% 15/7/2027	177,100	0.00

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	-	(/		<u> </u>	•	(/	
05D 200,000	Clear Channel Outdoor Holdings Inc '144A' 5.125%			USD 4,263,000	Connect Finco SARL / Connect US Finco LLC '144A' 6.75%		
	15/8/2027	205,174	0.00		1/10/2026	4,332,679	0.04
USD 329,000	Coca-Cola Co/The 3% 5/3/2051	305,891	0.00	USD 4,489,000	Connecticut Avenue Securities		
	Colfax Corp 3.25% 15/5/2025	535,841	0.01		Trust 2022-R01 'Series 2022-		
USD 402,000	Colgate Energy Partners III LLC	445 507	0.00		R01 1B1' '144A' FRN	4 0 40 070	0.04
LICD 654 000	'144A' 5.875% 1/7/2029	415,567	0.00	1100 4 502 052	25/12/2041	4,243,672	0.04
030 034,000	Colgate Energy Partners III LLC '144A' 7.75% 15/2/2026	704,894	0.01	050 1,593,953	Connecticut Avenue Securities Trust 2022-R01 'Series 2022-		
USD 6,055,000	Comcast Corp 2.45% 15/8/2052	4,769,106	0.05		R01 1B2' '144A' FRN		
	COMM 2013-300P Mortgage				25/12/2041	1,507,283	0.01
	Trust 'Series 2013-300P D'			USD 1,980,000	Connecticut State Health		
HCD 520 420	'144A' FRN 10/8/2030	99,161	0.00		& Educational Facilities	0.457.454	0.00
050 539,130	COMM 2013-GAM 'Series 2013-GAM A2' '144A' 3.367%			USD 014 620	Authority 5% 1/7/2045 Conseco Finance Corp 'Series	2,157,151	0.02
	10/2/2028	538,430	0.01	000 914,020	1997-3 M1' FRN 15/3/2028	914,021	0.01
USD 1,740,000	COMM 2013-WWP Mortgage	,		USD 534,261	Conseco Finance Corp 'Series	0 : 1,0=1	
	Trust 'Series 2013-WWP D'				1997-6 M1' FRN 15/1/2029	527,146	0.01
	'144A' 3.898% 10/3/2031	1,771,046	0.02	USD 787,735	Conseco Finance Corp 'Series		
USD 1,431,283	COMM 2014-CCRE15			LICD 044 04C	1999-5 A5' FRN 1/3/2030	411,611	0.00
	Mortgage Trust 'Series 2014- CR15 C' FRN 10/2/2047	1,463,585	0.01	USD 844,846	Conseco Finance Corp 'Series 1999-5 A6' FRN 1/3/2030	425,502	0.00
USD 1.265.000	COMM 2014-UBS5 Mortgage	1,400,000	0.01	USD 268.841	Conseco Finance Corp 'Series	420,002	0.00
	Trust 'Series 2014-UBS5 B'				1998-4 M1' FRN 1/4/2030	262,886	0.00
	FRN 10/9/2047	1,288,843	0.01	USD 588,971	Conseco Finance Corp 'Series		
USD 4,151,000	COMM 2015-CCRE24				1998-6 M1' FRN 1/6/2030	585,466	0.01
	Mortgage Trust 'Series 2015- CR24 B' FRN 10/8/2048	4 257 012	0.04	USD 2,007,439	Conseco Finance Corp 'Series	2 004 999	0.02
USD 1 024 500	COMM 2015-CCRE25	4,257,012	0.04	USD 265 027	1998-8 M1' FRN 1/9/2030 Conseco Finance Corp 'Series	2,004,888	0.02
000 1,021,000	Mortgage Trust 'Series 2015-			000 200,027	1998-8 A1' 6.28% 1/9/2030	271,189	0.00
	CR25 C' FRN 10/8/2048	1,023,858	0.01	USD 1,318,996	Conseco Finance	,	
USD 4,233,028	COMM 2015-CCRE25				Securitizations Corp 'Series		
	Mortgage Trust 'Series 2015-	404 400	0.00	1100 4 050 000	2000-1 A5' FRN 1/9/2029	389,493	0.00
USD 136 000	CR25 XA' FRN 10/8/2048 COMM 2015-LC19 Mortgage	101,499	0.00	USD 1,650,638	Conseco Finance Securitizations Corp 'Series		
000 100,000	Trust 'Series 2015-LC19 D'				2000-4 A6' FRN 1/5/2032	455,372	0.00
	'144A' FRN 10/2/2048	125,319	0.00	USD 1,804,573	Conseco Finance	,	
USD 1,431,283	COMM 2015-LC21 Mortgage				Securitizations Corp 'Series		
	Trust 'Series 2015-LC21 C'	4 440 057	2.24	1100 0 004 040	2000-5 A6' 7.96% 1/5/2031	733,689	0.01
LISD 1 316 780	FRN 10/7/2048 COMM 2015-LC23 Mortgage	1,443,057	0.01	USD 3,284,348	Conseco Finance Securitizations Corp 'Series		
000 1,510,700	Trust 'Series 2015-LC23 A4'				2000-5 A7' 8.2% 1/5/2031	1,374,078	0.01
	3.774% 10/10/2048	1,353,320	0.01	USD 783,000	Consensus Cloud Solutions Inc		
USD 1,100,000	COMM 2016-667M Mortgage				'144A' 6% 15/10/2026	784,006	0.01
	Trust 'Series 2016-667M D'	4 005 440	2.24	USD 425,000	Consensus Cloud Solutions Inc '144A' 6.5% 15/10/2028	406 E97	0.00
LISD 111 320 422	'144A' FRN 10/10/2036 COMM 2016-667M Mortgage	1,005,149	0.01	USD 415 000	Conservation Fund A Nonprofit	426,587	0.00
030 111,320,422	Trust 'Series 2016-667M XA'			005 110,000	Corp/The 3.474% 15/12/2029	424,608	0.00
	'144A' FRN 10/10/2036	374,037	0.00	USD 850,000	Contra Costa Community		
USD 111,100	COMM 2017-COR2 Mortgage				College District 6.504%		
	Trust 'Series 2017-COR2 D'	00.705	0.00	115D 201 000	1/8/2034 Cottage Health Obligated Group	1,090,032	0.01
LISD 2 010 275	'144A' 3% 10/9/2050 COMM 2018-COR3 Mortgage	96,735	0.00	03D 291,000	3.304% 1/11/2049	281,278	0.00
030 2,910,273	Trust 'Series 2018-COR3 XD'			EUR 3,614,000	Coty Inc 3.875% 15/4/2026	3,964,576	0.04
	'144A' FRN 10/5/2051	259,633	0.00		Coty Inc 4% 15/4/2023	1,636,881	0.02
USD 5,105,000	Commercial Metals Co 4.125%			,	Coty Inc 4.75% 15/4/2026	329,103	0.00
1100 4 057 000	15/1/2030	4,946,030	0.05	, ,	Coty Inc '144A' 6.5% 15/4/2026 Countrywide Asset-Backed	1,769,977	0.02
USD 1,857,000	Commercial Metals Co 4.375% 15/3/2032	1 776 220	0.02	4,000,000	Certificates 'Series 2006-BC4		
USD 425 000	Commonwealth Financing	1,776,220	0.02		M1' FRN 25/11/2036	4,538,766	0.04
002 .20,000	Authority 4.144% 1/6/2038	473,286	0.00	USD 918,135	Countrywide Asset-Backed		
USD 295,000	Commonwealth of				Certificates 'Series 2006-12	000 000	0.04
	Massachusetts 2.9%			1100 240 120	1A' FRN 25/12/2036	906,896	0.01
1100 4 000 000	1/9/2049	278,110	0.00	USD 240, 138	Countrywide Asset-Backed Certificates (Step-up coupon)		
1,880,000 עכט	Commonwealth of Massachusetts 5% 1/9/2049	2,327,440	0.02		'Series 2006-S3 A4' 6.069%		
USD 235.000	Commonwealth of	2,021,440	0.02		25/1/2029	381,577	0.00
				USD 850,000	County of Broward FL Airport		
	Massachusetts 5.456%				O		
	1/12/2039	302,568	0.00		System Revenue 2.914% 1/10/2032	846,362	0.01

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
					•	, ,	
05D 2,090,000	County of Miami-Dade FL Aviation Revenue 2.529%			050 437,462	CSMC Series 2014-11R 'Series 2014-11R 16A1' '144A' FRN		
	1/10/2030	2,010,235	0.02		27/9/2047	441,446	0.00
USD 795,000	County of Miami-Dade FL			USD 560,983	CSMC Series 2014-4R 'Series		
	Aviation Revenue 3.454%	000 017	0.04		2014-4R 16A3' '144A' FRN		
LISD 1.475.000	1/10/2030 County of Miami-Dade FL	822,217	0.01	LISD 1 422 767	27/2/2036 CSMC Series 2015-4R 'Series	562,842	0.01
000 1,470,000	Aviation Revenue 4.062%			030 1,422,707	2015-4R 1A4' '144A' FRN		
	1/10/2031	1,573,891	0.02		27/10/2036	1,156,196	0.01
USD 1,725,000	County of Miami-Dade FL			USD 790,000	CSMC Trust 2017-PFHP 'Series		
	Aviation Revenue 5% 1/10/2038	1,891,635	0.02		2017-PFHP A' '144A' FRN 15/12/2030	784,140	0.01
USD 769,000	Covanta Holding Corp '144A'	1,001,000	0.02	USD 1.755.000	CVS Health Corp 1.75%	704,140	0.01
	4.875% 1/12/2029	727,639	0.01	,,,,,,,,,,	21/8/2030	1,569,517	0.02
USD 3,000,000	Cox Communications Inc '144A'	0.004.000	0.00	USD 4,609,000	CVS Health Corp 2.7%		
USD 552 527	1.8% 1/10/2030 Credit Suisse ABS Repackaging	2,631,896	0.03	1100 050 000	21/8/2040	3,944,414	0.04
000 002,027	Trust 2013-A 'Series 2013-A			030,000	CVS Health Corp 3.75% 1/4/2030	882,058	0.01
	B' '144A' 2.5% 25/1/2030	545,145	0.01	USD 713,000	CVS Health Corp 5.05%	002,000	0.0.
USD 3,999	Credit Suisse First Boston				25/3/2048	817,334	0.01
	Mortgage Securities Corp 'Series 2005-C2 AMFX'			USD 4,564,521	CWABS Asset-Backed		
	4.877% 15/4/2037	3,993	0.00		Certificates Trust 2005-16 'Series 2005-16 1AF' FRN		
USD 7,508,615	Credit Suisse Mortgage Capital				25/4/2036	4,372,033	0.04
	Certificates 'Series 2009-12R	4 020 622	0.04	USD 2,976,109	CWABS Asset-Backed		
USD 1 616 081	3A1' '144A' 6.5% 27/10/2037 Credit-Based Asset Servicing	4,030,623	0.04		Certificates Trust 2005-17		
000 1,010,001	and Securitization LLC				(Step-up coupon) 'Series 2005-17 1AF4' 6.547%		
	'Series 2007-CB6 A4' '144A'				25/5/2036	2,903,565	0.03
LICD 244 772	FRN 25/7/2037	1,308,878	0.01	USD 52,480	CWABS Asset-Backed	, ,	
USD 314,773	Credit-Based Asset Servicing and Securitization LLC (Step-				Certificates Trust 2006-11		
	up coupon) 'Series 2006-CB2				'Series 2006-11 3AV2' FRN 25/9/2046	52,344	0.00
	AF4' 3.012% 25/12/2036	318,862	0.00	USD 6,028,685	CWABS Asset-Backed	02,011	0.00
USD 3,456,468	Credit-Based Asset Servicing and Securitization LLC (Step-				Certificates Trust 2006-18		
	up coupon) 'Series 2006-SL1				'Series 2006-18 M1' FRN	E 250 745	0.05
	A2' '144A' 6.056% 25/9/2036	221,105	0.00	USD 331 927	25/3/2037 CWABS Revolving Home Equity	5,359,745	0.05
USD 705,000	Credit-Based Asset Servicing			000 001,027	Loan Trust Series 2004-U		
	and Securitization LLC (Step- up coupon) 'Series 2006-MH1				'Series 2004-U 2A' FRN		
	B1' '144A' 6.25% 25/10/2036	710,197	0.01	LICD 440 404	15/3/2034	322,293	0.00
USD 473,000	Crown Castle International Corp			050 110,191	CWHEQ Home Equity Loan Trust Series 2006-S5 'Series		
1100 4 000 000	3.25% 15/1/2051	396,676	0.00		2006-S5 A5' 6.155%		
USD 1,000,000	Crown Castle International Corp 3.3% 1/7/2030	976,116	0.01		25/6/2035	141,527	0.00
USD 1,503,000	Crown Castle International Corp	970,110	0.01	USD 1,715,517	CWHEQ Revolving Home		
, ,	4.3% 15/2/2029	1,586,488	0.02		Equity Loan Resuritization Trust Series 2006-RES		
USD 1,298,000	CrownRock LP / CrownRock				'Series 2006-RES 5B1A'		
	Finance Inc '144A' 5.625% 15/10/2025	1,314,614	0.01		'144A' FRN 15/5/2035	1,680,305	0.02
USD 19.163.000	CSAIL 2017-CX10 Commercial	1,514,014	0.01	USD 79,390	CWHEQ Revolving Home		
,,	Mortgage Trust FRN				Equity Loan Resuritization Trust Series 2006-RES		
1100 007 005	15/11/2050	254,522	0.00		'Series 2006-RES 5B1B'		
USD 887,395	CSAIL 2018-C14 Commercial Mortgage Trust 'Series 2018-				'144A' FRN 15/5/2035	77,876	0.00
	C14 C' FRN 15/11/2051	931,401	0.01	USD 239,268	CWHEQ Revolving Home		
USD 2,494,000	CSAIL 2018-CX12 Commercial	,			Equity Loan Trust Series 2005-B 'Series 2005-B 2A'		
	Mortgage Trust 'Series 2018-	0.504.544	0.00		FRN 15/5/2035	236,109	0.00
1180 222 000	CX12 C' FRN 15/8/2051 CSC Holdings LLC '144A' 5.5%	2,591,544	0.02	USD 1,216,026	CWHEQ Revolving Home		
03D 222,000	15/4/2027	222,517	0.00		Equity Loan Trust Series		
USD 271,000	CSC Holdings LLC '144A' 6.5%	,-			2006-C 'Series 2006-C 2A' FRN 15/5/2036	1,185,920	0.01
	1/2/2029	272,610	0.00	USD 636,244	CWHEQ Revolving Home	1,100,920	0.01
USD 116,659,107	CSMC 2014-USA OA LLC				Equity Loan Trust Series		
	'Series 2014-USA X2' '144A' FRN 15/9/2037	330,145	0.00		2006-H 'Series 2006-H 1A'	505 005	
USD 770,000	CSMC 2017-TIME 'Series	550,110	3.00	LIGH SEU OOO	FRN 15/11/2036 Dallas Fort Worth International	587,607	0.01
	2017-TIME A' '144A' 3.646%			030,000	Airport 3.144% 1/11/2045	641,755	0.01
	13/11/2039	763,329	0.01	USD 417,000	Dana Inc 4.25% 1/9/2030	395,852	0.00

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
		, ,		_	-	, ,	
050 162,000	Darling Ingredients Inc '144A' 5.25% 15/4/2027	165,626	0.00	GBP 791,000	Encore Capital Group Inc 4.25% 1/6/2028	987,529	0.01
USD 3,323,000	DaVita Inc '144A' 4.625% 1/6/2030	3,193,037	0.03	EUR 2,025,000	Encore Capital Group Inc 4.875% 15/10/2025	2,301,982	0.02
USD 3,655,051	DBGS 2018-BIOD Mortgage Trust 'Series 2018-BIOD D'	, ,		GBP 700,000	Encore Capital Group Inc 5.375% 15/2/2026	942,450	0.01
USD 3,207,307	'144A' FRN 15/5/2035 DBGS 2018-BIOD Mortgage Trust 'Series 2018-BIOD F'	3,624,448	0.03	USD 415,000	Endeavor Energy Resources LP / EER Finance Inc '144A'	•	0.00
HCD 4 390 369	'144A' FRN 15/5/2035	3,150,892	0.03		5.75% 30/1/2028 Equinix Inc 2.5% 15/5/2031* Equinix Inc 2.95% 15/9/2051	429,689 1,932,205	0.02
USD 4,389,268	DBJPM 17-C6 Mortgage Trust 'Series 2017-C6 XD' FRN	407.444	0.00	USD 1,599,000	Equinix Inc 3.2% 18/11/2029	2,076,430 1,570,984	0.02 0.02
USD 1,080,000	10/6/2050 DBUBS 2017-BRBK Mortgage	187,114	0.00		Fannie Mae Pool 'BP1614' 4% 1/2/2050	6,831,301	0.06
1100 7 070 000	Trust 'Series 2017-BRBK D' '144A' FRN 10/10/2034	1,054,711	0.01	·	Fannie Mae Pool 'BR6259' 3.5% 1/3/2051	67,861	0.00
USD 7,978,260	DBUBS 2017-BRBK Mortgage Trust 'Series 2017-BRBK E'	7.004.040	0.07	·	Fannie Mae Pool 'BR6783' 3.5% 1/6/2051	53,685	0.00
USD 3,439,265	'144A' FRN 10/10/2034 DBUBS 2017-BRBK Mortgage	7,801,816	0.07	·	Fannie Mae Pool 'BT3941' 3.5% 1/7/2051	57,589	0.00
	Trust 'Series 2017-BRBK F' '144A' FRN 10/10/2034	3,350,952	0.03	·	Fannie Mae Pool 'BT6728' 3.5% 1/8/2051	57,208	0.00
	DCP Midstream Operating LP 5.125% 15/5/2029	81,352	0.00	·	Fannie Mae Pool 'BU1312' 3.5% 1/2/2052	199,310	0.00
	DCP Midstream Operating LP 5.375% 15/7/2025	112,746	0.00		Fannie Mae Pool 'CB1304' 3% 1/8/2051	3,959,752	0.04
USD 1,400,000	Del Amo Fashion Center Trust 2017-AMO 'Series 2017-AMO			, ,	Fannie Mae Pool 'CB1401' 3% 1/8/2051	9,225,099	0.09
USD 1,412,000	D' '144A' FRN 5/6/2035 Dell International LLC / EMC	1,062,351	0.01		Fannie Mae Pool 'CB2780' 3% 1/2/2052	2,316,580	0.02
USD 1,752,000	Corp 5.3% 1/10/2029 Dell International LLC / EMC	1,564,219	0.02		Fannie Mae Pool 'CB2900' 3.5% 1/2/2052	3,186,991	0.03
USD 1,934,000	Corp 8.35% 15/7/2046 Delta Air Lines Inc / SkyMiles IP	2,619,910	0.03		Fannie Mae Pool 'CB2901' 3.5% 1/2/2052	2,766,277	0.03
USD 9,324	Ltd '144A' 4.5% 20/10/2025 Deutsche ALT-A Securities Inc	1,986,668	0.02		Fannie Mae Pool 'FM2305' 3.5% 1/2/2050	2,297,925	0.02
	'Series 2007-RS1 A2' '144A' FRN 27/1/2037	9,396	0.00	·	Fannie Mae Pool 'FM4282' 3.5% 1/2/2050	95,586	0.00
USD 5,134,528	Deutsche Alt-A Securities Mortgage Loan Trust Series				Fannie Mae Pool 'FM4956' 3% 1/8/2050	4,660,426	0.04
	2007-OA4/DE 'Series 2007- OA4 A2A' FRN 25/8/2047	5,580,986	0.05		Fannie Mae Pool 'FM5386' 3% 1/10/2050	6,580,054	0.06
USD 292,870	Deutsche Alt-B Securities Mortgage Loan Trust Series				Fannie Mae Pool 'FM8620' 3% 1/8/2051	1,200,695	0.01
	2006-AB3 'Series 2006-AB3 A3' FRN 25/7/2036	282,713	0.00		Fannie Mae Pool 'FM9048' 3% 1/10/2051	15,642,317	0.15
USD 186,943	Deutsche Alt-B Securities Mortgage Loan Trust Series				Fannie Mae Pool 'FM9050' 3% 1/10/2051	1,683,336	0.02
	2006-AB3 'Series 2006-AB3 A8' FRN 25/7/2036	180,476	0.00		Fannie Mae Pool 'FM9051' 3% 1/8/2051	1,688,838	0.02
USD 850,000	Directv Financing LLC / Directv Financing Co-Obligor Inc				Fannie Mae Pool 'FM9464' 3% 1/11/2051	3,832,070	0.04
USD 650,000	'144A' 5.875% 15/8/2027 Discovery Communications LLC	848,185	0.01	, ,	Fannie Mae Pool 'FM9708' 3.5% 1/11/2050	1,565,871	0.02
USD 3,300,000	4.125% 15/5/2029 DISH DBS Corp '144A' 5.25%	675,285	0.01		Fannie Mae Pool 'FM9709' 3.5% 1/11/2050	4,146,556	0.04
USD 900,000	1/12/2026 District of Columbia 5%	3,215,438	0.03		Fannie Mae Pool 'FM9710' 3.5% 1/12/2050	12,801,402	0.12
USD 900,000	15/7/2034 District of Columbia 5%	1,008,225	0.01		Fannie Mae Pool 'FM9819' 3% 1/12/2051	16,184,861	0.15
EUR 1,600,000	15/7/2035 Dow Chemical Co/The 1.875%	1,007,505	0.01	, ,	Fannie Mae Pool 'FM9976' 3% 1/12/2051	2,379,096	0.02
	15/3/2040 eBay Inc 2.6% 10/5/2031	1,621,064 3,244,075	0.02 0.03		Fannie Mae Pool 'FS0243' 3% 1/1/2052	1,441,943	0.01
USD 2,467,000	Edison International FRN 15/3/2026 (Perpetual)	2,436,656	0.02	USD 9,032,218	Fannie Mae Pool 'FS0330' 3% 1/1/2052	9,117,219	0.09
USD 524,000	Elanco Animal Health Inc 6.4% 28/8/2028	564,783	0.01	USD 4,562,029	Fannie Mae Pool 'FS0416' 3% 1/1/2052	4,604,527	0.04
EUR 3,840,000	Eli Lilly & Co 1.375% 14/9/2061	3,223,370	0.03	USD 21,081,000	Fannie Mae Pool 'FS0629' 3% 1/2/2052	21,424,308	0.20

^{*} All or a portion of this security represents a security on loan.

	vestillerits 20 Februar	Market Value	Net			Market Value	% of Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
USD 47,413,180	Fannie Mae Pool 'FS0647' 3%			USD 39,336,738	Freddie Mac Multifamily		
1100 0 055 040	1/2/2052	48,446,825	0.46		Structured Pass Through	0.040.004	0.04
USD 2,655,019	Fannie Mae REMICS 'Series 2020-96 IB' 3% 25/1/2051	374,845	0.00	LISD 7 1/6 977	Certificates FRN 25/6/2030 Freddie Mac Multifamily	3,819,924	0.04
USD 3.475.671	Fannie Mae REMICS 'Series	374,043	0.00	0307,140,077	Structured Pass Through		
002 0, 0,0	2021-65 Pl' 3% 25/10/2051	492,255	0.00		Certificates FRN 25/6/2030	668,722	0.01
USD 1,843,983	Fannie Mae REMICS 'Series			USD 6,946,019	Freddie Mac Multifamily		
LICD 0 440 000	2021-91 HI' 3% 25/1/2052	199,534	0.00		Structured Pass Through	F0C C77	0.04
USD 2,418,288	Fannie Mae REMICS 'Series 2021-91 PI' 3% 25/1/2052	210,498	0.00	USD 3 875 324	Certificates FRN 25/10/2030 Freddie Mac Multifamily	506,677	0.01
USD 4,800,366	Fannie Mae REMICS 'Series	210,100	0.00	000 0,010,021	Structured Pass Through		
	2021-93 Al' 3% 25/1/2052	683,866	0.01		Certificates FRN 25/11/2030	250,223	0.00
USD 3,911,048	Fannie Mae REMICS 'Series	626 750	0.01	USD 63,164,049	Freddie Mac Multifamily		
USD 13 366 795	2020-32 Pl' 4% 25/5/2050 Fannie Mae REMICS 'Series	636,750	0.01		Structured Pass Through Certificates FRN 25/3/2053	6,500,187	0.06
002 10,000,700	2020-77 HI' 4% 25/11/2050	2,256,097	0.02	USD 3,380,000	Freddie Mac Multifamily	0,000,101	0.00
USD 3,836,482	Fannie Mae REMICS 'Series				Structured Pass Through		
1100 5 400 000	2021-31 IB' 4% 25/6/2051	638,360	0.01		Certificates 1.364%	074 075	0.00
USD 5,182,398	Fannie Mae REMICS 'Series 2021-50 IO' 4% 25/8/2051	946,316	0.01	USD 68 789	25/12/2029 Freddie Mac Pool 'QC3063'	274,875	0.00
USD 799,734	First Franklin Mortgage Loan	040,010	0.01	000 00,700	3.5% 1/6/2051	70,951	0.00
,	Trust 2004-FFH3 'Series			USD 1,142,728	Freddie Mac Pool 'QC5876'	,	
	2004-FFH3 M3' FRN	700 507	2.24	1100 50 400	3% 1/8/2051	1,161,994	0.01
LISD 1 560 711	25/10/2034 First Franklin Mortgage Loan	788,507	0.01	USD 56,483	Freddie Mac Pool 'QC6339' 3.5% 1/8/2051	58,213	0.00
030 1,309,711	Trust 2006-FF13 'Series			USD 3.161.020	Freddie Mac Pool 'QD0772'	30,213	0.00
	2006-FF13 A1' FRN				3% 1/11/2051	3,198,306	0.03
	25/10/2036	1,227,992	0.01	USD 14,385,000	Freddie Mac Pool 'QD1279'		
USD 920,519	First Franklin Mortgage Loan			HCD 334 000	3% 1/11/2051	14,698,590	0.14
	Trust 2006-FF13 'Series 2006-FF13 A2C' FRN			03D 224,000	Freddie Mac Pool 'QD7099' 3.5% 1/2/2052	235,472	0.00
	25/10/2036	724,257	0.01	USD 354,911	Freddie Mac Pool 'QD7220'	200,2	0.00
	Fiserv Inc 4.4% 1/7/2049	381,844	0.00		3% 1/2/2052	359,018	0.00
USD 7,341,000	Five Point Operating Co LP /			USD 7,040,001	Freddie Mac Pool 'RA6704'	7 106 251	0.07
	Five Point Capital Corp '144A' 7.875% 15/11/2025	7,529,187	0.07	USD 5 568 648	3% 1/2/2052 Freddie Mac Pool 'SD0636'	7,106,251	0.07
USD 3,271,265	Flagstar Mortgage Trust 2018-	7,020,107	0.07	000 0,000,040	3% 1/6/2051	5,620,940	0.05
	6RR 'Series 2018-6RR B4'			USD 11,109,835	Freddie Mac Pool 'SD0659'		
LIOD 405 000	'144A' FRN 25/10/2048	3,255,618	0.03	1100 44 407 040	3% 1/7/2051	11,234,137	0.11
USD 135,000	Ford Foundation/The 2.415% 1/6/2050	114,862	0.00	050 11,187,349	Freddie Mac Pool 'SD0684' 3% 1/9/2051	11,354,226	0.11
USD 1,574,000	Ford Motor Co 3.25%	111,002	0.00	USD 4,980,332	Freddie Mac Pool 'SD0734'	11,001,220	0.11
	12/2/2032	1,463,914	0.01		3% 1/10/2051	5,048,712	0.05
USD 4,720,000	Ford Motor Credit Co LLC 2.3% 10/2/2025	4 540 000	0.04	USD 14,384,682	Freddie Mac Pool 'SD0813'	44.500.400	0.11
LISD 1 837 000	Ford Motor Credit Co LLC	4,548,688	0.04	LISD 20 120 348	3% 1/1/2052 Freddie Mac Pool 'SD0816'	14,563,489	0.14
000 1,007,000	5.584% 18/3/2024	1,914,182	0.02	000 20,120,040	3% 1/1/2052	20,432,087	0.19
USD 739,000	Forestar Group Inc '144A'			USD 6,510,847	Freddie Mac Pool 'SD0818'		
1100 5 004 000	3.85% 15/5/2026	699,770	0.01	UOD 5 454 007	3% 1/12/2051	6,623,189	0.06
USD 5,361,000	Forestar Group Inc '144A' 5% 1/3/2028	5,199,044	0.05	USD 5,454,997	Freddie Mac Pool 'SD0837' 3% 1/1/2052	5,566,912	0.05
USD 18,720,770	Freddie Mac Multifamily	0,100,044	0.00	USD 8,066,881	Freddie Mac Pool 'SD7544'	0,000,012	0.00
, ,	Structured Pass Through			, ,	3% 1/7/2051	8,196,572	0.08
1100 40 444 040	Certificates FRN 25/5/2029	898,129	0.01	USD 9,330,200	Freddie Mac Pool 'SD7550'	0.500.000	0.00
USD 13,141,610	Freddie Mac Multifamily Structured Pass Through			LISD 2 270 056	3% 1/2/2052 Freddie Mac REMICS 'Series	9,522,992	0.09
	Certificates FRN 25/6/2029	741,111	0.01	03D 2,279,030	5029 GI' 2% 25/10/2050	354,652	0.00
USD 30,127,000	Freddie Mac Multifamily	,		USD 3,670,294	Freddie Mac REMICS 'Series	,	
	Structured Pass Through				5097 ID' 2.5% 25/4/2051	488,652	0.00
LICD 74 602 624	Certificates FRN 25/6/2029	1,817,949	0.02	USD 1,595,920	Freddie Mac REMICS 'Series 5129 IO' 3% 25/9/2050	160 407	0.00
03D 74,002,024	Freddie Mac Multifamily Structured Pass Through			USD 3 934 796	Freddie Mac REMICS 'Series	169,407	0.00
	Certificates FRN 25/1/2030	5,601,195	0.05	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	5057 Tl' 3% 25/11/2050	612,388	0.01
USD 31,690,139	Freddie Mac Multifamily			USD 2,782,509	Freddie Mac REMICS 'Series		
	Structured Pass Through	2 400 507	0.00	1100 2 042 047	5082 IW' 3% 25/3/2051	362,248	0.00
USD 18 549 985	Certificates FRN 25/4/2030 Freddie Mac Multifamily	3,409,507	0.03	USD 3,943,847	Freddie Mac REMICS 'Series 5139 IG' 3% 25/9/2051	475,950	0.00
000 10,040,000	Structured Pass Through			USD 1,732,571	Freddie Mac REMICS 'Series	,	0.00
	Certificates FRN 25/4/2030	2,109,655	0.02		5142 IP' 3% 25/9/2051	201,076	0.00
				LICD 2 167 277	Freddie Mac REMICS 'Series		
				030 2,107,377	5142 Pl' 3% 25/9/2051	304,465	0.00

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
_	-	, ,			·	, ,	
	Freddie Mac REMICS 'Series 5145 HI' 3% 25/9/2051 Freddie Mac REMICS 'Series	182,702	0.00	050 1,033,399	FRESB 2018-SB53 Mortgage Trust 'Series 2018-SB53 A10F' FRN 25/6/2028	1,071,578	0.01
USD 1,751,466	5155 Jl' 3% 25/10/2051 Freddie Mac REMICS 'Series	490,667	0.00	USD 3,211,000	Frontier Communications Holdings LLC '144A' 5%		
USD 4,168,886	5155 KI' 3% 25/10/2051 Freddie Mac REMICS 'Series 5155 NI' 3% 25/10/2051	244,821 544,241	0.00	USD 3,325,000	1/5/2028 Frontier Communications Holdings LLC '144A' 5.875%	3,100,590	0.03
USD 2,007,382	Freddie Mac REMICS 'Series 5167 MI' 3% 25/11/2051	276,493	0.00	USD 4,462,000	15/10/2027 Frontier Communications	3,331,018	0.03
	Freddie Mac REMICS 'Series 5184 PI' 3% 25/1/2052	448,825	0.00		Holdings LLC '144A' 6.75% 1/5/2029*	4,321,135	0.04
	Freddie Mac REMICS 'Series 5100 Ml' 3.5% 25/9/2048 Freddie Mac REMICS 'Series	498,048	0.01		Frontier Florida LLC 6.86% 1/2/2028	4,543,635	0.04
, ,	4940 PI' 4% 25/7/2049 Freddie Mac REMICS 'Series	191,579	0.00		Frontier North Inc 6.73% 15/2/2028 Full House Resorts Inc '144A'	1,149,103	0.01
	4999 Ql' 4% 25/5/2050 Freddie Mac REMICS 'Series	295,879	0.00		8.25% 15/2/2028 GAM Resecuritization Trust	781,451	0.01
USD 1,726,128	5014 DI' 4% 25/9/2050 Freddie Mac REMICS 'Series	205,599	0.00	USD 970,000	2018-B FRN 27/8/2051 General Mills Inc 4.2%	2,665,607	0.03
USD 1,848,003	4995 Bl' 4.5% 25/6/2050 Freddie Mac REMICS 'Series 5018 Cl' 4.5% 25/10/2050	283,788 318,222	0.00	USD 3,265,000	17/4/2028 General Motors Co 5.2% 1/4/2045*	1,037,631 3,451,379	0.01
USD 490,000	Freddie Mac STACR REMIC Trust 2020-DNA5 'Series	310,222	0.00	, ,	General Motors Co 5.95% 1/4/2049	1,534,356	0.01
USD 6,886,664	2020-DNA5 B1' '144A' FRN 25/10/2050 Freddie Mac STACR REMIC	503,617	0.01	USD 1,350,000	General Motors Financial Co Inc FRN 30/9/2030 (Perpetual)	1,422,117	0.01
.,,.	Trust 2021-HQA2 'Series 2021-HQA2 B1' '144A' FRN				General Motors Financial Co Inc 0.6% 20/5/2027	1,881,794	0.02
USD 4,655,448	25/12/2033 Freddie Mac STACR REMIC	6,962,045	0.07		General Motors Financial Co Inc 2.35% 26/2/2027	3,360,733	0.03
	Trust 2022-DNA1 'Series 2022-DNA1 B1' '144A' FRN 25/1/2042	4,414,229	0.04		General Motors Financial Co Inc 2.7% 20/8/2027 General Motors Financial Co	3,881,218	0.04
USD 272,913	Freddie Mac Structured Agency Credit Risk Debt Notes	.,,===			Inc 4.35% 9/4/2025 George Washington University/	1,458,380	0.01
1100 400 070	'Series 2015-DN1 B' FRN 25/1/2025	278,601	0.00	USD 1,377,000	The 4.126% 15/9/2048 Gilead Sciences Inc 2.8%	2,006,072	0.02
USD 403,376	Freddie Mac Structured Agency Credit Risk Debt Notes 'Series 2015-HQ2 B' FRN			USD 2,791,000	1/10/2050 Global Payments Inc 2.9% 15/11/2031	1,138,411 2,632,226	0.01
USD 1,538,279	25/5/2025 Freddie Mac Structured Agency	419,080	0.00	USD 650,000	Global Payments Inc 3.2% 15/8/2029	636,140	0.01
	Credit Risk Debt Notes 'Series 2017-DNA3 B1' FRN				Global Payments Inc 4.15% 15/8/2049	371,980	0.00
USD 420,821	25/3/2030 Freddie Mac Structured Agency Credit Risk Debt Notes	1,612,316	0.02	USD 419,000	GLP Capital LP / GLP Financing II Inc 3.25% 15/1/2032	390,893	0.00
	'Series 2017-HRP1 M2' FRN 25/12/2042	421,610	0.00	USD 1,086,000	GLP Capital LP / GLP Financing II Inc 4% 15/1/2031	1,084,051	0.01
	Freedom Mortgage Corp '144A' 8.125% 15/11/2024	1,305,119	0.01		Golden Entertainment Inc '144A' 7.625% 15/4/2026	929,913	0.01
	Freedom Mortgage Corp '144A' 8.25% 15/4/2025 FREMF 2017-KGS1 Mortgage	1,021,966	0.01	USD 840,000	Golden State Tobacco Securitization Corp 3.487% 1/6/2036	793,351	0.01
005 702,400	Trust 'Series 2017-KGX1 BFX' '144A' FRN 25/10/2027	789,050	0.01	USD 1,591,000	Goldman Sachs Group Inc/The FRN 10/5/2026 (Perpetual)	1,517,019	0.01
USD 1,262,121	FREMF 2018-K732 Mortgage Trust FRN 25/5/2025	1,303,798	0.01		Goldman Sachs Group Inc/The FRN 9/12/2026	1,488,436	0.01
USD 4,972,000	FREMF 2018-KW05 Trust 'Series 2018-W5FX CFX'	4 075 077	0.05		Goldman Sachs Group Inc/The FRN 9/3/2027	1,606,706	0.02
USD 76,754,273	'144A' FRN 25/4/2028 FREMF 2019-KW08 Mortgage Trust 'Series 2019-KW08	4,875,277	0.05		Goldman Sachs Group Inc/The FRN 10/9/2027 Goldman Sachs Group Inc/The	6,081,767	0.06
USD 3,208,864	X2A' '144A' 0.1% 25/1/2029 Fremont Home Loan Trust	419,523	0.00		FRN 21/10/2027 Goldman Sachs Group Inc/The	2,679,317	0.03
	2006-3 'Series 2006-3 1A1' FRN 25/2/2037	2,653,583	0.03		FRN 24/2/2028	3,784,697	0.04

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

USD 2,035.00 Goldman Sachs Group IncThe FRN 2,177,032 FRN	Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Second S			(000)	Assets	_		(005)	ASSOLS
FRI 21/7/2032 USD 6,971,000 Goldman Sachs Group IncTifle		FRN 27/1/2032	1,813,075	0.02		Association 'Series 2020-146	411 166	0.00
FRIZ 1/10/2032* Coloran Sachs Group IncTitle FRIZ 4/2/2013 Coloran Sachs Group IncTitle Coloran Sachs Group IncTit		FRN 21/7/2032	1,818,643	0.02	USD 16,947,228	Government National Mortgage	,	
Second S		FRN 21/10/2032*	6,514,260	0.06	USD 1 198 324	Ml' 2.5% 20/10/2050	2,213,611	0.02
EUR 2.085.000 Goldens Sachs Group IncThe EUR 4.000.000 Goldens Sachs Group IncThe EUR 5.000.000 Goldens Sachs Group IncThe 1.295 7.220299 USD 5.513.376 Good Leap Sustainable Home Solutions Trust 2021-3 Series 2021-3GS A'144A' 2.11x 20512-1GS A		FRN 24/2/2033	5,358,314	0.05	303 :,:00,02 :	Association 'Series 2020-175	140 404	0.00
Column		FRN 22/4/2042	7,817,011	0.07	USD 4,161,144	Government National Mortgage	110,101	0.00
BUR 5,600.00 Coldman Sachs Group in Che 1.25% 7/2/2029 Coldm		0.25% 26/1/2028	2,158,795	0.02	USD 2 447 529	MI' 2.5% 20/12/2050	483,026	0.00
USD 5.513,378 GoodLeap Sustainable Home Solutions Trust 2021-3G S. "144A" 2.513,378 GoodLeap Sustainable Home Solutions Trust 2021-3G S. "144A" 2.513,378 GoodLeap Sustainable Home Solutions Trust 2021-5G S. "144A" 2.513,378 GoodLeap Sustainable Home Solutions Trust 2021-5G S. "144A" 3.513,378 GoodLeap Sustainable Home Solutions Trust 2021-5G S. "144A" 3.514,370 GoodLeap Sustainable Home Solutions Trust 2021-5G S. "144A" 3.515,378 GoodLeap Sustainable Home Solutions Trust 2021-5G S. "144A" 3.516,302 Goodleap Sustainable Home Solutions Trust 2021-5G S. "144A" 3.516,302 Goodleap Sustainable Home Solutions Trust 2021-5G S. "144A" 3.516,302 Goodleap Sustainable Home Solutions Trust 2021-5G S. "144A" 3.516,302 Goodleap Sustainable Home Solutions Trust 2021-5G S. "144A" 3.516,302 Goodleap Sustainable Home Solutions Trust 2021-5G S. "144A" 3.516,302 Goodleap Sustainable Home Solutions Trust 2021-5G S. "144A" 3.516,302 Goodleap Sustainable Home Solutions Trust 2021-5G S. "144A" 3.516,302 Goodleap Sustainable Home Solutions Trust 2021-5G S. "144A" 3.516,302 Goodleap Sustainable Home Solutions Trust 2021-5G S. "144A" 3.516,302 Goodleap Sustainable Home Solutions Trust 2021-5G S. "144A" 3.516,302 Goodleap Sustainable Home Solutions Trust 2021-64 Goodleap Sustainable Home Solutions Trust		0.875% 9/5/2029	4,868,932	0.05	005 2,117,020	Association 'Series 2021-215	274 136	0.00
Solutions Trust 2021-3 Schee 2021-5 Schee 202		1.25% 7/2/2029	6,072,205	0.06	USD 1,597,994	Government National Mortgage	274,100	0.00
USD 3,988,149 GoodLago Sustainable Home Solutions Trust 2021-5 Series 2021-5C8 Visual Solutions Trust 2021-5 Visual Solutions Trust 2021-5 Visual Solutions Trust 2021-5 Visual Solutions Trust 2021-5 Visual Solution Series 2021-76 Visual Solution Series 2021-79 Visual Solution Series 2021-7	000 0,010,070	Solutions Trust 2021-3			USD 2 214 741	Cl' 3% 20/12/2051	177,925	0.00
Solutions Trust 2021-5Cs X '1444' 2.31% 2021-5Cs X '1444' 2.31% 2010/2048	USD 3 088 140	2.1% 20/5/2048	5,231,378	0.05	005 2,214,741	Association 'Series 2021-15	327 301	0.00
USD 1,700,000 Godyear fire & Rubber Co' The 5% 31/6/2026	000 0,900,149	Solutions Trust 2021-5			USD 3,584,659	Government National Mortgage	027,001	0.00
The 5% 31/5/2026	LISD 1 700 000	2.31% 20/10/2048	3,855,307	0.04	USD 1 700 830	IA' 3.5% 20/10/2051	377,609	0.00
The 5.5% 31/5/2025 1,919,097 0.02 USD 1,682,147 Government National Mortgage Association (Series 2015-48 10 FRN 16/20250 31,157 0.00 USD 3,354,893 Government National Mortgage Association (Series 2013-63 10 FRN 16/20251 158,648 0.00 USD 2,420,483 Government National Mortgage Association (Series 2013-63 10 FRN 16/20253 158,648 0.00 USD 2,420,483 Government National Mortgage Association (Series 2013-78 177,557 0.00 USD 1,482,392 USD 1,482,392 USD 1,482,392 USD 1,482,392 USD 1,482,392 USD 1,492,392 USD 3,347,294 Government National Mortgage Association (Series 2015-78 10 FRN 16/10/2056 USD 3,347,294 Government National Mortgage Association (Series 2015-78 USD 3,347,294 Government National Mortgage Association (Series 2016-26 USD 1,482,392 USD 1,482,392 USD 1,482,392 USD 3,347,294 Government National Mortgage Association (Series 2016-26 USD 1,482,492 USD 3,440,493		The 5% 31/5/2026	1,718,530	0.02	030 1,799,030	Association 'Series 2021-199	185 367	0.00
Association Series 2015-48 Core FRN 16/2/2050 Series 2013-63 Core FRN 16/2/2051 Series 2013-63 Core FRN 16/2/2054 Series 2013-78 Core FRN 16/2/2054 Series 2013-78 Core FRN 16/2/2054 Series 2015-22 Core FRN 16/2/2054 Series 2015-22 Core FRN 16/2/2054 Series 2015-22 Core FRN 16/2/2055 Series 2015-22 Core FRN 16/2/2055 Series 2015-23 Core FRN 16/2/2055 Series 2016-25 Core FRN 16/2/2057 Series 2016-25 Core FRN 16/2/2055 Series 2016-25 Core Series 2016-25 Core FRN 16/2/2055 Series 2016-215 Core FRN 16/2/2055 Series 2016-215 Core FRN 16/2/2055 Seri		The 9.5% 31/5/2025	1,919,097	0.02	USD 1,682,147	Government National Mortgage	105,507	0.00
USD 7,921,672 Government National Mortgage Association 'Series 2013-25	03D 1,090,926	Association 'Series 2015-48	21 157	0.00	1160 3 324 803	TJ' 3.5% 20/11/2051	207,078	0.00
USD 4,563,467 Government National Mortgage	USD 7,921,672	Government National Mortgage	31,137	0.00	03D 3,334,093	Association 'Series 2021-221	391 427	0.00
Association Series 2013-30 IC PRN 169/92053 72,532 0.00 IC PRN 169/92054 77,447 0.00 IC PRN 161/92055 IC PRN 161/92055 IC PRN 161/92057 IC PRN	USD 4 563 467	IO' FRN 16/9/2051	158,648	0.00	USD 2,420,483	Government National Mortgage	301,427	0.00
USD 4,836,619 Government National Mortgage Association Series 2013-78 18 4% 20/9/2051 177,567 0.00 177,567 0.00 18 4% 20/9/2051 177,567 0.00 177,567 0.00 177,567 0.00 177,567 0.00 177,567 0.00 177,567 0.00	000 4,000,407	Association 'Series 2013-30	72 532	0.00	USD 1 402 302	IC' 4% 20/5/2051	312,688	0.00
USD 6,317,926 Government National Mortgage Association Series 2015-22 IO FRN 16/3/2055 140,360 0.00 USD 3,347,294 Government National Mortgage Association Series 2015-173 IO FRN 16/9/2055 103,296 0.00 USD 1,462,000 Grand Canyon University 3.25% 1/10/2023 1,469,310 0.01 USD 2,102,000 Grand Canyon University 3.25% 1/10/2028 2,107,255 0.02 USD 2,102,000 Grand Canyon University 3.25% 1/10/2028 2,107,255 0.02 USD 2,102,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 3.25% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 3.25% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 3.25% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 3.25% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 3.25% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 3.25% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 3.25% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 3.25% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 3.25% 1/10/2028 1/10/2028 1/10/2028 1/10/2028 1/10/2028 1/10/2029 329,259 0.00 USD 1,614,4124 1/19/2025 1/10/2029 329,259 0.00 USD 1,614,4124 1/19/2025 1/10/2029 900,778 0.01 USD 1,120,414 GreenPoint Mortgage Association Series 2016-105 USD 1,120,414 USD 1,1	USD 4,836,619	Government National Mortgage	72,552	0.00	030 1,492,392	Association 'Series 2021-161	177 567	0.00
Association Series 2015-22 140,360 0.00 USD 3,347,294 Government National Mortgage Association Series 2015-173 100 FRN 16/9/2055 103,296 0.00 USD 2,102,000 Grand Canyon University 3.25% 1/10/2023 1,469,310 0.01 USD 2,102,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 2,102,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 2,102,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 2,102,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 2,102,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 2,102,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 5.125% 1/10/2028 2,107,255 0.02 USD 695,000 Grand Canyon University 5.125% 1/10/2048 2,107,205 0.00 USD 695,000 Grand Canyo	USD 6 317 926	IO' FRN 16/10/2054	77,447	0.00	USD 3,446,287	Government National Mortgage	177,507	0.00
USD 3,347,294 Government National Mortgage Association 'Series 2015-173 103,296 0.00 USD 837,656 Government National Mortgage Association 'Series 2015-37 103,296 0.00 USD 2,102,000 Grant Canyon University 5,125% 1/10/2028 2,107,255 0.02 USD 837,656 Government National Mortgage Association 'Series 2016-36 IO' FRN 16/10/2056 28,643 0.00 USD 949,049 Government National Mortgage Association 'Series 2016-36 IO' FRN 16/10/2057 28,643 0.00 USD 1,341,000 Graphic Packaging International LLC 2,625% 1/2/2029 329,259 0.00 USD 1,341,000 Great Western Petroleum LLC / Great Western Petr	000 0,317,920	Association 'Series 2015-22	140 360	0.00	USD 1 462 000	Al' 4% 20/12/2051	449,396	0.00
IO' FRN 16/9/2055 103,296 0.00 USD 837,656 Government National Mortgage Association 'Series 2015-37 IO' FRN 16/12/2057 28,643 0.00 USD 3,382,010 Government National Mortgage Association 'Series 2016-155 IO' FRN 16/12/2057 150,195 0.00 USD 3,384,761 Government National Mortgage Association 'Series 2016-96 IO' FRN 16/12/2057 143,216 0.00 USD 3,999,936 Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058 95,830 USD 3,999,936 Government National Mortgage Association 'Series 2016-144 O.00	USD 3,347,294	Government National Mortgage	140,300	0.00		1/10/2023	1,469,310	0.01
Association 'Series 2015-37 IO' FRN 16/10/2056 28,643 0.00 USD 949,049 Government National Mortgage Association 'Series 2016-36 IO' FRN 16/12/2057 150,195 0.00 USD 1,614,370 Government National Mortgage Association 'Series 2016-165 IO' FRN 16/12/2057 65,281 0.00 USD 3,384,761 Government National Mortgage Association 'Series 2016-96 IO' FRN 16/12/2057 143,216 0.00 USD 1,946,635 Government National Mortgage Association 'Series 2016-110 IO' FRN 16/2/2058 95,830 0.00 USD 3,999,936 Government National Mortgage Association 'Series 2016-110 Government National Mortgage Association 'Series 2020-144 Government National Mortgage Government National Mortgage Government National Mortgage Government National Mortgage Association 'Series 2020-144 Government National Mortgage Government National Mortgage Government National Mortgage Government National Mortgage Association 'Series 2020-144 Government National Mortgage Government Natio	USD 837 656	IO' FRN 16/9/2055	103,296	0.00		5.125% 1/10/2028	2,107,255	0.02
USD 949,049 Government National Mortgage	000 007,000	Association 'Series 2015-37	28 643	0.00	000 000,000	District No 2 Priest Rapids		
USD 3,382,010 Government National Mortgage	USD 949,049	Government National Mortgage	20,040	0.00	FUR 316 000	1/1/2040	841,610	0.01
Association 'Series 2016-125 150,195 0.00 USD 1,614,370 Government National Mortgage Association 'Series 2016-165 10' FRN 16/12/2057 65,281 0.00 USD 3,384,761 Government National Mortgage Association 'Series 2016-96 10' FRN 16/12/2057 143,216 0.00 USD 3,606,757 Government National Mortgage Association 'Series 2016-113 10' FRN 16/2/2058 207,713 0.00 USD 1,946,635 Government National Mortgage Association 'Series 2016-110 10' FRN 16/5/2058 95,830 0.00 USD 3,999,936 Government National Mortgage Association 'Series 2020-144 GreenPoint Mortgage Funding Trust 2006-AR2 'Series 2006-AR2 4A1' FRN 25/3/2036 1,120,090 0.01 USD 750,000 GS Mortgage Securities Corp II 'Series 2012-TMSQ D' '144A' FRN 10/12/2030 719,382 0.01 USD 440,000 GS Mortgage Securities Corp II 'Series 2017-375H A' '144A' FRN 10/9/2037 446,430 0.00 USD 3,999,936 Government National Mortgage Association 'Series 2020-144	LISD 3 382 010	IO' FRN 16/8/2057	34,748	0.00		LLC 2.625% 1/2/2029	329,259	0.00
USD 1,614,370 Government National Mortgage	000 0,302,010	Association 'Series 2016-125	150 105	0.00	000 1,041,000	Great Western Finance Corp	1 400 232	0.01
USD 3,384,761 Government National Mortgage Association 'Series 2016-96 IO' FRN 16/12/2057 143,216 0.00 USD 1,129,441 GreenPoint Mortgage Funding Trust 2006-AR2 'Series 2006-AR2 4A1' FRN 25/3/2036 1,120,090 0.01 USD 3,606,757 Government National Mortgage Association 'Series 2016-113 IO' FRN 16/2/2058 207,713 0.00 USD 1,946,635 Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058 95,830 0.00 USD 3,999,936 Government National Mortgage Association 'Series 2020-144 GreenPoint Mortgage Funding Trust 2006-AR2 'Series 2006-AR2 4A1' FRN 25/3/2036 1,120,090 0.01 USD 750,000 GS Mortgage Securities Corp II 'Series 2012-TMSQ D' '144A' FRN 10/12/2030 719,382 0.01 USD 440,000 GS Mortgage Securities Corp II 'Series 2017-375H A' '144A' FRN 10/9/2037 446,430 0.00 USD 3,999,936 Government National Mortgage Association 'Series 2020-144	USD 1,614,370	Government National Mortgage	130,133	0.00	USD 871,542	Greenpoint Manufactured	1,400,232	0.01
Association 'Series 2016-96 IO' FRN 16/12/2057 USD 3,606,757 Government National Mortgage Association 'Series 2016-113 IO' FRN 16/2/2058 USD 1,946,635 Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058 USD 3,999,936 Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058 95,830 0.00 USD 3,999,936 Government National Mortgage Association 'Series 2020-144 Trust 2006-AR2 'Series 2006- AR2 4A1' FRN 25/3/2036 1,120,090 0.01 USD 750,000 GS Mortgage Securities Corp II 'Series 2012-TMSQ D' '144A' FRN 10/12/2030 719,382 0.01 USD 440,000 GS Mortgage Securities Corp II 'Series 2017-375H A' '144A' FRN 10/9/2037 446,430 0.00	USD 3 384 761	IO' FRN 16/12/2057	65,281	0.00	USD 1 129 441	FRN 15/12/2029	900,778	0.01
USD 3,606,757 Government National Mortgage	000 0,004,701	Association 'Series 2016-96	1/13 216	0.00	000 1,129,441	Trust 2006-AR2 'Series 2006-	1 120 000	0.01
IO' FRN 16/2/2058 207,713 0.00 FRN 10/12/2030 719,382 0.01	USD 3,606,757	Government National Mortgage	143,210	0.00	USD 750,000	GS Mortgage Securities Corp II	1,120,090	0.01
Association 'Series 2016-110	USD 1 946 635	IO' FRN 16/2/2058	207,713	0.00	USD 440 000	FRN 10/12/2030	719,382	0.01
USD 3,999,936 Government National Mortgage Association 'Series 2020-144	1,040,000	Association 'Series 2016-110	95 830	0 00	335 440,000	'Series 2017-375H A' '144A'	446 430	0.00
	USD 3,999,936	Government National Mortgage	33,000	0.00		1114 10/0/2007	-1-TU, 11 UU	0.00
			494,770	0.01				

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	-	(000)	ASSULS			(000)	ASSELS
USD 25,000,000	GS Mortgage Securities Corp II Series 2005-ROCK 'Series 2005-ROCK X1' '144A' FRN				Hilton Domestic Operating Co Inc 4.875% 15/1/2030 Hilton Worldwide Finance LLC /	133,589	0.00
	3/5/2032	205,417	0.00	000 107,000	Hilton Worldwide Finance		
USD 2,452,265	GS Mortgage Securities Corp II Series 2005-ROCK 'Series			USD 1,190,000	Corp 4.875% 1/4/2027 Home Equity Asset Trust 2006-3	159,944	0.00
	2005-ROCK A' '144A' 5.366% 3/5/2032	2,642,703	0.03		'Series 2006-3 M2' FRN 25/7/2036	1,126,180	0.01
USD 2,170,000	GS Mortgage Securities Corp Trust 2017-GPTX 'Series	2,042,700	0.00	USD 1,714,582	Home Equity Asset Trust 2007-1 'Series 2007-1 2A3'	1,120,100	0.01
	2017-GPTX A' '144A' 2.856%	0.400.007	0.00	1100 7 000 500	FRN 25/5/2037	1,502,246	0.01
USD 818,000	10/5/2034 GS Mortgage Securities Trust	2,162,067	0.02	USD 7,262,506	Home Equity Mortgage Loan Asset-Backed Trust Series		
	2012-GCJ9 'Series 2012-				INABS 2006-E 'Series 2006-	F 700 0F4	0.05
	GCJ9 C' '144A' FRN 10/11/2045	822,558	0.01	USD 1 566 348	E 2A3' FRN 25/4/2037 Home Equity Mortgage Loan	5,723,254	0.05
USD 110,000	GS Mortgage Securities Trust	022,000	0.01	1,000,010	Asset-Backed Trust Series		
	2014-GC20 'Series 2014-	400.050	0.00		INABS 2007-A 'Series 2007-A	4 007 000	0.04
USD 1 200 000	GC20 B' FRN 10/4/2047 GS Mortgage Securities Trust	109,050	0.00	USD 7 660 498	2A2' FRN 25/4/2037 Home Equity Mortgage Loan	1,227,903	0.01
,,_00,000	2015-590M 'Series 2015-			002 1,000,100	Asset-Backed Trust Series		
	590M E' '144A' FRN	4.450.500	0.04		INABS 2007-A 'Series 2007-A	0.040.004	0.00
USD 1.077.279	10/10/2035 GS Mortgage Securities Trust	1,150,566	0.01	USD 348.432	2A3' FRN 25/4/2037 Home Equity Mortgage Loan	6,043,891	0.06
.,,	2017-GS7 'Series 2017-GS7				Asset-Backed Trust Series		
LICD 40 442 400	D' '144A' 3% 10/8/2050	942,087	0.01		SPMD 2004-A 'Series 2004-A	240.042	0.00
USD 10,443,109	GSAA Home Equity Trust 2006- 5 'Series 2006-5 1A1' FRN			USD 681.414	M2' FRN 25/7/2034 Home Loan Mortgage Loan	348,643	0.00
	25/3/2036	4,352,747	0.04	,	Trust 2005-1 'Series 2005-1		
USD 433,061	GSAA Home Equity Trust 2007-			HSD 304 000	A3' FRN 15/4/2036	656,770	0.01
	2 'Series 2007-2 AF3' FRN 25/3/2037	118,075	0.00	05D 204,000	Horizon Therapeutics USA Inc '144A' 5.5% 1/8/2027	208,370	0.00
USD 979,828	GSAMP Trust 2007-H1 'Series			USD 2,073,000	Houston Galleria Mall Trust		
118D 3 000 000	2007-H1 A1B' FRN 25/1/2047 GSAMP Trust 2007-HSBC1	646,027	0.01		2015-HGLR 'Series 2015- HGLR D' '144A' 3.982%		
03D 2,000,000	'Series 2007-HS1 M6' FRN				5/3/2037	1,968,070	0.02
	25/2/2047	2,127,878	0.02	USD 2,120,000	Howard Hughes Corp/The		
USD 906,574	GSMPS Mortgage Loan Trust 2005-RP1 'Series 2005-RP1			USD 4 703 000	'144A' 5.375% 1/8/2028 Howmet Aerospace Inc 5.9%	2,154,895	0.02
	1AF' '144A' FRN 25/1/2035	829,008	0.01		1/2/2027	5,065,131	0.05
USD 1,048,581	GSMPS Mortgage Loan Trust				HP Inc 6% 15/9/2041	391,152	0.00
	2005-RP2 'Series 2005-RP2 1AF' '144A' FRN 25/3/2035	1,005,795	0.01		Humana Inc 2.15% 3/2/2032 Idaho Health Facilities Authority	803,823	0.01
USD 866,983	GSMPS Mortgage Loan Trust	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			5% 1/12/2047	1,064,217	0.01
	2006-RP1 'Series 2006-RP1	724 267	0.01	USD 65,000	iHeartCommunications Inc	62.020	0.00
USD 1,712,702	1AF1' '144A' FRN 25/1/2036 GSR Mortgage Loan Trust	734,267	0.01	USD 98,000	'144A' 4.75% 15/1/2028 iHeartCommunications Inc	62,929	0.00
, , ,	2006-7F 'Series 2006-7F 4A2'				'144A' 5.25% 15/8/2027	96,738	0.00
LISD 741 047	6.5% 25/8/2036 GSR Mortgage Loan Trust	819,610	0.01	USD 104,490	iHeartCommunications Inc 6.375% 1/5/2026	107,078	0.00
000 741,047	2007-1F 'Series 2007-1F 2A4'			USD 1,795,000	iHeartCommunications Inc	107,070	0.00
	5.5% 25/1/2037	880,298	0.01		8.375% 1/5/2027	1,880,227	0.02
USD 4,447,736	GSR Mortgage Loan Trust 2007-OA2 'Series 2007-OA2				II-VI Inc '144A' 5% 15/12/2029 Impac Secured Assets Trust	674,045	0.01
	2A1' FRN 25/6/2047	3,231,840	0.03	000 002,004	2006-3 'Series 2006-3 A1'		
USD 450,000	GXO Logistics Inc '144A' 1.65%				FRN 25/11/2036	558,080	0.01
LISD 2 377 000	15/7/2026 GXO Logistics Inc '144A' 2.65%	425,494	0.00	USD 1,210,000	IMT Trust 2017-APTS 'Series 2017-APTS AFX' '144A' FRN		
000 2,077,000	15/7/2031	2,182,986	0.02		15/6/2034	1,225,073	0.01
USD 14,687,634	HarborView Mortgage Loan			USD 2,669,820	IMT Trust 2017-APTS 'Series		
	Trust 2006-12 'Series 2006- 12 1A1A' FRN 19/12/2036	13,774,298	0.13		2017-APTS BFX' '144A' FRN 15/6/2034	2,679,857	0.03
USD 440,942	HarborView Mortgage Loan	10,77 1,200	0.10	USD 5,620,171	IMT Trust 2017-APTS 'Series	2,070,007	0.00
	Trust 2007-4 'Series 2007-4	100 100			2017-APTS DFX' '144A' FRN	E E02 22=	
USD 1 027 000	2A2' FRN 19/7/2047 HCA Inc 3.5% 1/9/2030	408,468 1,018,219	0.00 0.01	USD 2 000 000	15/6/2034 IMT Trust 2017-APTS 'Series	5,529,687	0.05
	HCA Inc 4.5% 15/2/2027	4,945,312	0.05	202 2,000,000	2017-APTS EFX' '144A' FRN		
	HCA Inc 5.25% 15/6/2049	6,616,268	0.06		15/6/2034	1,940,067	0.02
USD 1,326,000	HCA Inc 5.375% 1/2/2025	1,400,634	0.01				

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	-	(005)	, isototo		·	(005)	7.00010
USD 370,000	Independence Plaza Trust 2018-INDP 'Series 2018- INDP B' '144A' 3.911% 10/7/2035	371,211	0.00	USD 3,876,343	J.P. Morgan Chase Commercial Mortgage Securities Trust 2018-PHH 'Series 2018-PHH A' '144A' FRN 15/6/2035	3,845,087	0.04
USD 800,000	Independence Plaza Trust 2018-INDP 'Series 2018- INDP C' '144A' 4.158%	0,	0.00	USD 2,196,000	JBS USA LUX SA / JBS USA Finance Inc (Restricted) '144A' 6.75% 15/2/2028	2,325,015	0.02
USD 2,893,826	10/7/2035 IndyMac IMSC Mortgage Loan	801,273	0.01	USD 191,000	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance		
	Trust 2007-HOA1 'Series 2007-HOA1 AXPP' FRN 25/7/2047	43,463	0.00	USD 2,485,000	Inc '144A' 6.5% 15/4/2029 JobsOhio Beverage System 3.985% 1/1/2029	203,988	0.00
USD 521,740	IndyMac INDX Mortgage Loan Trust 2006-AR15 'Series				John Deere Capital Corp 1.25% 10/1/2025	3,438,093	0.03
USD 4,122,770	2006-AR15 A1' FRN 25/7/2036 IndyMac INDX Mortgage Loan	507,516	0.01		JP Morgan Alternative Loan Trust 2007-A2 'Series 2007- A2 2A1' FRN 25/5/2037	204,944	0.00
	Trust 2006-AR35 'Series 2006-AR35 1A1A' FRN 25/1/2037	4,158,795	0.04	USD 2,321,741	JP Morgan Chase Commercial Mortgage Securities Trust 2015-JP1 'Series 2015-JP1		
USD 4,322,063	IndyMac INDX Mortgage Loan Trust 2007-AR19 'Series 2007-AR19 3A1' FRN 25/9/2037	3,383,163	0.03	USD 2,127,841	C' FRN 15/1/2049 JP Morgan Chase Commercial Mortgage Securities Trust 2015-JP1 'Series 2015-JP1	2,369,992	0.02
USD 591,596	IndyMac INDX Mortgage Loan Trust 2007-FLX5 'Series 2007-FLX5 2A2' FRN 25/8/2037	554,345	0.01	USD 10,620,000	D' FRN 15/1/2049 JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3 'Series 2016-JP3	1,954,738	0.02
USD 1,004,000	International Business Machines Corp 2.95% 15/5/2050*	879,184	0.01	USD 2,420,000	XC' '144A' FRN 15/8/2049 JP Morgan Chase Commercial Mortgage Securities Trust	307,555	0.00
	International Business Machines Corp 3.5% 15/5/2029	6,235,891	0.06	USD 288,415	2018-WPT 'Series 2018-WPT DFX' '144A' 5.35% 5/7/2033 JP Morgan Madison Avenue	2,458,263	0.02
	International Business Machines Corp 4.25% 15/5/2049	750,035	0.01	HOD 000 075	Securities Trust Series 2014- 1 'Series 2014-CH1 M2' '144A' FRN 25/11/2024	283,603	0.00
	International Flavors & Fragrances Inc '144A' 2.3% 1/11/2030	2,764,483	0.03	USD 868,675	JP Morgan Mortgage Acquisition Trust 2006-CW1 'Series 2006-CW1 M1' FRN	050.040	0.04
	International Flavors & Fragrances Inc '144A' 3.468% 1/12/2050 Invitation Homes 2018-SFR3	387,395	0.00	USD 4,655,000	25/5/2036 JP Morgan Mortgage Acquisition Trust 2007-CH1 (Step-up coupon) 'Series	859,046	0.01
	Trust 'Series 2018-SFR3 A' '144A' FRN 17/7/2037 IQVIA Inc '144A' 5% 15/5/2027 Iron Mountain Inc '144A' 5%	582,378 203,738	0.01 0.00	USD 330,000	2007-CH1 MF1' 4.664% 25/11/2036 JPMBB Commercial Mortgage Securities Trust 2014-C22	5,616,464	0.05
	15/7/2028 Irwin Home Equity Loan Trust 2006-3 (Step-up coupon)	3,375,078	0.03	USD 1,200,932	'Series 2014-C22 B' FRN 15/9/2047 JPMBB Commercial Mortgage	328,028	0.00
USD 132,893	'Series 2006-3 2A3' '144A' 6.53% 25/9/2037 Irwin Home Equity Loan Trust	396,750	0.00		Securities Trust 2014-C22 'Series 2014-C22 XA' FRN 15/9/2047	19,848	0.00
USD 10,532,690	2006-P1 'Series 2006-P1 1A' '144A' FRN 25/12/2036 IXIS Real Estate Capital Trust	129,830	0.00	USD 875,390	JPMBB Commercial Mortgage Securities Trust 2014-C23 'Series 2014-C23 XA' FRN		
USD 1,012,000	2007-HE1 'Series 2007-HE1 A4' FRN 25/5/2037 J.P. Morgan Chase Commercial	3,506,785	0.03	USD 7,006,000	15/9/2047 JPMBB Commercial Mortgage Securities Trust 2015-C27	11,193	0.00
	Mortgage Securities Trust 2016-NINE 'Series 2016- NINE A' '144A' FRN 6/9/2038	1,007,600	0.01	USD 1,302,221	'Series 2015-C27 XD' '144A' FRN 15/2/2048 JPMBB Commercial Mortgage	87,365	0.00
USD 1,455,000	J.P. Morgan Chase Commercial Mortgage Securities Trust 2018-AON 'Series 2018-AON	4 400 000	0.04	UCD 4 400 000	Securities Trust 2015-C29 'Series 2015-C29 XA' FRN 15/5/2048	20,349	0.00
USD 1,521,465	A' '144A' 4.128% 5/7/2031 J.P. Morgan Chase Commercial Mortgage Securities Trust	1,483,696	0.01	USD 1,480,000	JPMBB Commercial Mortgage Securities Trust 2015-C33 'Series 2015-C33 D1' '144A'		
	2018-PHH FRN 15/6/2035	1,514,981	0.01		FRN 15/12/2048	1,377,720	0.01

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,198,000	JPMBB Commercial Mortgage Securities Trust 2016-C1 'Series 2016-C1 D1' '144A'			USD 1,124,905	Lehman XS Trust Series 2007- 16N 'Series 2007-16N AF2' FRN 25/9/2047	1,352,874	0.01
USD 887,395	FRN 17/3/2049 JPMCC Commercial Mortgage Securities Trust 2017-JP5	1,153,498	0.01	USD 571,001	Lehman XS Trust Series 2007- 20N 'Series 2007-20N A1' FRN 25/12/2037	604,439	0.01
1100 440 000	'Series 2017-JP5 C' FRN 15/3/2050	882,989	0.01	USD 715,000	LendingPoint Pass-Through Trust Series 2022-ST1	004,439	0.01
USD 449,000	JPMCC Commercial Mortgage Securities Trust 2017-JP5 'Series 2017-JP5 D' '144A' FRN 15/3/2050	445.005	0.00	USD 733,000	'Series 2022-ST1 A' '144A' 2.5% 15/3/2028 LendingPoint Pass-Through	709,425	0.01
USD 4,150,000	JPMDB Commercial Mortgage Securities Trust 2016-C4	415,885	0.00	LICD 420 000	Trust Series 2022-ST2 'Series 2022-ST2 A' '144A' 3.25% 15/4/2028	733,000	0.01
USD 506,000	'Series 2016-C4 XC' '144A' FRN 15/12/2049 JPMorgan Chase & Co FRN	123,203	0.00		Level 3 Financing Inc '144A' 4.625% 15/9/2027 Lexington County Health	124,482	0.00
	1/2/2025 (Perpetual) JPMorgan Chase & Co FRN 1/6/2028	496,993 1,603,187	0.01	EUR 1,422,000	Services District Inc 5% 1/11/2041 Liberty Mutual Group Inc FRN	897,492	0.01
, ,	JPMorgan Chase & Co FRN 4/2/2032 JPMorgan Chase & Co FRN	1,885,768	0.02	USD 884,000	23/5/2059 Lions Gate Capital Holdings LLC '144A' 5.5% 15/4/2029	1,584,846 832,264	0.02
USD 1,100,000	22/4/2051 JPMorgan Chase Bank NA 7/8/2022 (Zero Coupon)	1,021,724 1,169,520	0.01 0.01	USD 3,044,739	Loanpal Solar Loan 2021-1 Ltd 'Series 2021-1GS A' '144A' 2.29% 20/1/2048	2,940,354	0.03
, ,	JPMorgan Chase Bank NA 28/12/2023 (Zero Coupon)	2,371,200	0.02	USD 9,835,000	Loanpal Solar Loan Ltd 'Series 2020-3GS A' '144A' 2.47% 20/12/2047		0.09
	Kaiser Foundation Hospitals 2.81% 1/6/2041 Keurig Dr Pepper Inc 3.8%	2,248,786	0.02		LogMeIn Inc '144A' 5.5% 1/9/2027	9,488,709 3,814,073	0.09
USD 5,000,000	1/5/2050 KeyCorp Student Loan Trust 2004-A 'Series 2004-A 2D'	384,502	0.00		Long Beach Mortgage Loan Trust 2006-5 'Series 2006-5 2A3' FRN 25/6/2036	1,842,602	0.02
USD 5,776,789	FRN 28/7/2042 KeyCorp Student Loan Trust 2005-A 'Series 2005-A 2C'	4,767,690	0.05		Long Beach Mortgage Loan Trust 2006-6 'Series 2006-6 2A3' FRN 25/7/2036	397,533	0.00
EUR 514,000	FRN 27/12/2038 Kraton Polymers LLC / Kraton Polymers Capital Corp 5.25%	5,601,805	0.05		Long Beach Mortgage Loan Trust 2006-7 'Series 2006-7 2A3' FRN 25/8/2036	3,154,657	0.03
USD 1,001,000	15/5/2026 Kroger Co/The 3.95% 15/1/2050	594,491 1,007,682	0.01		Los Angeles Department of Water & Power 5% 1/7/2051 Los Angeles Department of	5,117,485	0.05
USD 1,861,629	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 'Series 2013-			USD 2,763,000	Water & Power Water System Revenue 5% 1/7/2043 Lowe's Cos Inc 1.7%	4,835,182	0.05
USD 78,000	GCP XA' '144A' FRN 15/2/2036 Lamar Media Corp 3.75% 15/2/2028	104,497 75,203	0.00		15/10/2030 Lowe's Cos Inc 2.625% 1/4/2031	2,458,665 1,559,389	0.02
USD 218,915	Lehman ABS Manufactured Housing Contract Trust 2002- A 'Series 2002-A C' 15/6/2033	. 0,200	0.00	USD 9,826,000	Lowe's Cos Inc 2.8% 15/9/2041 Lowe's Cos Inc 3% 15/10/2050 Lowe's Cos Inc 5.125%	1,801,290 8,320,293	0.02 0.08
USD 289,242	(Zero Coupon) Lehman ABS Mortgage Loan Trust 'Series 2007-1 2A1'	208,608	0.00	USD 372,416	15/4/2050 LSTAR Commercial Mortgage Trust 2015-3 'Series 2015-3	66,364	0.00
USD 1,232,365	'144A' FRN 25/6/2037 Lehman Brothers Small Balance Commercial Mortgage Trust	228,421	0.00	USD 2,058,832	AS' '144A' FRN 20/4/2048 LSTAR Commercial Mortgage Trust 2017-5 'Series 2017-5	372,294	0.00
USD 227,946	2006-2 'Series 2006-2A M3' '144A' FRN 25/9/2036 Lehman Brothers Small Balance	1,182,346	0.01		X' '144A' FRN 10/3/2050 Lumen Technologies Inc '144A' 5.125% 15/12/2026	53,096 3,402,731	0.00
	Commercial Mortgage Trust 2007-1 'Series 2007-1A 1A' '144A' FRN 25/3/2037	224,271	0.00		Lumen Technologies Inc '144A' 5.375% 15/6/2029 LYB International Finance III	1,367,834	0.01
USD 6,294,000	Lehman Brothers Small Balance Commercial Mortgage Trust	·, _ · ·			LLC 3.625% 1/4/2051* LYB International Finance III	4,095,994	0.04
	2007-3 'Series 2007-3A M2' '144A' FRN 25/10/2037	5,466,914	0.05	USD 3,192,000	LLC 4.2% 1/5/2050 M/I Homes Inc 4.95% 1/2/2028	4,217,790 3,131,001	0.04 0.03

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USD 4,000,000 MAD Madagee Trad 2017 - 3000 Series 2017-3000 Trad 2017 - 3000 Series 2017-3000 E - 3000 Series 2017-3000 Seri	Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3.529.00 MAD Mortgage Treat 2017-330M D 14.4A FRN 15870204 1.00 1	_		, ,		_	•		
1444 FRN 158/2034 3.329.474 0.04 RN3 Senies 2006 FRN 3/28 230,180 0.05 0	050 4,006,000				050 634,069	, ,		
USD 245,000 Mosachusetts Housing Finance Agency 4 5% 11/2/2048 S78,000 Mosachusetts Housing Character School Massachusetts Housing Finance Agency 4 5% 11/2/2048 S78,000 Massachusetts Housing Finance Agency 4 5% 150/2029 Massachusetts			3,929,474	0.04				
Section Column	USD 3,529,000	MAD Mortgage Trust 2017-				FRN 25/6/2037	230,180	0.00
USD 549.03 Madision Avenue Manufactured Housing Content From Properties Vision P					USD 2,815,000			
Housing Contract Trust 2002			3,337,252	0.03				
A Series 2002-AB 2F FRN 25/30/202 USD 777,000 Marriot International IncoMD 4,025% 156/2030 B 27,000 Marriot International IncoMD 4,025% 156/2030 B 27,000 Marriot Comership Resorts inc USD 1/073,000 Marriot Comership Resorts inc USD 1/073,000 Marriot Comership Resorts inc USD 1/073,000 Marriot Marriot Marriot Marriot State Development Finance Agency 5% 1/7/2041 USD 1,005,000 Massachusetts Development Finance Agency 5% 1/7/2042 1,117,755 USD 1,005,000 Massachusetts Development Finance Agency 5% 1/7/2048 1,117,755 USD 800,000 Massachusetts Development Finance Agency 5% 1/7/2048 1,117,755 USD 800,000 Massachusetts Development Finance Agency 4.5% 1/10/2039 B 13,372 USD 845,000 Massachusetts Housing Finance Agency 4.5% 1/10/2039 B 13,372 USD 1,105,000 Massachusetts School Building Authority 2,568%, 1516/2022 USD 1,905,267 Mass Finance Agency 4.5% 1/10/2039 B 13,372 USD 2,245,000 Massachusetts School Building Authority 2,568%, 1516/2023 USD 2,525,000 Massachusetts School Building Authority 2,568%, 1516/2023 USD 2,545,000 Massachusetts School Building Authority 2,568%, 1516/2023 USD 1,401,845 Massachu	USD 549,933				LICD 045 000		3,238,094	0.03
Section Color					USD 215,000	•		
USD 972,000 Marriott (Nemational InchAD) 4.625% ISR02030 USD 972,000 Marriott (Nemational InchAD) 4.625% ISR02030 USD 1,073,000 Marriott (Nemational InchAD) 4.625% ISR02030 USD 1,073,000 Marriott (Nemational InchAD) 4.625% ISR02030 USD 1,073,000 Marriott (Nemational InchAD) USD 2,655,000 Massachusetts Development USD 900,000 Massachusetts Development USD 1,005,000 Massachusetts Development USD 1,005,000 Massachusetts Development USD 1,005,000 Massachusetts Development USD 800,000 Massachusetts Development USD 800,000 Massachusetts Development USD 800,000 Massachusetts Inchange Prinance Agency 5% 17/2044 USD 800,000 Massachusetts Inchange Prinance Agency 45% 17/2048 USD 845,000 Massachusetts Housing Prinance Agency 4.5% 17/2049 USD 3,520,000 Massachusetts School Building Authority 2,686% 15/10/2032 USD 1,965,267 Mastr Asset Backed Securities Trust 2007-HET Series 2004 USD 3,40,500 Massachusetts School Building Authority 2,686% 15/10/2032 USD 1,401,445 Mastr Asset Backed Securities Trust 2007-HET Series 2004 USD 34,500 Massachusetts School Building Authority 2,686% 15/10/2032 USD 1,401,445 Mastr Asset Backed Securities Trust 2007-HET Series 2004 USD 34,500 Massachusetts School Suiding Authority 2,686% 15/10/2032 USD 1,401,445 Mastr Asset Backed Securities Trust 2007-HET Series 2004 USD 1,401,645 Mastr Asset Backed Securities Trust 2007-HET Series 2004 USD 1,401,645 Mastr Asset Backed Securities Trust 2007-HET Series 2004 USD 1,401,645 Mastr Asset Backed Securities Trust 2007-HET Series 2004 USD 1,401,645 Mastr Asset Backed Securities Trust 2007-HET Series 2007- USD 3,40,600 Massachusetts School Suiding Authority 2,686% 11/10/203 USD 1,401,645 Mastr Asset Backed Securities Trust 2007-HET Series 2004- USD 1,401,645 Mastr Asset Backed Securities Trust 2007-HET Series 2004- USD 1,401,645 Mastr Asset Backed Securities Trust 2007-HET Series 2004- USD 1,401,645 Mastr Asset Backed Securities Trust 2007-RET Series 2004- USD 1,401,645 Mastr Asset Backed Securities Trust 2007-RET Series 2004- USD 1,401,645 Mastr Asset Backe			551.526	0.01		. • .		
USD 972.000 Marriott Ownership Resorts Inc. 1444 6.125% 15990.205 USD 1,073.000 Martin Marietta Materials Inc. 2,4% 1577/2031 USD 2,655.000 Massachusetts Development Finance Agency 5% 177.044 USD 990.000 Massachusetts Development Finance Agency 5% 177.044 USD 1,085.000 Massachusetts Housing Finance Agency 4.5% 11/22039 USD 845.000 Massachusetts Housing Finance Agency 4.5% 11/22039 USD 845.000 Massachusetts Housing Finance Agency 4.5% 11/22039 USD 845.000 Massachusetts Housing Finance Agency 4.5% 11/22049 USD 845.000 Massachusetts School Building Authority 2,866% 1516/10233 USD 2,545.000 Massachusetts School Building Authority 2,866% 1516/10233 USD 1,401.484 Mastr Asset Backed Securities Trust 2004-HE1 Series 2004-HE1 Merk 2,5672037 USD 369,79 Merk AFRN 256/2037 USD 369,79 Merk AFRN 256/2037 USD 344.558 Mast Specialized Loan Trust 2004-HE1 Series 2004-HE1 Merk 256/2037 USD 1,401.000 Massachuseth School Building Authority 2,866% 1516/2032 USD 1,401.000 Massachuseth School Building Authority 2,866% 1516/2032 USD 344.558 Mast Specialized Loan Trust 2004-HE1 Series 2004-HE1 Merk 256/2037 USD 345.558 Mast Specialized Loan Trust 2004-HE1 Series 2007-HE1 Merk 256/2037 USD 1,401.000 Massachuseth School Building Authority 2,866% 1516/2032 USD 1,401.000 Massachuseth School Building Authority 2,866% 1516/2032 USD 1,401.000 Massachuseth School Building Authority 2,866% 1516/2032 USD 369,79 Merk AFRN 256/2037 USD 344,558 Mast Specialized Loan Trust 2004-HE1 Series 2007-HE1	USD 777,000						221,077	0.00
USD 1,073,000 Marith Marited Materials to 94,045 0.01 USD 2,655,000 Marith Marited Materials to 94,045 0.01 USD 2,655,000 Massachusetts Development Finance Agency 5% 177,004 1,175,755 0.01 USD 80,000 Massachusetts Development Finance Agency 5% 177,004 1,175,755 0.01 USD 80,000 Massachusetts Development Finance Agency 5% 177,004 1,175,755 0.01 USD 80,000 Massachusetts Development Finance Agency 4.5% 177,004 1,175,755 0.01 USD 80,000 Massachusetts Development Finance Agency 4.5% 172,004 1,175,755 0.01 USD 80,000 Massachusetts Housing Finance Agency 4.5% 11/22046 USD 845,000 Massachusetts Housing Finance Agency 4.5% 11/22046 USD 3,520,000 Massachusetts School Building Authority 2,569% 157,0020 USD 1,950,207 USD 1,950,20		4.625% 15/6/2030	827,483	0.01	USD 72,000	MGM Growth Properties		
USD 1,073,000 Martin Marietta Materials Inc 2,4% 157/2031 USD 2,655,000 Massachusetts Development Finance Agency 5% 177/2044 USD 990,000 Massachusetts Development Finance Agency 5% 177/2047 USD 1,005,000 Massachusetts Development Finance Agency 5% 177/2047 USD 1,005,000 Massachusetts Development Microsoft Care 1,175,755 USD 845,000 Massachusetts Housing Finance Agency 4,5% 17/20203 USD 845,000 Massachusetts Housing Finance Agency 4,5% 17/20203 USD 845,000 Massachusetts Housing Finance Agency 4,5% 17/20204 USD 3,520,000 Massachusetts Housing Finance Agency 4,5% 17/20204 USD 3,520,000 Massachusetts Housing Finance Agency 4,5% 17/20204 USD 3,520,000 Massachusetts School Building Finance Agency 4,5% 17/20204 USD 3,520,000 Massachusetts School Building Finance Agency 4,5% 17/20204 USD 3,520,000 Massachusetts School Building Finance Agency 4,5% 17/20204 USD 2,545,000 Massachusetts School Building Finance Agency 4,5% 17/20204 USD 2,545,000 Massachusetts School Building Finance Agency 4,5% 17/20204 USD 2,545,000 Massachusetts School Building Finance Agency 4,5% 17/20204 USD 2,545,000 Massachusetts School Building Finance Agency 4,5% 17/20204 USD 2,545,000 Massachusetts School Building Finance Agency 4,5% 17/20204 USD 2,545,000 Massachusetts School Building Finance Agency 4,5% 17/20204 USD 2,545,000 Massachusetts School Building Finance Agency 4,5% 17/20204 USD 2,545,000 Massachusetts School Building Finance Agency 4,5% 17/20204 USD 3,600,600 USD 1,401,405 Massachusetts School Building Finance Agency 4,5% 17/20204 USD 2,545,000 Massachusetts School Building Finance Agency 4,5% 17/20204 USD 3,600,600 USD 2,545,000 Massachusetts School Building Finance Agency 4,5% 17/20204 USD 3,600,600	USD 972,000							
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USD 2,655,000 Massachusetts Development Finance Agency 5th 71/2044 1,119,705 0.01 1,197,055 0.01 0.0	USD 1,073,000		004 045	0.01			74 247	0.00
Finance Agency 5% 1/7/2047 1,197.05 0.01 0.01	USD 2 655 000		994,045	0.01	USD 6 026 000		74,247	0.00
USD 990,000 Massachusetts Development Finance Agency 5th 17/2047 1,119,705 0.01 USD 1,005,000 Massachusetts Development Finance Agency 45th 17/2049 1,175,755 0.01 USD 380,000 Massachusetts Housing Finance Agency 4.5% 1/12/2048 879,806 0.01 USD 385,000 MGM Growth Properties 1/12/2028 417,475 0.00 USD 385,000 MGM Growth Properties 1/12/2028 417,475 0.00 USD 845,000 Massachusetts Housing Finance Agency 4.5% 1/12/2048 879,806 0.01 USD 3,520,000 Massachusetts School Building Authority 2,866% 15f10/2023 0.05 0	OOD 2,000,000		3.051.232	0.03	000 0,020,000	•		
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Simple Repeated Section Finance Agency 4.5% 17/2048 Section Sect		Finance Agency 5% 1/7/2047	1,119,705	0.01		(Restricted) 5.625% 1/5/2024	6,263,445	0.06
USD 300,000 Massachusetts Housing Finance Agency 4.5% 1712/2039 1712/2039 1712/2039 1712/2039 1712/2039 1712/2039 1712/2048 879,806 0.01 USD 30,000 MGM Resorts International 4.62% 14/9/2036 33,111 0.00 USD 845,000 Massachusetts Housing Finance Agency 4.6% 1712/2044 856,719 0.01 USD 30,000 MGM Resorts International 5.5% 154/2027 91,700 0.00 USD 30,000 MGM Resorts International 5.5% 154/2027 91,700 0.00 USD 30,000 MGM Resorts International 5.5% 154/2027 91,700 0.00 USD 30,000 MGM Resorts International 5.5% 154/2027 91,700 0.00 USD 30,000 MGM Resorts International 5.5% 154/2027 91,700 0.00 USD 30,000 MGM Resorts International 5.5% 154/2027 91,700 0.00 USD 30,000 MGM Resorts International 5.5% 154/2027 91,700 0.00 USD 30,000 MGM Resorts International 5.5% 154/2027 91,700 0.00 USD 30,000 MGM Resorts International 5.5% 154/2027 91,700 0.00 USD 30,000 MGM Resorts International 5.5% 154/2027 91,700 0.00 USD 30,000 MGM Resorts International 5.5% 154/2027 91,700 0.00 USD 30,000 MGM Resorts International 1.5% 154/2027 91,700 0.00 USD 30,000 MGM Resorts International 1.5% 154/2027 91,700 0.00 USD 30,000 MGM Resorts International 1.5% 154/2027 91,700 0.00 USD 30,000 MGM Resorts International 1.5% 154/2027 91,700 0.00 USD 30,000 MGM Resorts International 1.5% 154/2028 94,812 0.01 USD 30,000 MGM Resorts International 1.5% 154/2029 94,812 0.01 USD 30,000 MGM Resorts International 1.5% 154/2029 94,812 0.01 USD 30,000 MGM Resorts International 1.5% 154/2029 94,812 0.01 USD 30,000 MGM Resorts International 1.5% 154/2029 94,812 0.01 USD 30,000 MGM Resorts International 1.5% 154/2029 94,812 0.01 USD 30,000 MGM Resorts International 1.5% 154/2029 1.00 USD 30,000 MGM Resorts International 1.05 154/2029 1.00 1.00 1.00 1.00 1.00 1.00 1.00 1.00 1.00 1.00	USD 1,005,000				USD 385,000	•		
Finance Agency 4.5% 17.272039 813,372 0.01 USD 33,000 MGM Resorts International Finance Agency 4.5% 17.272048 879,806 0.01 USD 245,000 MGM Resorts International Finance Agency 4.5% 17.272044 858,719 0.01 USD 25,000 MGM Resorts International Finance Agency 4.6% 17.272044 858,719 0.01 USD 25,000 MGM Resorts International Finance Agency 4.6% 17.272044 858,719 0.01 USD 25,000 MGM Resorts International Finance Agency 4.6% 17.272044 858,719 0.01 USD 25,000 MGM Resorts International Finance Agency 4.6% 17.272049 17.27			1,175,755	0.01				
USD 845,000 Massachusetts Housing Finance Agency 4.5% 17/2/2048 879,806 0.01 USD 845,000 Massachusetts Housing Finance Agency 4.6% 17/2/2044 858,719 0.01 USD 2.520,000 Massachusetts School Building Authority 2.268% 15/10/2032 3,371,040 0.03 USD 2.545,000 Massachusetts School Building Authority 2.268% 15/10/2032 2,589,207 0.02 USD 2.545,000 Massachusetts School Building Authority 2.268% 15/10/2032 2,589,207 0.02 USD 2.545,000 Massachusetts School Building Authority 2.268% 15/10/2032 2,589,207 0.02 USD 1.965,267 Mastr Asset Backed Securities Trust 2004-HE1 Series 2004-HE1 Series 2004-HE1 Series 2007-HE1 4AF FRN 25/8/2037 USD 349,797 MASTR Rescultization Trust 2004-HE1 Series 2007-HE1 4AF FRN 25/8/2037 USD 349,500 Massachuset School Building Authority 2.268% 15/10/2034 1,883,059 0.02 USD 1,401,845 Mastr Asset Backed Securities Trust 2004-HE1 Series 2007-HE1 4AF FRN 25/8/2037 USD 349,500 Massachusetts School Building Mastr Asset Backed Securities Trust 2004-HE1 Series 2007-HE1 4AF FRN 25/8/2037 USD 349,500 Mastr Asset Backed Securities Trust 2004-HE1 Series 2007-HE1 4AF FRN 25/8/2037 USD 349,500 Mastr Asset Backed Securities Trust 2004-HE1 Series 2007-HI Series 2007-27-2 ACZ FRN 25/8/2037 USD 349,600 Mostr Asset Backed Securities Trust 2005-HE2 Series 2007-38,25% USD 1,745,000 Mastr Asset Backed Securities Trust 2005-HE3 Mastr Specialized Loan Trust USD 3,406,000 McLador Resources Co 5,875% USD 1,745,000 Mastr Asset Backed Securities Trust 2005-HE3 Mastr Specialized Loan Trust USD 3,406,000 Mostr Asset Backed Securities Trust 2005-HE3 Mastr Specialized Loan Trust USD 3,406,000 Mostr Asset Specialized Loan Trust	USD 800,000	· ·					447 475	0.00
USD 845,000 Massachusetts Housing Finance Agency 4.5% 1712/2048 879,806 0.01 USD 845,000 Massachusetts School Building Authority 2.666% 151/02/031 Authority 2.666% 151/02/031 Mount 2.666% 151/02/031 Mount 2.666% 151/02/032 Mount 2.666% 151/02/034			913 372	0.01	1160 33 000	,	417,475	0.00
Finance Agency 4.5% 1/12/2048 879,806 0.01 USD 345,000 Massachusetts Housing 5.5% 15/4/2027 91,700 0.00 1/12/2044 858,719 0.01 USD 3.520,000 Massachusetts School Building Authority 2.868/s 15/10/2031 3,571,040 0.03 USD 840,000 Michigan Finance Authority 943,812 0.01 Massachusetts School Building Authority 2.968/s 15/10/2032 3,571,040 0.03 USD 840,000 Michigan Finance Authority 943,812 0.01 Massachusetts School Building Authority 2.968/s 15/10/2033 3,571,040 0.03 USD 840,000 Michigan Finance Authority 943,812 0.01 Massachusetts School Building Authority 2.968/s 15/10/2033 2,589,207 0.02 USD 670,000 Michigan Finance Authority 978,815 0.01 USD 2.905,000 Michigan Finance Authority 978,816 0.01 USD 2.905,000 USD 2.9	USD 845 000		013,372	0.01	030 33,000		33 111	0.00
USD 845,000 Massachusetts Housing Finance Agency 4.6% 858,719 0.01 USD 820,000 Massachusetts School Building Authority 2.86% 15/10/2031 3,571,040 0.03 USD 820,000 Massachusetts School Building Authority 2.86% 15/10/2031 3,571,040 0.03 USD 840,000 Michigan Finance Authority 5% 15/11/2028 943,812 0.01 USD 2.545,000 Massachusetts School Building Authority 2.86% 15/10/2032 USD 1,965,267 Mastr Asset Backed Securities Trust 2004-HE1 'Series 2004 HE1 NF FRN 25/9/2034 HE1 NF FRN 25/9/2037 USD 340,869 Mastr Asset Backed Securities Trust 2004-HE1 'Series 2007-HE1 'A44 FRN 25/9/2037 USD 344,558 Mastr Specialized Loan Trust Series 2008-3 Native 2008-3 Na	002 010,000	•			USD 89.000		00,111	0.00
Finance Agency 4.6% 1/12/2044 858,719 0.01 USD 820,000 Michigan Finance Authority 33,280 0.00 USD 3,520,000 Massachusetts School Building Authority 2,866% 15/10/2031 3,571,040 0.03 USD 840,000 Michigan Finance Authority 943,812 0.01 USD 2,545,000 Massachusetts School Building Authority 2,866% 15/10/2032 2,589,207 0.02 USD 1,965,267 Mastr Asset Backed Securities Trust 2004-HE1 **Series 2004-HE1 M6* FRN 25/9/2034 1,983,059 0.02 USD 1,401,845 Mastr Asset Backed Securities Trust 207-HE1 **Series 2008-3 A1* 1,286,080 0.01 1,286,080 0.01 USD 369,797 MASTR Resecuritization Trust 2008-3 **Series 2008-3 A1* 1,44A FRN 25/8/2037 231,344 0.00 USD 344,558 Mastr Specialized Loan Trust Series 2006-3 A1* 144A FRN 25/8/2037 231,344 0.00 USD 1,430,00 Matador Resources C 5,875% 15/9/2026 145,435 0.00 USD 1,45,500 Master Packaging Solutions Holding C **144A F.55% 1,744,895 0.02 USD 1,880,00 Morgan Stanley FRN 21/1/2035 392,982 0.00 USD 1,880,00 Morgan Stanley FRN 21/1/2035 0.01 1,340,00 USD 1,380,000 Morgan Stanley FRN 21/1/2036 0.01 1,463,756 0.01 1,542/2024 1,239,336 0.01 USD 986,000 Morgan Stanley FRN 21/1/2035 0.02 USD 986,000 Morgan Stanley FRN 21/1/2035 0.01 1,542/2024 1,239,336 0.01 USD 986,000 Morgan Stanley FRN 21/1/2035 0.01 1,542/2024 1,239,336 0.01 USD 986,000 Morgan Stanley FRN 21/1/2035 0.01 1,542/2037 0.03 USD 1,557,000 USD 1,556,4543 Morgan Stanley FRN 21/1/2035 0.01 1,544,678 0.01 1,544,678 0.01 1,544,678 0.01 1,544,678 0.01 1,544,678 0.01			879,806	0.01			91,700	0.00
USD 3,520,000 Massachusetts School Building Authority 2,866% 15/10/2031 Authority 2,866% 15/10/2031 Authority 2,866% 15/10/2031 Authority 2,866% 15/10/2032 Authority 2,866% 15/10/2034 Authority 2,866% 1	USD 845,000	Massachusetts Housing			USD 32,000	MGM Resorts International		
USD 3,520,000 Massachusetts School Building Authority 2,868% is 15/10/2031 3,571,040 0.03 USD 40,000 Michigan Finance Authority 2,668% is 15/10/2032 0.01 USD 40,000 Michigan Finance Authority 2,668% is 15/10/2032 0.01 USD 1,965,267 Mastr Asset Backed Securities Trust 2004-HE1* Series 2004-HE1* More First Psylop 2004-HE1* Series 2004-HE1* Series 2008-3 Att 2007-HE1* Series 2008-3 Att 2008-3 Att 2008-3 Att 2008-3 Att 2008-3 Att 2008-3 Series 20							33,280	0.00
Authority 2,866% 15/10/2031 3,571,040 0.03 USD 840,000 Michigan Finance Authority 3,571,040 0.03 USD 1,965,267 Mastr Asset Backed Securities Trust 2004-HE1 Steries 2004 1,983,059 0.02 USD 1,965,267 Mastr Asset Backed Securities Trust 2007-HE1 Series 2007-HE1 Affect Securities Trust 2007-HE1 Series 2007-HE1 Series 2007-HE1 Affect Securities Trust 2007-HE1 Series 2007-HE1 Series 2007-HE1 Series 2007-LE1 Series 2007-HE1 Affect Securities Trust 2007-HE1 Series 2007-HE1 Series 2007-HE1 Series 2007-HE1 Series 2007-HE1 Affect Securities Trust 2007-HE1 Series 2007-HE1 Series 2007-HE1 Series 2007-HE1 Affect Securities Trust 2007-HE1 Series 2007-HE1 Affect Securities Trust 2007-HE1 Series 2007-LE1 Series 2007	HCD 2 520 000		858,719	0.01	USD 820,000	,	040.040	0.04
USD 2,545,000 Massachusetts School Building Authority 2,968% 15/10/2032 2,589,207 0.02 USD 1,965,267 Mastr Asset Backed Securities Trust 2004-HE1 'Series 2004-HE1 'Series 2004-HE1 'Series 2007-HE1 Ari 'FRN 25/5/2037 1,983,059 0.02 USD 1,401,845 Mastr Asset Backed Securities Trust 2007-HE1 'Series 2007-HE1 Ari 'FRN 25/5/2037 1,286,080 0.01 USD 344,558 Mastr Resecuritization Trust 2008-3 'Series 2008-3 Ari '144Ari FRN 25/6/2047 231,344 0.00 USD 1,430 Matador Resources Co 5.875% 15/9/2028 145,435 0.00 USD 1,745,000 Muser Packaging Solutions Holding Co '144Ari S.5% 15/6/2048 1,744,895 0.02 USD 1,985,000 McLaren Health Care Corp 4,386% 15/5/2048 32,147.34 0.03 USD 1,195,047 Merrill Lynch Hiernative Note Asset Trust Series 2007-2 Series 2007-2 A2C' FRN 25/3/2037 USD 4,865,137 Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 A2C' FRN 25/3/2037 TRN 25/3/2037	080 3,520,000		3 571 040	0.03	USD 840 000		943,812	0.01
Authority 2968% 15/10/2032 2,589,207 0.02 USD 670,000 Michigag Finance Authority 758,815 0.01 Trust 2004-HE1 'Series 2004-HE1 'Series 2004-HE1 MS FRN 25/9/2034 1,983,059 0.02 USD 2,905,000 Michigag Finance Carp 2,525% 1/6/2050 2,521,534 0.02 USD 1,401,845 Mastr Asset Backed Securities Trust 2007-HE1 'Series 2007-AR2 'Series 2008-3 A1' 231,344 0.00 USD 3,44,558 Mastr Specialized Loan Trust 'Series 2008-3 A1' 256/2046 335,222 0.00 USD 1,490,000 Machigage Loan Trust Series 2008-3 A1' USD 440,000 Mercan Health Care Corp 4,386% 15/5/2049 392,982 0.00 USD 1,850,000 USD 1,850,000 Mercan Health Care Corp 4,386% 15/5/2048 1,744,895 0.02 USD 3,208,678 1/9/2049 392,982 0.00 USD 3,208,678 1/9/2059 392,982 0.00 USD 3,406,000 Mercan Health Care Corp 4,386% 15/5/2048 1,293,336 0.01 USD 1,950,400 Mercan Health Care Corp 4,386% 15/5/2048 1,293,336 0.01 USD 1,950,400 Mercan Health Care Corp 4,386% 15/5/2048 1,293,336 0.01 USD 1,950,400 USD 1,850,000 USD 3,600,000 Mercan Stanley ABS Capital I Inc Trust 2007-SEA1 'Series 2007-OAR2 'Seri	USD 2.545.000		0,07 1,040	0.00	000 040,000		911.093	0.01
Trust 2004-HE1 'Series 2004-HE1 M6' FRN 25/9/2034 1,983,059 0.02 USD 1,401,845 Mastr Asset Backed Securities Trust 2007-HE1 'Series 2007-HI1 'Series	202 2,0 :0,000	•	2,589,207	0.02	USD 670,000		0,000	0.0.
HE1 Mif FRN 25/9/2034	USD 1,965,267	Mastr Asset Backed Securities					758,815	0.01
USD 1,401,845 Mastr Asset Backed Securities Trust 2007-HE1 A4 FRN 25/5/2037 1,286,080 0.01 USD 369,797 MASTR Resecuritization Trust 2008-3 Series 2008-3 A1' 1/44A FRN 25/8/2037 231,344 0.00 USD 344,558 Mastr Specialized Loan Trust 25/6/2046 335,222 0.00 USD 1,43,000 Matador Resources Co 5.875% 15/9/2026 145,435 0.00 USD 1,745,000 Muser Packaging Solutions Holding Co '144A' 5.5% 15/4/2024 1,744,895 0.02 USD 1,085,000 McDonald's Corp 3,625% 1/9/2049 392,982 0.00 USD 1,085,000 McLaren Health Care Corp 4,386% 15/5/2048 1,239,336 0.01 USD 1,195,047 Merrill Lynch Alternative Note Asset Trust Series 2007-OAR2 'Series 2007-O					USD 2,905,000			
Trust 2007-HE1 'Series 2007-HE1 'Series 2007-HE1 A' FRN 25/5/2037	1100 4 404 045		1,983,059	0.02	1100 4 070 000		2,521,534	0.02
HE1 A4 FRN 25/5/2037	USD 1,401,845				050 1,876,000	•		
USD 369,797 MASTR Resecuritization Trust 2008-3 'Series 2008-3 A1'			1 286 080	0.01		· ·		
1344A FRN 25/8/2037	USD 369,797		.,200,000	0.0.			1,808,595	0.02
USD 344,558 Mastr Specialized Loan Trust		2008-3 'Series 2008-3 A1'			EUR 1,100,000	Mondelez International Inc		
Series 2006-3 A '144A' FRN 25/6/2046 335,222 0.00 USD 5,498,000 Morgan Stanley FRN 21/1/2038 5,370,310 0.05			231,344	0.00			1,055,394	0.01
USD 143,000 Matador Resources Co 5.875% 159/2026 145,435 0.00 USD 1,745,000 Mauser Packaging Solutions Holding Co '144A' 5.5% 15/4/2024 1,744,895 0.02 USD 3,208,878 Morgan Stanley FRN 21/1/2033 340,000 Morgan Stanley FRN 29/4/2033 9,581,239 0.09 USD 1,085,000 McDonald's Corp 3.625% 1/9/2049 392,982 0.00 USD 3,406,000 McLaren Health Care Corp 4.386% 15/5/2048 1,239,336 0.01 USD 1,195,047 Merrill Lynch Alternative Note Asset Trust Series 2007-OAR2 A2' FRN 25/4/2037 1,113,030 0.01 USD 4,865,137 Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 A2C' FRN 25/5/2037 2,862,509 USD 3,349,202 Morgan Stanley FRN 21/1/2028 5,370,310 0.05 USD 1,383,000 Morgan Stanley FRN 21/1/2031 1,463,756 0.01 USD 1,383,000 Morgan Stanley FRN 21/1/2031 3,244,734 0.02 USD 3,208,878 Morgan Stanley FRN 25/1/2052 841,251 0.01 USD 3,208,878 Morgan Stanley ABS Capital Inc Trust 2007-SEA1 Series 2007-SEA1 Series 2007-SEA1 2A1' '144A' FRN 25/9/2035 3,276,470 0.03 USD 441,050 Morgan Stanley FRN 21/1/2024 3,276,470 0.03 USD 441,050 Morgan Stanley FRN 25/1/2052 841,251 0.01 USD 441,050 Morgan Stanley FRN 25/1/2052 WSD 3,208,878 Morgan Stanley ABS Capital Inc Trust 2007-SEA1 'Series 2007-	USD 344,558	•			USD 490,000		202 224	0.00
USD 143,000 Matador Resources Co 5.875% 15/9/2026 145,435 0.00 USD 1,527,000 Morgan Stanley FRN 22/1/2031 1,463,756 0.01 USD 1,745,000 Mauser Packaging Solutions Holding Co '144A' 5.5% 15/4/2024 1,744,895 0.02 USD 986,000 Morgan Stanley FRN 29/4/2033 9,581,239 0.09 USD 986,000 Morgan Stanley FRN 25/1/2052 841,251 0.01 USD 410,000 McDonald's Corp 3.625% 1/9/2049 392,982 0.00 USD 3,406,000 McLaren Health Care Corp 4.386% 15/5/2048 1,239,336 0.01 USD 441,050 Morgan Stanley ABS Capital I Inc Trust 2005-HE5 Ms FRN 25/9/2035 3,276,470 0.03 USD 1,195,047 Merrill Lynch Alternative Note Asset Trust Series 2007-OAR2 Series Seri			225 222	0.00	1160 € 400 000			
15/9/2026	USD 143 000		335,222	0.00				
USD 1,745,000 Mauser Packaging Solutions Holding Co '144A' 5.5% 15/4/2024 1,744,895 0.02 USD 410,000 McDanald's Corp 3.625% 1/9/2049 392,982 0.00 USD 1,085,000 McLaren Health Care Corp 4.386% 15/5/2048 1,239,336 0.01 USD 1,195,047 Merrill Lynch Alternative Note Asset Trust Series 2007- OAR2 'Series 2007-OAR2 A2' FRN 25/4/2037 1,113,030 0.01 USD 4,865,137 Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 'Series 2007-2 A2C' FRN 25/5/2037 2,862,509 0.03 USD 4,964,177 Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-H1 'Series 2007-H1 'Series 2007-H1 'Series 2007-H1 'Series 2007-H1 'Series 2007-C21 'Series 2015-C21' USD 3,349,202 Morgan Stanley FRN 29/4/2033 9,581,239 0.09 Worgan Stanley FRN 29/4/2033 841,251 0.01 USD 3,208,878 Morgan Stanley FRN 25/1/2055 3,276,470 0.03 USD 441,050 Morgan Stanley ABS Capital Inc Trust 2005-HE5 M4' FRN 25/9/2035 3,276,470 0.03 USD 441,050 Morgan Stanley ABS Capital Inc Trust 2007-SEA1 'Series 2007-SEA1 'Series 2007-SEA1 'A21' '144A' FRN 25/9/2047 431,402 0.00 USD 1,195,047 Merrill Lynch Alternative Note Asset Trust Series 2007- OAR2 'Series 2007-OAR2 A2' FRN 25/4/2037 1,113,030 0.01 USD 3,654,543 Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 'Series 2014-C19 XF' '144A' FRN 15/12/2047 107,919 0.00 USD 3,349,202 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 'Series 2015-C21	002 110,000		145,435	0.00	, ,	,		
USD 410,000 McDonald's Corp 3.625%	USD 1,745,000	Mauser Packaging Solutions				,		
USD 410,000 McDonald's Corp 3.625% 1/9/2049 392,982 0.00 USD 1,085,000 McLaren Health Care Corp		•				,	841,251	0.01
1/9/2049 392,982 0.00 2005-HE5 M4' FRN 25/9/2035 3,276,470 0.03 USD 1,085,000 McLaren Health Care Corp 4.386% 15/5/2048 1,239,336 0.01 Inc Trust 2007-SEA1 2A1' '144A' FRN USD 3,406,000 Merck & Co Inc 2.15% 2007-SEA1 2A1' '144A' FRN 10/12/2031 3,214,734 0.03 25/2/2047 431,402 0.00 USD 1,195,047 Merrill Lynch Alternative Note Asset Trust Series 2007-OAR2 A2' FRN 25/4/2037 1,113,030 0.01 USD 1,8654,543 Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 'Series 2014-C19 XD' '144A' FRN 15/12/2047 317,765 0.00 USD 4,865,137 Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 'Series 2007-2 A2C' FRN 25/5/2037 2,862,509 0.03 USD 3,349,202 Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 'Series 2014-C19 XF' '144A' FRN 15/12/2047 107,919 0.00 USD 4,964,177 Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-H1 'Series 2007-H1 USD 3,349,202 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 'Series 2015-C21 USD 3,349,202 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 'Series 2015-C21 USD 3,349,202 2015-C21 'Series 2015-C21 USD 3,349,202 2015-C21 'Series 2015-C21 USD 3,349,202			1,744,895	0.02	USD 3,208,878			
USD 1,085,000 McLaren Health Care Corp	USD 410,000	•	202.002	0.00			0.070.470	0.00
4.386% 15/5/2048 1,239,336 0.01 Inc Trust 2007-SEA1 'Series 2007-SEA1 'Serie	LISD 1 085 000		392,962	0.00	LISD 441 050		3,270,470	0.03
USD 3,406,000 Merck & Co Inc 2.15%	000 1,000,000	•	1.239.336	0.01	000 441,000			
USD 1,195,047 Merrill Lynch Alternative Note	USD 3,406,000		,,					
Asset Trust Series 2007- OAR2 'Series 2007-OAR2 A2' FRN 25/4/2037 1,113,030 0.01 USD 4,865,137 Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 'Series 2007-BRN 25/5/2037 2,862,509 0.03 USD 4,964,177 Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-H1 'Series 2007-H1 America Merrill Lynch Trust 2014 C19 'Series 2014-C19 XD' '144A' FRN 15/12/2047 317,765 0.00 USD 3,654,543 Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 'Series 2014-C19 XD' '144A' FRN 15/12/2047 107,919 0.00 USD 3,349,202 Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 'Series 2014-C19 XD' '144A' FRN 15/12/2047 107,919 0.00 USD 3,349,202 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 'Series 2015-C21		10/12/2031	3,214,734	0.03		25/2/2047	431,402	0.00
OAR2 'Series 2007-OAR2 A2' FRN 25/4/2037 1,113,030 0.01 USD 4,865,137 Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 'Series 2007-2 A2C' FRN 25/5/2037 2,862,509 0.03 USD 4,964,177 Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-H1 'Series 2007-H1 2014 C19 'Series 2014-C19 XD' '144A' FRN 15/12/2047 317,765 0.00 USD 3,654,543 Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 'Series 2014-C19 XD' '144A' FRN 15/12/2047 107,919 0.00 USD 3,349,202 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 'Series 2015-C21	USD 1,195,047				USD 10,520,884			
FRN 25/4/2037 1,113,030 0.01 USD 4,865,137 Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 'Series 2007-2 A2C' FRN 25/5/2037 2,862,509 0.03 USD 4,964,177 Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-H1 'Series 2007-H1 WERN 25/4/2037 1,113,030 0.01 USD 3,654,543 Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 'Series 2014-C19 XF' '144A' FRN 15/12/2047 107,919 0.00 USD 3,349,202 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 'Series 2015-C21						-		
USD 4,865,137 Merrill Lynch First Franklin			1 112 020	0.01			217 765	0.00
Mortgage Loan Trust Series America Merill Lynch Trust 2007-2 'Series 2007-2 A2C' 2014 C19 'Series 2014-C19 XF' '144A' FRN 15/12/2047 107,919 0.00	LISD 4 865 137		1,113,030	0.01	LISD 3 654 543		317,765	0.00
2007-2 'Series 2007-2 A2C' FRN 25/5/2037 2,862,509 0.03 USD 4,964,177 Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-H1 'Series 2007-H1 2014 C19 'Series 2014-C19 XF' '144A' FRN 15/12/2047 107,919 0.00 USD 3,349,202 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 'Series 2015-C21	03D 4,003,137	•			030 3,034,343	,		
FRN 25/5/2037 2,862,509 0.03 USD 4,964,177 Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-H1 'Series 2007-H1 FRN 25/5/2037 2,862,509 0.03 USD 3,349,202 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 'Series 2015-C21		0 0				•		
Mortgage Loan Trust Series America Merrill Lynch Trust 2007-H1 'Series 2007-H1 2015-C21 Series 2015-C21			2,862,509	0.03			107,919	0.00
2007-H1 'Series 2007-H1 2015-C21 'Series 2015-C21	USD 4,964,177	•			USD 3,349,202			
1AZ FRIN 20/10/2001 4,001,204 0.00 AD 144A FRIN 10/0/2040 50,000 0.00			1 951 201	0.05			30 652	0.00
J. Control of the con		1742 111N 25/10/2037	4,001,204	0.00		AD 144A I NN 13/3/2040	50,003	0.00

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	-	(005)	ASSOLS		•	(005)	ASSOLS
USD 428,938	Morgan Stanley Bank of America Merrill Lynch Trust			USD 357,000	Morgan Stanley Capital I Trust 2018-SUN 'Series 2018-SUN		
	2015-C23 'Series 2015-C23				F' '144A' FRN 15/7/2035	346,715	0.00
	D' '144A' FRN 15/7/2050	406,011	0.00	USD 785,341	Morgan Stanley Home Equity	0.0,	0.00
USD 1,500,000	Morgan Stanley Bank of	,-			Loan Trust 2006-3 'Series		
	America Merrill Lynch Trust				2006-3 A3' FRN 25/4/2036	645,760	0.01
	2015-C24 'Series 2015-C24			USD 1,662,428	Morgan Stanley		
1100 000 000	B' FRN 15/5/2048	1,537,057	0.01		Resecuritization Trust 2013-		
USD 209,922	Morgan Stanley Bank of				R7 'Series 2013-R7 1B'	1 627 924	0.00
	America Merrill Lynch Trust 2015-C25 'Series 2015-C25			LISD 2 511 156	'144A' FRN 26/12/2046 Mortgage Loan Resecuritization	1,637,824	0.02
	C' FRN 15/10/2048	211,533	0.00	000 2,011,100	Trust 'Series 2009-RS1 A85'		
USD 5,104,909	Morgan Stanley Bank of	,	5.55		'144A' FRN 16/4/2036	2,386,306	0.02
, ,	America Merrill Lynch Trust			USD 1,871,822	Mosaic Solar Loan Trust 2018-	, ,	
	2015-C26 'Series 2015-C26				1 'Series 2018-1A A' '144A'		
	XD' '144A' FRN 15/10/2048	220,430	0.00		4.01% 22/6/2043	1,921,735	0.02
USD 268,957	Morgan Stanley Bank of			USD 4,584,067	Mosaic Solar Loan Trust 2018-		
	America Merrill Lynch Trust				2-GS 'Series 2018-2GS A'	4 740 470	0.05
	2015-C26 'Series 2015-C26 D' '144A' 3.06% 15/10/2048	245.819	0.00	LISD 706 406	'144A' 4.2% 22/2/2044 Mosaic Solar Loan Trust 2018-	4,748,478	0.05
LISD 629 765	Morgan Stanley Bank of	245,619	0.00	03D 790,490	2-GS 'Series 2018-2GS C'		
000 020,700	America Merrill Lynch Trust				'144A' 5.97% 22/2/2044	820,263	0.01
	2017-C33 'Series 2017-C33			USD 5,958,072	Mosaic Solar Loan Trust 2019-	0=0,=00	
	C' FRN 15/5/2050	619,736	0.01		1 'Series 2019-1A A' '144A'		
USD 362,592	Morgan Stanley Capital I 2017-				4.37% 21/12/2043	6,224,665	0.06
	HR2 'Series 2017-HR2 D'			USD 468,626	Mosaic Solar Loans 2017-2		
1100 040 000	2.73% 15/12/2050	311,602	0.00		LLC 'Series 2017-2A A' '144A'	474 707	0.00
USD 943,000	Morgan Stanley Capital I Trust 2014-150E 'Series 2014-			HSD 3 404 000	3.82% 22/6/2043 Motorola Solutions Inc 2.75%	474,737	0.00
	150E F' '144A' FRN 9/9/2032	870,737	0.01	03D 2,494,000	24/5/2031	2,333,404	0.02
USD 393 508	Morgan Stanley Capital I Trust	070,737	0.01	USD 1 475 000	Motorola Solutions Inc 4.6%	2,000,404	0.02
002 000,000	2015-MS1 'Series 2015-MS1			002 1, 11 0,000	23/2/2028	1,587,280	0.02
	C' FRN 15/5/2048	379,763	0.00	USD 664,000	Motorola Solutions Inc 5.5%	, ,	
USD 127,000	Morgan Stanley Capital I Trust				1/9/2044	767,113	0.01
	2015-MS1 'Series 2015-MS1			USD 16,352,000	Mozart Debt Merger Sub Inc		
1100 000 000	D' '144A' FRN 15/5/2048	114,122	0.00	LIOD 447 000	'144A' 3.875% 1/4/2029	15,495,361	0.15
USD 230,000	Morgan Stanley Capital I Trust 2017-CLS 'Series 2017-CLS			USD 117,000	MPT Operating Partnership LP / MPT Finance Corp 4.625%		
	E' '144A' FRN 15/11/2034	227,352	0.00		1/8/2029	118,156	0.00
USD 5.229.000	Morgan Stanley Capital I Trust	227,002	0.00	USD 182.000	MPT Operating Partnership LP /	110,100	0.00
	2017-CLS 'Series 2017-CLS			,	MPT Finance Corp 5%		
	F' '144A' FRN 15/11/2034	5,157,151	0.05		15/10/2027	185,811	0.00
USD 4,162,856	Morgan Stanley Capital I Trust			USD 65,000	MPT Operating Partnership LP /		
	2017-H1 'Series 2017-H1 C'	4 004 000			MPT Finance Corp 5.25%	00.070	0.00
1100 2 510 050	FRN 15/6/2050	4,091,232	0.04	LICD 2 0E2 000	1/8/2026	66,379	0.00
030 2,519,056	Morgan Stanley Capital I Trust 2017-H1 'Series 2017-H1 XD'			USD 2,953,000	MSCG Trust 2018-SELF 'Series 2018-SELF E' '144A' FRN		
	'144A' FRN 15/6/2050	250,520	0.00		15/10/2037	2,901,915	0.03
USD 365,563	Morgan Stanley Capital I Trust		5.55	USD 440,000	MSCG Trust 2018-SELF 'Series	2,00.,0.0	0.00
	2018-H3 'Series 2018-H3 C'				2018-SELF F' '144A' FRN		
	FRN 15/7/2051	382,483	0.00		15/10/2037	431,653	0.00
USD 479,686	Morgan Stanley Capital I Trust			USD 455,689	Multi Security Asset Trust		
	2018-H3 'Series 2018-H3 D'	404.070	0.00		LP Commercial Mortgage-		
LICD 4 200 000	'144A' 3% 15/7/2051 Morgan Stanley Capital I Trust	424,678	0.00		Backed Securities Pass-		
050 1,200,000	2018-L1 'Series 2018-L1 A3'				Through 'Series 2005-RR4A N' '144A' FRN 28/11/2035	314,553	0.00
	4.139% 15/10/2051	1,279,344	0.01	USD 1 696 849	NACC Reperforming Loan	314,333	0.00
USD 225,000	Morgan Stanley Capital I Trust	1,270,011	0.01	7,000,010	REMIC Trust 2004-R1 'Series		
.,	2018-MP 'Series 2018-MP A'				2004-R1 A1' '144A' 6.5%		
	'144A' FRN 11/7/2040	236,925	0.00		25/3/2034	1,649,818	0.02
USD 2,754,000	Morgan Stanley Capital I Trust			USD 389,596	NACC Reperforming Loan		
	2018-MP 'Series 2018-MP E'	0.470.40			REMIC Trust 2004-R1 'Series		
1100 000 000	'144A' FRN 11/7/2040	2,470,187	0.02		2004-R1 A2' '144A' 7.5%	007.000	0.00
USD 690,000	Morgan Stanley Capital I Trust			1100 4 600 000	25/3/2034	387,023	0.00
	2018-SUN 'Series 2018-SUN A' '144A' FRN 15/7/2035	682,465	0.01	USD 1,620,000	Nationstar Home Equity Loan Trust 2007-B 'Series 2007-B		
		002,403	0.01		M1' FRN 25/4/2037	1,557,294	0.02
USD 1 213 000	Mordan Stanley Capital Littlet						
USD 1,213,000	Morgan Stanley Capital I Trust 2018-SUN 'Series 2018-SUN			USD 1,310.000	Nationstar Mortgage Holdings	1,557,294	0.02

Holding	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
		(005)	7.000.0	_		(005)	7100010
USD 648,000	Nationstar Mortgage Holdings Inc '144A' 6% 15/1/2027	659,369	0.01	USD 231,360	Nomura Asset Acceptance Corp Alternative Loan Trust Series		
USD 388,572	Natixis Commercial Mortgage	000,000	0.01		2001-R1A 'Series 2001-R1A		
	Securities Trust 2018-FL1				A' '144A' FRN 19/2/2030	232,345	0.00
	'Series 2018-FL1 A' '144A'	.== =00	0.00	USD 737,862	Nomura Asset Acceptance Corp		
115D 2 882 000	FRN 15/6/2035 Navient Private Education Loan	377,723	0.00		Alternative Loan Trust Series 2005-AP1 (Step-up coupon)		
000 2,002,000	Trust 2014-A 'Series 2014-AA				'Series 2005-AP1 2A4'		
	B' '144A' 3.5% 15/8/2044	2,821,248	0.03		6.046% 25/2/2035	764,245	0.01
USD 2,174,000	Navient Private Education Loan			USD 461,664	Nomura Asset Acceptance Corp		
	Trust 2015-A 'Series 2015-AA B' '144A' 3.5% 15/12/2044	2,190,335	0.02		Alternative Loan Trust Series 2006-AF1 (Step-up coupon)		
USD 2,110,000	Navient Private Education Loan	2,100,000	0.02		'Series 2006-AF1 1A4'		
, ,,,,,,,	Trust 2020-I 'Series 2020-IA				7.134% 25/5/2036	139,557	0.00
1100 4 000 000	B' '144A' 2.95% 15/4/2069	2,074,219	0.02	USD 96,522	Nomura Asset Acceptance Corp		
USD 1,200,000	Navient Private Education Refi Loan Trust 2020-A 'Series				Alternative Loan Trust Series 2006-S5 'Series 2006-S5 A1'		
	2020-A B' '144A' 3.16%				144A' FRN 25/10/2036	122,092	0.00
	15/11/2068	1,179,779	0.01	USD 1,528,189	Nomura Asset Acceptance Corp	,	
USD 5,511,446	New Century Home Equity Loan				Alternative Loan Trust Series		
	Trust Series 2005-B 'Series 2005-B M1' FRN 25/10/2035	5,463,880	0.05		2007-2 'Series 2007-2 A4' FRN 25/6/2037	1,405,888	0.01
USD 2.655.953	New Century Home Equity Loan	3,403,000	0.05	USD 2.895.000	Northern States Power Co/MN	1,400,000	0.01
	Trust Series 2005-C 'Series				2.9% 1/3/2050	2,559,427	0.02
	2005-C M2' FRN 25/12/2035	2,512,449	0.02	USD 1,533,000	Northern States Power Co/MN		
USD 639,000	New Home Co Inc/The '144A' 7.25% 15/10/2025	633,249	0.01	1180 100 000	3.2% 1/4/2052 NRG Energy Inc '144A' 5.25%	1,449,621	0.01
USD 1.150.000	New Jersey Transportation	033,249	0.01	03D 100,000	15/6/2029	101,717	0.00
,,	Trust Fund Authority 5.754%			USD 227,000	NRG Energy Inc 5.75%	- ,	
1100 4 445 000	15/12/2028	1,308,510	0.01	1100 1 000 000	15/1/2028	232,614	0.00
USD 4,115,000	New York City Transitional Finance Authority Future Tax				NVIDIA Corp 3.5% 1/4/2050 Oakwood Mortgage Investors	1,414,755	0.01
	Secured Revenue 3.35%			000 020,441	Inc (Defaulted) 'Series 2001-		
	1/11/2030	4,302,623	0.04		D A2' FRN 15/1/2019	370,808	0.00
USD 3,300,000	New York City Transitional			USD 439,441	Oakwood Mortgage Investors		
	Finance Authority Future Tax Secured Revenue 3.9%				Inc 'Series 2001-D A4' FRN 15/9/2031	317,327	0.00
	1/8/2031	3,557,153	0.03	USD 633,321	Ocean Beach Spc 'Series 2020-	017,027	0.00
USD 1,885,000	New York City Water & Sewer				1I A' 4% 26/9/2022	633,462	0.01
LICD 4 545 000	System 4% 15/6/2049	2,082,689	0.02	USD 381,000	OhioHealth Corp 3.042%	255 404	0.00
050 1,515,000	New York City Water & Sewer System 5.44% 15/6/2043	2,020,230	0.02	USD 2 232 801	15/11/2050 Olympic Tower 2017-OT	355,194	0.00
USD 435,000	New York City Water & Sewer	_,0_0,_00	0.02	002 1,201,001	Mortgage Trust 'Series 2017-		
	System 5.75% 15/6/2041	592,651	0.01		OT E' '144A' FRN 10/5/2039	1,905,648	0.02
USD 1,115,000	New York State Dormitory Authority 3.19% 15/2/2043	1,110,144	0.01	USD 28,148,566	Olympic Tower 2017-OT Mortgage Trust 'Series 2017-		
USD 3,490,000	New York State Urban	1,110,144	0.01		OT XA' '144A' FRN 10/5/2039	535,104	0.01
	Development Corp 3.32%			EUR 696,000	Olympus Water US Holding	,	
1100 500 000	15/3/2029	3,630,054	0.03	EUD 705 000	Corp 3.875% 1/10/2028	730,633	0.01
USD 590,000	New York Transportation Development Corp 5%			EUR 795,000	Olympus Water US Holding Corp 5.375% 1/10/2029	803,579	0.01
	1/7/2046	629,751	0.01	USD 321,000	Omnicom Group Inc 2.6%	000,070	0.01
USD 4,715,000	New York Transportation				1/8/2031	305,111	0.00
	Development Corp 5.25% 1/1/2050	5,022,607	0.05	USD 41,869,799	One Market Plaza Trust 2017- 1MKT 'Series 2017-1MKT		
USD 1.676.000	Newmont Corp 2.6% 15/7/2032	1,572,156	0.03		XCP' '144A' FRN 10/2/2032	1,256	0.00
' '	Nexstar Media Inc '144A'	,- ,		USD 8,776,000	One Market Plaza Trust 2017-	,	
	4.75% 1/11/2028	1,190,383	0.01		1MKT 'Series 2017-1MKT		
USD 737,000	Nexstar Media Inc '144A' 5.625% 15/7/2027	746,529	0.01	1150 6 584 000	XNCP' '144A' FRN 10/2/2032 Onemain Financial Issuance	197	0.00
USD 1.490.000	NextEra Energy Capital	740,329	0.01	030 0,304,000	Trust 2018-1 'Series 2018-1A		
,,	Holdings Inc 2.44% 15/1/2032	1,373,876	0.01		B' '144A' 3.61% 14/3/2029	6,621,560	0.06
USD 1,351,000	NextEra Energy Capital			USD 4,500,000	Onemain Financial Issuance		
1100 5 900 000	Holdings Inc 3% 15/1/2052	1,142,091	0.01		Trust 2018-1 'Series 2018-1A	4 512 010	0.04
JOU,000,000	NGPL PipeCo LLC '144A' 7.768% 15/12/2037	7,588,756	0.07	USD 3.870.000	E' '144A' 5.52% 14/3/2029 OneMain Financial Issuance	4,512,010	0.04
USD 1,478,000	Nissan Motor Acceptance Co	,,-		,,	Trust 2019-2 'Series 2019-2A		
1100 0 004 000	LLC '144A' 1.85% 16/9/2026	1,381,520	0.01		D' '144A' 4.05% 14/10/2036	3,920,525	0.04
USD 2,884,000	Nissan Motor Acceptance Co LLC '144A' 2.75% 9/3/2028	2,736,141	0.03				
		2,100,171	0.00				

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
LISD 1 270 000	OneMain Financial Issuance			LISD 2 127 500	Pacific Gas and Electric Co		
050 1,270,000	Trust 2020-2 'Series 2020-2A C' '144A' 2.76% 14/9/2035	1,246,635	0.01	, ,	4.5% 1/7/2040 Pacific Gas and Electric Co	2,905,360	0.03
USD 3,210,000	OneMain Financial Issuance Trust 2020-2 'Series 2020-2A	1,240,033	0.01		4.55% 1/7/2030 Pacific Gas and Electric Co	280,392	0.00
USD 450 000	D' '144A' 3.45% 14/9/2035 OneMain Financial Issuance	3,240,775	0.03		4.6% 15/6/2043 Pacific Gas and Electric Co	1,017,084	0.01
430,000	Trust 2021-1 'Series 2021-1A C' '144A' 2.22% 16/6/2036	429,127	0.00		5.25% 1/3/2052 Paramount Global 3.375%	1,300,701	0.01
USD 750,000	OneMain Financial Issuance Trust 2021-1 'Series 2021-1A	425,127	0.00		15/2/2028 Paramount Global 4.95%	608,773	0.01
USD 2 000 000	D' '144A' 2.47% 16/6/2036 Option One Mortgage Loan	705,035	0.01		19/5/2050 Park Intermediate Holdings	1,110,576	0.01
200 2,000,000	Trust 2005-4 Asset-Backed Certificates Series 2005-4 'Series 2005-4 M3' FRN			005 2,021,000	LLC / PK Domestic Property LLC / PK Finance Co-Issuer '144A' 4.875% 15/5/2029	2,503,058	0.02
USD 1.047.061	25/11/2035 Option One Mortgage Loan	1,912,926	0.02	USD 1,050,000	Party City Holdings Inc '144A' 8.75% 15/2/2026	1,045,569	0.01
332 1,011,001	Trust 2006-3 'Series 2006-3 1A1' FRN 25/2/2037	797,003	0.01	USD 78,000	PDC Energy Inc 5.75% 15/5/2026	79,283	0.00
USD 1,950,000	Option One Mortgage Loan Trust 2007-CP1 'Series 2007-			USD 4,618,000	Peninsula Pacific Entertainment LLC / Peninsula Pacific	70,200	0.00
USD 5,624,391	CP1 2A3' FRN 25/3/2037 Option One Mortgage Loan Trust 2007-FXD1 (Step-up	1,654,327	0.02	USD 2,355,000	Entertainment Finance In '144A' 8.5% 15/11/2027 Pennsylvania Turnpike	5,130,311	0.05
	coupon) 'Series 2007-FXD1 1A1' 5.866% 25/1/2037	5,412,261	0.05	USD 1,300,000	Commission 5% 1/12/2048 Periama Holdings LLC/DE	2,748,968	0.03
USD 5,770,115	Option One Mortgage Loan			1100 0 050 000	5.95% 19/4/2026	1,330,875	0.01
	Trust 2007-FXD1 (Step-up coupon) 'Series 2007-FXD1				Pfizer Inc 2.7% 28/5/2050 PG&E Corp 5% 1/7/2028	2,596,544 1,948,881	0.02 0.02
USD 2.299.352	2A1' 5.866% 25/1/2037 Option One Mortgage Loan	5,547,487	0.05		Pilgrim's Pride Corp '144A' 5.875% 30/9/2027	113,925	0.00
,,	Trust 2007-FXD2 (Step-up coupon) 'Series 2007-FXD2			USD 4,575,000	Pitney Bowes Inc '144A' 6.875% 15/3/2027*	4,322,003	0.04
USD 1,000,000	1A1' 5.82% 25/3/2037 Oracle Corp 2.3% 25/3/2028	2,216,884 943,822	0.02 0.01	USD 3,525,000	Pitney Bowes Inc '144A' 7.25% 15/3/2029	3,321,960	0.03
USD 8,000,000	Oracle Corp 2.95% 1/4/2030 Oracle Corp 3.6% 1/4/2050	7,648,949 7,033,637	0.07 0.07	USD 2,255,000	Port Authority of New York & New Jersey 4.458%	, ,	
USD 3,171,000	Oracle Corp 3.95% 25/3/2051 Oregon School Boards	2,843,470	0.03	USD 3 005 000	1/10/2062 PPL Electric Utilities Corp 3%	2,650,426	0.03
, ,	Association 4.759% 30/6/2028	2,651,843	0.03		1/10/2049 Prime Mortgage Trust 2006-	2,705,693	0.03
USD 1,910,000	Oregon School Boards Association 5.55% 30/6/2028	2,171,536	0.02		DR1 'Series 2006-DR1 2A1' '144A' 5.5% 25/5/2035	190,558	0.00
USD 1,860,000	Oregon School Boards Association 5.68% 30/6/2028	2,150,932	0.02	EUR 2,600,000	Procter & Gamble Co/The 0.9% 4/11/2041	2,531,351	0.02
EUR 1,512,000	Organon & Co / Organon Foreign Debt Co-Issuer BV 2.875% 30/4/2028	1,593,218	0.02	USD 1,790,000	Promigas SA ESP / Gases del Pacifico SAC '144A' 3.75% 16/10/2029	1,607,518	0.02
USD 536,818	Origen Manufactured Housing Contract Trust 2001-A 'Series	1,000,210		USD 1,499,000	Promigas SA ESP / Gases del Pacifico SAC 3.75%	1,007,510	0.02
USD 1,051,767	2001-A M1' FRN 15/3/2032 Origen Manufactured Housing Contract Trust 2007-B 'Series	525,498	0.01	USD 1,095,000	16/10/2029* Providence St Joseph Health Obligated Group 2.7%	1,346,184	0.01
	2007-B A1' '144A' FRN 15/10/2037	1,041,860	0.01	USD 3,691,738	1/10/2051 PRPM 2020-4 LLC (Step-up	934,076	0.01
USD 65,000	Outfront Media Capital LLC / Outfront Media Capital Corp '144A' 4.625% 15/3/2030	61,399	0.00	USD 689,192	coupon) 'Series 2020-4 A1' '144A' 2.951% 25/10/2025 RALI Series 2007-QH9 Trust	3,660,967	0.03
USD 85,000	Outfront Media Capital LLC / Outfront Media Capital Corp	92.002		USD 003 644	'Series 2007-QH9 A1' FRN 25/11/2037	661,664	0.01
USD 1,514,574	'144A' 5% 15/8/2027 Ownit Mortgage Loan Trust Series 2006-2 (Step-up	83,903	0.00		RAMP Series 2004-RS7 Trust 'Series 2004-RS7 A2A' FRN 25/7/2034	852,830	0.01
LISD 100 000	coupon) 'Series 2006-2 A2C' 6.5% 25/1/2037 Pacific Gas and Electric Co	1,461,758	0.01	USD 2,722,676	RASC Series 2006-EMX9 Trust 'Series 2006-EMX9 1A4' FRN 25/11/2036	2,430,205	0.02
190,000	4.2% 1/6/2041	169,583	0.00	USD 675,000	Rattler Midstream LP '144A' 5.625% 15/7/2025		0.02
USD 2,000,000						687,784	

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 802 000	Renewable Energy Group Inc	<u> </u>		USD 170 000	Securitized Asset Backed	· · · · ·	
	'144A' 5.875% 1/6/2028 Reperforming Loan REMIC	805,950	0.01	030 170,000	Receivables LLC Trust 2006- OP1 'Series 2006-OP1 M6'		
USD 1,016,024	Trust 2005-R3 'Series 2005- R3 AF' '144A' FRN 25/9/2035 Residential Asset Securitization	74,866	0.00	USD 32,868	FRN 25/10/2035 Security National Mortgage Loan Trust 2007-1 'Series	159,284	0.00
LISD 2 752 006	Trust 2005-A5 'Series 2005- A5 A5' FRN 25/5/2035	724,780	0.01	LISD 7 674 000	2007-1A 2A' '144A' FRN 25/4/2037	32,868	0.00
050 2,755,996	RFMSI Series 2006-SA2 Trust 'Series 2006-SA2 2A1' FRN 25/8/2036	2,146,998	0.02		Select Medical Corp '144A' 6.25% 15/8/2026 Service Properties Trust 4.5%	7,701,166	0.07
USD 227,000	RHP Hotel Properties LP / RHP Finance Corp 4.75%	_,,			15/6/2023 Service Properties Trust 5%	4,837,943	0.05
USD 2,395,000	15/10/2027 Roche Holdings Inc '144A'	222,155	0.00	USD 395,000	15/8/2022 Service Properties Trust 5.5%	2,248,206	0.02
USD 3,722,000	1.93% 13/12/2028 Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc	2,284,603	0.02	USD 739,000	15/12/2027 Service Properties Trust 7.5% 15/9/2025	387,100	0.00
USD 1,682,000	'144A' 3.625% 1/3/2029 Rocket Mortgage LLC / Rocket	3,490,994	0.03	USD 6,059,625	Sesac Finance LLC 'Series 2019-1 A2' '144A' 5.216%	776,874	0.01
1100 045 000	Mortgage Co-Issuer Inc '144A' 3.875% 1/3/2031	1,571,291	0.02	USD 1,284,025	25/7/2049 SG Mortgage Securities Trust	6,167,168	0.06
	Royal Oak Hospital Finance Authority 5% 1/9/2039 Rutgers The State University of	971,492	0.01	USD 2 000 000	2006-FRE2 'Series 2006- FRE2 A2C' FRN 25/7/2036 Sherwin-Williams Co/The 2.95%	353,029	0.00
, ,	New Jersey 3.27% 1/5/2043 RWJ Barnabas Health Inc	2,521,402	0.02		15/8/2029 Silgan Holdings Inc 2.25%	1,990,865	0.02
	3.477% 1/7/2049 Sabre GLBL Inc '144A' 7.375%	836,096	0.01		1/6/2028 Silgan Holdings Inc 3.25%	666,439	0.01
USD 2,132,000	1/9/2025 Sabre GLBL Inc '144A' 9.25% 15/4/2025	794,230 2,400,355	0.01	USD 395,000	15/3/2025 Sirius XM Radio Inc '144A' 5% 1/8/2027	2,348,033 401,798	0.02
USD 50,838	SACO I Trust 2006-9 'Series 2006-9 A1' FRN 25/8/2036	50,773	0.02	USD 1,079,000	Sirius XM Radio Inc '144A' 5.5% 1/7/2029	1,105,819	0.00
	San Diego Gas & Electric Co 2.95% 15/8/2051	2,244,293	0.02	USD 642,208	SLM Private Credit Student Loan Trust 2005-B 'Series		
	Santander Holdings USA Inc FRN 6/1/2028 Sasol Financing USA LLC	1,099,529	0.01	USD 7,707,326	2005-B B' FRN 15/6/2039 SLM Private Education Loan Trust 2010-C 'Series 2010-C	641,106	0.01
	4.375% 18/9/2026* Sasol Financing USA LLC 5.5%	5,001,180	0.05	USD 2,423,223	A5' '144A' FRN 15/10/2041 SLM Private Education Loan	8,556,108	0.08
	18/3/2031 Sasol Financing USA LLC	3,325,904	0.03		Trust 2014-A 'Series 2014-A B' '144A' 3.5% 15/11/2044	2,426,435	0.02
USD 1,862,000	5.875% 27/3/2024 Sasol Financing USA LLC 6.5% 27/9/2028	1,609,560	0.02		SM Energy Co '144A' 10% 15/1/2025	2,363,016	0.02
USD 392,000	Scientific Games International Inc '144A' 5% 15/10/2025	1,934,153 397,892	0.02	030 3,116,000	SMB Private Education Loan Trust 'Series 2020-B B' '144A' 2.76% 15/7/2053	4,952,146	0.05
	SCIL IV LLC / SCIL USA Holdings LLC FRN 1/11/2026	814,056	0.01	USD 1,485,000	SMB Private Education Loan Trust 2014-A 'Series 2014-A		
EUR 884,000	SCIL IV LLC / SCIL USA Holdings LLC 4.375% 1/11/2026	969,544	0.01	USD 6,689,000	C' '144A' 4.5% 15/9/2045 SMB Private Education Loan Trust 2015-B 'Series 2015-B	1,413,749	0.01
USD 3,679,050	Seasoned Credit Risk Transfer Trust Series 2017-3 'Series 2017-3 B' '144A' 25/7/2056	909,544	0.01	USD 1,910,000	B' '144A' 3.5% 17/12/2040 SMB Private Education Loan Trust 2015-C 'Series 2015-C	6,659,105	0.06
USD 5,092,210	(Zero Coupon) Seasoned Credit Risk Transfer Trust Series 2017-3 'Series	1,164,425	0.01	USD 1,800,000	B' '144A' 3.5% 15/9/2043 SMB Private Education Loan Trust 2020-A 'Series 2020-A	1,911,083	0.02
USD 491,857	2017-3 BIO' '144A' FRN 25/7/2056 Seasoned Credit Risk Transfer	642,988	0.01	USD 3,410,000	B' '144A' 3% 15/8/2045 SMB Private Education Loan Trust 2020-PT-A 'Series	1,767,668	0.02
USD 2,192,000	Trust Series 2018-1 'Series 2018-1 BX' FRN 25/5/2057 SeaWorld Parks & Entertainment Inc '144A'	318,681	0.00	USD 1,290,000	2020-PTA B' '144A' 2.5% 15/9/2054 SMB Private Education Loan Trust 2020-PT-A 'Series	3,334,417	0.03
	8.75% 1/5/2025	2,293,566	0.02		2020-PTA C' '144A' 3.2% 15/9/2054	1,268,740	0.01

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holdin	ng Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
		(030)	ASSELS	_		(030)	ASSELS
USD 3,600,00	OO SMB Private Education Loan Trust 2020-PTB 'Series 2020-	0.407.000	0.00	USD 1,159,075	Structured Asset Mortgage Investments II Trust 2006-		
USD 2,350,00	PTB B' '144A' 2.5% 15/9/2054 OO SMB Private Education Loan	3,437,869	0.03		AR2 'Series 2006-AR2 A1' FRN 25/2/2036	1,094,729	0.01
	Trust 2021-A 'Series 2021-A B' '144A' 2.31% 15/1/2053	2,257,882	0.02	USD 304,420	Structured Asset Mortgage Investments II Trust 2006-		
USD 8,810,00	00 SMB Private Education Loan Trust 2021-A 'Series 2021-A	_,,			AR5 'Series 2006-AR5 2A1' FRN 25/5/2046	267,637	0.00
1100 0 400 0	C' '144A' 2.99% 15/1/2053	8,585,730	0.08	USD 4,481,200	Structured Asset Securities	201,001	0.00
USD 3,100,00	OO SMB Private Education Loan Trust 2021-A 'Series 2021-A				Corp Mortgage Loan Trust Series 2006-RF3 'Series		
USD 1,690,00	D1' '144A' 3.86% 15/1/2053 OSMB Private Education Loan	3,020,015	0.03		2006-RF3 1A2' '144A' 6% 25/10/2036	3,135,038	0.03
	Trust 2021-A 'Series 2021-A D2' '144A' 3.86% 15/1/2053	1,639,315	0.02	USD 2,531,669	Structured Asset Securities Corp Mortgage Loan Trust		
USD 2,886,00	00 Sonoco Products Co 2.25%				Series 2006-RF4 'Series 2006-RF4 2A1' '144A' 6%		
USD 31,92	1/2/2027 28 Soundview Home Loan Trust	2,803,104	0.03	1105 500 000	25/10/2036	1,845,485	0.02
	2004-WMC1 'Series 2004- WMC1 M2' FRN 25/1/2035	29,910	0.00	USD 500,000	Summer BC Bidco B LLC '144A' 5.5% 31/10/2026	483,078	0.00
USD 228,00	OO South Carolina Public Service Authority 2.388% 1/12/2023	230,277	0.00	USD 760,000	Sumter Landing Community Development District 4.172%		
USD 1,620,00	00 South Carolina Public Service			1180 3 033 000	1/10/2047 Sunoco LP / Sunoco Finance	826,409	0.01
USD 2,934,06	Authority 3.722% 1/12/2023 30 South Carolina Public Service	1,669,548	0.02		Corp '144A' 4.5% 30/4/2030	2,883,685	0.03
USD 1.681.00	Authority 6.454% 1/1/2050 30 Southern California Edison Co	4,328,237	0.04		Sunoco LP / Sunoco Finance Corp 5.875% 15/3/2028	1,230,897	0.01
	3.65% 1/6/2051 00 Spartanburg County School	1,575,780	0.02	USD 157,000	Sunoco LP / Sunoco Finance Corp 6% 15/4/2027	161,781	0.00
	District No 7 5% 1/3/2048	654,907	0.01		Sutter Health 3.695% 15/8/2028 Talen Energy Supply LLC '144A'	5,728,717	0.05
USD 860,00	OO SRS Distribution Inc '144A' 4.625% 1/7/2028	815,985	0.01		7.25% 15/5/2027*	3,715,112	0.04
EUR 534,00	00 Standard Industries Inc/NJ 2.25% 21/11/2026	553,547	0.01		Tap Rock Resources LLC '144A' 7% 1/10/2026	4,250,503	0.04
USD 410,00	00 Standard Industries Inc/NJ '144A' 4.75% 15/1/2028	401,700	0.00	USD 102,000	Targa Resources Partners LP / Targa Resources Partners		
USD 131,00	00 Standard Industries Inc/NJ	,		USD 68.000	Finance Corp 5% 15/1/2028 Targa Resources Partners LP /	105,268	0.00
USD 2,285,00	'144A' 5% 15/2/2027 00 State of California 7.3%	131,901	0.00		Targa Resources Partners Finance Corp 5.375%		
USD 630,00	1/10/2039 00 State of California 7.35%	3,323,053	0.03	1105 4 044 000	1/2/2027	69,996	0.00
USD 580 0	1/11/2039 00 State of California 7.5%	929,017	0.01	USD 1,641,000	Targa Resources Partners LP / Targa Resources Partners		
	1/4/2034	837,906	0.01		Finance Corp 5.875% 15/4/2026	1,700,380	0.02
	00 State of California 7.55% 1/4/2039	2,002,377	0.02	USD 102,000	Targa Resources Partners LP / Targa Resources Partners		
USD 760,00	00 State of Connecticut 3.31% 15/1/2026	791,133	0.01		Finance Corp 6.5% 15/7/2027	100 227	0.00
USD 2,330,00	00 State of Louisiana 5% 1/3/2038	2,920,259	0.03	USD 1,968,000	Taylor Morrison Communities	108,237	
USD 1,885,00	OO State of Minnesota 4%			USD 2,872,000	Inc '144A' 5.875% 15/6/2027 TEGNA Inc 4.625% 15/3/2028	2,061,765 2,886,360	0.02 0.03
USD 4,225,00	1/9/2038 00 State of Minnesota 5%	2,214,818	0.02		TEGNA Inc 5% 15/9/2029 Tenet Healthcare Corp '144A'	143,736	0.00
USD 3,080,00	1/8/2036 00 State of New York 2.8%	5,084,428	0.05		4.25% 1/6/2029 Tenet Healthcare Corp '144A'	8,877,236	0.08
USD 2 420 0	15/2/2032 00 State of Oregon 5.892%	3,098,388	0.03		4.375% 15/1/2030	4,153,657	0.04
, ,	1/6/2027	2,722,512	0.03	USD 102,000	Tenet Healthcare Corp 4.625% 15/7/2024	102,643	0.00
	OO State of Washington 4% 1/2/2036	3,329,592	0.03	USD 255,000	Tenet Healthcare Corp '144A' 4.625% 15/6/2028	249,465	0.00
USD 2,000,00	00 State Street Corp FRN 18/11/2027	1,928,988	0.02	USD 274,000	Tenet Healthcare Corp '144A' 4.875% 1/1/2026	274,795	0.00
USD 3,853,00	00 Steel Dynamics Inc 3.25% 15/10/2050	3,341,509	0.03	USD 196,000	Tenet Healthcare Corp '144A'		
	00 Stem Inc '144A' 0.5% 1/12/2028	197,699	0.00	USD 196,000	5.125% 1/11/2027 Tenet Healthcare Corp '144A'	198,450	0.00
U,008 UGU	79 Structured Adjustable Rate Mortgage Loan Trust 'Series 2000 2 44' FDN 25'4'(2000)	025 500	0.04	USD 285,000	6.25% 1/2/2027 Tennessee Housing	200,651	0.00
	2006-3 4A' FRN 25/4/2036	635,532	0.01		Development Agency 3.85% 1/7/2043	292,165	0.00

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
_	-	, ,			·	· · · · ·	
USD 235,000	Tennessee Housing Development Agency 3.95% 1/1/2049	241,326	0.00		United States Treasury Bill 21/4/2022 (Zero Coupon) United States Treasury Bill	270,390,046	2.56
USD 1,700,000	Texas A&M University 2.836% 15/5/2027	1,762,254	0.02		19/5/2022 (Zero Coupon) United States Treasury Bill	270,274,588	2.56
USD 455,000	Texas Municipal Gas Acquisition and Supply Corp I 6.25% 15/12/2026		0.01		9/6/2022 (Zero Coupon) United States Treasury Inflation Indexed Bonds 0.125%	373,865,619	3.54
USD 1,066,769	Thornburg Mortgage Securities Trust 2006-3 'Series 2006-3			USD 56,724,800	15/4/2026* United States Treasury Inflation	87,509,856	0.83
USD 75,683	A1' FRN 25/6/2046 Thornburg Mortgage Securities Trust 2007-3 'Series 2007-3	855,574	0.01	USD 18,124,000	Indexed Bonds 0.125% 15/10/2026* United States Treasury Inflation	61,539,032	0.58
USD 2,612,000	4A1' FRN 25/6/2047 TK Elevator US Newco Inc	72,543	0.00	LICD 06 150 000	Indexed Bonds 0.125% 15/1/2030*	21,189,556	0.20
USD 1,750,000	'144A' 5.25% 15/7/2027 T-Mobile USA Inc '144A' 2.4% 15/3/2029	2,610,080 1,650,449	0.03	030 96, 159,000	United States Treasury Inflation Indexed Bonds 0.5% 15/4/2024*	112,925,218	1.07
USD 2,453,000	T-Mobile USA Inc '144A' 2.7% 15/3/2032	2,278,930	0.02	USD 52,705,000	United States Treasury Note/ Bond 0.625% 15/5/2030*	47,833,905	0.45
USD 1,328,000	T-Mobile USA Inc 3.3% 15/2/2051	1,132,059	0.01	USD 46,479,100	United States Treasury Note/ Bond 1.125% 15/2/2031*	43,248,258	0.41
USD 1,535,000	T-Mobile USA Inc 3.875% 15/4/2030	1,570,774	0.02	USD 15,484,500	United States Treasury Note/ Bond 1.125% 15/5/2040*	12,790,439	0.12
USD 598,000	T-Mobile USA Inc 4.5% 15/4/2050	600,942	0.01	USD 1,065,572,000	United States Treasury Note/	1,034,687,056	9.78
	Tobacco Settlement Financing Corp/VA 6.706% 1/6/2046	3,527,422	0.03	, ,	United States Treasury Note/ Bond 1.25% 31/12/2026*	45,083,270	0.43
	Tri Pointe Homes Inc 5.25% 1/6/2027	3,195,000	0.03		United States Treasury Note/ Bond 1.375% 15/11/2031	13,534,267	0.13
	Tri Pointe Homes Inc 5.7% 15/6/2028	169,334	0.00		United States Treasury Note/ Bond 1.625% 15/8/2029*	38,507,310	0.36
USD 850,000	Tricon American Homes 2018- SFR1 Trust 'Series 2018-				United States Treasury Note/ Bond 1.625% 15/11/2050*	7,452,733	0.07
1120 580 000	SFR1 E' '144A' 4.564% 17/5/2037 Tricon American Homes 2018-	835,850	0.01		United States Treasury Note/ Bond 1.75% 15/11/2029* United States Treasury Note/	43,313,841	0.41
000 000,000	SFR1 Trust 'Series 2018- SFR1 F' '144A' 4.96%				Bond 1.75% 15/8/2041* United States Treasury Note/	18,354,868	0.17
USD 1.910.000	17/5/2037 Tri-County Metropolitan	578,396	0.01		Bond 1.875% 15/2/2032* United States Treasury Note/	67,992,891	0.64
,,,,,,,,	Transportation District of Oregon 5% 1/9/2043	2,269,605	0.02		Bond 1.875% 15/2/2041* United States Treasury Note/	17,951,717	0.17
USD 79,063	UAL 2007-1 Pass Through Trust 6.636% 2/7/2022	80,300	0.00	USD 10,376,200	Bond 1.875% 15/2/2051 United States Treasury Note/	6,808,115	0.06
USD 840,000	UBS Commercial Mortgage Trust 2018-C11 'Series 2018-			USD 10,043,200	Bond 1.875% 15/11/2051 United States Treasury Note/	9,406,674	0.09
USD 691,000	C11 C' FRN 15/6/2051 UBS Commercial Mortgage	827,873	0.01	USD 31,898,500	Bond 2.25% 15/8/2049* United States Treasury Note/	10,036,923	0.10
HSD 300 000	Trust 2018-C12 'Series 2018- C12 B' FRN 15/8/2051	723,797	0.01	USD 14,761,300	Bond 2.375% 15/5/2029* United States Treasury Note/ Bond 2.375% 15/11/2049†	33,062,297 15,169,542	0.31 0.14
03D 290,000	UBS-Barclays Commercial Mortgage Trust 2012-C3 'Series 2012-C3 D' '144A'			USD 567,700	United States Treasury Note/ Bond 3% 15/8/2048	649,795	0.14
FUR 821 000	FRN 10/8/2049 UGI International LLC 2.5%	290,830	0.00	USD 4,836,000	United Wholesale Mortgage LLC '144A' 5.5% 15/11/2025	4,661,009	0.04
	1/12/2029 Union Pacific Corp 2.8%	824,078	0.01	USD 3,775,000	UnitedHealth Group Inc 2.875% 15/8/2029	3,796,053	0.04
	14/2/2032 Union Pacific Corp 3.25%	885,240	0.01	USD 693,000	UnitedHealth Group Inc 2.9% 15/5/2050	612,249	0.01
USD 98,000	5/2/2050 United Rentals North America	401,639	0.00	USD 825,000	UnitedHealth Group Inc 3.125% 15/5/2060	728,996	0.01
USD 439,000	Inc 3.875% 15/11/2027 United Rentals North America	99,360	0.00	USD 1,095,000	University of California 5.77% 15/5/2043	1,418,897	0.01
USD 98,000	Inc 4.875% 15/1/2028 United Rentals North America	446,524	0.00		University of Michigan 5% 1/4/2047	2,776,188	0.03
USD 264,000	Inc 5.25% 15/1/2030 United Rentals North America	102,112	0.00		University of Southern California 3.028% 1/10/2039	51,669	0.00
USD 544,524,000	Inc 5.5% 15/5/2027 United States Treasury Bill 17/3/2022 (Zero Coupon)	272,481 544,519,715	0.00 5.15	USD 1,980,000	University of Vermont and State Agricultural College 5% 1/10/2043	2,341,815	0.02
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^{*} All or a portion of this security represents a security on loan.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

[†] All or a portion of this security is pledged or given in guarantee, see Note 14, for further details.

Holding	g Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
		(005)	71,0001.0			(002)	7,00010
USD 172,09	5 Upstart Pass-Through Trust Series 2020-ST5 'Series 2021-ST5 A' '144A' 2%				Vistra Corp '144A' FRN 15/12/2026 (Perpetual) Vistra Operations Co LLC	1,222,454	0.01
USD 4 423 36	20/7/2027 3 Upstart Pass-Through Trust	168,473	0.00		'144A' 3.55% 15/7/2024 Vistra Operations Co LLC	5,838,200	0.06
005 1, 120,00	Series 2021-ST2 'Series 2021-ST2 A' '144A' 2.5%				'144A' 5% 31/7/2027 Vistra Operations Co LLC	2,090,702	0.02
	20/4/2027	4,398,807	0.04		'144A' 5.625% 15/2/2027	365,832	0.00
USD 2,830,75	3 Upstart Pass-Through Trust			, ,	VMware Inc 1.8% 15/8/2028	979,915	0.01
	Series 2021-ST3 'Series			, ,	VMware Inc 2.2% 15/8/2031	5,071,877	0.05
	2021-ST3 A' '144A' 2%	0.707.400	0.00		VMware Inc 4.65% 15/5/2027 VMware Inc 4.7% 15/5/2030	1,936,766	0.02
USD 556 39	20/5/2027 O Upstart Pass-Through Trust	2,787,406	0.03		Voyager OPTONE Delaware	6,620,599	0.06
000 000,09	Series 2021-ST4 'Series			000 14,400,070	Trust 'Series 2009-1 SAA7'		
	2021-ST4 A' '144A' 2%				'144A' FRN 25/2/2038	4,547,612	0.04
	20/7/2027	544,516	0.01	USD 1,085,254	Wachovia Asset Securitization		
USD 1,869,00	Upstart Pass-Through Trust				Issuance II LLC 2007-HE2		
	Series 2022-ST1 'Series 2022-ST1 A' '144A' 2.6%				Trust 'Series 2007-HE2A A' '144A' FRN 25/7/2037	1,063,527	0.01
1100 4 500 00	20/3/2030	1,850,130	0.02	USD 1,304,000	Walt Disney Co/The 6.65%	4 755 004	0.00
USD 1,586,92	9 US Airways 2013-1 Class A			LICD E 000 207	15/11/2037 WaMu Mortgage Pass-Through	1,755,391	0.02
	Pass Through Trust 3.95% 15/11/2025	1,566,805	0.02	030 5,006,207	Certificates Series 2006-AR3		
USD 1.040.55	1 Velocity Commercial Capital	1,500,005	0.02		Trust 'Series 2006-AR3 A1B'		
,,,,,,,,	Loan Trust 2017-2 'Series				FRN 25/2/2046	4,840,528	0.05
	2017-2 M3' '144A' FRN			USD 667,455	WaMu Mortgage Pass-Through		
	25/11/2047	1,028,423	0.01		Certificates Series 2006-AR5		
USD 173,96	2 Velocity Commercial Capital				Trust 'Series 2006-AR5 A1A'	054 470	0.04
	Loan Trust 2017-2 'Series 2017-2 M4' '144A' FRN			LISD 1 812 172	FRN 25/6/2046 WaMu Mortgage Pass-Through	651,478	0.01
	25/11/2047	170,490	0.00	030 1,612,172	Certificates Series 2007-OA5		
USD 194.68	Velocity Commercial Capital	170,100	0.00		Trust 'Series 2007-OA5 1A'		
,,,,	Loan Trust 2018-1 'Series				FRN 25/6/2047	1,745,101	0.02
	2018-1 M2' '144A' 4.26%			USD 806,037	Washington Mutual Mortgage		
1100 4 005 00	25/4/2048	192,789	0.00		Pass-Through Certificates		
USD 1,325,00	Venture Global Calcasieu Pass LLC '144A' 3.875% 1/11/2033	1,264,547	0.01		WMALT Series 2005-9 Trust 'Series 2005-9 5A6' FRN		
EUR 1.100.00	Verizon Communications Inc	1,204,547	0.01		25/11/2035	574,156	0.01
, , , , , , ,	1.5% 19/9/2039	1,111,611	0.01	USD 329,508	Washington Mutual Mortgage	,	
USD 4,040,00	Verizon Communications Inc				Pass-Through Certificates		
EUD 4 500 00	'144A' 2.355% 15/3/2032	3,733,387	0.04		WMALT Series 2005-9 Trust		
EUR 1,500,00	Verizon Communications Inc	1,850,088	0.02		'Series 2005-9 5A9' 5.5% 25/11/2035	200.760	0.00
USD 1 020 00	2.875% 15/1/2038 Verizon Communications Inc	1,050,000	0.02	USD 740 661	Washington Mutual Mortgage	299,760	0.00
000 1,020,00	2.875% 20/11/2050	845,437	0.01	002 1 10,001	Pass-Through Certificates		
USD 486,00	Verizon Communications Inc				WMALT Series 2006-1 Trust		
	2.987% 30/10/2056	408,032	0.00		'Series 2006-1 4CB' 6.5%		
USD 895,00	Verizon Communications Inc 3.55% 22/3/2051	946 204	0.01	1160 3 063 603	25/2/2036	676,945	0.01
USD 3 470 00	Verizon Communications Inc	846,201	0.01	03D 2,902,002	Washington Mutual Mortgage Pass-Through Certificates		
000 0,470,000	3.875% 8/2/2029	3,653,802	0.03		WMALT Series 2006-4 Trust		
USD 7,340,00	Verizon Communications Inc	-,,			'Series 2006-4 1A1' 6%		
	4.016% 3/12/2029	7,801,737	0.07		25/4/2036	2,993,313	0.03
USD 14,326,00	VICI Properties LP / VICI Note	44.000.000		USD 236,344	Washington Mutual Mortgage		
HCD 2 420 00	Co Inc '144A' 3.5% 15/2/2025	14,302,803	0.14		Pass-Through Certificates WMALT Series 2006-4 Trust		
USD 2,429,00	O VICI Properties LP / VICI Note Co Inc '144A' 3.75%				(Step-up coupon) 'Series		
	15/2/2027	2,415,847	0.02		2006-4 3A5' 6.85% 25/5/2036	213,368	0.00
USD 2,883,00	VICI Properties LP / VICI Note	, -,-		USD 1,033,908	Washington Mutual Mortgage	-,	
	Co Inc '144A' 4.125%				Pass-Through Certificates		
	15/8/2030	2,868,816	0.03		WMALT Series 2006-4 Trust		
USD 6,920,00	VICI Properties LP / VICI Note				(Step-up coupon) 'Series	004 470	0.04
	Co Inc '144A' 4.25% 1/12/2026	6,983,041	0.07	HSD 4 107 245	2006-4 3A1' 7% 25/5/2036 Washington Mutual Mortgage	991,478	0.01
USD 1 633 00) VICI Properties LP / VICI Note	0,000,041	0.07	JOD 4, 107,243	Pass-Through Certificates		
,000,00	Co Inc '144A' 4.625%				WMALT Series 2006-9 Trust		
	1/12/2029	1,664,713	0.02		(Step-up coupon) 'Series		
USD 1,930,00	Virginia College Building Authority 1.965% 1/2/2032	1,806,490	0.02		2006-9 A7' 4.299% 25/10/2036	1,752,508	0.02

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Washington Mutural Asset- Backed Certificates WMABS Series 2006-HE4 Trust			·	Wells Fargo Commercial Mortgage Trust 2018-C46 'Series 2018-C46 B' 4.633%	, ,	
	'Series 2006-HE4 2A2' FRN				15/8/2051	990,156	0.01
USD 2,662,584	25/9/2036 Washington Mutural Asset- Backed Certificates WMABS	1,491,135	0.01	USD 3,615,000	Welltower Inc 2.05% 15/1/2029 Welltower Inc 2.75% 15/1/2032 WESCO Distribution Inc '144A'	3,419,259	0.02 0.03
	Series 2006-HE5 Trust 'Series 2006-HE5 1A' FRN			USD 1,715,000	7.125% 15/6/2025 Western Digital Corp 1.5%	1,357,738	0.01
USD 833,000	25/10/2036 Waste Management Inc 2.95%	2,318,664	0.02	USD 343,508	1/2/2024 WFRBS Commercial Mortgage	1,687,487	0.02
USD 921,000	1/6/2041 Weekley Homes LLC / Weekley Finance Corp '144A' 4.875%	772,299	0.01	USD 496.178	Trust 2012-C8 'Series 2012- C8 C' FRN 15/8/2045 WFRBS Commercial Mortgage	344,410	0.00
USD 572,513	15/9/2028 Wells Fargo Commercial	881,356	0.01	000 100,110	Trust 2014-C24 'Series 2014 C24 B' FRN 15/11/2047		0.00
	Mortgage Trust 2015-NXS4 'Series 2015-NXS4 B' FRN				William Lyon Homes Inc '144A' 6.625% 15/7/2027	460,067	0.00
USD 258,011	15/12/2048 Wells Fargo Commercial Mortgage Trust 2015-P2	587,075	0.01	USD 1,711,000	WinWater Mortgage Loan Trus 2014-3 'Series 2014-3 B5' '144A' FRN 20/11/2044	t 1,705,918	0.02
	'Series 2015-P2 D' '144A' 3.241% 15/12/2048	218,355	0.00	USD 3,949,291	WinWater Mortgage Loan Trus 2015-5 'Series 2015-5 B5'	t	
USD 2,633,561	Wells Fargo Commercial Mortgage Trust 2016-BNK1 'Series 2016-BNK1 XD' '144A'			EUR 703,000	'144A' FRN 20/8/2045 WMG Acquisition Corp 2.25% 15/8/2031	3,791,465 697,493	0.04
	FRN 15/8/2049	122,619	0.00	USD 2.685.000	WRKCo Inc 3.9% 1/6/2028	2,776,842	0.03
USD 448,469	Wells Fargo Commercial Mortgage Trust 2016-NXS5 'Series 2016-NXS5 B' FRN	,,,,,,	0.00	USD 2,000,000	WRKCo Inc 4.9% 15/3/2029 Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp	2,193,109	0.02
USD 2,759,418	15/1/2059 Wells Fargo Commercial Mortgage Trust 2016-NXS5	469,314	0.00	USD 246,000	'144A' 5.25% 15/5/2027 Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp	122,701	0.00
1100 4 770 074	'Series 2016-NXS5 C' FRN 15/1/2059	2,854,091	0.03	USD 2,416,000	'144A' 5.5% 1/3/2025 Wynn Resorts Finance LLC /	248,776	0.00
USD 1,770,974	Wells Fargo Commercial Mortgage Trust 2017-C39 'Series 2017-C39 D' '144A'			USD 2,856,000	Wynn Resorts Capital Corp '144A' 5.125% 1/10/2029 Wynn Resorts Finance LLC /	2,348,195	0.02
USD 1,851,126	FRN 15/9/2050 Wells Fargo Commercial Mortgage Trust 2017-C39	1,636,209	0.02	USD 6 625 000	Wynn Resorts Capital Corp '144A' 7.75% 15/4/2025* Xerox Holdings Corp '144A' 5%	2,973,924	0.03
	'Series 2017-C39 C' 4.118% 15/9/2050	1,834,692	0.02		15/8/2025 Xerox Holdings Corp '144A'	6,732,590	0.06
USD 830,000	Wells Fargo Commercial Mortgage Trust 2017-C41			USD 808,000	5.5% 15/8/2028 XHR LP '144A' 4.875%	324,758	0.00
USD 960 000	'Series 2017-C41 B' FRN 15/11/2050 Wells Fargo Commercial	825,478	0.01	USD 699,000	1/6/2029 XHR LP '144A' 6.375% 15/8/2025	782,782 719,072	0.01
330,000	Mortgage Trust 2017-C42 'Series 2017-C42 B' FRN			USD 3,080,000	Zayo Group Holdings Inc '144A' 4% 1/3/2027		0.01
	15/12/2050	976,606	0.01			5,704,746,543	53.94
USD 1,356,000	Wells Fargo Commercial Mortgage Trust 2017-HSDB 'Series 2017-HSDB A' '144A'	4 0 4 0 0 4 5	0.04	USD 439,615	Uruguay Uruguay Government	0,704,740,040	00.04
USD 1,420,000	FRN 13/12/2031 Wells Fargo Commercial Mortgage Trust 2018-1745 'Spring 2018 1745 A' (1444)'	1,342,215	0.01	USD 276,520	International Bond 4.375% 27/10/2027 Uruguay Government International Bond 4.975%	474,716	0.01
USD 316 701	'Series 2018-1745 A' '144A' FRN 15/6/2036 Wells Fargo Commercial	1,466,151	0.01		20/4/2055	323,502	0.00
305 310,731	Mortgage Trust 2018-C44 'Series 2018-C44 D' '144A'			Total Bonds		798,218 8,666,997,632	0.01 81.95
USD 859,552	3% 15/5/2051 Wells Fargo Commercial Mortgage Trust 2018-C45	270,523	0.00	Total Transferable Se Market Instruments A Official Stock Exchan	dmitted to an	, , ,	
	'Series 2018-C45 C' 4.727% 15/6/2051	876,174	0.01	Dealt in on Another R		9,016,367,571	85.25

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Other Transferable	Securities			USD 2,035,000	American Airlines Pass Through		_
COMMON STOCK	S (SHARES)			USD 10,453,000	Certificate 4% 15/12/2025** American Airlines Pass Through	2,004,475	0.02
	Cayman Islands				Certificate '2019-1C' 4%		
147,094	Vantage Drilling Co	_	0.00	USD 250 000	15/6/2022**	10,426,867	0.10
97.804	United States Fanatics Holdings Inc**	6,635,023	0.06	05D 250,000	Chesapeake Energy Corp (Defaulted) 15/6/2021 (Zero Coupon)**		0.00
Total Common Stocks		6,635,023	0.06	USD 5,581,000	Chesapeake Energy Corp	_	0.00
Total Common Stocks	s (Griares)	0,033,023	0.00	-	(Defaulted) 15/2/2022		
BONDS					(Zero Coupon)**	1	0.00
	Bermuda			USD 546,000	Chesapeake Energy Corp		0.00
USD 8,777	Digicel Group Two Ltd 9.125%			118D 2 301	15/8/2022 (Zero Coupon)** Lehman Brothers Holdings Inc	_	0.00
	1/4/2024**	_	0.00	030 2,391	31/12/2049 (Zero Coupon)**	_	0.00
	Cayman Islands			USD 2.391	Lehman Brothers Special		0.00
USD 1,290,000	Prima Capital CRE			,	Finance 31/12/2049		
, ,	Securitization 2015-IV Ltd				(Zero Coupon)**	_	0.00
	'Series 2015-4A C' '144A' 4%			USD 178,291	LFRF '2015-1' '144A' 4%		
	24/8/2049**	1,266,264	0.01		30/10/2027**	173,218	0.00
USD 9,164,792	Prima Capital CRE				Sun Country 4.7% 15/12/2025**	1,437,524	0.01
	Securitization 2016-VI Ltd			1 ' '	Sun Country 7% 15/12/2023**	1,456,024	0.02
	'Series 2016-6A C' '144A' 4%	0.420.424	0.00	050 3,780,000	Washington Mutual Bank Escrow (Defaulted) 4/2/2018		
	24/8/2040**	9,139,131	0.09	_	(Zero Coupon)**	_	0.00
		10,405,395	0.10	USD 7,220,000	Washington Mutual Bank		0.00
	Hong Kong			, ,	Escrow (Defaulted) 1/5/2018		
CNH 917,253	China City Construction				(Zero Coupon)**	_	0.00
	International Co Ltd			USD 630,000	Washington Mutual Bank		
	(Restricted) (Defaulted)				Escrow (Defaulted) 16/6/2018		
	5.35% 3/7/2017**		0.00	1100 0 000 000	(Zero Coupon)**	_	0.00
	India			050 3,399,000	Washington Mutual Bank Escrow (Defaulted) 16/6/2018		
USD 116,049	Videocon Industries Ltd				(Zero Coupon)**	_	0.00
	(Defaulted) 2.8%			USD 10.740.000	Washington Mutual Bank		0.00
	31/12/2020**		0.00		Escrow (Defaulted) 6/11/2018		
	Netherlands				(Zero Coupon)**	_	0.00
USD 2,800,000	ARI Investments LLC 6/1/2025					27,473,385	0.26
	(Zero Coupon)**	2,796,500	0.03	Total Bonds		40,675,280	0.39
	United States			Total Other Transfera	ble Securities	47,310,303	0.45
USD 1,228,685	ACE Securities Corp Home Equity Loan Trust Series			Total Portfolio		9,063,677,874	85.70
	'2003-MH1 B2' '144A' 15/8/2030 (Zero Coupon)**	1,025,952	0.01	Other Net Assets		1,512,723,132	14.30
USD 11,144,350	American Airlines Pass Through	, ,		Total Net Assets (USI	D) 1	0,576,401,006	100.00
	Certificate 3.5% 15/12/2027**	10,949,324	0.10				<u> </u>

^{**} Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Curre	ncy Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
BRL	35,182,404	USD	6,548,000	Barclays	2/3/2022	281,324
BRL	36,058,240	USD	6,592,000	Citibank	2/3/2022	407,336
USD	8,766,000	BRL	47,651,976	Goldman Sachs	2/3/2022	(483,818)
USD	6,488,000	BRL	33,945,216	Citibank	2/3/2022	(101,172)
USD	4,935,116	COP	19,540,591,802	Deutsche Bank	2/3/2022	(73,358)
USD	4,822,000	COP	19,273,534,000	Bank of America	2/3/2022	(118,024)
EUR	8,643,000	SEK	92,691,183	Deutsche Bank	4/3/2022	(105,445)
SEK	59,612,410	EUR	5,746,000	Deutsche Bank	4/3/2022	(142,570)
SEK	30,111,313	EUR	2,897,000	Goldman Sachs	4/3/2022	(65,944)
CAD	8,284,559	USD	6,528,000	JP Morgan	7/3/2022	(8,414)
USD	6,528,000	CAD	8,311,493	Goldman Sachs	7/3/2022	(12,782)

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	y Purchases	Curre	ncy Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	3,277,000	ZAR	50,319,092	Deutsche Bank	7/3/2022	21,292
EUR	3,860,000	HUF	1,414,061,824	JP Morgan	8/3/2022	62,116
EUR	13,286,000	HUF	4,714,551,050	Goldman Sachs	8/3/2022	674,760
EUR	7,618,000	HUF	2,701,647,520	Citibank	8/3/2022	391,754
HUF	6,907,592,200	EUR	19,052,000	Bank of America	8/3/2022	(523,665)
HUF	2,127,072,555	EUR	5,712,000	BNP Paribas	8/3/2022	12,455
CLP	5,412,364,800	USD	6,528,000	Bank of America	9/3/2022	260,133
USD	3,264,000	RUB	250,469,568	Barclays	9/3/2022	952,153
THB	108,581,850	USD	3,228,000	Barclays	15/3/2022	95,262
AUD	5,375,046	GBP	2,808,000	Barclays	16/3/2022	125,851
AUD	1,123,000	JPY	92,366,862	BNP Paribas	16/3/2022	11,520

Open Forward Foreign Exchange Contracts as at 28 February 2022

Unrealised appreciation/ Maturity (depreciation) **Currency Purchases Currency** Sales Counterparty date 1.115.000 JPY 92.306.390 JP Morgan 16/3/2022 6,252 AUD Barclays 16/3/2022 AUD 1 850 000 JPY 153 521 177 7 187 AUD 1,540,278 USD 1,100,000 JP Morgan 16/3/2022 15,340 AUD 11,933,973 USD 8,542,749 BNP Paribas 16/3/2022 98,835 AUD 6,760,713 USD 4,861,077 Barclays 16/3/2022 34.465 AUD 16/3/2022 13,722 1.119.799 USD 797.143 Bank of America AUD 1,310,271 USD 935,530 Morgan Stanley 16/3/2022 13,259 AUD 6.644.629 USD 4.785.495 Deutsche Bank 16/3/2022 25.989 AUD 1.310.556 USD 938.725 Goldman Sachs 16/3/2022 10,270 3,374,000 USD AUD 2.424.054 Standard Chartered Bank 16/3/2022 19.114 AUD 6,560,400 USD 4,659,150 HSBC Bank Plc 16/3/2022 91,343 AUD 30,811 USD 21,939 Nomura 16/3/2022 372 **BRL** 39,733,225 USD 7,328,000 Citibank 16/3/2022 353,852 BRI 9.949.118 USD 1,872,000 HSBC Bank Plc 16/3/2022 51.520 BRL 19.010.184 USD 3.572.000 UBS 16/3/2022 103,347 Royal Bank of BRL 152.234.317 USD 26.750.423 16/3/2022 2,681,907 Canada **BRL** 5,310,995 USD 945,000 Goldman Sachs 16/3/2022 81,805 **BRL** 10,568,441 USD 1,885,000 BNP Paribas 16/3/2022 158,257 BRL 7,210,000 USD 1,243,425 Bank of America 16/3/2022 150,525 CAD 6.406.001 GBP 3.710.000 BNP Paribas 16/3/2022 65.313 2.760.000 JPY JP Morgan 16/3/2022 CAD 247.094.023 27.533 CAD 12,903,303 USD 10.139.321 BNP Paribas 16/3/2022 15.436 CAD 19,395,120 USD 15,441,125 Morgan Stanley 16/3/2022 (177,379)CAD 769.323 USD 600.000 JP Morgan 16/3/2022 5.449 CAD 5,642,817 USD 4,442,668 Bank of America 16/3/2022 (1,833)CAD 2,643,563 USD 2,081,823 Deutsche Bank 16/3/2022 (1,368)CAD 1,336,792 USD 1,055,455 Royal Bank of 16/3/2022 (3.415)Canada CAD 3,580,912 USD 2,830,000 Citibank 16/3/2022 (11,861)CHF 393.591 EUR 374.300 JP Morgan 16/3/2022 8,476 CHF 1,310,000 JPY 163,381,497 Royal Bank of 16/3/2022 9.264 Canada CHF 3.743.000 JPY 473.688.440 Goldman Sachs 16/3/2022 (33, 125)CHF 1.497.600 JPY 184.565.287 Standard Chartered Bank 16/3/2022 29,801 CHF 554,992 USD 600,000 Standard 16/3/2022 4,675 Chartered Bank CHE 1,387,615 USD 1,503,637 JP Morgan 16/3/2022 8,195 16/3/2022 CHF 9.492.001 USD 10.320.000 BNP Paribas 21.717 CHF 514,177 USD 559,223 Bank of America 16/3/2022 983 CHF 35,718,053 USD 38,934,664 Barclays 16/3/2022 (19, 161)CHF 18,483,866 USD 20,235,336 Morgan Stanley 16/3/2022 (96,809)CLP 7.056.408.000 USD 8.744.000 Barclays 16/3/2022 98.559 23.440.679 EUR BNP Paribas 16/3/2022 CNH 3.239.000 69.327 CNH 10 182 905 FUR 1 404 000 Goldman Sachs 16/3/2022 33 552 722,335,000 USD 112,948,046 Deutsche Bank 16/3/2022 CNH 1.279.140 CNH 20,512,000 USD 3,239,854 UBS 16/3/2022 3 833 BNP Paribas 16/3/2022 CNH 23.913.988 USD 3.744.000 CNH 11,958,789 USD 1,872,000 Bank of America 16/3/2022 19,115 CNH 385,422,362 USD 60,093,242 HSBC Bank Plc 16/3/2022 855,919 182,372,000 USD CNH 28.680.190 Goldman Sachs 16/3/2022 159.393 316 507 996 USD 49,310,219 741,097 CNH Barclavs 16/3/2022 328,666,313 USD Royal Bank of COP 82,992 16/3/2022 1.118 Canada **EUR** 374,300 CHF 392,450 JP Morgan 16/3/2022 (7,232)**EUR** 4,643,000 CNH 33,522,094 Citibank 16/3/2022 (86,830)**EUR** 1,685,000 GBP 1,422,377 Deutsche Bank 16/3/2022 (15,500)1.685.000 GBP **EUR** 1,435,199 Morgan Stanley 16/3/2022 (32,697)

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealise appreciation (depreciation
Curren	•	Curre		Counterparty	date	USI
EUR	1,872,000	SEK	19,201,935	Deutsche Bank	16/3/2022	70,049
EUR	6,552,000	SEK	67,455,455	Goldman Sachs	16/3/2022	218,85
EUR	1,310,313	SEK	13,938,127	UBS	16/3/2022	(3,64)
EUR	2,988,000	SEK	31,404,278	Citibank Margan Stanlay	16/3/2022	31,89
EUR EUR	1,872,000 7,538,230	SEK USD	19,840,596 8,550,146	Morgan Stanley HSBC Bank Plc	16/3/2022 16/3/2022	2,45
EUR	73,093,000	USD	82,774,462	UBS	16/3/2022	(84,499) (688,95)
EUR	55,189,057	USD	62,831,767	Bank of America	16/3/2022	(852,89
EUR	209,867,989	USD	238,353,094	Morgan Stanley	16/3/2022	(2,665,40
EUR	57,803,139	USD	65,656,664	Goldman Sachs	16/3/2022	(742,10
EUR	150,535,681	USD	170,545,499	Deutsche Bank	16/3/2022	(1,489,66
EUR	1,200,000	USD	1,360,373	RBS Plc	16/3/2022	(12,73
EUR	112,648,127	USD	127,607,412	Citibank	16/3/2022	(1,100,37
EUR	113,417,123	USD	128,707,791	BNP Paribas	16/3/2022	(1,337,15
EUR	40,509,804	USD	45,915,816	Barclays	16/3/2022	(422,16
EUR	27,426,803	USD	31,192,982	JP Morgan	16/3/2022	(391,90
EUR	1,960,000	USD	2,226,056	Standard Chartered Bank	16/3/2022	(24,92
GBP	2,808,000	AUD	5,344,312	BNP Paribas	16/3/2022	(103,59
GBP	3,710,000	CAD	6,391,854	Goldman Sachs	16/3/2022	(54,17
GBP	1,442,540	EUR	1,685,000	Morgan Stanley	16/3/2022	42,54
GBP	1,439,359	EUR	1,685,000	Royal Bank of Canada	16/3/2022	38,27
GBP	448,238	USD	600,000	Standard Chartered Bank	16/3/2022	1,21
GBP	37,159,618	USD	49,589,104	JP Morgan	16/3/2022	252,25
GBP	73,562	USD	100,000	BNP Paribas	16/3/2022	(1,33
GBP	26,920,000	USD	36,429,110	Morgan Stanley	16/3/2022	(321,91
GBP	410,631	USD	559,223	Bank of America	16/3/2022	(8,45)
GBP	4,575,261	USD	6,141,509	Deutsche Bank	16/3/2022	(4,81
GBP	258,459	USD	351,818	Royal Bank of Canada	16/3/2022	(5,15
GBP	13,030,000	USD	17,608,728	Barclays	16/3/2022	(131,88
GBP	2,808,000	USD	3,848,264	Citibank	16/3/2022	(81,95
GBP	1,000,000	USD	1,346,839	HSBC Bank Plc	16/3/2022	(5,56
GBP	990,000	USD	1,328,054	State Street	16/3/2022	(18
IDR :	257,802,269,259	USD	17,967,692	Bank of America	16/3/2022	(53,64
IDR	124,813,815,000	USD	8,700,858	HSBC Bank Plc	16/3/2022	(27,85)
IDR (633,030,000,000	USD	43,687,371	Barclays	16/3/2022	300,34
INR	326,184,856	USD	4,335,547	Goldman Sachs	16/3/2022	(17,20)
INR	1,347,600,000	USD	18,055,080	JP Morgan	16/3/2022	(214,29
INR	449,200,000	USD	6,016,206	HSBC Bank Plc	16/3/2022	(69,27
INR	1,060,700,000	USD	13,909,360	Bank of America	16/3/2022	133,17
INR	39,930,000	USD	523,913	Citibank	16/3/2022	4,71
JPY	92,199,985	AUD	1,115,000	Morgan Stanley	16/3/2022	(7,17
JPY	151,443,405	AUD	1,850,000	Citibank	16/3/2022	(25,22
JPY	339,939,110	CAD	3,743,000	JP Morgan	16/3/2022	4,67
JPY	250,166,400	CAD	2,760,000	Morgan Stanley	16/3/2022	(86)
JPY	162,824,930	CHF	1,310,000	JP Morgan	16/3/2022	(14,09
JPY	475,080,012	CHF	3,743,000	Goldman Sachs	16/3/2022	45,20
JPY	185,500,029	CHF	1,497,600	HSBC Bank Plc	16/3/2022	(21,68
JPY	218,919,301	USD	1,910,000	JP Morgan	16/3/2022	(9,97
JPY IDV	684,536,927 57,471,785	USD	5,961,626	BNP Paribas	16/3/2022	(20,45)
JPY IDV	57,471,785	USD	500,000	Bank of America	16/3/2022	(1,19)
JPY JPY	1,843,957,460 64,412,004	USD	16,022,045 558,000	Barclays Royal Bank of Canada	16/3/2022 16/3/2022	1,03
JPY	277,626,884	USD	2,422,750	Deutsche Bank	16/3/2022	(13,19
1	322,635,830	USD	-,, . 00	Citibank	16/3/2022	(7,80

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2022

Open Forward Foreign Exchange Contracts as at 28 February 2022

Common Furnishase Common Series Common	as a	Zo reb	ruary	2022				as at	zo reb	ruai	ry 2022			
Fig.						Maturity	appreciation/						Maturity (Unrealised appreciation/ (depreciation)
KPM A72,000,000 US0 24,004.916 Chlossis 50,000202 C77,655 US0 23,24,655 CFF 2,14,735 SRP Pentles 50,000202 C78,000	Currenc	cy Purchases	Currency	Sales	Counterparty	date	USD	Currency	Purchases	Curre	ency Sales	Counterparty	date	USD
May		, ,			,							ŭ		(140,556)
MYR 74,473,208 USD 18,038 Mys Sanley 180,2012 14,08 USD 6,17,110 UF 5,718,200 USD 180,2012 Mys Sanley 180,2012 Mys Sanley 180,2012 190,2012 Mys Sanley 180,2012 Mys									, ,					(14,056)
MRN MRN MR MR MR MR MR M												,		(274,104)
NOK S.4.166 U.S. S.0.000 C. S. 19.000 C.					,									(71,584)
NOK					•				,					(2,297) (104,038)
NOK 4.97.16 USD 0.00.00									, ,					(164,110)
NOK 167776 USD 5.053.018 SPP Penibas 09.00202 27.894 USD 123.9787.40 ONF 72.9719.83 Deutsthe Earh 169.00202 Color NOK 37.785.352 USD 4.224.499 Goldman Sachia 169.00202 15.208 USD 5.248.608 ONF 33.00.000 OSD 09.0007.70 Norgan Sample 09.00202 15.208 USD 5.248.608 ONF 33.00.000 OSD 09.0007.70 Norgan Sample 09.00202 15.208 USD 5.248.608 ONF 33.00.000 OSD 09.0007.70 OSD				,	•									(1,481,884)
NOK												•		(1,412,388)
NOK		, ,												(44,593)
NOK R. 830100 US					,									(117,988)
NZD 1,4856,045 USD 1,880,776 Morgan Stanley 160,2022 15,280 USD 1,198,755 USD 2,104,600 State Street 160,2022 103,473 USD 1,198,755 USD 1,496,516 160,2022 17,926 USD 1,418,755 USD 1,496,516 160,2022 17,926 USD 1,418,755 USD 1,496,516 160,2022 17,926 USD 1,1028,502 USD 1,408,516 USD 1,496,516 USD														(64,765)
NZD 1.207.138 USD 737.143 USD 737.143 USD 1.486.618 USD 1.486.618 USD 1.677.719 USD 1.686.2072 USD 1.677.719 USD 1.686.2072 USD 1.278.5184 USD 1.080.000 USD 1.678.602 USD 1.678.6000 USD 1.678.602 USD 1.67					-			USD				State Street		22,953
NZD 2,225,000 USD 1,846,618	NZD	14,656,045	USD	9,792,405	BNP Paribas	16/3/2022	103,473	USD	11,198,755	EUR	9,882,000	State Street	16/3/2022	100,990
NZD 1.775,190 USD 1.84,076 UPM Gragan 16/3/2012 17.59,080,000 USD 1.976,020 USD 1.977,311,990 USD 1.978,040 USD 1.978,04	NZD	1,207,138	USD	797,143	Bank of America	16/3/2022	17,926	USD	4,191,448	EUR	3,743,200	RBS Plc	16/3/2022	(12,271)
PHP	NZD	2,225,000	USD	1,486,618	Citibank	16/3/2022	15,719	USD	1,028,502	EUR	910,000	BNY Mellon	16/3/2022	6,546
PyP	NZD	2,775,190	USD	1,864,076	JP Morgan	16/3/2022	9,755	USD	12,218,348	EUR	10,805,000	UBS	16/3/2022	84,027
Php 275,300,000 USD 5,503,747 Bardrays 160,2022 (140,702) USD 52,886,325 EUR 46,202,749 Bardrays 161,30202 177,311,990 EUR 1,510,561,000 ENR 160,30202 177,311,990 EUR 1,510,561,000 ENR 160,30202 178,311,990 EUR 1,510,561,000 EUR 1,510,561,561,000 EUR 1,510,561,561,561,561,561,561,561,561,561,561	PHP	551,880,000	USD	10,878,602	Deutsche Bank	16/3/2022	(130,818)	USD	1,998,292	EUR	1,760,000		40/0/0000	04.700
Pipe 25,350,000 USD	PHP	120,000,000	USD	2,313,922	Bank of America	16/3/2022	23,061	HCD	FO COC 20F	- LUD	40 000 740			21,762
Part	PHP	275,380,000	USD	5,503,747	Barclays	16/3/2022	(140,762)					•		799,333
Rule 203, 262, 222 LSD 2,670,000 Barciays Gilloues 163,02022 (11,059) USD 126,884,469 EUR 112,218,907 Deutsche Bank 163,02022 (273,357) USD 84,886,443 EUR 75,098,026 Citibank 163,02022 (273,357) USD 84,886,443 EUR 75,098,026 Citibank 163,02022 (273,357) USD 2,043,8185 EUR 17,995,865 BMP Paribas 163,02022 (318,799) USD 2,043,8185 EUR 17,995,865 BMP Paribas 163,02022 14,308 USD 193,474,792 EUR 171,083,375 Morgan Slaniley 163,02022 14,308 USD 193,474,792 EUR 17,995,865 BMP Paribas 163,02022 EUR 1,871,200 Morgan Slaniley 163,02022 (217,224) USD 119,308,472 EUR 105,286,330 Goldman Sachs 163,02022 EUR 1,871,200 PMorgan 163,02022 (217,224) USD 119,308,472 EUR 105,286,330 Goldman Sachs 163,02022 (217,224) USD 3,051,339 EUR 7,947,297 Royal Bank of America 163,02022 (141,087) USD 5,580,00 GBP 1,707,399 Bank of America 163,02022 (23,714) USD 2,581,480 GBP 1,707,399 Bank of America 163,02022 (3,788) USD 118,796 GBP 1,707,399 Bank of America 163,02022 (3,788) USD 1,118,796 GBP 1,707,399 Bank of America 163,02022 (3,788) USD 1,118,796 GBP 1,707,399 Bank of America 163,02022 (3,788) USD 1,118,796 GBP 2,057,1120 GBP 1,602,0202 (3,789) USD 1,337,590 USD 1,337,590 Bank of America 163,02022 (3,788) USD 2,847,607 GBP 2,057,1120 GBP 1,602,0202 GBP	PHP			5,494,163			(131,957)							14,171,075 910,109
Marcia		, ,												859,461
March Marc					•									549,235
Composition				,	,									82,393
Morgan Stanley 16/3/2002 19/3/15/9 15/4/15/9 16/3/2002 16/3/2002 19/3/47/92 19/3														228,319
SEK R7260346 EUR R317000 Morgan Staller R1603/2022 C17224 USD 119,308,422 EUR 105,286,330 Goldman Sachs 16/3/2022 SEK 19,589,521 EUR R1,872,000 JP Morgan 16/3/2022 C17,224 USD 9,051,939 EUR 7,48,347,49 JP Morgan 16/3/2022 C17,224 USD 9,051,939 EUR 7,48,347,49 JP Morgan 16/3/2022 C17,224 USD 9,051,939 EUR 7,48,347,49 JP Morgan 16/3/2022 C17,224 USD 9,051,939 EUR 7,947,277 Royal Bank of Canada C16/3/2022 C17,341 USD 2,312,426 GBP 1,707,399 SMAN of America C16/3/2022 C17,411 USD 2,312,426 GBP 1,707,399 SMAN of America C16/3/2022 C17,411 USD 2,312,426 GBP 1,707,399 SMAN of America C16/3/2022 C17,411 USD 2,411,440 C17,441 USD 2,411,440 USD 2,4														1,343,322
SEK 19,589,521 EUR 1,872,000 PMorgan 16/3/2022 (29,028) USD 84,830,557 EUR 74,947,297 PMorgan 16/3/2022 SEK 53,669,233 USD 5,821,237 JP Morgan 16/3/2022 (19,416) USD 558,000 GBP 413,066 Bank of America 16/3/2022 SEK 7,375,395 USD 432,555 Bank of America 16/3/2022 (3,374) USD 258,000 GBP 413,056 Bank of America 16/3/2022 SEK 17,463,647 USD 1,872,000 Citibank 16/3/2022 (33,749) USD 29,511,602 GBP 1,707,399 BMP Paribas 16/3/2022 SEK 19,510,035 USD 2,103,609 USD 19,511,903 GBP 1,443,0792 JP Morgan 16/3/2022 SEK 19,100,000 USD 2,307,723 USD 1,911,796 GBP 1,443,0792 JP Morgan 16/3/2022 USD 1,031,7354 AUD 1,458,618 H												,		1,068,894
SEK 53,669,233 USD 5,821,237 JP Morgan 16/3/2022 (141,087) USD 9,051,939 EUR 7,947,297 Royal Bank of Canada (Canada) 16/3/2022 13,716,395 USD 800,000 BBNP Paribas 16/3/2022 (19,416) USD 558,000 GBP 413,056 Bank of America 16/3/2022 18/1/3/2022 <th< td=""><td></td><td></td><td></td><td></td><td>,</td><td></td><td></td><td>USD</td><td>84,830,557</td><td>EUR</td><td>74,834,749</td><td>JP Morgan</td><td>16/3/2022</td><td>789,018</td></th<>					,			USD	84,830,557	EUR	74,834,749	JP Morgan	16/3/2022	789,018
SEK 7,375,395 USD 800,000 BNP Paribas 16/3/2022 (19,416) USD 558,000 GBP 413,056 Bank of America 16/3/2022 CSK 4,056,118 USD 432,552 Bank of America 16/3/2022 (3,374) USD 2,312,426 GBP 1,707,399 BNP Paribas 16/3/2022 CSK 1,707,399 BNP Paribas 16/3/2022 (3,374) USD 2,961,164.02 GBP 1,707,399 BNP Paribas 16/3/2022 CSK 1,951,0035 USD 2,916,164.02 GBP 1,430,792 JP Morgan 16/3/2022 CSK 4,301,288 USD 4,618,000 GBP 6,685,089 HSBC Bank PL 16/3/2022 1,377,202 USD 21,917,703 GBP 6,685,089 HSBC Bank PL 16/3/2022 1,377,703 Morgan Stanley 16/3/2022 1,372,702 USD 20,944,700 GBP 6,685,089 HSBC Bank PL 16/3/2022 (113,985) USD 28,247,007 GBP 20,956,000 Deutsche Bank 16/3/2022 14,271,1000 Morgan Stanley <td></td> <td></td> <td></td> <td></td> <td>-</td> <td></td> <td></td> <td>USD</td> <td>9,051,939</td> <td>EUR</td> <td>7,947,297</td> <td></td> <td></td> <td></td>					-			USD	9,051,939	EUR	7,947,297			
SEK 4,055,118 USD 432,552 Bank of America 16/3/2022 (3,374) USD 2,312,426 GBP 1,707,399 BNP Paribas 16/3/2022 26 SEK 17,483,647 USD 1,812,000 Citibank 16/3/2022 (23,714) USD 296,116,402 GBP 223,816,000 BNP Paribas 16/3/2022 (6 SEK 19,510,035 USD 2,103,637 Deutsche Bank 16/3/2022 (9,768) USD 19,511,908 GBP 22,3816,000 HSBC Bank Plc 16/3/2022 USD 23,677,989 Bank of America 16/3/2022 (9,768) USD 9,118,796 GBP 20,572,182 Morgan Stanley 16/3/2022 USD 1,0517,354 AUD 14,681,811 JP Morgan 16/3/2022 (13,385) USD 28,247,067 GBP 20,972,182 Morgan Stanley 16/3/2022 USD 1,326,164 AUD 1,685,000 Bank of America 16/3/2022 (26,533) USD 187,714 GBP 2,777,000					_									126,899
SEK 17,463,647 USD									,					3,977
Sek														22,330
SEK 4,301,286 USD 465,000 Barclays 16/3/2022 (9,768) USD 9,118,786 GBP 6,685,089 HSBC Bank Pt 16/3/2022 THB 791,200,000 USD 23,677,989 Bank of America 16/3/2022 537,623 USD 27,944,700 GBP 20,572,182 Morgan Stanley 16/3/2022 USD 1,0517,354 AUD 14,681,811 JP Morgan 16/3/2022 (52,583) USD 28,247,067 GBP 20,986,000 Deutsche Bank 16/3/2022 USD 1,326,164 AUD 1,865,000 Bank of America 16/3/2022 (24,312) USD 3,029,269 HKD 23,621,970 Bank of America 16/3/2022 USD 1,337,590 AUD 1,871,600 Critibank 16/3/2022 (17,666) USD 3,548,838 HKD 2,771,000 Royal Bank of America 16/3/2022 (17,666) USD 4,544,000 IDR 65,329,088,000 Goldman Sachs 16/3/2022 (17,666) USD 4,544,000 IDR														(4,082,978)
THB			USD		Barclays							-		156,210 152,237
USD 10,517,354 AUD 14,681,811	THB	791,200,000	USD	23,677,989	Bank of America	16/3/2022			, ,					351,695
USD	USD	10,517,354	AUD	14,681,811	JP Morgan	16/3/2022	(113,985)		, ,			-		99,016
USD	USD	4,618,609	AUD	6,450,885	HSBC Bank Plc	16/3/2022	(52,583)							(1,043)
USD 4,266,080 AUD 5,931,384 BNP Paribas 16/3/2022 (28,932) USD 354,838 HKD 2,771,000 Royal Bank of Canada 16/3/2022 USD 1,337,590 AUD 1,871,600 Citibank 16/3/2022 (431) USD 4,544,000 IDR 65,329,088,000 Goldman Sachs 16/3/2022 USD 4,764,366 AUD 6,650,642 Deutsche Bank 16/3/2022 (51,473) USD 43,378,588 IDR 629,596,824,347 Citibank 16/3/2022 USD 3,516,329 AUD 4,901,167 Morgan Stanley 16/3/2022 (32,686) USD 4,259,000 IDR 61,137,945,000 HSBC Bank Plc 16/3/2022 USD 12,000,490 BRL 64,940,528 HSBC Bank Plc 16/3/2022 (554,832) USD 14,416,719 IDR 208,648,812,118 BNP Paribas 16/3/2022 USD 3,144,603 BRL 113,764,604 BNP Paribas 16/3/2022 (266,729) USD 14,529,515 INR	USD	1,326,164	AUD	1,865,000	Bank of America	16/3/2022	(24,312)							6,391
USD 1,337,590 AUD 1,871,600 Citibank 16/3/2022 (17,666) USD 4,544,000 IDR 65,329,088,000 Goldman Sachs 16/3/2022 (17,666) USD 4,544,000 IDR 65,329,088,000 Goldman Sachs 16/3/2022 (17,67) USD 4,544,000 IDR 65,329,088,000 Goldman Sachs 16/3/2022 USD 4,544,000 IDR 61,137,945,000 HSBC Bank PIC 16/3/2022 USD 14,416,719 IDR 458,196,599,991 Barclays 16/3/2022 USD 14,416,719 IDR 208,648,812,118 BNP Paribas 16/3/2022 USD 14,416,719 IDR 208,648,812,118 BNP Paribas 16/3/2022 USD 14,416,719 IDR 208,648,812,118 BNP Paribas 16/3/2022 USD 14,529,515 INR 1,085,609,000 Goldman Sachs 16/3/2022 USD 14,529,515 INR 1,085,609,000 Goldman Sachs 16/3/2022 USD 14,529,515 INR 39,930,000 BNP Paribas 16/3/2022 USD 16,547,724 CAD 13,540,841 BNP Paribas 16/3/2022 (1,642,783) USD 536,603 INR 39,930,000 BNP Paribas 16/3/2022 USD 1,674,724 CAD 13,540,841 BNP Paribas 16/3/2022 (1,789) USD 558,000 JPY 64,469,216 Bank of America 16/3/2022 USD 1,872,000 CAD 2,384,497 Goldman Sachs 16/3/2022 (4,573) USD 1,000,000 JPY 149,096,402 JP Morgan 16/3/2022 USD 3,750,000 CAD 4,776,416 BSBC Bank PIC 16/3/2022 (4,573) USD 1,695,021 JPY 195,284,000 USD 16/3/2022 USD 4,099,699 JPY 473,763,633 Citibank 16/3/2022 USD 4,118,000 CAD 9,876,895 JP Morgan 16/3/2022 (1,861) USD 50,9927 JPY 58,979,609 BNP Paribas 16/3/2022 USD 1,648 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 1	USD	4,266,080	AUD	5,931,384	BNP Paribas	16/3/2022	(28,932)						. 0, 0, 2022	0,00.
USD 4,764,366 AUD 6,650,642 Deutsche Bank 16/3/2022 (51,473) USD 43,378,588 IDR 629,596,824,347 Citibank 16/3/2022 (10,473) USD 4,259,000 IDR 61,137,945,000 HSBC Bank Plc 16/3/2022 (10,473) USD 4,259,000 IDR 61,137,945,000 HSBC Bank Plc 16/3/2022 (10,473) USD 14,416,719 IDR 458,196,569,991 Barclays 16/3/2022 (10,473) USD 14,416,719 IDR 208,648,812,118 BNP Paribas 16/3/2022 (10,473) USD 14,416,719 IDR 208,648,812,118 BNP Paribas 16/3/2022 (10,473) USD 14,529,515 IDR 1,085,609,000 Goldman Sachs 16/3/2022 (10,42,783) USD 14,529,515 IDR 1,085,609,000 BNP Paribas 16/3/2022 (10,42,783) USD 14,529,515 IDR 1,085,609,000 BNP Paribas 16/3/2022 (10,42,783) USD 1,087,609,000 BNP Paribas 16/3/2022 USD 1,087,409,402 USD 1,087,409,409 USD 1,087,40	USD	1,337,590	AUD	1,871,600	Citibank	16/3/2022	(17,666)		,		_,,		16/3/2022	236
USD 3,516,329 AUD 4,901,167 Morgan Stanley 16/3/2022 (32,686) USD 4,259,000 IDR 61,137,945,000 HSBC Bank Plc 16/3/2022 (42,503) USD 31,622,851 IDR 458,196,569,991 Barclays 16/3/2022 USD 12,000,490 BRL 64,940,528 HSBC Bank Plc 16/3/2022 (554,832) USD 14,416,719 IDR 208,648,812,118 BNP Paribas 16/3/2022 USD 3,144,603 BRL 17,644,604 BNP Paribas 16/3/2022 (266,729) USD 14,529,515 INR 1,085,609,000 Goldman Sachs 16/3/2022 USD 20,344,923 BRL 113,728,120 Deutsche Bank 16/3/2022 (16,642,783) USD 536,603 INR 39,930,000 BNP Paribas 16/3/2022 USD 16,518 BRL 94,689 Citibank 16/3/2022 (1,789) USD 7,820,901 INR 596,406,240 Bank of America 16/3/2022 USD 10,674,724 CAD 13,540,841 BNP Paribas 16/3/2022 18,230 USD 558,000 JPY 64,469,216 Bank of America 16/3/2022 USD 1,872,000 CAD 2,384,497 Goldman Sachs 16/3/2022 (4,573) USD 1,000,000 JPY 149,096,402 JP Morgan 16/3/2022 USD 3,750,000 CAD 4,776,416 HSBC Bank Plc 16/3/2022 (8,987) USD 1,695,021 JPY 195,284,000 USD 16/3/2022 USD 2,426,965 CAD 3,101,000 Morgan Stanley 16/3/2022 (13,488) USD 1,695,021 JPY 187,845,000 Commonwealth Bank of Australia 16/3/2022 USD 7,779,668 CAD 9,876,895 JP Morgan 16/3/2022 (1,861) USD 509,927 JPY 58,979,609 BNP Paribas 16/3/2022 USD 7,870,000 CAD 9,998,046 Citibank 16/3/2022 1,648 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 7,870,000 CAD 9,998,046 Citibank 16/3/2022 1,648 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 16/3/2022 1,648 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 16/3/2022 1,648 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 1,648 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 18,040 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 18,040 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 18,040 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 18,040 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 18,040 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 18,040 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 16/3	USD	51,384	AUD	71,557	State Street	16/3/2022	(431)	USD	4,544,000	IDR	65,329,088,000	Goldman Sachs	16/3/2022	4,441
USD 4,972,727 AUD 6,926,000 Goldman Sachs 16/3/2022 (42,503) USD 31,622,851 IDR 458,196,569,991 Barclays 16/3/2022 (1554,832) USD 14,416,719 IDR 208,648,812,118 BNP Paribas 16/3/2022 (1554,832) USD 14,529,515 INR 1,085,609,000 Goldman Sachs 16/3/2022 (1554,832) USD 14,529,515 INR 1,085,609,000 Goldman Sachs 16/3/2022 (156,729) USD 14,529,515 INR 1,085,609,000 Goldman Sachs 16/3/2022 (156,729) USD 14,529,515 INR 1,085,609,000 BNP Paribas 16/3/2022 USD 16,518 BRL 94,689 Citibank 16/3/2022 (1,789) USD 7,820,901 INR 596,406,240 Bank of America 16/3/2022 USD 1,872,000 CAD 2,384,497 Goldman Sachs 16/3/2022 (4,573) USD 1,300,000 JPY 149,096,402 JP Morgan 16/3/2022 USD 3,750,000 CAD 4,776,416 HSBC Bank Plc 16/3/2022 (13,488) USD 1,628,755 JPY 187,845,000 Commonwealth Bank of Australia 16/3/2022 USD 7,779,668 CAD 9,876,895 JP Morgan 16/3/2022 (1,861) USD 509,927 JPY 58,979,609 BNP Paribas 16/3/2022 USD 7,870,000 CAD 9,998,046 Citibank 16/3/2022 1,648 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 1,648,615 USD 1,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 1,648 USD 1,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 1,648 USD 1,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 1,648 USD 1,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 1,648 USD 1,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 1,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 1,648 USD 1,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 1,648 USD 1,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 1,648 USD 1,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 1,648 USD 1,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/20	USD	4,764,366	AUD	6,650,642	Deutsche Bank	16/3/2022	(51,473)				629,596,824,347	Citibank	16/3/2022	(370,563)
USD 12,000,490 BRL 64,940,528 HSBC Bank Plc 16/3/2022 (554,832) USD 14,416,719 IDR 208,648,812,118 BNP Paribas 16/3/2022 (266,729) USD 14,529,515 INR 1,085,609,000 Goldman Sachs 16/3/2022 (266,729) USD 14,529,515 INR 1,085,609,000 Goldman Sachs 16/3/2022 (1,642,783) USD 536,603 INR 39,930,000 BNP Paribas 16/3/2022 (1,642,783) USD 7,820,901 INR 596,406,240 Bank of America 16/3/2022 (1,789) USD 10,674,724 CAD 13,540,841 BNP Paribas 16/3/2022 18,230 USD 558,000 JPY 64,469,216 Bank of America 16/3/2022 (1,542,733) USD 1,300,000 JPY 149,096,402 JP Morgan 16/3/2022 USD 3,750,000 CAD 4,776,416 HSBC Bank Plc 16/3/2022 (1,348) USD 1,628,755 JPY 187,845,000 Commonwealth Bank of Australia 16/3/2022 USD 7,779,668 CAD 9,876,895 JP Morgan 16/3/2022 (1,861) USD 4,099,699 JPY 473,763,633 Citibank 16/3/2022 USD 7,870,000 CAD 9,998,046 Citibank 16/3/2022 1,648 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 1,648,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 1,648,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 1,648,615 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 1,648,615 USD	USD	3,516,329	AUD	4,901,167	Morgan Stanley	16/3/2022	(32,686)	USD	4,259,000	IDR	61,137,945,000		16/3/2022	10,673
USD 3,144,603 BRL 17,644,604 BNP Paribas 16/3/2022 (266,729) USD 14,529,515 INR 1,085,609,000 Goldman Sachs 16/3/2022 USD 20,344,923 BRL 113,728,120 Deutsche Bank 16/3/2022 (1,642,783) USD 536,603 INR 39,930,000 BNP Paribas 16/3/2022 USD 10,674,724 CAD 13,540,841 BNP Paribas 16/3/2022 18,230 USD 558,000 JPY 64,469,216 Bank of America 16/3/2022 USD 1,872,000 CAD 2,384,497 Goldman Sachs 16/3/2022 (4,573) USD 1,300,000 JPY 149,096,402 JP Morgan 16/3/2022 USD 3,750,000 CAD 4,776,416 HSBC Bank Plc 16/3/2022 (8,987) USD 1,695,021 JPY 195,284,000 USD 16/3/2022 USD 2,426,965 CAD 3,101,000 Morgan Stanley 16/3/2022 (13,488) USD 1,628,755 JPY 187,845,000 Commonwealth Bank of Australia 16/3/2022 USD 4,118,000 CAD 9,876,895 JP Morgan 16/3/2022 (13,488) USD 1,628,755 JPY 473,763,633 Citibank 16/3/2022 USD 4,118,000 CAD 5,234,967 Royal Bank of Canada 16/3/2022 (1,861) USD 509,927 JPY 58,979,609 BNP Paribas 16/3/2022 USD 7,870,000 CAD 9,998,046 Citibank 16/3/2022 1,648 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022												-		(216,112)
USD 20,344,923 BRL 113,728,120 Deutsche Bank 16/3/2022 (1,642,783) USD 536,603 INR 39,930,000 BNP Paribas 16/3/2022 USD 16,518 BRL 94,689 Citibank 16/3/2022 (1,789) USD 7,820,901 INR 596,406,240 Bank of America 16/3/2022 USD 10,674,724 CAD 13,540,841 BNP Paribas 16/3/2022 18,230 USD 558,000 JPY 64,469,216 Bank of America 16/3/2022 USD 1,872,000 CAD 2,384,497 Goldman Sachs 16/3/2022 (4,573) USD 1,300,000 JPY 149,096,402 JP Morgan 16/3/2022 USD 3,750,000 CAD 4,776,416 HSBC Bank Plc 16/3/2022 (8,987) USD 1,695,021 JPY 195,284,000 USD 16/3/2022 USD 2,426,965 CAD 3,101,000 Morgan Stanley 16/3/2022 (13,488) USD 1,628,755 JPY 187,845,000 Commonwealth Bank of Australia 16/3/2022 USD 4,118,000 CAD 5,234,967 Royal Bank of Canada 16/3/2022 (1,861) USD 509,927 JPY 58,979,609 BNP Paribas 16/3/2022 USD 7,870,000 CAD 9,998,046 Citibank 16/3/2022 1,648 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 1,648 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 1,648 USD 1,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 1,648 USD 1,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 1,648 USD 1,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 1,648 USD 1,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 1,648 USD 1,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 1,648 USD 1,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 1,648 USD 1,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022 USD 1,648 USD 1,646,615 JPY 1														(81,780)
USD 16,518 BRL 94,689 Citibank 16/3/2022 (1,789) USD 7,820,901 INR 596,406,240 Bank of America 16/3/2022 USD 10,674,724 CAD 13,540,841 BNP Paribas 16/3/2022 18,230 USD 558,000 JPY 64,469,216 Bank of America 16/3/2022 USD 1,872,000 CAD 2,384,497 Goldman Sachs 16/3/2022 (4,573) USD 1,300,000 JPY 149,096,402 JP Morgan 16/3/2022 USD 3,750,000 CAD 4,776,416 HSBC Bank Plc 16/3/2022 (8,987) USD 1,685,021 JPY 195,284,000 UBS 16/3/2022 USD 7,779,668 CAD 3,101,000 Morgan Stanley 16/3/2022 6,660 USD 1,628,755 JPY 187,845,000 Commonwealth Bank of Australia 16/3/2022 USD 4,118,000 CAD 5,234,967 Royal Bank of Canada 16/3/2022 (1,861) USD 50,992,7 JPY 58,979,6														157,209
USD 10,674,724 CAD 13,540,841 BNP Paribas 16/3/2022 18,230 USD 558,000 JPY 64,469,216 Bank of America 16/3/2022 USD 1,872,000 CAD 2,384,497 Goldman Sachs 16/3/2022 (4,573) USD 1,300,000 JPY 149,096,402 JP Morgan 16/3/2022 USD 3,750,000 CAD 4,776,416 HSBC Bank Plc 16/3/2022 (8,987) USD 1,695,021 JPY 195,284,000 USD 16/3/2022 USD 7,779,668 CAD 9,876,895 JP Morgan 16/3/2022 6,660 USD 4,099,699 JPY 473,763,633 Citibank 16/3/2022 USD 7,870,000 CAD 5,234,967 Royal Bank of Canada 16/3/2022 (1,861) USD 50,927 JPY 58,979,609 BNP Paribas 16/3/2022 USD 7,870,000 CAD 9,998,046 Citibank 16/3/2022 1,648 USD 17,646,615 JPY 2,036,960,868 Deutsc														7,973
USD 1,872,000 CAD 2,384,497 Goldman Sachs 16/3/2022 (4,573) USD 1,300,000 JPY 149,096,402 JP Morgan 16/3/2022 USD 3,750,000 CAD 4,776,416 HSBC Bank Plc 16/3/2022 (8,987) USD 1,695,021 JPY 195,284,000 UBS 16/3/2022 USD 7,779,668 CAD 9,876,895 JP Morgan 16/3/2022 6,660 USD 4,099,699 JPY 473,763,633 Citibank 16/3/2022 USD 4,118,000 CAD 5,234,967 Royal Bank of Canada 16/3/2022 (1,861) USD 4,099,699 JPY 473,763,633 Citibank 16/3/2022 USD 7,870,000 CAD 9,998,046 Citibank 16/3/2022 1,648 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022														(74,882)
USD 3,750,000 CAD 4,776,416 HSBC Bank Plc 16/3/2022 (8,987) USD 1,695,021 JPY 195,284,000 UBS 16/3/2022 (13,488) USD 1,628,755 JPY 187,845,000 Commonwealth Bank of Australia 16/3/2022 (13,488) USD 4,099,699 JPY 473,763,633 Citibank 16/3/2022 (18,861) USD 7,870,000 CAD 9,998,046 Citibank 16/3/2022 1,648 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022														(1,536)
USD 2,426,965 CAD 3,101,000 Morgan Stanley 16/3/2022 (13,488) USD 1,628,755 JPY 187,845,000 Commonwealth Bank of Australia 16/3/2022 USD 7,779,668 CAD 9,876,895 JP Morgan 16/3/2022 6,660 USD 4,099,699 JPY 473,763,633 Citibank 16/3/2022 USD 7,870,000 CAD 9,998,046 Citibank 16/3/2022 1,648 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022												_		5,975
USD 7,779,668 CAD 9,876,895 JP Morgan 16/3/2022 6,660 USD 4,099,699 JPY 473,763,633 Citibank 16/3/2022 USD 7,870,000 CAD 9,998,046 Citibank 16/3/2022 1,648 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank of Australia 16/3/2022 USD 7,870,000 CAD 9,998,046 Citibank 16/3/2022 1,648 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank of Australia 16/3/2022 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank of Australia 16/3/2022 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank of Australia 16/3/2022													10/3/2022	129
USD 4,118,000 CAD 5,234,967 Royal Bank of Canada 16/3/2022 (1,861) USD 4,099,699 JPY 473,763,633 Citibank 16/3/2022 USD 7,870,000 CAD 9,998,046 Citibank 16/3/2022 1,648 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022								บรม	1,628,755	JPY	187,845,000		16/3/2022	(1,573)
USD 7,870,000 CAD 9,998,046 Citibank 16/3/2022 (1,861) USD 509,927 JPY 58,979,609 BNP Paribas 16/3/2022 USD 7,870,000 CAD 9,998,046 Citibank 16/3/2022 1,648 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022					-	10/3/2022	6,660	USD	4,099,699	JPY	473,763,633			(12,149)
USD 7,870,000 CAD 9,998,046 Citibank 16/3/2022 1,648 USD 17,646,615 JPY 2,036,960,868 Deutsche Bank 16/3/2022	USD	4,118,000	CAD	5,234,967		16/3/2022	(1,861)							(1,964)
	USD	7,870,000	CAD	9,998,046										(32,399)
USD 2,398,000 CAD 3,046,588 Barclays 16/3/2022 369 USD 9,665,432 JPY 1,095,961,368 Morgan Stanley 16/3/2022								USD			1,095,961,368	Morgan Stanley	16/3/2022	153,459

Open Forward Foreign Exchange Contracts as at 28 February 2022

Unrealised appreciation/ Maturity (depreciation) **Currency Purchases Currency** Sales Counterparty date 3,826,457 JPY 433.205.867 66,615 USD Goldman Sachs 16/3/2022 USD 1 685 000 JPY 191 075 798 RBS Plc 16/3/2022 26 632 USD 1.310.000 JPY 149.824.110 HSBC Bank Plc 16/3/2022 9.660 USD 4,303,091 JPY 493,850,278 Barclays 16/3/2022 16,909 USD 6,786,850 KRW 8,000,000,000 Barclays 16/3/2022 137,515 USD 16/3/2022 2.235.301 KRW 2.681.720.000 **BNP** Paribas 6.345 USD 860,457 KRW 1,021,560,000 Citibank 16/3/2022 11,370 USD 26.660 KRW 31,825,387 Standard Chartered Bank 16/3/2022 208 USD 829,391 KRW 989,894,613 Goldman Sachs 16/3/2022 6,623 USD 133,104 MXN 2.750.000 UBS 16/3/2022 (1,729)USD 4,595,000 MXN 95,350,845 HSBC Bank Plc 16/3/2022 (80.056)USD 1,966,000 MXN 41,134,756 Deutsche Bank 16/3/2022 (50,839)USD 4,219,976 MYR 17,730,229 Goldman Sachs 16/3/2022 (1,212)USD 14,916,972 MYR 62.558.000 Morgan Stanley 16/3/2022 23.251 USD 16/3/2022 (162,273)15,775,259 MYR 66.942.310 Barclays USD BNP Paribas 16/3/2022 1.867.927 NOK 16.655.054 (13.725)USD 2,574,000 NOK Bank of America 16/3/2022 22,922,381 (15,722)USD 2,200,000 NOK 19,685,007 Deutsche Bank 16/3/2022 (23,970)USD 1,872,000 NOK 16,672,781 Citibank 16/3/2022 (11,655)Barclays 16/3/2022 USD 1,116,000 NOK 9,821,877 6,345 USD 3,540,932 NOK 31,750,000 JP Morgan 16/3/2022 (46,115)USD 469,091 NOK 4,109,330 Goldman Sachs 16/3/2022 4,828 USD 558.000 NZD 835.259 Barclays 16/3/2022 (5,974)Citibank 16/3/2022 USD 1,407,273 NZD 2.100.211 (10,806)BNP Paribas 16/3/2022 USD 2.895.094 NZD 4.343.541 (37.699) USD 2,450,505 NZD 3,664,365 Bank of America 16/3/2022 (23,704)USD 2,000,000 NZD 2.986.858 JP Morgan 16/3/2022 (16,750)USD Goldman Sachs 16/3/2022 3,876,925 NZD 5,794,288 (35,424)797,143 NZD 1,193,574 USD Royal Bank of 16/3/2022 (8.768)Canada USD 1.842.431 NZD 2.770.265 Deutsche Bank 16/3/2022 (28,074)USD 16/3/2022 316,134 24.126.093 PHP 1.222.600.000 Deutsche Bank USD 7,628,000 RUB 574,244,738 UBS 16/3/2022 2,381,646 USD 4.881.429 RUB 369.596.348 Goldman Sachs 16/3/2022 1.504.762 USD 2,345,620 RUB 178,391,312 HSBC Bank Plc 16/3/2022 715,820 USD 14,277,386 RUB 1,076,069,198 Citibank 16/3/2022 4.446.316 USD 1,115,000 RUB 85,910,750 Bank of America 16/3/2022 330,111 USD 4,367,125 SEK 40,057,102 Bank of America 16/3/2022 127,633 **BNP** Paribas USD 2.768.637 SFK 25 894 207 16/3/2022 28.092 USD 2.972.000 SEK 27.966.842 UBS 16/3/2022 12.095 USD 1.391.849 SEK 12.696.183 16/3/2022 48.133 JP Morgan USD 1,098,752 SGD 1,500,000 UBS 16/3/2022 (5,901)USD 23,495,723 SGD 31.560.629 Deutsche Bank 16/3/2022 253.366 USD 5,865,921 SGD 7,889,371 Barclays 16/3/2022 55,912 USD 5,475,015 THB 177,500,000 Barclays 16/3/2022 42,418 USD 5,184,862 THB 175,015,000 Deutsche Bank 16/3/2022 (171,680)USD 7.852.004 THB 263.645.000 Bank of America 16/3/2022 (217,164)(164,782) USD 5.192.524 THB 175.040.000 HSBC Bank Plc 16/3/2022 USD 4.081.825 ZAR 16/3/2022 62.480.548 Bank of America 44.272 USD 6.551.000 ZAR 100.073.053 16/3/2022 84.184 Toronto Dominion USD 1,685,000 ZAR 26,020,950 Deutsche Bank 16/3/2022 3,501 USD 1.882.000 ZAR 29.352.796 **BNP** Paribas 16/3/2022 (14,806)USD 925,000 16/3/2022 (25,271)ZAR 14,705,310 JP Morgan USD 24,422,000 ZAR 376,939,275 Citibank 16/3/2022 63,826 ZAR 199,980,153 USD 12,954,857 Bank of America 16/3/2022 (31,949)ZAR 36,660,135 USD 2,406,000 Goldman Sachs 16/3/2022 (36,987)ZAR 108.869.625 USD Citibank 16/3/2022 7.078.786 (43,527)

Open Forward Foreign Exchange Contracts as at 28 February 2022

Unrealised									
					Maturity	appreciation/ (depreciation)			
Curren	cy Purchases	Currer	ncy Sales	Counterparty	date	USD			
ZAR	35,128,393	USD	2,247,000	Deutsche Bank	16/3/2022	23,030			
ZAR	55,360,854	USD	3,575,000	Morgan Stanley	16/3/2022	2,472			
AUD	12,344,000	USD	8,819,603	JP Morgan	18/3/2022	119,164			
CLP	3,250,161,320	USD	4,012,000	Citibank	18/3/2022	59,867			
COP	12,752,935,500	USD	3,229,000	Citibank	18/3/2022	33,918			
CZK	233,110,981	EUR	9,520,000	Bank of America	18/3/2022	(225,486)			
CZK	4,041,239	EUR	164,000	UBS	18/3/2022	(2,742)			
EUR	5,712,000	HUF	2,130,062,512	BNP Paribas	18/3/2022	(12,006)			
EUR	7,586,000	HUF	2,713,777,710	JP Morgan	18/3/2022	331,416			
EUR	7,755,709	PLN	35,301,209	UBS	18/3/2022	274,303			
EUR	7,755,709	PLN	35,299,216	Goldman Sachs	18/3/2022	274,779			
HUF	3,382,107,300	EUR	9,438,000	Bank of America	18/3/2022	(394,812)			
HUF	1,415,785,005	EUR	3,860,000	JP Morgan	18/3/2022	(63,243)			
MXN	88,527,432	USD	4,267,822	Barclays	18/3/2022	71,069			
MXN	280,472,205	USD	13,870,000	Goldman Sachs	18/3/2022	(123,545)			
MXN	18,029,359	USD	873,000	UBS	18/3/2022	10,652			
RUB	84,877,636	USD	1,085,600	JP Morgan	18/3/2022	(312,429)			
	8,788,533	AUD	12,344,000	BNY Mellon	18/3/2022				
USD USD	6,462,000	CLP	5,179,293,000	Citibank	18/3/2022	(150,234)			
						(26,722)			
USD	9,757,116		38,321,073,090	Citibank	18/3/2022	(47,568)			
USD	8,544,000	MXN	175,190,448	Citibank	18/3/2022	(42,404)			
USD	3,269,000	MXN	66,985,747	UBS	18/3/2022	(14,094)			
USD	3,228,000	THB	103,660,764	Morgan Stanley	18/3/2022	55,314			
USD	8,544,000	ZAR	131,474,218	Bank of America	18/3/2022	50,356			
USD	4,735,000	ZAR	71,827,109	JP Morgan	18/3/2022	94,745			
ZAR	50,760,730	USD	3,277,000	Citibank	18/3/2022	2,301			
ZAR	17,035,236	USD	1,123,000	JP Morgan	18/3/2022	(22,471)			
EUR	2,763,740	USD	3,109,912	Deutsche Bank	1/4/2022	(4,022)			
EUR	526,426	USD	592,394	JP Morgan	1/4/2022	(796)			
EUR	8,091,834	USD	9,102,566	HSBC Bank Plc	1/4/2022	(8,964)			
BRL	22,115,854	USD	4,267,822	Goldman Sachs	4/4/2022	(14,932)			
USD	13,738,148	IDR	198,225,272,805	Citibank	18/4/2022	6,944			
USD	3,023,191	EUR	2,652,616	BNY Mellon	20/5/2022	37,180			
USD	68,347,697	CNH	435,400,802	BNP Paribas	24/5/2022	(192,718)			
USD	2,889,162	MXN	59,806,290	BNP Paribas	24/5/2022	(5,865)			
USD	9,289,133	RUB	718,115,000	JP Morgan	24/5/2022	3,163,774			
USD	3,200,866	RUB	300,401,274	Citibank	25/5/2022	641,813			
Net unr	ealised appreciat	tion				14,288,834			
AUD He	edged Share Cla	ass							
AUD	112,976,003	USD	81,330,719	BNY Mellon	15/3/2022	475,691			
USD	1,116,247	AUD	1,557,124	BNY Mellon	15/3/2022	(11,272)			
	ealised appreciat		,			464,419			
	edged Share Cla					,			
CAD	1,901,267,407	USD	1,500,292,784	BNY Mellon	15/3/2022	(4,022,918)			
USD	43,349,467	CAD	55,192,232	BNY Mellon	15/3/2022	(86,007)			
	ealised depreciat		00,102,202	DI 4 I IVIGIIOII	10/0/2022	(4,108,925)			
	edged Share Cla					(7,100,820)			
			256 622 202	DNIV Malla	15/2/2022	1 740 500			
CHF	237,160,143	USD	256,633,308	BNY Mellon	15/3/2022	1,743,523			
USD	13,719,062	CHF	12,686,691	BNY Mellon	15/3/2022	(102,593)			
	Net unrealised appreciation 1,640,930								
CNH Hedged Share Class									
CNY	5,049,000	USD	792,186	BNY Mellon	15/3/2022	6,314			
USD	9,651	CNY	61,184	BNY Mellon	15/3/2022	(25)			
Net unrealised appreciation 6,289									

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currer	ncy Purchases	Curre	ncy Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD				
EUR H	ledged Share Cla	ISS								
EUR	1,385,207,267	USD	1,584,566,003	BNY Mellon	15/3/2022	(28,989,652)				
USD	38,710,939	EUR	34,199,778	BNY Mellon	15/3/2022	305,098				
Net un	realised depreciat	ion				(28,684,554)				
GBP H	GBP Hedged Share Class									
GBP	1,170,215,295	USD	1,587,564,030	BNY Mellon	15/3/2022	(17,993,167)				
USD	19,346,593	GBP	14,378,671	BNY Mellon	15/3/2022	60,980				
Net un	realised depreciat	ion				(17,932,187)				
HKD H	ledged Share Cla	ISS								
HKD	3,232,640	USD	414,826	BNY Mellon	15/3/2022	(1,149)				
USD	2,200	HKD	17,164	BNY Mellon	15/3/2022	3				
Net un	realised depreciat	ion				(1,146)				
JPY H	edged Share Cla	ss								
JPY	53,892,841,848	USD	465,446,896	BNY Mellon	15/3/2022	2,284,160				
USD	8,241,785	JPY	952,972,207	BNY Mellon	15/3/2022	(28,977)				
Net un	realised appreciat	ion				2,255,183				

Open Forward Foreign Exchange Contracts as at 28 February 2022

					Maturity	Unrealised appreciation/ (depreciation)			
Currenc	Purchases	Currency	Sales	Counterparty	date	USD			
PLN Hed	ged Share Cla	ss							
PLN	99,209,521	USD	23,860,867	BNY Mellon	15/3/2022	(146,144)			
USD	296,279	PLN	1,223,950	BNY Mellon	15/3/2022	3,712			
Net unrealised depreciation (142,									
SEK Hed	lged Share Cla	ISS							
SEK	16,025,926	USD	1,744,164	BNY Mellon	15/3/2022	(48,070)			
USD	125,988	SEK	1,181,607	BNY Mellon	15/3/2022	934			
Net unrea	alised depreciat	ion				(47,136)			
SGD Hed	iged Share Cla	iss							
SGD	115,359,090	USD	85,975,601	BNY Mellon	15/3/2022	(1,020,773)			
USD	2,044,722	SGD	2,761,554	BNY Mellon	15/3/2022	11,007			
Net unrea	alised depreciat	ion				(1,009,766)			
Total net	unrealised depi	reciation				(33,270,491)			

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
341	AUD	Australian 10 Year Bond	March 2022	(1,434,887)
27	EUR	FTSE MIB Market Index	March 2022	(227,276)
(19)	EUR	Dax Index	March 2022	772,768
(104)	EUR	Euro Schatz	March 2022	(26,541)
(254)	EUR	EURO STOXX 50 Index	March 2022	974,604
(669)	EUR	Euro BUXL	March 2022	9,220,522
(759)	EUR	Euro Bund	March 2022	(728,922)
(760)	EUR	Euro BOBL	March 2022	(664,306)
(1,307)	EUR	Euro-BTP	March 2022	(1,200,299)
10	GBP	FTSE 100 Index	March 2022	25,414
301	KRW	Korean 3 Year Bond	March 2022	(250,343)
79	KRW	Korean 10 Year Bond	March 2022	(332,466)
149	USD	MSCI Emerging Markets Index	March 2022	(426,140)
(12)	USD	CBOE Volatility Index	March 2022	(50,400)
(91)	USD	Russell 2000 E-Mini Index	March 2022	(43,817)
(116)	USD	NASDAQ 100 E-Mini Index	March 2022	1,154,151
(1,129)	USD	S&P 500 E-Mini Index	March 2022	1,141,424
1	USD	30 Day Federal Funds	April 2022	(333)
(474)	GBP	Long Gilt	June 2022	(572,435)
3,175	USD	US Treasury 2 Year Note (CBT)	June 2022	1,434,956
485	USD	US Ultra Bond (CBT)	June 2022	422,565
(1,634)	USD	US Long Bond (CBT)	June 2022	(2,366,665)
(1,729)	USD	US Treasury 10 Year Note (CBT)	June 2022	(1,752,822)
(6,442)	USD	US Ultra 10 Year Note	June 2022	(7,670,078)
(6,679)	USD	US Treasury 5 Year Note (CBT)	June 2022	(4,231,401)
194	EUR	3 Month EURIBOR	September 2022	(16,330)
29	CAD	Banker's Acceptance	December 2022	(17,175)
356	GBP	3 Month SONIA	December 2022	(618,023)
362	USD	3 Month SOFR	September 2023	(189,012)
(256)	USD	90 Day Euro \$	December 2024	207,801
Total				(7,465,466)

Swap	05 d5 d1 20 FE	bidary 2022			Unrealised	
	Nominal			Expiration	appreciation/ (depreciation)	Market Value
Туре		Description	Counterparty	date	USD	USD
CDS	USD (5,100,000)	Fund provides default protection on Italy Buoni Poliennali Del Tesoro; and receives Fixed 1%	Bank of America	20/6/2025	291,915	100,364
CDS	USD 5,100,000	Fund receives default protection on Italy Buoni Poliennali Del Tesoro; and pays Fixed 1%	Bank of America	20/6/2025	(258,907)	(44,657)
CDS	EUR (12,548,990)	Fund provides default protection on ITRAXX.XO.34.V2; and receives Fixed 5%	Bank of America	20/12/2025	(670,107)	1,037,160
CDS	USD 6,000,000	Fund receives default protection on CDX.NA.HY.35.V1; and pays Fixed 5%	Bank of America	20/12/2025	31,937	(363,097)
CDS	EUR (22,384,599)	Fund provides default protection on ITRAXX.XO.35.V1; and receives Fixed 5%	Bank of America	20/6/2026	(1,562,959)	1,673,639
CDS	EUR (10,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Bank of America	20/12/2026	(638)	(395)
CDS	EUR 13,900,000	Fund provides default protection on ITRAXX.XO.36.V1; and receives Fixed 5%	Bank of America	20/12/2026	47,650	(970,521)
CDS	USD 108,989,528	Fund receives default protection on CDX.NA.IG.37.V1; and pays Fixed 1%	Bank of America		799.648	(1,565,956)
CDS	USD 856,000	Fund receives default protection on Beazer Homes USA Inc; and pays Fixed 5%	Barclays	20/6/2024	(20,924)	(47,241)
CDS	USD 500,000	Fund receives default protection on Tenet Healthcare Corp; and pays Fixed 5%	Barclays	20/6/2024	(31,810)	(34,462)
CDS	USD 3,045,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	•	20/12/2024	1,633	45,099
CDS	USD 3,044,000	Fund receives default protection on Brazilian Government	,			
CDS	USD 1,844,000	International Bond; and pays Fixed 1% Fund receives default protection on Brazilian Government	,	20/12/2024	1,632	45,084
CDS	USD 4,260,000	International Bond; and pays Fixed 1% Fund receives default protection on Brazilian Government	,	20/12/2024	1,486	27,311
CDS	USD 2,740,000	International Bond; and pays Fixed 1% Fund receives default protection on Occidental Petroleum Corp;	,	20/12/2024	3,433	63,095
CDS	USD 3,040,000	and pays Fixed 1% Fund receives default protection on Brazilian Government	•	20/12/2024	(790,198)	17,623
CDS	USD 3,044,000	International Bond; and pays Fixed 1% Fund receives default protection on Brazilian Government	,	20/12/2024	1,630	45,025
CDS	USD (725,000)	International Bond; and pays Fixed 1% Fund provides default protection on Sprint Communications Inc;	•	20/12/2024	2,453	45,084
CDS	USD (510,000)	and receives Fixed 5% Fund provides default protection on Sprint Communications Inc;	Barclays	20/6/2025	(33,409)	97,227
CDS	USD (525,000)	and receives Fixed 5% Fund provides default protection on Sprint Communications Inc;	Barclays	20/6/2025	(27,949)	68,394
CDS	USD (256,667)	and receives Fixed 5% Fund provides default protection on Sprint Communications Inc;	Barclays	20/6/2025	(19,151)	70,406
CDS	, ,	and receives Fixed 5% Fund receives default protection on Xerox Corp;	Barclays	20/6/2025	(12,622)	34,421
CDS		and pays Fixed 1% Fund receives default protection on Simon Property Group LP;	Barclays	20/6/2025	(1,879)	7,884
CDS		and pays Fixed 1% Fund receives default protection on Cellnex Telecom SA;	Barclays	20/6/2025	(80,348)	(17,492)
CDS		and pays Fixed 5% Fund provides default protection on NRG Energy Inc;	Barclays	20/12/2025	21,592	(123,092)
		and receives Fixed 5%	Barclays	20/6/2026	(18,121)	48,472
CDS		Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	17,136	179,347
CDS		Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	6,193	179,347
CDS		Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	15,756	179,180
CDS	USD 6,078,440	Fund receives default protection on Chile Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	27,652	(43,665)
CDS	USD 17,587,998	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	234,386	982,666
CDS	USD 3,207,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	19,850	179,180
CDS	USD 3,206,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	(3,290)	179,124
	-					

	3 40 4t 20 1 0	bruary 2022			Unrealised	
Туре	Nominal Value	Description	Counterparty	Expiration date	appreciation/ (depreciation) USD	Market Value USD
CDS		Fund provides default protection on HCA-The Healthcare Co; and receives Fixed 5%	· · ·	20/12/2026	(2,915)	252,532
CDS	USD 3,206,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	15,751	179,124
CDS	USD 5,728,673	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Barclays	20/12/2026	46,888	325,311
CDS		Fund receives default protection on Beazer Homes USA Inc; and pays Fixed 5%	BNP Paribas	20/6/2024	(21,053)	(41,391)
CDS		Fund receives default protection on Beazer Homes USA Inc; and pays Fixed 5%	BNP Paribas	20/6/2024	(12,958)	(27,594)
CDS		Fund receives default protection on Boeing Co/The; and pays Fixed 1%	BNP Paribas	20/12/2024	8,494	(5,485)
CDS	,	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%	BNP Paribas	20/12/2025	(24,813)	62,913
CDS		Fund receives default protection on Cellnex Telecom SA; and pays Fixed 5%	BNP Paribas	20/12/2025	27,556	(140,676)
CDS	,	Fund provides default protection on Yum! Brands Inc; and receives Fixed 1%	BNP Paribas	20/12/2025	1,942	(3,136)
CDS	,	Fund provides default protection on CCO Holdings LLC / CCO Holdings Capital Corp; and receives Fixed 5%	BNP Paribas	20/12/2025	(27,785)	61,213
CDS	,	Fund provides default protection on CCO Holdings LLC / CCO Holdings Capital Corp; and receives Fixed 5%	BNP Paribas	20/12/2025	(46,738)	102,022
CDS	,	Fund provides default protection on Yum! Brands Inc; and receives Fixed 1%	BNP Paribas	20/6/2026	(9,685)	(9,806)
CDS	,	Fund provides default protection on Kraft Heinz Foods Co; and receives Fixed 1%	BNP Paribas	20/6/2026	(1,829)	8,232
CDS	,	Fund provides default protection on Kraft Heinz Foods Co; and receives Fixed 1%	BNP Paribas	20/6/2026	(970)	4,799
CDS	,	Fund provides default protection on Kraft Heinz Foods Co; and receives Fixed 1%	BNP Paribas	20/12/2026	3,402	5,939
CDS	,	Fund provides default protection on Yum! Brands Inc; and receives Fixed 1%	BNP Paribas	20/12/2026	(9,489)	(15,858)
CDS	,	Fund provides default protection on T-Mobile USA Inc; and receives Fixed 5%	BNP Paribas	20/12/2026	(20,169)	157,831
CDS	,	Fund provides default protection on Yum! Brands Inc; and receives Fixed 1%	BNP Paribas	20/12/2026	(8,174)	(15,329)
CDS	,	Fund provides default protection on Kraft Heinz Foods Co; and receives Fixed 1%	BNP Paribas	20/12/2026	(7,991)	9,064
CDS	,	Fund provides default protection on Yum! Brands Inc; and receives Fixed 1%	BNP Paribas	20/12/2026	(12,854)	(15,858)
CDS	,	Fund provides default protection on NRG Energy Inc; and receives Fixed 5%	BNP Paribas	20/12/2026	(15,839)	49,908
CDS		Fund provides default protection on T-Mobile USA Inc; and receives Fixed 5%	BNP Paribas	20/12/2026	(19,637)	156,978
CDS	, , , ,	Fund provides default protection on T-Mobile USA Inc; and receives Fixed 5%	BNP Paribas	20/12/2026	(2,917)	533,214
CDS		Fund provides default protection on NRG Energy Inc; and receives Fixed 5%	BNP Paribas	20/12/2026	(8,469)	33,272
CDS		Fund receives default protection on Staples Inc; and pays Fixed 5%	Citibank	20/6/2024	28,337	33,920
CDS		Fund receives default protection on Ally Financial Inc; and pays Fixed 5%	Citibank	20/6/2025	(19,323)	(42,355)
CDS		Fund receives default protection on Ally Financial Inc; and pays Fixed 5%	Citibank	20/6/2025	(12,781)	(28,020)
CDS	,	Fund provides default protection on T-Mobile USA Inc; and receives Fixed 5%	Citibank	20/12/2025	(43,754)	145,690
CDS	,	Fund provides default protection on HCA-The Healthcare Co; and receives Fixed 5%	Citibank	20/6/2026	(33,531)	153,246
CDS		Fund receives default protection on Lloyds Banking Group Plc; and pays Fixed 1%	Citibank	20/12/2026	56,941	(135,020)
CDS		Fund receives default protection on Southwest Airlines Co; and pays Fixed 1%	Citibank	20/12/2026	(7,032)	(3,350)
CDS		Fund receives default protection on Devon Energy Corp; and pays Fixed 1%	Citibank	20/12/2026	13,746	12,645
CDS	עפט (1,530,000)	Fund provides default protection on HCA-The Healthcare Co; and receives Fixed 5%	Citibank	20/12/2026	(2,896)	250,892

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS		Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%		20/12/2026	(8,298)	(5,136)
CDS	USD 5,142,860	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Citibank	20/12/2026	43,196	292,044
CDS	USD 1,440,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Citigroup	17/9/2058	110,156	157,514
CDS	USD (2,261,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Citigroup	17/9/2058	(236,131)	(247,319)
CDS	USD 24,742,000	Fund receives default protection on CDX.NA.HY.33.V12; and pays Fixed 5%	Credit Suisse	20/12/2024	171,353	(1,434,504)
CDS	EUR (168,339)	Fund provides default protection on Novafives SAS; and receives Fixed 5%	Credit Suisse	20/12/2025	(2,668)	(33,771)
CDS	EUR (231,661)	Fund provides default protection on Novafives SAS; and receives Fixed 5%	Credit Suisse	20/12/2025	(4,148)	(46,474)
CDS	EUR (110,000)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	Credit Suisse	20/6/2026	(2,079)	3,713
CDS	EUR (290,000)	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	Credit Suisse	20/12/2026	(11,867)	10,761
CDS	, ,	Fund provides default protection on Intrum AB; and receives Fixed 5%	Credit Suisse	20/12/2026	(10,177)	9,681
CDS	, ,	Fund provides default protection on Intrum AB; and receives Fixed 5%	Credit Suisse	20/12/2026	(6,550)	6,139
CDS	, ,	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	Credit Suisse	20/12/2026	(154,266)	139,889
CDS	, ,	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	Credit Suisse	20/12/2026	(92,478)	83,859
CDS	, ,	Fund provides default protection on CMBX.NA.7.AA; and receives Fixed 1.5%	Credit Suisse	17/1/2047	45,280	(9,214)
CDS		Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Credit Suisse	17/9/2058	(53,993)	(15,132)
CDS	, ,	Fund provides default protection on CMBX.NA.6.BBB-; and receives Fixed 3%	Credit Suisse	11/5/2063	(105,109)	(161,814)
CDS		Fund receives default protection on British American Tobacco Plc; and pays Fixed 1%	Deutsche Bank	20/12/2026	77,047	9,647
CDS		Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Deutsche Bank	17/9/2058	(43,822)	(12,157)
CDS	, ,	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Deutsche Bank	17/9/2058	54	(10,720)
CDS		Fund receives default protection on CMBX.NA.6.AAA; and pays Fixed 0.5%	Deutsche Bank	11/5/2063	(1,340)	(1,111)
CDS		Fund receives default protection on CMBX.NA.6.AAA; and pays Fixed 0.5%	Deutsche Bank	11/5/2063	(1,628)	(2,600)
CDS	,	Fund receives default protection on Staples Inc; and pays Fixed 5%	Goldman Sachs	20/6/2022	(10,276)	(2,346)
CDS		Fund receives default protection on Staples Inc; and pays Fixed 5% Fund receives default protection on Tenet Healthcare Corp;	Goldman Sachs	20/6/2022	(4,148)	(1,026)
CDS		and pays Fixed 5% Fund receives default protection on Tenet Healthcare Corp; Fund receives default protection on Tenet Healthcare Corp;	Goldman Sachs	20/6/2024	(47,177)	(61,569)
CDS	,	and pays Fixed 5% Fund receives default protection on Tenet Healthcare Corp; Fund receives default protection on Tenet Healthcare Corp;	Goldman Sachs	20/6/2024	(55,856)	(61,617)
CDS		and pays Fixed 5% Fund receives default protection on Tenet Healthcare Corp;	Goldman Sachs	20/6/2024	(43,045)	(56,292)
CDS		and pays Fixed 5% Fund receives default protection on Southwest Airlines Co;	Goldman Sachs	20/6/2024	(44,390)	(58,051)
CDS		and pays Fixed 1% Fund receives default protection on Southwest Airlines Co;	Goldman Sachs	20/6/2025	(51,179)	(10,161)
CDS		and pays Fixed 1% Fund receives default protection on Southwest Airlines Co, and pays Fixed 1% Fund receives default protection on Caterpillar Inc;	Goldman Sachs	20/6/2025	(22,179)	(6,595)
CDS		and pays Fixed 1% Fund receives default protection on Caterplian Inc, and pays Fixed 1% Fund receives default protection on Macys Inc;	Goldman Sachs	20/6/2025	(22,616)	(50,869)
CDS		and pays Fixed 1% Fund receives default protection on Natys Inc, and pays Fixed 1% Fund receives default protection on Southwest Airlines Co;	Goldman Sachs	20/6/2025	(22,463)	4,075
	030 000,000	and pays Fixed 1%	Goldman Sachs	20/6/2025	(20,836)	(6,497)

Swap	os as al 20 Fe	soluary 2022			Unrealised	
	Newstant			=	appreciation/	Market
Туре	Nominal Value	Description	Counterparty	Expiration date	(depreciation) USD	Value USD
CDS	USD 250,000	Fund receives default protection on Simon Property Group LP; and pays Fixed 1%	Goldman Sachs	20/6/2025	(21,169)	(3,300)
CDS	USD 290,000	Fund receives default protection on Simon Property Group LP; and pays Fixed 1%	Goldman Sachs	20/6/2025	(19,584)	(3,828)
CDS	USD 665,000	Fund receives default protection on Southwest Airlines Co; and pays Fixed 1%	Goldman Sachs	20/6/2025	(19,842)	(6,497)
CDS	USD 675,000	Fund receives default protection on Southwest Airlines Co; and pays Fixed 1%	Goldman Sachs	20/6/2025	(22,179)	(6,595)
CDS	USD (1,350,000)	Fund provides default protection on AT&T Inc; and receives Fixed 1%	Goldman Sachs	20/12/2025	190	18,643
CDS	USD 1,420,000	Fund receives default protection on Simon Property Group LP; and pays Fixed 1%	Goldman Sachs	20/12/2025	(46,135)	(18,016)
CDS	EUR (90,000)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	Goldman Sachs	20/6/2026	(5,228)	3,038
CDS	USD (1,100,000)	Fund provides default protection on Advanced Micro Devices Inc; and receives Fixed 5%	Goldman Sachs	20/6/2026	(31,784)	205,693
CDS	USD 1,250,000	Fund receives default protection on Hess Corp; and pays Fixed 1%	Goldman Sachs	20/12/2026	11,747	14,739
CDS	EUR (401,312)	Fund provides default protection on TK Elevator Holdco GmbH; and receives Fixed 5%	Goldman Sachs	20/12/2026	20,354	26,905
CDS	USD 10,737,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2026	365,033	597,363
CDS	USD 21,867,631	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/12/2026	258,948	1,241,783
CDS	USD (4,575,000)	Fund provides default protection on Advanced Micro Devices Inc; and receives Fixed 5%	Goldman Sachs	20/12/2026	6,970	938,790
CDS	USD (500,000)	Fund provides default protection on HCA-The Healthcare Co; and receives Fixed 5%	Goldman Sachs	20/12/2026	(19,107)	81,991
CDS	USD 1,650,000	Fund receives default protection on Halliburton Co; and pays Fixed 1%	Goldman Sachs	20/12/2026	(129)	(12,685)
CDS	USD (930,000)	Fund provides default protection on HCA-The Healthcare Co; and receives Fixed 5%	Goldman Sachs	20/12/2026	(1,761)	152,503
CDS	USD 3,525,000	Fund receives default protection on Caterpillar Inc; and pays Fixed 1%	Goldman Sachs	20/12/2026	(8,358)	(108,061)
CDS	USD 22,530,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2026	766,220	1,253,478
CDS	EUR 228,150,000	Fund provides default protection on ITRAXX.EUR.36.V1; and receives Fixed 1%	Goldman Sachs	20/12/2026	668,068	(3,318,385)
CDS	USD 645,000	Fund receives default protection on CMBX.NA.7.AA; and pays Fixed 1.5%	Goldman Sachs	17/1/2047	(28,173)	9,214
CDS	USD (2,250,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(233,853)	(246,115)
CDS	USD (948,150)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	8,958	(9,126)
CDS	USD (1,003,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	9,437	(9,657)
CDS	USD (220,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	528	(24,065)
CDS	USD (660,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	1,100	(72,194)
CDS	USD (1,841,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	21,711	(201,377)
CDS	USD (1,003,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	7,324	(9,657)
CDS	USD (1,129,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(5,969)	(123,495)
CDS	USD 400,000	Fund receives default protection on Staples Inc; and pays Fixed 5%	JP Morgan	20/6/2022	(13,152)	(2,346)
CDS	EUR 399,578	Fund receives default protection on Novafives SAS; and pays Fixed 5%	JP Morgan	20/12/2022	23,377	31,587
CDS	USD 820,000	Fund receives default protection on RR Donnelley & Sons Co; and pays Fixed 5%	JP Morgan	20/12/2023	(72,650)	(57,374)
CDS	USD 822,410	Fund receives default protection on Realogy Group LLC; and pays Fixed 5%	JP Morgan	20/12/2023	(44,541)	(47,296)

		bruary 2022			Unrealised	
Turns	Nominal	Description	Countainaitu	Expiration	appreciation/ (depreciation)	Market Value
Type CDS		Description Fund receives default protection on KB Home; and pays Fixed 5%	Counterparty	date 20/12/2023	(69,367)	(119,033)
CDS	USD 250,000	Fund receives default protection on Tenet Healthcare Corp; and pays Fixed 5%	JP Morgan	20/6/2024	(16,030)	(17,591)
CDS	USD 290,000	Fund receives default protection on Avis Budget Group Inc; and pays Fixed 5%	· ·	20/12/2024	(36,980)	(23,195)
CDS	USD 1,110,000	Fund receives default protection on Avis Budget Group Inc; and pays Fixed 5%	· ·	20/12/2024	(139,857)	(87,102)
CDS	USD 840,000	Fund receives default protection on Caterpillar Inc; and pays Fixed 1%	JP Morgan	20/6/2025	(13,309)	(21,365)
CDS	USD 1,380,000	Fund receives default protection on Avis Budget Group Inc; and pays Fixed 5%	JP Morgan	20/6/2025	(222,415)	(108,467)
CDS	EUR (1,130,000)	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%	JP Morgan	20/6/2025	(62,828)	106,104
CDS	EUR (1,300,000)	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%	JP Morgan	20/12/2025	(36,722)	125,826
CDS	USD (490,909)	Fund provides default protection on CCO Holdings LLC / CCO Holdings Capital Corp; and receives Fixed 5%	JP Morgan	20/12/2025	(28,946)	61,213
CDS	EUR (900,000)	Fund provides default protection on Novafives SAS; and receives Fixed 5%	JP Morgan	20/12/2025	(35,046)	(180,552)
CDS	USD (553,846)	Fund provides default protection on T-Mobile USA Inc; and receives Fixed 5%	JP Morgan	20/12/2025	(22,335)	78,722
CDS	USD (850,000)	Fund provides default protection on CCO Holdings LLC / CCO Holdings Capital Corp; and receives Fixed 5%	JP Morgan	20/12/2025	(51,041)	105,989
CDS	USD (1,075,000)	Fund provides default protection on NRG Energy Inc; and receives Fixed 5%	JP Morgan	20/12/2025	(72,212)	112,233
CDS	EUR (300,000)	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%	JP Morgan	20/12/2025	(10,336)	29,037
CDS	EUR (1,340,000)	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%	JP Morgan	20/12/2025	(46,167)	129,697
CDS	EUR (20,000)	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%	JP Morgan	20/12/2025	(689)	1,936
CDS	,	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	JP Morgan	20/6/2026	(40,668)	(11,524)
CDS		Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	JP Morgan	20/6/2026	(37,596)	(11,524)
CDS	, ,	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	JP Morgan	20/12/2026	514,646	(46,456)
CDS		Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	JP Morgan	20/12/2026	8,965	158,116
CDS		Fund receives default protection on Indonesia Government International Bond; and pays Fixed 1%	JP Morgan	20/12/2026	550,135	223,785
CDS	,	Fund provides default protection on HCA-The Healthcare Co; and receives Fixed 5%	JP Morgan	20/12/2026	(13,925)	114,787
CDS		Fund receives default protection on DISH DBS Corp; and pays Fixed 5%	JP Morgan	20/12/2026	(4,083)	14,601
CDS	,	Fund provides default protection on Advanced Micro Devices Inc; and receives Fixed 5%	JP Morgan	20/12/2026	(23,479)	222,642
CDS		Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	JP Morgan	20/12/2026	12,559	158,116
CDS	,	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	JP Morgan	17/9/2058	124	(55,458)
CDS	,	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	JP Morgan	17/9/2058	46,847	(43,754)
CDS		Fund provides default protection on CMBX.NA.10.BBB-; and receives Fixed 3%	JP Morgan	17/11/2059	(932)	(4,095)
CDS		Fund receives default protection on CMBX.NA.6.BBB-; and pays Fixed 3%	JP Morgan	11/5/2063	101,587	161,814
CDS		Fund receives default protection on Boeing Co/The; and pays Fixed 1%	Morgan Stanley	20/12/2024	7,532	(15,118)
CDS		Fund receives default protection on Xerox Corp; and pays Fixed 1%	Morgan Stanley	20/12/2024	(19,446)	32,692
CDS	USD 1,250,000	Fund receives default protection on Simon Property Group LP; and pays Fixed 1%	Morgan Stanley	20/6/2025	(85,980)	(16,502)

Swap	S dS dl ZO FE	bruary 2022			Unrealised	
	Nominal			Expiration	appreciation/ (depreciation)	Market Value
Туре		Description	Counterparty	date	USD	USD
CDS	USD 811,501	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2025	(48,682)	19,479
CDS	EUR 940,000	Fund receives default protection on Cellnex Telecom SA; and pays Fixed 5%	Morgan Stanley	20/12/2025	29,616	(127,150)
CDS	EUR (290,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Morgan Stanley	20/12/2025	(62,621)	(14,313)
CDS	USD (282,209)	Fund provides default protection on Mexico Government International Bond; and receives Fixed 1%	Morgan Stanley	20/6/2026	1,165	(723)
CDS	USD 19,921,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2026	183,868	151,117
CDS	USD 67,060,973	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2026	618,963	508,713
CDS	USD 2,761,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2026	5,829	154,261
CDS	EUR (2,700,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Morgan Stanley	20/12/2026	(166,945)	(106,665)
CDS	USD 2,830,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2026	8,366	158,116
CDS	USD (9,149,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(959,974)	(1,000,759)
CDS	USD (4,520,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	11,100	(494,418)
CDS	USD (4,520,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(4,181)	(494,418)
CDS	USD (4,520,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	10,824	(494,418)
CDS	USD (700,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(77,197)	(76,569)
CDS	USD 3,624,781	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(55,056)	(15,430)
CDS	USD 4,014,221	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(65,715)	(17,088)
CDS	USD (2,250,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(234,233)	(246,115)
CDS	USD (6,630,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(703,442)	(725,220)
CDS	USD 507,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Morgan Stanley	17/9/2058	28,131	55,458
CDS	USD (3,616,400)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(6,682)	(395,578)
CDS	USD (4,520,500)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	7,130	(494,473)
CDS	USD 646,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Morgan Stanley	17/9/2058	35,842	70,662
CDS	USD (2,006,667)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Morgan Stanley	17/9/2058	14,202	(19,315)
CDS	USD 1,997,125	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(30,331)	(8,501)
CDS	USD (500,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	77,931	(54,692)
IFS	GBP 36,460,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 3.4275%	Bank of America	15/11/2025	5,738,979	5,738,979
IFS	GBP 5,490,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 4.585%	Bank of America	16/2/2027	202,943	202,943
IFS	GBP 36,460,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.51%	Bank of America	15/11/2030	(8,501,962)	(8,501,962)
IFS	GBP 1,026,714	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.473%	Bank of America	15/11/2030	(245,546)	(245,546)
IFS	GBP 1,914,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.735%	Bank of America	15/5/2031	(391,594)	(391,594)
IFS	GBP 4,900,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.81%	Bank of America	15/7/2031	(869,545)	(869,545)
IFS	GBP 5,490,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.285%	Bank of America	16/2/2032	(233,619)	(233,619)
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	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
Type IFS		Fund provides default protection CPTFEMU + 0bps; and receives Fixed 1.9125%	Bank of America	16/2/2032	(325,837)	(325,837)
IFS	USD 945,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.66%	Bank of America	25/2/2032	(15,236)	(15,236)
IFS	GBP 2,000,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.423%	Bank of America	15/3/2048	(587,435)	(587,435)
IFS	GBP 4,210,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.85%	Credit Suisse	15/7/2031	(719,355)	(719,355)
IFS	GBP 4,375,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.11%	Credit Suisse	16/9/2031	(501,998)	(501,998)
IFS	EUR 6,600,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 1.955%	Credit Suisse	16/1/2032	(274,916)	(274,916)
IFS	GBP 3,395,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.5325%	Morgan Stanley	15/11/2046	(809,319)	(809,319)
IRS	MXN 393,224,917	Fund receives Fixed 4.415%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	28/2/2023	(583,371)	(583,371)
IRS	MXN 393,224,917	Fund receives Fixed 4.495%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	3/3/2023	(573,299)	(573,299)
IRS		Fund receives Floating CLP Sinacofi Chile Interbank Rate 6 Month; and pays Fixed 1.42%	Bank of America	1/4/2023	2,001,718	2,001,718
IRS		Fund receives Fixed 1.65%; and pays Floating CLP Sinacofi Chile Interbank Rate 6 Month	Bank of America	28/5/2023	(2,099,146)	(2,099,146)
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.7605%	Bank of America	12/7/2023	(422,575)	(422,575)
IRS		Fund receives Fixed -0.435%; and pays Floating EUR EURIBOR 1 Day	Bank of America	17/10/2023	(525,966)	(525,966)
IRS		Fund receives Fixed 0.24%; and pays Floating USD SOFR 1 Day	Bank of America	8/12/2023	137,357	(870,474)
IRS	USD 33,062,000	Fund receives Fixed 0.1895%; and pays Floating USD SOFR 1 Day	Bank of America	14/12/2023	98,258	(675,380)
IRS	USD 118,660,000	Fund receives Fixed 0.2475%; and pays Floating USD SOFR 1 Day Fixed receives Floating USD SOFR 2 Months	Bank of America	12/1/2024	365,850	(2,456,010)
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.64582% Fund receives Fixed 0.2395%; and pays Floating USD SOFR	Bank of America	18/1/2024	229,443	229,443
IRS		1 Day Fund receives Floating EUR EURIBOR 1 Day;	Bank of America	21/1/2024	48,746	(332,691)
IRS		and pays Fixed 0.44% Fund receives Floating EUR EURIBOR 1 Day;	Bank of America	16/2/2024	(491,467)	(491,467)
IRS		and pays Fixed 0.4485% Fund receives Floating USD SOFR 3 Month;	Bank of America	20/2/2024	(496,304)	(496,304)
IRS		and pays Fixed 1.056% Fund receives Floating USD SOFR 3 Month;	Bank of America	24/2/2024	144,945	144,945
IRS	, ,	and pays Fixed 1.069% Fund receives Fixed 4.68%; and pays Floating MXN MXIBTIIE	Bank of America	25/2/2024	142,197	142,197
IRS	, ,	1 Month Fund receives Floating EUR EURIBOR 1 Day;	Bank of America	27/2/2024	(828,478)	(828,478)
IRS	, ,	and pays Fixed 0.3125% Fund receives Floating USD SOFR 3 Month;	Bank of America	28/2/2024	(127,995)	(127,995)
IRS	, ,	and pays Fixed 1.052% Fund receives Floating USD SOFR 3 Month;	Bank of America	28/2/2024	295,024	295,024
IRS		and pays Fixed 1.0585% Fund receives Fixed 0.749%; and pays Floating USD SOFR	Bank of America	29/2/2024	73,048	73,048
IRS		3 Month Fund receives Fixed 4.855%; and pays Floating MXN MXIBTIIE	Bank of America	1/3/2024	(1,279,999)	(1,279,999)
IRS		1 Month Fund receives Floating USD SOFR 3 Month;	Bank of America	1/3/2024	(783,366)	(783,366)
IRS		and pays Fixed 0.398% Fund receives Floating USD SOFR 3 Month;	Bank of America	8/3/2024	8,630,009	8,630,009
IRS		and pays Fixed 1.0572% Fund receives Fixed 2.7%; and pays Floating NZD BBR FRA	Bank of America	15/3/2024	284,574	284,491
IRS		3 Month Fund receives Fixed 2.7175%; and pays Floating NZD BBR	Bank of America	16/3/2024	(83,188)	(83,188)
	,,.	FRA 3 Month	Bank of America	16/3/2024	(16,408)	(16,408)

Swap	05 d5 d1 20 FE	structive 2022			Unrealised	
Туре	Nominal Value	Description	Counterparty	Expiration date	appreciation/ (depreciation) USD	Market Value USD
IRS		Fund receives Fixed 2.785%; and pays Floating NZD BBR FRA 3 Month	Bank of America	16/3/2024	(2,547)	(2,547)
IRS	INR 1,707,130,000	Fund receives Fixed 4.66%; and pays Floating INR MIBOR 6 Month	Bank of America	16/3/2024	(105,706)	(105,706)
IRS	MYR 347,300,000	Fund receives Floating MYR KLIB3M 3 Month; and pays Fixed 2.605%	Bank of America	16/3/2024	138,010	138,010
IRS	USD 104,313,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.447%	Bank of America	19/3/2024	2,471,203	2,471,203
IRS	USD 6,170,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.563%	Bank of America	24/3/2024	134,562	134,562
IRS	USD 15,970,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.63757%	Bank of America	29/3/2024	326,771	326,771
IRS	USD 3,345,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.095%	Bank of America	4/4/2024	39,251	39,251
IRS	USD 6,460,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.0625%	Bank of America	5/4/2024	80,191	80,191
IRS	USD 37,160,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.086%	Bank of America	5/4/2024	444,102	444,102
IRS	USD 13,610,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.647%	Bank of America	11/4/2024	283,421	283,421
IRS	USD 19,070,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.672%	Bank of America	12/4/2024	388,495	388,495
IRS	USD 13,620,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.68702%	Bank of America	12/4/2024	273,444	273,444
IRS	USD 27,430,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.0745%	Bank of America	13/4/2024	227,381	227,381
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.7265%	Bank of America	14/4/2024	292,953	292,953
IRS	USD 13,470,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.788%	Bank of America	14/4/2024	245,188	245,188
IRS	USD 24,045,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.7576%	Bank of America	19/4/2024	455,994	455,994
IRS	USD 26,510,000	Fund receives Fixed 0.3265%; and pays Floating USD SOFR 1 Day	Bank of America	20/4/2024	94,356	(622,336)
IRS	USD 27,510,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.7844%	Bank of America	20/4/2024	510,120	510,120
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.9335%	Bank of America	20/4/2024	386,967	386,967
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.9853%	Bank of America	26/4/2024	99,953	99,953
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.9855%	Bank of America	26/4/2024	99,926	99,926
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.995%	Bank of America	26/4/2024	98,662	98,662
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.005%	Bank of America	3/5/2024	297,193	297,193
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.49%	Bank of America	10/5/2024	10,702	9,941
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.05157%	Bank of America	12/5/2024	190,914	190,914
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.05895%	Bank of America	12/5/2024	18,099	18,099
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.0745%	Bank of America	12/5/2024	92,340	92,340
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.525%	Bank of America	6/6/2024	2,235,041	2,235,041
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.2225%	Bank of America	7/6/2024	79,468	79,468
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.2475%	Bank of America	7/6/2024	76,152	76,152
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.0095%	Bank of America	9/6/2024	77,568	77,568
IRS	USD 6,660,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.2745%	Bank of America	17/6/2024	72,866	72,866
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Туре	Nominal Value		Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.7215%	Bank of America	21/6/2024	597,281	597,281
IRS	USD 13,650,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.7365%	Bank of America	23/6/2024	294,917	294,917
IRS	USD 79,318,511	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5705%	Bank of America	28/6/2024	1,993,649	1,993,649
IRS	USD 13,680,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.762%	Bank of America	28/6/2024	289,219	289,219
IRS	, ,	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.51%	Bank of America	13/7/2024	1,997,290	1,997,290
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5425%	Bank of America	16/7/2024	2,873,366	2,873,366
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.2955%	Bank of America	18/7/2024	48,089	48,089
IRS IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.307% Fund receives Floating USD SOFR 1 Day;	Bank of America	18/7/2024	46,506	46,506
IRS		and pays Fixed 1.3715% Fund receives Floating USD SOFR 3 Month;	Bank of America	20/7/2024	38,006	38,006
IRS		and pays Fixed 0.5465% Fund receives Floating USD SOFR 3 Month;	Bank of America	20/7/2024	1,926,287	1,926,287
IRS		and pays Fixed 0.548% Fund receives Floating USD SOFR 3 Month;	Bank of America	20/7/2024	961,856	961,856
IRS	USD 6,985,000	and pays Fixed 0.487% Fund receives Floating USD SOFR 1 Day;	Bank of America	23/7/2024	4,044,100	4,044,100
IRS	USD 6,920,000	and pays Fixed 1.4465% Fund receives Floating USD SOFR 1 Day;	Bank of America	28/7/2024	29,293	29,293
IRS	USD 6,985,000	and pays Fixed 1.463% Fund receives Floating USD SOFR 1 Day;	Bank of America	28/7/2024	26,759	26,759
IRS	USD 6,910,000	and pays Fixed 1.468% Fund receives Floating USD SOFR 1 Day;	Bank of America	29/7/2024	26,438	26,438
IRS	USD 13,820,000	and pays Fixed 1.592% Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.612%	Bank of America Bank of America	8/8/2024 8/8/2024	10,847 16,229	10,847 16,229
IRS	USD 13,790,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.7515%	Bank of America	12/8/2024	(20,602)	(20,602)
IRS	USD 13,790,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.7605%	Bank of America	12/8/2024	(23,055)	(23,055)
IRS	USD 13,750,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.803%	Bank of America	12/8/2024	(34,539)	(34,539)
IRS	USD 27,430,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9395%	Bank of America	12/8/2024	(142,911)	(142,911)
IRS	USD 110,244,063	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5555%	Bank of America	12/8/2024	2,993,000	2,993,000
IRS	USD 71,761,051	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.566%	Bank of America	13/8/2024	1,932,455	1,932,455
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.899%	Bank of America	15/8/2024	(34,865)	(34,865)
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.777%	Bank of America	15/8/2024	204,357	204,357
IRS IRS		Fund receives Fixed 1.915%; and pays Floating USD SOFR 1 Day Fund receives Fixed 1.8395%; and pays Floating USD SOFR	Bank of America	17/8/2024	126,280	126,280
IRS		1 Day Fund receives Fixed 1.76172%; and pays Floating USD SOFR	Bank of America	18/8/2024	21,309	21,309
IRS		1 Day Fund receives Fixed 1.775%; and pays Floating USD SOFR	Bank of America	26/8/2024	4,721	4,721
IRS		1 Day Fund receives Floating USD SOFR 3 Month;	Bank of America	26/8/2024	5,618	5,618
IRS		and pays Fixed 0.565% Fund receives Floating USD SOFR 3 Month;	Bank of America	27/8/2024	2,030,715	2,030,715
IRS	USD 36,845,135	and pays Fixed 0.5665% Fund receives Floating USD SOFR 3 Month;	Bank of America	27/8/2024	1,003,870	1,003,870
		and pays Fixed 0.56886%	Bank of America	27/8/2024	1,016,950	1,016,950

<u>Swap</u>	S as at 20 FE	ebruary 2022				
Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 36,845,140	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5704%	Bank of America	27/8/2024	1,015,560	1,015,560
IRS	USD 6,785,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.8865%	Bank of America	29/8/2024	(25,475)	(25,475)
IRS	USD 6,785,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.892%	Bank of America	29/8/2024	(26,211)	(26,211)
IRS	USD 113,340,000	Fund receives Fixed 1.308%; and pays Floating USD SOFR 1 Day	Bank of America	23/9/2024	480,703	(493,113)
IRS	USD 12,780,000	Fund receives Fixed 2.8255%; and pays Floating USD SOFR 1 Day	Bank of America	29/11/2024	59,379	461,351
IRS	EUR 141,990,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.75%	Bank of America	13/2/2025	(415,824)	(415,824)
IRS	USD 65 616 484	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2%	Bank of America	17/2/2025	(236,956)	(236,956)
IRS	EUR 23,500,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.52%	Bank of America	20/2/2025	(4,780)	(6,660)
IRS	EUR 95,720,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.6425%	Bank of America	20/2/2025	(167,963)	(160,566)
IRS	USD 4,715,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.887%	Bank of America	22/2/2025	(6,451)	(6,451)
IRS	USD 6,870,000	Fund receives Floating USD SOFR 1 Day;	Bank of America	27/2/2025		
IRS	USD 14,170,000	and pays Fixed 1.98% Fund receives Fixed 0.098%; and pays Floating USD SOFR			(21,661)	(21,661)
IRS	EUR 46,840,000		Bank of America Bank of America	2/6/2025	75,548	(652,741)
IRS	USD 13,330,000	and pays Fixed 0.85% Fund receives Floating USD SOFR 3 Month;			(19,126)	(19,126)
IRS	USD 10,910,000	and pays Fixed 1.505% Fund receives Floating USD SOFR 3 Month;	Bank of America	25/2/2026	53,578	53,578
IRS	USD 217,720,000	and pays Fixed 1.68% Fund receives Fixed 0.83%; and pays Floating USD SOFR	Bank of America	6/3/2026	25,751	25,751
IRS	USD 310,009,000	3 Month Fund receives Floating USD SOFR 3 Month;	Bank of America	8/3/2026	(8,164,049)	(8,164,049)
IRS	USD 155,183,308	and pays Fixed 0.618% Fund receives Floating USD SOFR 3 Month;	Bank of America	26/5/2026	14,978,667	14,978,667
IRS	USD 310,366,616	and pays Fixed 0.628% Fund receives Floating USD SOFR 3 Month;	Bank of America	27/5/2026	7,439,119	7,439,119
IRS	USD 155,183,308	and pays Fixed 0.629% Fund receives Floating USD SOFR 3 Month;	Bank of America	27/5/2026	14,865,501	14,865,501
IRS	USD 47,591,106	and pays Fixed 0.8385% Fund receives Fixed 0.9645%; and pays Floating USD SOFR	Bank of America	27/5/2026	6,098,545	6,098,545
IRS	USD 43,471,821	3 Month Fund receives Fixed 0.8605%; and pays Floating USD SOFR	Bank of America	28/6/2026	(1,656,738)	(1,656,738)
IRS	USD 3,246,500	3 Month Fund receives Floating USD SOFR 3 Month;	Bank of America	13/7/2026	(1,713,841)	(1,713,841)
IRS	USD 25,146,110	and pays Fixed 2.8885% Fund receives Floating USD SOFR 3 Month;	Bank of America	23/8/2026	(152,714)	(152,714)
IRS	USD 105,600,532	and pays Fixed 0.93% Fund receives Floating USD SOFR 3 Month;	Bank of America	14/10/2026	977,372	977,372
IRS		and pays Fixed 1.1385% Fund receives Fixed 1.384%; and pays Floating USD SOFR	Bank of America	10/11/2026	3,185,548	3,185,548
IRS		3 Month Fund receives Fixed 1.32%; and pays Floating USD SOFR	Bank of America	7/1/2027	(3,485,080)	(3,485,080)
IRS	, ,	1 Day Fund receives Fixed 1.321%; and pays Floating USD SOFR	Bank of America	10/1/2027	(63,512)	(63,512)
IRS		1 Day Fund receives Fixed 1.329%; and pays Floating USD SOFR	Bank of America	10/1/2027	(31,632)	(31,632)
IRS		1 Day Fund receives Fixed 1.412%; and pays Floating USD SOFR	Bank of America	10/1/2027	(30,637)	(30,637)
IRS		3 Month	Bank of America	10/1/2027	(1,314,352)	(1,314,352)
	USD 6,820,000	1 Day	Bank of America	13/1/2027	(61,000)	(61,000)
IRS		Fund receives Fixed 1.4615%; and pays Floating USD SOFR 3 Month	Bank of America	14/1/2027	(416,162)	(416,162)
IRS	000,180, UGU	Fund receives Fixed 1.158%; and pays Floating USD SOFR 1 Day	Bank of America	20/1/2027	27,003	(73,164)

Swap	JS as at 20 FE	spruary 2022			II a series de la constanta de	
Туре	Nominal	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 5,088,000	·	Bank of America	20/1/2027	37,273	(97,340)
IRS	EUR 47,820,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.462%	Bank of America	6/2/2027	67,124	67,124
IRS	USD 235,630,675	Fund receives Fixed 1.6205%; and pays Floating USD SOFR 3 Month	Bank of America	9/2/2027	(2,158,834)	(2,158,834)
IRS	PLN 67,567,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 4.12%	Bank of America	11/2/2027	19,207	19,207
IRS	USD 2,675,000	Fund receives Fixed 1.742%; and pays Floating USD SOFR 1 Day	Bank of America	14/2/2027	21,298	21,298
IRS	USD 3,560,000	Fund receives Fixed 1.549%; and pays Floating USD SOFR 3 Month	Bank of America	25/2/2027	(46,097)	(46,097)
IRS	THB 1,054,280,000	Fund receives Fixed 0.99%; and pays Floating THB BKIBOR 6 Month	Bank of America	16/3/2027	(694,489)	(694,489)
IRS	SGD 3,040,000	Fund receives Fixed 1.62%; and pays Floating SGD SGDOW 6 Month	Bank of America	16/3/2027	(2,828)	(2,828)
IRS	NZD 5,371,346	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 2.82%	Bank of America	16/3/2027	31,307	31,307
IRS	NZD 13,052,786	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 2.835%	Bank of America	16/3/2027	69,964	69,964
IRS	NZD 54,288,405	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 2.8375%	Bank of America	16/3/2027	286,753	286,753
IRS	NZD 13,052,786	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 2.9%	Bank of America	16/3/2027	43,471	43,471
IRS	USD 8,042,000	Fund receives Fixed 1.342%; and pays Floating USD SOFR 3 Month	Bank of America	22/3/2027	(192,038)	(192,038)
IRS	USD 14,130,000	Fund receives Fixed 1.441%; and pays Floating USD SOFR 1 Day	Bank of America	13/4/2027	(118,267)	(118,267)
IRS	USD 10,890,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.27%	Bank of America	20/4/2027	309,311	309,311
IRS	USD 7,570,000	Fund receives Fixed 1.61%; and pays Floating USD SOFR 3 Month	Bank of America	26/5/2027	(102,008)	(102,008)
IRS	USD 2,785,000	Fund receives Fixed 1.6145%; and pays Floating USD SOFR 3 Month	Bank of America	26/5/2027	(36,930)	(36,930)
IRS	USD 11,140,000	Fund receives Fixed 1.62%; and pays Floating USD SOFR 3 Month	Bank of America	26/5/2027	(144,789)	(144,789)
IRS	USD 14,610,000	Fund receives Fixed 0.6485%; and pays Floating USD SOFR 3 Month	Bank of America	20/6/2027	(876,898)	(876,898)
IRS	USD 14,610,000	Fund receives Fixed 0.6795%; and pays Floating USD SOFR 3 Month	Bank of America	20/6/2027	(855,259)	(855,259)
IRS		Fund receives Fixed 1.17%; and pays Floating USD SOFR 3 Month	Bank of America	19/7/2027	(776,274)	(776,274)
IRS		Fund receives Fixed 1.2817%; and pays Floating USD SOFR 1 Day	Bank of America	28/7/2027	(16,437)	(16,437)
IRS		Fund receives Fixed 1.925%; and pays Floating USD SOFR 1 Day	Bank of America	12/8/2027	130,064	130,064
IRS		Fund receives Fixed 1.207%; and pays Floating USD SOFR 3 Month	Bank of America	16/8/2027	(97,473)	(97,473)
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.85%	Bank of America	18/8/2027	(130,617)	(130,617)
IRS		Fund receives Fixed 1.824%; and pays Floating USD SOFR 1 Day	Bank of America	19/8/2027	18,471	18,471
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.2275%	Bank of America	15/11/2027	81,436	81,436
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.83433%	Bank of America	15/11/2027	223,479	223,479
IRS		Fund receives Fixed 1.65787%; and pays Floating USD SOFR 3 Month	Bank of America	21/11/2027	(52,760)	(52,760)
IRS		Fund receives Fixed 1.891%; and pays Floating USD SOFR 1 Day	Bank of America	14/2/2028	21,434	21,434
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.25132%	Bank of America	15/2/2028	790,721	790,721
IRS	USD 289,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 2.9025%	Bank of America	14/3/2028	(17,560)	(17,560)

March Marc	Swap	15 d5 d1 20 FE	stitually 2022			Unrealised	
NSD 1481000 Fund receives Flaced DSSSYK, and pays Floating USD SOFR 3 Months 188 SUSD 3,300,000 Fund receives Floating USD SOFR 3 Months 188 SUSD 3,300,000 Fund receives Floating USD SOFR 3 Months 188 SUSD 3,300,000 Fund receives Floating USD SOFR 3 Months 188 SUSD 3,300,000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD SOFR 3 Months 188 SUSD 1,100.000 Fund receives Floating USD	Type		Description	Counternarty			
INSIDE USD 3,05,000 Fund receives Finanting USD SOFR 3 Month: 10,000 10,000			Fund receives Fixed 0.6555%; and pays Floating USD SOFR				
INSID 1000 Fund receives Fixed 1.5045%; and pays Floating USD SOFR Bank of America 4/2/2029 0.6,948 0.6,948 (0.6,948 0	IRS	USD 3,930,000	,	Bank of America		, ,	,
In	IRS	USD 3,950,000	Fund receives Fixed 1.5045%; and pays Floating USD SOFR			, ,	
INS	IRS	USD 1,110,000	Fund receives Fixed 1.529%; and pays Floating USD SOFR		4/2/2029	,	
EUR 2,330,000 Fund receives Fleating EUR EURIBOR 6 Month; Bank of America 161/2000 110,741 111,086 115,085 110,741 111,086 115,085 110,094 110	IRS	USD 67,625,000	Fund receives Floating USD SOFR 3 Month;			,	
IRS	IRS	EUR 2,330,000	Fund receives Floating EUR EURIBOR 6 Month;			,	,
IRS	IRS	USD 15,435,000	Fund receives Fixed 0.6475%; and pays Floating USD SOFR				
RS	IRS	USD 15,435,000	Fund receives Floating USD SOFR 3 Month;			,	,
RS	IRS	USD 12,348,000	Fund receives Fixed 0.6795%; and pays Floating USD SOFR				
RS	IRS	USD 12,348,000	•			,	,
Facing F	IRS	EUR 26,960,000	Fund receives Fixed 0.6142%; and pays Floating EUR	Bank of America	15/2/2031		
EURIPOR 6 Month EURIPOR 6	IRS	EUR 26,885,000		Bank of America	15/2/2031	(86,477)	(86,477)
EURIBOR 6 Month Bank of America 15/2/2031 34,156 44,156 18/8 EUR 2,090,000 Fund receives Fixed 0.81627%; and pays Floating EUR Bank of America 15/2/2031 3,429 3,429 18/8 USD 14,520,250 Fund receives Floating USD SOFR 3 Month; and pays Fixed 2,762% Bank of America 10/3/2031 (1,031,626) (1,031,626) (1,031,626) 18/8 USD 7,000 Fund receives Floating USD SOFR 3 Month; and pays Fixed 2,522% Bank of America 30/3/2031 (1,031,626) (1,031,626) 18/8 USD 15,943,900 Fund receives Floating USD SOFR 3 Month; and pays Fixed 2,096% Bank of America 15/6/2031 (39,451) (43,974) 18/8 USD 31,887,000 Fund receives Floating USD SOFR 3 Month; and pays Fixed 2.196% Bank of America 15/6/2031 (39,633) (93,633) (93,633) 18/8 USD 113,894,931 Fund receives Floating USD SOFR 3 Month; and pays Fixed 2.14% Bank of America 17/6/2031 (536,169)	IRS	EUR 28,050,000		Bank of America	15/2/2031	(28,008)	(28,008)
EURIBOR 6 Month	IRS	EUR 27,030,000		Bank of America	15/2/2031	44,156	44,156
RS	IRS	EUR 2,090,000		Bank of America	15/2/2031	3,429	3,429
RS	IRS	USD 14,520,250		Bank of America	10/3/2031	(1,031,626)	(1,031,626)
RS USD 31,887,000 Fund receives Floating USD SOFR 3 Month; and pays Fixed 2.1% Bank of America 15/6/2031 (93,633) (93,	IRS	USD 7,000	•	Bank of America	30/3/2031	(155)	(155)
RS	IRS	USD 15,943,500		Bank of America	15/6/2031	(39,451)	(43,974)
RS	IRS	USD 31,887,000		Bank of America	15/6/2031	(93,633)	(93,633)
RS USD 23,562,000 Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.95% SoFR 3 Month; and pays Fixed 1.953% SoFR 3 Month; and pays Fixed 1.050% SoFR 3 Month; and pays Fixed 0.02% SoFR 3 Month; and pays Fixed 0.02% SoFR 3 Month; and pays Fixed 0.02% SoFR 3 Month; and pays Fixed 1.4015% SoFR 3 Month; and pays Fixed 1.4015% SoFR 3 Month; and pays Fixed 1.685% SoFR 3 Month; and pays Fixed 1.5745% SoFR 3 Month; and pays Fixed 1.59%; and pays Floating USD SOFR 3 Month; and pays Fixed 1.59%; and pays Floating USD SOFR 3 Month; and pays Fixed 1.59%; and pays Floating USD SOFR 3 Month; and pays Fixed 1.59%; and pays Floating USD SOFR 3 Month; and pays Fixed 1.59%; and pays Floating USD SOFR 3 Month; and pays Fixed 1.59%; and pays Floating USD SOFR 3 Month; and pays Fixed 1.5705% SoFR 1 Day; and pays Fixed 1.5705% SoFR 1 Day; and pays Fixed 1.5705% SoFR 1 Day; and pays Fixed 7.6% SoR MXN 232,488,000 Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.6% SoR MXN 232,488,000 Fund receives Floating USD SOFR 1 Day; SoFR 1 D	IRS	USD 113,894,934		Bank of America	17/6/2031	(536,169)	(536,169)
RS	IRS	USD 57,380,000		Bank of America	18/6/2031	(219,974)	(219,974)
RS	IRS	USD 23,562,000		Bank of America	2/7/2031	90,322	90,322
RS USD 10,220,000 Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.4015% Bank of America 21/9/2031 196,124 196,12	IRS	USD 54,978,246	,	Bank of America	2/7/2031	203,411	203,411
RS	IRS	EUR 41,523,251	•	Bank of America	26/8/2031	3,484,491	3,484,491
RS	IRS	USD 4,235,000		Bank of America	21/9/2031	196,124	196,124
RS USD 15,900,000 Fund receives Fixed 1.79%; and pays Floating USD SOFR Bank of America 13/10/2031 115,012 115,012 IRS USD 72,617,577 Fund receives Fixed 1.59%; and pays Floating USD SOFR Bank of America 15/11/2031 82,825 87,843 RS USD 2,490,000 Fund receives Fixed 1.59%; and pays Floating USD SOFR 1 Day; and pays Fixed 1.3705% Bank of America 19/11/2031 (2,212,600) (2,212,600) IRS MXN 232,488,000 Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.6% Bank of America 1/1/2032 (202,017) (202,017) IRS USD 2,810,000 Fund receives Floating USD SOFR 1 Day;	IRS	USD 10,220,000		Bank of America	23/9/2031	217,290	217,290
RS USD 72,617,577 Fund receives Fixed 1.59%; and pays Floating USD SOFR Bank of America 15/11/2031 82,825 87,843 RS USD 2,490,000 Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.3705% Bank of America 22/11/2031 69,770 69,770 RS MXN 232,488,000 Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.6% Bank of America 1/1/2032 (202,017) (202,017) RS USD 2,810,000 Fund receives Floating USD SOFR 1 Day;	IRS	USD 4,230,000	•	Bank of America	13/10/2031	115,012	115,012
RS	IRS	USD 15,900,000		Bank of America	15/11/2031	82,825	87,843
RS MXN 232,488,000 Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.6% Bank of America 22/11/2031 69,770 69,770	IRS	USD 72,617,577		Bank of America	19/11/2031	(2,212,600)	(2,212,600)
and pays Fixed 7.6% Bank of America 1/1/2032 (202,017) (202,017) IRS USD 2,810,000 Fund receives Floating USD SOFR 1 Day;			and pays Fixed 1.3705%	Bank of America	22/11/2031	69,770	69,770
			and pays Fixed 7.6%	Bank of America	1/1/2032	(202,017)	(202,017)
	IRS	USD 2,810,000		Bank of America	10/1/2032	38,519	38,519

	Nominal Value		Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
Type IRS		Fund receives Floating USD SOFR 1 Day;	Counterparty	uate	030	030
IRS	USD 1.405.000	and pays Fixed 1.5335% Fund receives Floating USD SOFR 1 Day;	Bank of America	10/1/2032	19,131	19,131
IRS		and pays Fixed 1.5485% Fund receives Fixed 1.5305%; and pays Floating USD SOFR	Bank of America	10/1/2032	17,196	17,196
		1 Day	Bank of America	11/1/2032	(34,589)	(34,589)
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.5875%	Bank of America	11/1/2032	24,416	24,416
IRS	MXN 271,358,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.565%	Bank of America	12/1/2032	(270,687)	(270,687)
IRS	USD 1,420,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.575%	Bank of America	12/1/2032	13,923	13,923
IRS	USD 1,730,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.629%	Bank of America	20/1/2032	8,461	8,461
IRS	USD 1,440,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.6581%	Bank of America	20/1/2032	3,188	3,188
IRS	USD 1,450,000	Fund receives Floating USD SOFR 1 Day;				
IRS	USD 460,000	and pays Fixed 1.672% Fund receives Floating USD SOFR 1 Day;	Bank of America	21/1/2032	1,361	1,361
IRS	MXN 160,388,000	and pays Fixed 1.6745% Fund receives Floating MXN MXIBTIIE 1 Month;	Bank of America	21/1/2032	326	326
IRS	USD 1.455.000	and pays Fixed 7.53% Fund receives Fixed 1.579%; and pays Floating USD SOFR	Bank of America	23/1/2032	(179,337)	(179,337)
IRS		1 Day Fund receives Fixed 1.588%; and pays Floating USD SOFR	Bank of America	25/1/2032	(13,866)	(13,866)
	, ,	1 Day	Bank of America	25/1/2032	(12,659)	(12,659)
IRS		Fund receives Fixed 1.7343%; and pays Floating USD SOFR 3 Month	Bank of America	28/1/2032	(2,808,238)	(2,808,238)
IRS	USD 1,445,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.602%	Bank of America	28/1/2032	10,725	10,725
IRS	USD 1,445,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.623%	Bank of America	28/1/2032	7,927	7,927
IRS	USD 1,440,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.635%	Bank of America	28/1/2032	6,307	6,307
IRS	USD 1,445,000	Fund receives Fixed 1.5565%; and pays Floating USD SOFR 1 Day	Bank of America	3/2/2032	(16,847)	(16,847)
IRS	USD 1,150,000	Fund receives Fixed 1.583%; and pays Floating USD SOFR 1 Day	Bank of America	4/2/2032	(10,601)	(10,601)
IRS	USD 857,000	Fund receives Floating USD SOFR 1 Day;			, ,	
IRS	USD 2,870,000	and pays Fixed 1.6355% Fund receives Floating USD SOFR 1 Day;	Bank of America	7/2/2032	3,769	3,769
IRS	USD 1,430,000	and pays Fixed 1.6935% Fund receives Floating USD SOFR 1 Day;	Bank of America	8/2/2032	(2,771)	(2,771)
IRS	USD 6 720 000	and pays Fixed 1.733% Fund receives Floating USD SOFR 1 Day;	Bank of America	8/2/2032	(6,603)	(6,603)
		and pays Fixed 1.725%	Bank of America	9/2/2032	(26,064)	(26,064)
IRS		Fund receives Fixed 1.77%; and pays Floating USD SOFR 1 Day	Bank of America	10/2/2032	42,597	42,597
IRS	USD 5,370,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.7575%	Bank of America	10/2/2032	(36,951)	(36,951)
IRS	USD 3,230,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.7635%	Bank of America	10/2/2032	(24,018)	(24,018)
IRS	USD 1,435,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.807%	Bank of America	14/2/2032	(16,430)	(16,430)
IRS	USD 7,470,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.8315%	Bank of America	14/2/2032	(102,481)	(102,481)
IRS	USD 7,470,000	Fund receives Floating USD SOFR 1 Day;				
IRS	USD 1,440,000	and pays Fixed 1.858% Fund receives Fixed 1.8165%; and pays Floating USD SOFR	Bank of America	14/2/2032	(120,821)	(120,821)
IRS	USD 30,000	1 Day Fund receives Fixed 1.8225%; and pays Floating USD SOFR	Bank of America	15/2/2032	17,755	17,755
IRS	USD 1,440,000	1 Day Fund receives Floating USD SOFR 1 Day;	Bank of America	15/2/2032	387	387
	, ,	and pays Fixed 1.814%	Bank of America	15/2/2032	(17,421)	(17,421)

Swap	s as at 28 Fe	ebruary 2022				
Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.8572%	Bank of America	15/2/2032	(23,185)	(23,185)
IRS	EUR 1,160,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.8395%	Bank of America	16/2/2032	1,132	1,132
IRS	USD 11,969,000	Fund receives Fixed 1.7825%; and pays Floating USD SOFR 1 Day	Bank of America	22/2/2032	109,752	109,752
IRS	USD 5,000,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.568%	Bank of America	22/2/2032	168,670	168,670
IRS	USD 1,425,000	Fund receives Fixed 1.74%; and pays Floating USD SOFR 1 Day	Bank of America	23/2/2032	7,448	7,448
IRS	USD 1,425,000	Fund receives Fixed 1.745%; and pays Floating USD SOFR 1 Day	Bank of America	23/2/2032	8,109	8,109
IRS	USD 790,000	•	Bank of America	24/2/2032	4,721	4,721
IRS	USD 1,425,000	Fund receives Fixed 1.691%; and pays Floating USD SOFR 1 Day	Bank of America	29/2/2032	948	948
IRS	EUR 580,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.8575%	Bank of America	1/3/2032	(554)	(554)
IRS	USD 705,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.8015%	Bank of America	1/3/2032	(7,667)	(7,667)
IRS	NZD 3,461,465	Fund receives Fixed 2.7895%; and pays Floating NZD BBR FRA 3 Month	Bank of America	16/3/2032	(49,568)	(49,568)
IRS	NZD 14,396,730	Fund receives Fixed 2.8169%; and pays Floating NZD BBR FRA 3 Month	Bank of America	16/3/2032	(183,282)	(183,282)
IRS	NZD 3,461,465	Fund receives Fixed 2.852%; and pays Floating NZD BBR FRA 3 Month	Bank of America	16/3/2032	(37,020)	(37,020)
IRS	USD 14,460,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.765%	Bank of America	4/5/2032	1,595,235	1,595,235
IRS	USD 1,480,000	Fund receives Fixed 1.9335%; and pays Floating USD SOFR 1 Day	Bank of America	17/8/2032	24,785	24,785
IRS	USD 1,250,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.925%	Bank of America	17/8/2032	(19,954)	(19,954)
IRS	USD 5,570,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.93%	Bank of America	18/8/2032	(91,334)	(91,334)
IRS	USD 2,990,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.6885%	Bank of America	6/2/2033	26,766	26,766
IRS	USD 840,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.7165%	Bank of America	6/2/2033	5,370	5,370
IRS	EUR 3,830,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.44%	Bank of America	16/5/2033	250,490	250,490
IRS	USD 4,760,000	Fund receives Fixed 1.785%; and pays Floating USD SOFR 3 Month	Bank of America	23/9/2034	(115,846)	(115,846)
IRS	USD 2,230,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 2.0915%	Bank of America	12/11/2034	(5,268)	(5,268)
IRS	USD 9,000,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.757%	Bank of America	12/2/2035	245,803	245,803
IRS	USD 1,000,000	Fund receives Fixed 1.81%; and pays Floating USD SOFR 1 Day	Bank of America	1/2/2037	(4,606)	(4,606)
IRS	USD 9,110,000	Fund receives Fixed 1.835%; and pays Floating USD SOFR 1 Day	Bank of America	17/1/2039	(40,707)	(40,707)
IRS	USD 3,480,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.9151%	Bank of America	21/9/2039	70,064	70,064
IRS	USD 6,370,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 2.1225%	Bank of America	15/11/2039	22,984	22,984
IRS	USD 5,090,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.9665%	Bank of America	17/8/2040	858,039	858,039
IRS	USD 9,387,068	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.675%	Bank of America		565,887	565,887
IRS	USD 4,080,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.805%	Bank of America		(32,860)	(30,508)
IRS	USD 4,960,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 2.3375%	Bank of America	5/7/2049	(131,490)	(131,490)
IRS	USD 3,440,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.705%	Bank of America	16/8/2049	53,409	53,409
		•			*	· · · · · · · · · · · · · · · · · · ·

Swap	5 a5 at 20 FE	ebruary 2022				
Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS		Fund receives Fixed 1.8115%; and pays Floating USD SOFR 3 Month	Bank of America	10/2/2050	(21,161)	(21,161)
IRS	USD 3,500,000	Fund receives Fixed 1.709%; and pays Floating USD SOFR 3 Month	Bank of America	12/2/2050	(224,341)	(224,341)
IRS	USD 22,375,995	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.613%	Bank of America	25/1/2051	1,915,847	1,915,847
IRS	USD 42,082,505	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.467%	Bank of America	28/1/2051	4,991,834	4,991,834
IRS	USD 23,363,206	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.562%	Bank of America	1/2/2051	2,271,578	2,271,578
IRS	USD 12,938,411	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.646%	Bank of America	4/2/2051	1,012,149	1,012,149
IRS	USD 13,290,125	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.666%	Bank of America	5/2/2051	979,585	979,585
IRS	USD 4,060,000	Fund receives Fixed 1.845%; and pays Floating USD SOFR 3 Month	Bank of America	19/2/2051	(135,912)	(135,912)
IRS	USD 2,030,000	Fund receives Fixed 1.8785%; and pays Floating USD SOFR 3 Month	Bank of America	22/2/2051	(52,500)	(52,500)
IRS	USD 5,206,655	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.885%	Bank of America	22/2/2051	126,994	126,994
IRS	USD 1,140,000	Fund receives Fixed 1.979%; and pays Floating USD SOFR 3 Month	Bank of America	22/4/2051	(2,774)	(2,774)
IRS	USD 19,334,330	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.98%	Bank of America	27/5/2051	44,401	44,401
IRS	USD 3,175,993	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.945%	Bank of America	28/5/2051	32,076	32,076
IRS		Fund receives Fixed 1.874%; and pays Floating USD SOFR 3 Month	Bank of America	11/6/2051	(61,092)	(61,092)
IRS		Fund receives Fixed 1.3815%; and pays Floating USD SOFR 1 Day	Bank of America	15/12/2051	(44,733)	(44,733)
IRS		Fund receives Floating CAD CDOR 6 Month; and pays Fixed 2.145%	Bank of America	29/12/2051	20,308	20,308
IRS		Fund receives Fixed 1.62%; and pays Floating USD SOFR 1 Day	Bank of America	6/1/2052	(14,486)	(14,081)
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.9355%	Bank of America	21/1/2052	465,383	465,383
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.0835%	Bank of America	20/6/2052	560,093	560,093
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.1295%	Bank of America	20/6/2052	531,864	531,864
IRS		Fund receives Fixed 3.0335%; and pays Floating USD SOFR 3 Month	Bank of America	20/2/2053	218,537	218,537
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.881%	Bank of America	12/7/2053	693,098	693,098
IRS		Fund receives Fixed 1.9125%; and pays Floating USD SOFR 3 Month	Bank of America	1/12/2056	(3,370)	(3,370)
IRS	, ,	Fund receives Fixed 5.42%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2023	(337,726)	(337,726)
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.149%	BNP Paribas	31/1/2024	10,508	10,508
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.985%	BNP Paribas	7/4/2024	132,002	132,002
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.987%	BNP Paribas	7/4/2024	131,466	131,466
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.638%	BNP Paribas	8/4/2024	520,625	520,625
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.7901%	BNP Paribas	14/4/2024	244,631	244,631
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.7586%	BNP Paribas	19/4/2024	455,521	455,521
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.90945%	BNP Paribas	25/4/2024	219,234	219,234
IRS	USD 13,520,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.94084%	BNP Paribas	25/4/2024	210,892	210,892

Swap	15 a5 at 20 i e	ebruary 2022			Unrealised	
Type	Nominal Value	Description	Counterparty	Expiration date	appreciation/ (depreciation) USD	Market Value USD
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.0085%	BNP Paribas	3/5/2024	295,798	295,798
IRS	CNY 177,665,000	Fund receives Fixed 2.24%; and pays Floating CNY CNRR 3 Month	BNP Paribas	15/6/2024	(13,983)	(13,983)
IRS	USD 2,150,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.2685%	BNP Paribas	17/6/2024	23,776	23,776
IRS	USD 6,985,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.302%	BNP Paribas	28/7/2024	49,285	49,285
IRS	USD 6,985,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.4835%	BNP Paribas	29/7/2024	24,296	24,296
IRS	USD 10,300,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.8915%	BNP Paribas	17/8/2024	(42,780)	(42,780)
IRS	MXN 279,950,277	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.71%	BNP Paribas	19/11/2026	51,887	51,887
IRS	USD 2,620,000	Fund receives Fixed 1.2145%; and pays Floating USD SOFR 1 Day	BNP Paribas	7/1/2027	(44,585)	(44,585)
IRS	USD 5,280,000	Fund receives Fixed 1.3585%; and pays Floating USD SOFR 1 Day	BNP Paribas	11/1/2027	(54,144)	(54,144)
IRS	USD 2,640,000	Fund receives Fixed 1.384%; and pays Floating USD SOFR 1 Day	BNP Paribas	12/1/2027	(23,907)	(23,907)
IRS		Fund receives Fixed 1.324%; and pays Floating USD SOFR 1 Day	BNP Paribas	14/1/2027	(32,037)	(32,037)
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.3215%	BNP Paribas	14/1/2027	939,135	939,135
IRS		Fund receives Fixed 1.453%; and pays Floating USD SOFR 1 Day	BNP Paribas	20/1/2027	(15,746)	(15,746)
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.3245%	BNP Paribas	21/1/2027	232,387	232,387
IRS		Fund receives Floating CNY CNRR 3 Month; and pays Fixed 2.55%	BNP Paribas	16/3/2027	(139,015)	(139,015)
IRS		Fund receives Floating CNY CNRR 3 Month; and pays Fixed 2.427%	BNP Paribas	15/6/2027	25,261	25,261
IRS		Fund receives Fixed 1.24%; and pays Floating USD SOFR 1 Day	BNP Paribas	5/7/2027	(56,353)	(56,353)
IRS	USD 10,390,000	Fund receives Fixed 1.337%; and pays Floating USD SOFR 3 Month	BNP Paribas	8/7/2027	(284,183)	(284,183)
IRS	USD 8,315,000	Fund receives Fixed 1.465%; and pays Floating USD SOFR 3 Month	BNP Paribas	1/8/2027	(180,652)	(180,652)
IRS	USD 8,315,000	Fund receives Fixed 1.4745%; and pays Floating USD SOFR 3 Month	BNP Paribas	1/8/2027	(176,885)	(176,885)
IRS		Fund receives Fixed 1.203%; and pays Floating USD SOFR 1 Day	BNP Paribas	5/8/2027	(91,835)	(91,835)
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.76%	BNP Paribas	15/2/2029	(98,178)	(97,991)
IRS		Fund receives Fixed 0.222%; and pays Floating EUR EURIBOR 6 Month	BNP Paribas	19/10/2031	(152,432)	(152,988)
IRS		Fund receives Fixed 1.1625%; and pays Floating USD SOFR 1 Day	BNP Paribas	7/12/2031	(43,055)	(43,055)
IRS	USD 2,770,000	Fund receives Fixed 1.209%; and pays Floating USD SOFR 1 Day	BNP Paribas	7/12/2031	(118,765)	(118,765)
IRS	USD 1,415,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.5815%	BNP Paribas	11/1/2032	13,031	13,031
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.5785%	BNP Paribas	19/1/2032	13,542	13,542
IRS	USD 1,440,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.621%	BNP Paribas	20/1/2032	8,102	8,102
IRS	USD 1,445,000	Fund receives Fixed 1.50917%; and pays Floating USD SOFR 1 Day	BNP Paribas	26/1/2032	(23,067)	(23,067)
IRS		Fund receives Fixed 1.51872%; and pays Floating USD SOFR 1 Day	BNP Paribas	26/1/2032	(21,795)	(21,795)
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.636%	BNP Paribas	14/1/2052	17,037	17,037
IRS	USD 480,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.645%	BNP Paribas	15/1/2055	6,965	6,965

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.66%	BNP Paribas	15/1/2057	1,263	1,263
IRS	CNY 177,665,000	Fund receives Fixed 2.2375%; and pays Floating CNY CNRR 3 Month	Citibank	15/6/2024	(15,352)	(15,352)
IRS	MXN 274,683,000	Fund receives Fixed 6.02%; and pays Floating MXN MXIBTIIE 1 Month	Citibank	24/3/2026	(855,318)	(855,318)
IRS	CNY 277,031,500	Fund receives Floating CNY CNRR 3 Month; and pays Fixed 2.459%	Citibank	16/3/2027	(29,581)	(29,581)
IRS	CNY 74,120,000	Fund receives Floating CNY CNRR 3 Month; and pays Fixed 2.42%	Citibank	15/6/2027	29,104	29,104
IRS	THB 144,780,000	Fund receives Fixed 1.533%; and pays Floating THB BKIBOR 6 Month	Citibank	16/3/2032	(170,656)	(170,656)
IRS	USD 12,530,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.658%	Credit Suisse	11/4/2024	258,220	258,220
IRS	USD 21,080,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.052%	Credit Suisse	3/5/2024	289,448	289,448
IRS	, ,	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.5%	Credit Suisse	6/2/2025	(27,697)	(15,819)
IRS		Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.62%	Credit Suisse	16/2/2025	(137,794)	(137,794)
IRS	, ,	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.60376%	Credit Suisse	20/2/2025	(41,833)	(58,120)
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.11567%	Credit Suisse	27/9/2031	226,162	226,162
IRS		Fund receives Fixed 1.0945%; and pays Floating GBP SONIA 1 Day	Credit Suisse	25/2/2072	(47,610)	(47,610)
IRS		Fund receives Fixed 11.47%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2024	(216,491)	(216,491)
IRS		Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.355%	Goldman Sachs	14/2/2024	(334,603)	(311,142)
IRS		Fund receives Fixed 7.481%; and pays Floating MXN MXIBTIIE 1 Month	Goldman Sachs	14/4/2027	(275,795)	(275,795)
IRS		Fund receives Fixed 1.5638%; and pays Floating USD SOFR 3 Month	Goldman Sachs	14/10/2031	(4,468,467)	(4,468,467)
IRS		Fund receives Fixed 1.535%; and pays Floating THB BKIBOR 6 Month	HSBC Bank Plc	16/3/2032	(120,689)	(120,689)
IRS		Fund receives Fixed 12.4%; and pays Floating BRL BROIS 1 Day Fixed receives Fixed 2.405%, and pays Floating BRL BROIS	JP Morgan	2/1/2023	815,752	815,752
IRS		Fund receives Fixed 8.195%; and pays Floating BRL BROIS 1 Day Fixed receives Fixed 8.275%; and pays Floating BRL BROIS	JP Morgan	2/1/2023	225,540	225,540
IRS		Fund receives Fixed 8.375%; and pays Floating BRL BROIS 1 Day Fund receives Fixed 9.45%; and pays Floating BRI BROIS	JP Morgan	2/1/2023	197,996	197,996
IRS IRS		Fund receives Fixed 9.45%; and pays Floating BRL BROIS 1 Day Fund receives Fixed 9.45%; and pays Floating BRL BROIS	JP Morgan	2/1/2023	1,082,464	1,082,464
IRS		1 Day Fund receives Fixed 11.7%; and pays Floating BRL BROIS	JP Morgan	2/1/2023	229,416	229,416
IRS		1 Day Fund receives Fixed 5.076%; and pays Floating INR MIBOR	JP Morgan	2/1/2024	(17,107)	(17,107)
IRS	, ,	6 Month Fund receives Fixed 11.31%; and pays Floating BRL BROIS	JP Morgan	16/3/2024	36,525	36,525
IRS		1 Day Fund receives Fixed 0.524%; and pays Floating THB BKIBOR	Morgan Stanley	2/1/2024	(148,580)	(148,580)
IRS	, , ,	6 Month Fund receives Floating MXN MXIBTIIE 1 Month;	Nomura	16/3/2024	(477,051)	(477,051)
TRS		and pays Fixed 7.64% Fund receives USD SOFR 1 Day -18bps; and pays	UBS	18/11/2026	46,590	46,590
TRS	, ,	Snap Inc 'A' + 0bps Fund receives USD SOFR 1 Day -18bps; and pays	BNP Paribas	16/3/2022	341,341	341,341
TRS		Snap Inc 'A' + 0bps Fund receives Markit iBoxx US Dollar Liquid High + 0bps;	BNP Paribas	16/3/2022	108,372	108,372
TRS		and pays USD SOFR 3 Month BBA + 0bps Fund receives USD SOFR 3 Month BBA + 0bps; and	BNP Paribas	21/3/2022	(259,738)	(260,367)
	000 01,017,000	pays Markit iBoxx US Dollar Liquid High + Obps	BNP Paribas	21/3/2022	1,323,337	1,326,543

Swaps as at 28 February 2022

					Unrealised appreciation/	Market
Туре	Nominal Value	Description	Counterparty	Expiration date	(depreciation) USD	Value USD
TRS	EUR 8,300,000	Fund receives EUR EURIBOR 3 Month + 0bps; and pays Markit iBoxx Euro Corporate + 0bps	BNP Paribas	20/6/2022	9,646	2,331
TRS	EUR 14,600,000	Fund receives Markit iBoxx Euro Corporate + 0bps; and pays EUR EURIBOR 3 Month + 0bps	BNP Paribas	20/6/2022	686,553	675,783
TRS	USD (8,037)	Fund receives USD SOFR 1 Day -7bps; and pays Universal Health Services Inc + 0bps	BNP Paribas	10/8/2022	(95,829)	(95,829)
TRS	USD (7,686)	Fund receives USD SOFR 1 Day -7bps; and pays Universal Health Services Inc + 0bps	BNP Paribas	10/8/2022	(48,107)	(48,107)
TRS	USD 5,033	Fund receives S5INDU PERFORMANCE SHELL + 0bps; and pays USD SOFR 1 Day + 78bps	Citibank	10/3/2022	(263,629)	(263,629)
TRS	USD 25,220,000	Fund receives Market iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 3 Month BBA + 0bps	Goldman Sachs	20/3/2022	(653,603)	(655,176)
TRS	USD 9,841,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/3/2022	337,545	337,708
TRS	USD 10,762,000	Fund receives USD SOFR 3 Month BBA + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Morgan Stanley	21/3/2022	758,228	758,921
TRS	USD 18,267,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid High + 0bps	Morgan Stanley	21/3/2022	338,061	338,235
Total					62,334,154	57,845,889

CDS: Credit Default Swaps IFS: Inflation Swaps IRS: Interest Rate Swaps TRS: Total Return Swaps

Purchased Options as at 28 February 2022

						Unrealised	
Number of	Call/				Expiration	appreciation/	Market Value
Number of contracts	Call/ Put	Description	Counterparty	Strike Price	date	(depreciation) USD	USD
264,000	Put	OTC EUR/PLN	Bank of America	EUR 4.5	1/3/2022	(41,411)	2
6,386,000	Put	OTC USD/RUB	Bank of America	USD 75.5	3/3/2022	(101,282)	_
21,960,000	Put	OTC USD/BRL	Bank of America	USD 5.4	8/3/2022	56,229	137,700
468,000	Call	OTC EUR/GBP	Bank of America	EUR 0.9	10/3/2022	(58,717)	· _
60,850,000	Call	OTC EUR/USD	Bank of America	EUR 1.1566	10/3/2022	(238,347)	1,869
72,632,935	Put	OTC EUR/USD	Bank of America	EUR 1.135	16/3/2022	698,322	1,057,423
278,000	Put	OTC EUR/HUF	Bank of America	EUR 355	17/3/2022	(29,030)	7,397
12,083,000	Call	OTC USD/MXN	Bank of America	USD 21.35	23/3/2022	(19,532)	28,631
15,128,000	Call	OTC USD/ZAR	Bank of America	USD 15.5	12/4/2022	81,623	351,733
7,616,000	Call	OTC EUR/CZK	Bank of America	EUR 24.85	13/4/2022	64,133	121,061
1,625,777	Put	OTC USD/RUB	Bank of America	USD 66	18/4/2022	85,635	239,704
940,000	Put	OTC USD/RUB	Bank of America	USD 65	4/5/2022	8,708	37,134
14,038,000	Put	OTC AUD/JPY	Bank of America	AUD 81	5/5/2022	(2,662)	102,274
641,560	Put	OTC USD/JPY	Bank of America	USD 110	5/5/2022	(18,727)	41,516
1,310,000	Put	OTC USD/MXN	Bank of America	USD 20.25	30/6/2022	32,078	145,393
94,920,000	Call	OTC EUR/USD	Bank of America	EUR 1.185	5/8/2022	(324,228)	506,285
9,315,000	Put	OTC USD/JPY	Bank of America	USD 113	8/8/2022	3,821	114,427
17,576,000	Put	OTC USD/CLP	Barclays	USD 800	23/3/2022	21,302	333,505
11,896,000	Put	OTC USD/JPY	Barclays	USD 114	6/5/2022	(1,253)	92,369
16,845,000	Call	OTC EUR/USD	Barclays	EUR 1.16	9/5/2022	(86,526)	68,112
11,230,200	Call	OTC USD/ZAR	BNP Paribas	USD 17	10/3/2022	(13,953)	422
53,647,633	Call	OTC EUR/USD	BNP Paribas	EUR 1.16	7/4/2022	(266,991)	110,163
185,000	Put	OTC USD/JPY	BNP Paribas	USD 110	6/5/2022	(2,100)	27,500
21,687,000	Put	OTC USD/RUB	Citibank	USD 75.25	3/3/2022	(288,791)	_
26,690,000	Call	OTC USD/CHF	Citibank	USD 0.9303	8/3/2022	(17,127)	17,330
18,717,000	Put	OTC EUR/CNH	Citibank	EUR 7	10/3/2022	(14,696)	24,019
680,000	Call	OTC USD/CNH	Citibank	USD 6.475	11/3/2022	(73,557)	223
26,690,000	Call	OTC USD/CHF	Citibank	USD 0.9298	22/3/2022	(26,733)	55,121
56,020,000	Call	OTC EUR/USD	Credit Suisse	EUR 1.21	10/8/2022	(79,000)	172,121
4,710,000	Call	OTC USD/ZAR	Deutsche Bank	USD 16.25	10/3/2022	(37,933)	4,994
374,500	Call	OTC AUD/USD	Deutsche Bank	AUD 0.75	24/3/2022	(168)	25,562

Purchased Options as at 28 February 2022

		Ţ.				Unrealised	
Number of	Call/				Expiration	appreciation/ (depreciation)	Market Value
contracts	Put	Description	Counterparty	Strike Price	date	USD	USD
11,382,000	Put	OTC EUR/USD	Deutsche Bank	EUR 1.11	30/3/2022	18,157	66,607
749,000	Put	OTC AUD/USD	Deutsche Bank	AUD 0.77	11/4/2022	(17,381)	32,294
66,605,320	Put	OTC EUR/USD	Deutsche Bank	EUR 1.13	13/4/2022	600,055	1,095,318
8,445,000	Put	OTC EUR/KRW	Deutsche Bank	EUR 1,350	2/5/2022	6,721	109,749
7,866,000	Put	OTC EUR/USD	Deutsche Bank	EUR 1.12	6/5/2022	(45,728)	-
94,150,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.15	27/5/2022	135,368	695,862
13,096,000	Call	OTC USD/RUB	Goldman Sachs	USD 80	18/3/2022	2,377,829	2,593,390
18,717,000	Put	OTC EUR/SEK	Goldman Sachs	EUR 10.15	23/3/2022	(27,728)	7,301
11,985,000	Put Put	OTC USD/CNH	Goldman Sachs	USD 6.35	3/8/2022 3/3/2022	13,556	98,291
7,408,000 19,772,000	Call	OTC USD/KRW OTC USD/MXN	HSBC Bank Plc JP Morgan	USD 1,185 USD 20.8	23/3/2022	(40,765) (188,529)	165 113,784
53,647,633	Call	OTC GSD/MXN	JP Morgan	EUR 1.16	7/4/2022	(263,512)	110,163
752,000	Put	OTC USD/CNH	JP Morgan	USD 6.2	11/5/2022	1,693	41,173
56,020,000	Call	OTC EUR/USD	JP Morgan	EUR 1.21	10/8/2022	(83,543)	172,121
141,913,031	Put	OTC EUR/USD	Morgan Stanley	EUR 1.1225	8/3/2022	(253,548)	684,461
44,020,000	Call	OTC USD/JPY	Morgan Stanley	USD 116.94	11/3/2022	(105,371)	25,457
18,717,000	Put	OTC USD/CAD	Morgan Stanley	USD 1.26	14/3/2022	(18,715)	38,746
1,290,000	Put	OTC USD/RUB	Morgan Stanley	USD 68	15/3/2022	(86,645)	23,005
1,078,000	Call	OTC USD/COP	Morgan Stanley	USD 4,100	19/5/2022	17,516	152,805
17,677,000	Put	OTC EUR/NOK	Morgan Stanley	EUR 9.832	29/8/2022	63,562	334,591
709,166	Call	OTC USD/CNH	Societe Generale	USD 6.8	7/3/2022	(89,291)	-
18,994,000	Call	OTC EUR/USD	UBS	EUR 1.152	8/3/2022	(78,474)	624
15,158,000	Put	OTC EUR/SEK	UBS	EUR 10.2	10/3/2022	(90,107)	1,550
18,716,800	Put	OTC EUR/SEK	UBS	EUR 10	11/4/2022	(37,551)	5,905
1,326,000	Put	OTC EUR/SEK	UBS	EUR 9.95	11/4/2022	(151,352)	19,099
1,069,270 470,000	Put Put	OTC USD/JPY OTC CHF/JPY	UBS UBS	USD 106 CHF 115	11/4/2022 20/4/2022	(65,780) (58,220)	7,465 4,394
7,588,000	Put	OTC EUR/SEK	UBS	EUR 10.5	28/4/2022	3,197	72,246
10,799	Call	S&P 500 Index	Citibank	USD 4,550	17/6/2022	262,114	661,245
364	Call	Alcoa Corp	Exchange Traded	USD 65	14/4/2022	394,968	600,600
120	Call	Amazon.com Inc	Exchange Traded	USD 4,000	18/3/2022	(161,656)	2,040
36	Call	Amazon.com Inc	Exchange Traded	USD 3,300	18/3/2022	(249,395)	60,660
21	Call	Amazon.com Inc	Exchange Traded	USD 3,400	14/4/2022	(130,961)	55,860
325	Put	American Airlines Group Inc	Exchange Traded	USD 10	18/3/2022	(10,827)	650
362	Call	Apple Inc	Exchange Traded	USD 185	14/4/2022	(115,039)	24,073
250	Put	Avaya Holdings Corp	Exchange Traded	USD 13	18/3/2022	3,075	13,125
775	Call	Barclays Plc	Exchange Traded	GBP 2.3	18/3/2022	(41,510)	2,598
1,909	Call	Barclays Plc	Exchange Traded	GBP 2.1	14/4/2022	(78,569)	105,607
477	Call	BNP Paribas SA	Exchange Traded	EUR 68	14/4/2022	(117,500)	6,960
640	Call	Carrefour SA	Exchange Traded	EUR 20	17/6/2022	(18,652)	34,479
480	Call	Cellney Telecom SA	Exchange Traded	EUR 60	17/6/2022	(104,681)	6,734
366 668	Call Call	Cellnex Telecom SA	Exchange Traded	EUR 54 USD 75	16/9/2022 20/5/2022	(31,576) 430,627	18,896 674,680
1,193	Call	CF Industries Inc Coupang Inc	Exchange Traded Exchange Traded	USD 25	20/5/2022	201,635	361,479
260	Call	Devon Energy Corp	Exchange Traded	USD 60	18/3/2022	(1,742)	38,350
3,772	Call	Devon Energy Corp	Exchange Traded	USD 60	14/4/2022	133,152	1,050,502
2,059	Call	Devon Energy Corp	Exchange Traded	USD 55	14/4/2022	401,881	993,467
797	Call	Diamondback Energy Inc	Exchange Traded	USD 135	18/3/2022	(18,365)	470,230
425	Call	Discovery Inc	Exchange Traded	USD 42.5	14/4/2022	(19,698)	9,562
200	Call	Discovery Inc	Exchange Traded	USD 45	17/6/2022	(9,334)	10,900
143	Put	Dollar General Corp	Exchange Traded	USD 195	18/3/2022	3,260	79,365
359	Call	Dynatrace Inc	Exchange Traded	USD 55	20/5/2022	(48,218)	70,903
88	Call	EasyJet Plc	Exchange Traded	GBP 7.5	17/6/2022	(14,740)	35,051
1,501	Call	Electricite de France SA	Exchange Traded	EUR 13	17/6/2022	(182,269)	1,684
181	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,900	18/3/2022	132,121	266,832
146	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,200	18/3/2022	(30,060)	14,256
127	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,600	18/3/2022	(13,581)	356
127	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,300	18/3/2022	(104,532)	4,205
323	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,500	14/4/2022	(58,296)	9,063

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Purchased Options as at 28 February 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
229	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,300	14/4/2022	(124,124)	31,742
879	Call	EURO STOXX Bank Index	Exchange Traded	EUR 110	14/4/2022	(144,647)	34,529
400	Call	EURO STOXX Bank Index	Exchange Traded	EUR 105	14/4/2022	(14,568)	31,987
1,033	Call	EURO STOXX Bank Index	Exchange Traded	EUR 130	16/9/2022	(8,740)	27,536
836	Call	EURO STOXX Bank Index	Exchange Traded	EUR 140	16/9/2022	(45,752)	9,383
1,214	Call	Ford Motor Co	Exchange Traded	USD 25	18/3/2022	(101,871)	1,821
189	Call	Freeport-McMoRan Inc	Exchange Traded	USD 45	20/5/2022	38,991	95,918
1,456	Call	General Motors Co	Exchange Traded	USD 60	14/4/2022	(409,339)	24,752
168	Call	Hilton Worldwide Holdings Inc	Exchange Traded	USD 150	14/4/2022	(11,500)	102,480
468	Call	MGM Resorts International	Exchange Traded	USD 48	20/5/2022	(796)	101,790
757	Call	MGM Resorts International	Exchange Traded	USD 55	17/6/2022	(78,358)	79,863
35	Put	Netflix Inc	Exchange Traded	USD 350	18/3/2022	(1,702)	17,587
34	Call	Nikkei 225 Index	Exchange Traded	JPY 29,000	11/3/2022	(56,694)	2,065
1,199	Call	Ovintiv Inc	Exchange Traded	USD 45	14/4/2022	48,320	326,727
83	Call	Pandora A/S	Exchange Traded	DKK 760	13/4/2022	(34,625)	13,772
200	Put	Pitney Bowes Inc	Exchange Traded	USD 5	18/3/2022	(3,231)	6,000
75	Put	Pitney Bowes Inc	Exchange Traded	USD 5	14/4/2022	198	2,625
2,132	Call	Royal Dutch Shell Plc	Exchange Traded	EUR 24	18/3/2022	(11,349)	137,589
835	Call	Royal Dutch Shell Plc	Exchange Traded	EUR 22	18/3/2022	110,191	160,255
16	Put	S&P 500 Index	Exchange Traded	USD 4,200	18/3/2022	(100,388)	95,760
14	Put	S&P 500 Index	Exchange Traded	USD 4,100	18/3/2022	(61,141)	55,650
24	Put	S&P 500 Index	Exchange Traded	USD 4,000	14/4/2022	(97,121)	146,760
17	Call	S&P 500 Index	Exchange Traded	USD 4,900	17/6/2022	(81,395)	32,385
17	Call	S&P 500 Index	Exchange Traded	USD 4,600	17/6/2022	(211,445)	148,410
17	Put	S&P 500 Index	Exchange Traded	USD 4,100	17/6/2022	71,601	252,790
65	Call	S&P 500 Index	Exchange Traded	USD 6,000	20/1/2023	(17,043)	27,950
250	Call	Sabre Corp	Exchange Traded	USD 13	14/4/2022	2,450	9,750
200	Put	Sabre Corp	Exchange Traded	USD 5	14/4/2022	(5,140)	1,100
300	Put	Seagate Technology Plc	Exchange Traded	USD 80	18/3/2022	(15,210)	6,150
607	Put Call	Snap Inc	Exchange Traded	USD 26	14/4/2022	(225,925)	18,210
490 350	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 455	2/3/2022 2/3/2022	(20,311)	5,145
3,835	Call	SPDR S&P 500 ETF Trust SPDR S&P 500 ETF Trust	Exchange Traded Exchange Traded	USD 450 USD 460	4/3/2022	(21,508) (1,702,766)	11,375 40,267
3,746	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 452	4/3/2022	(233,056)	183,554
2,341	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 458	18/3/2022	(204,149)	283,261
1,573	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 400	18/3/2022	(675,132)	454,597
442	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	18/3/2022	87,070	288,184
151	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 415	18/3/2022	18,005	81,087
940	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 500	31/3/2022	(355,270)	5,170
449	Call	Starbucks Corp	Exchange Traded	USD 100	14/4/2022	(36,148)	41,532
84	Put	Tesla Inc	Exchange Traded	USD 750	18/3/2022	(293,779)	140,490
24	Put	Tesla Inc	Exchange Traded	USD 850	18/3/2022	39,427	121,800
500	Put	Uber Technologies Inc	Exchange Traded	USD 20	18/3/2022	(12,750)	1,000
500	Put	Uber Technologies Inc	Exchange Traded	USD 30	18/3/2022	5,900	20,000
500	Put	Uber Technologies Inc	Exchange Traded	USD 25	18/3/2022	(19,600)	4,500
300	Put	Uber Technologies Inc	Exchange Traded	USD 25	14/4/2022	(4,257)	8,100
200	Put	United Airlines Holdings Inc	Exchange Traded	USD 25	18/3/2022	(8,320)	1,200
1,319	Put	US Treasury 10 Year Note	Exchange Traded	USD 126	25/3/2022	(341,969)	504,929
153	Put	US Treasury 10 Year Note	Exchange Traded	USD 125	25/3/2022	(57,515)	25,101
75	Call	US Treasury 10 Year Note	Exchange Traded	USD 129	25/3/2022	(14,176)	22,266
60	Put	US Treasury 10 Year Note	Exchange Traded	USD 126	22/4/2022	(4,779)	39,375
235	Put	US Treasury 10 Year Note	Exchange Traded	USD 126	20/5/2022	(102,411)	214,805
825	Call	Western Digital Corp	Exchange Traded	USD 65	14/4/2022	(25,551)	33,412
700	Call	Western Digital Corp	Exchange Traded	USD 80	14/4/2022	(71,109)	8,400
300	Call	Xerox Holdings Corp	Exchange Traded	USD 30	14/4/2022	(3,360)	1,500
	Call	Xerox Holdings Corp	-	USD 30	15/7/2022	(3,480)	3,750
150	Call	Acida Holdings Colp	Exchange Traded	030 30	13/1/2022	(3,400)	3,730

Written Options as at 28 February 2022

written O	ption	is as at 28 February 2022	2				
Number of	Call/	Paradiation.	0	Otrilla Bailea	Expiration	Unrealised appreciation/ (depreciation)	Market Value
contracts	Put	Description	Counterparty	Strike Price	date	USD	USD (40.700)
(4,679,000)		OTC USD/ZAR	Bank of America Bank of America	USD 15.4	3/3/2022	20,235	(19,700)
(2,129,000)	Call Call	OTC USD/RUB		USD 80	9/3/2022	(364,424)	(401,224)
(60,850,000)		OTC USD/ZAB	Bank of America Bank of America	EUR 1.168	10/3/2022 10/3/2022	104,370	(117)
(4,710,000)		OTC USD/ZAR	Bank of America	USD 16.25		40,189	(4,994)
(72,632,935)		OTC EUR/USD		EUR 1.115	16/3/2022	(207,512)	(303,517)
(6,386,000) (21,612,000)		OTC USD/RUB OTC USD/ZAR	Bank of America Bank of America	USD 72 USD 16.25	8/4/2022 12/4/2022	(50,077)	(80,947)
(2,830,000)	Put	OTC AUD/JPY	Bank of America	AUD 81	5/5/2022	(39,528) 19,433	(188,218)
(20,589,000)		OTC AUD/JPY	Bank of America	AUD 77	5/5/2022	19,433 876	(20,618) (55,781)
(11,896,000)		OTC USD/JPY	Bank of America	USD 114	6/5/2022	28,876	(92,368)
(9,315,000)		OTC USD/JPY	Bank of America	USD 110	8/8/2022	(3,281)	(60,410)
(7,487,000)		OTC EUR/USD	Barclays	EUR 1.13	9/5/2022	(72,056)	(135,138)
(28,076,000)		OTC EUR/USD	Barclays	EUR 1.19	9/5/2022	42,685	(33,706)
(53,647,633)	Call	OTC EUR/USD	BNP Paribas	EUR 1.185	7/4/2022	86,127	(24,730)
(26,690,000)	Call	OTC USD/CHF	Citibank	USD 0.9349	8/3/2022	6,324	(9,183)
(26,690,000)		OTC USD/CHF	Citibank	USD 0.9391	22/3/2022	9,976	(22,235)
(21,687,000)		OTC USD/RUB	Citibank	USD 72	8/4/2022	(173,130)	(274,896)
(15,142,000)		OTC EUR/PLN	Deutsche Bank	EUR 4.53	9/3/2022	(518,335)	(602,119)
(11,230,200)	Call	OTC USD/ZAR	Deutsche Bank	USD 17	10/3/2022	36,526	(422)
(66,605,320)		OTC EUR/USD	Deutsche Bank	EUR 1.105	13/4/2022	(304,562)	(452,531)
(17,076,000)		OTC USD/CLP	Goldman Sachs	USD 800	9/3/2022	(139,443)	(232,251)
(13,096,000)	Call	OTC USD/RUB	Goldman Sachs	USD 85	18/3/2022	(1,950,718)	(2,045,140)
(2,808,000)	Call	OTC EUR/SEK	Goldman Sachs	EUR 10.4	23/3/2022	(42,413)	(71,455)
(18,717,000)	Put	OTC EUR/CNH	JP Morgan	EUR 7	10/3/2022	26,060	(24,020)
(24,166,000)	Call	OTC USD/MXN	JP Morgan	USD 21.35	23/3/2022	129,542	(57,261)
(53,647,633)	Call	OTC EUR/USD	JP Morgan	EUR 1.185	7/4/2022	86,207	(24,730)
(70,956,515)	Put	OTC EUR/USD	Morgan Stanley	EUR 1.1075	8/3/2022	105,428	(89,228)
(3,794,000)	Call	OTC EUR/SEK	UBS	EUR 10.8	28/4/2022	(972)	(31,874)
(10,799)	Put	S&P 500 Index	Citibank	USD 3,700	16/9/2022	377,504	(1,328,738)
(236)	Put	3 Month SOFR	Exchange Traded	USD 97.75	16/12/2022	21,740	(84,075)
(334)	Call	Advance Auto Parts Inc	Exchange Traded	USD 260	18/3/2022	31,373	(1,670)
(364)	Call	Alcoa Corp	Exchange Traded	USD 85	14/4/2022	(143,599)	(179,270)
(501)	Call	Alcoa Corp	Exchange Traded	USD 80	14/4/2022	(264,844)	(343,185)
(55)	Call	Amazon.com Inc	Exchange Traded	USD 3,500	18/3/2022	189,466	(15,647)
(21)	Call	Amazon.com Inc	Exchange Traded	USD 3,600	14/4/2022	63,185	(17,377)
(362)	Put	Apple Inc	Exchange Traded	USD 150	14/4/2022	(18,460)	(95,025)
(775)	Put	Barclays Plc	Exchange Traded	GBP 1.9	18/3/2022	(141,083)	(171,493)
(1,909)		Barclays Plc	Exchange Traded	GBP 2.3	14/4/2022	16,184	(32,002)
(477)		BNP Paribas SA	Exchange Traded	EUR 76	14/4/2022	21,570	(1,071)
(498)		BP Plc	Exchange Traded	USD 34	18/3/2022	39,077	(4,233)
(477)		Capri Holdings Ltd	Exchange Traded	USD 80	20/5/2022	(13,929)	(98,739)
(640)		Carrefour SA	Exchange Traded	EUR 14	17/6/2022	7,718	(11,493)
(620)		CF Industries Inc	Exchange Traded	USD 90	18/3/2022	(11,594)	(51,150)
(668)		CF Industries Inc	Exchange Traded	USD 90	20/5/2022	(173,771)	(240,480)
(324)		ConocoPhillips	Exchange Traded	USD 95	18/3/2022	14,284	(64,638)
(1,193)		Coupang Inc	Exchange Traded	USD 15	20/5/2022	18,094	(56,071)
(359)		Dynatrace Inc	Exchange Traded	USD 40	20/5/2022	(23,103)	(116,675)
(88)		EasyJet Plc	Exchange Traded	GBP 9	17/6/2022	6,333	(9,814)
(911)		EURO STOVY 50 Indox	Exchange Traded	USD 23	18/3/2022	(15,810)	(93,377)
(181)		EURO STOXX 50 Index	Exchange Traded	EUR 3,700	18/3/2022	(74,728)	(138,038)
(400)		EURO STOXX Bank Index	Exchange Traded	EUR 115	14/4/2022	636	(7,856)
(243)		Exxon Mobil Corp	Exchange Traded	USD 80	18/3/2022	4,292 50.275	(32,927)
(2,427)	Call	Ford Motor Co	Exchange Traded	USD 29 USD 35	18/3/2022	59,275 10,641	(2,427) (15,592)
(189) (1,456)		Freeport-McMoRan Inc General Motors Co	Exchange Traded Exchange Traded	USD 70	20/5/2022 14/4/2022	110,148	(15,592) (6,552)
(468)		MGM Resorts International	Exchange Traded	USD 38	20/5/2022	2,948	(73,242)
(757)		MGM Resorts International	Exchange Traded	USD 40	17/6/2022	(57,979)	(192,278)
	Put	Pandora A/S	Exchange Traded	DKK 640	13/4/2022	(12,179)	(33,960)
(63)	ı uı			DIVIV 040	131412022	(12,179)	(33,300)

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Written Options as at 28 February 2022

	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(835)	Call	Royal Dutch Shell Plc	Exchange Traded	EUR 25	18/3/2022	10,502	(27,178)
(835)	Put	Royal Dutch Shell Plc	Exchange Traded	EUR 19	18/3/2022	23,073	(11,246)
(17)	Put	S&P 500 Index	Exchange Traded	USD 3,900	17/6/2022	(45,134)	(176,035)
(607)	Put	Snap Inc	Exchange Traded	USD 19	14/4/2022	66,952	(4,553)
(3,835)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 470	4/3/2022	579,756	(9,588)
(394)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 410	18/3/2022	(21,512)	(171,981)
(1,573)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	18/3/2022	331,586	(201,344)
(2,341)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 465	18/3/2022	89,797	(112,368)
(940)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 405	31/3/2022	(228,122)	(504,310)
(175)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	14/4/2022	40,903	(29,925)
(183)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 460	14/4/2022	(5,612)	(59,932)
(449)	Put	Starbucks Corp	Exchange Traded	USD 80	14/4/2022	(3,077)	(42,206)
(84)	Put	Tesla Inc	Exchange Traded	USD 675	18/3/2022	188,542	(52,500)
(718)	Call	Uber Technologies Inc	Exchange Traded	USD 47.5	14/4/2022	50,417	(15,796)
(718)	Put	Uber Technologies Inc	Exchange Traded	USD 30	14/4/2022	26,990	(66,415)
(1,649)	Put	US Treasury 10 Year Note	Exchange Traded	USD 124	25/3/2022	176,385	(103,063)
(60)	Put	US Treasury 10 Year Note	Exchange Traded	USD 124	22/4/2022	2,252	(12,656)
(60)	Call	US Treasury 10 Year Note	Exchange Traded	USD 128	22/4/2022	(17,435)	(51,094)
(235)	Put	US Treasury 10 Year Note	Exchange Traded	USD 123	20/5/2022	48,454	(58,750)
(294)	Put	US Treasury 5 Year Note	Exchange Traded	USD 117	20/5/2022	71,851	(142,406)
(294)	Call	US Treasury 5 Year Note	Exchange Traded	USD 118.5	20/5/2022	(92,533)	(227,391)
Total						(1,786,173)	(10,958,645)

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR 13,900,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.36.V1 quarterly from 20/12/2021; and pays 5% Fixed	Bank of America	16/3/2022	68,605	145,559
USD 30,400,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.IG.37.V1 quarterly from 20/12/2021; and pays 1% Fixed	Bank of America	16/3/2022	(12,064)	10,128
USD 5,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.37.V1 quarterly from 20/12/2021; and pays 5% Fixed	Bank of America	16/3/2022	(13,027)	9,473
USD 18,900,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 3/8/2023; and pays 2.75% Fixed semi-annually from 3/2/2023	Bank of America	1/8/2022	8,726	27,153
USD 8,200,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 17/2/2024; and pays 1.9375% Fixed semi-annually from 17/5/2024	Bank of America	15/11/2023	45,580	374,605
USD 8,200,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.9375% Fixed semi-annually from 17/5/2024; and pays Floating USD SOFR 3 Month BBA quarterly from 17/2/2024	Bank of America	15/11/2023	(37,939)	291,086
USD 6,580,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.55% Fixed semi-annually from 31/1/2025; and pays Floating USD SOFR 3 Month BBA guarterly from 31/10/2024	Bank of America	29/7/2024	(59.634)	179,220
EUR 20,700,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.36.V1 quarterly from 20/12/2021; and pays 5% Fixed	Barclays	16/3/2022	(21,754)	13,367
EUR 27,400,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.36.V1 quarterly from 20/12/2021; and pays 5% Fixed	Barclays	20/4/2022	(72,278)	194,259
USD 11,000,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 18/5/2023; and pays 1.6% Fixed semi-annually from 18/11/2022	Barclays	16/5/2022	147,488	249,374

Nominal	waptions as at 20 i estuary 2022		Expiration	Unrealised appreciation/ (depreciation)	Market Value
Value	Description	Counterparty	date	USD	USD
USD 7,100,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 18/5/2023; and pays 1.6% Fixed semi-annually from 18/11/2022	Barclays	16/5/2022	92,984	160,959
EUR 13,700,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.36.V1 quarterly from 20/12/2021; and pays 5% Fixed	Barclays	18/5/2022	(39,946)	184,557
EUR 27,800,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.36.V1 quarterly from 20/12/2021; and pays 1% Fixed	BNP Paribas	18/5/2022	(10,340)	58,339
JPY 4,449,693,762	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONA 1 Day annually from 10/8/2023; and pays 0.42% Fixed annually from 10/8/2023	BNP Paribas	8/8/2022	(70,453)	62,511
JPY 2,224,846,881	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONA 1 Day annually from 10/8/2023; and pays 0.42% Fixed annually from 10/8/2023	BNP Paribas	8/8/2022	(42,296)	31,256
USD 6,960,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 7/6/2023; and pays 1.6% Fixed semi-annually from 7/12/2022	Citibank	3/6/2022	74,238	170,333
USD 44,967,052	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.52% Fixed semi-annually from 7/1/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 7/10/2022	Citibank	5/7/2022	(661,630)	528,424
USD 10,460,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.232% Fixed semi-annually from 27/8/2025; and pays Floating USD SOFR 1 Day annually from 27/2/2026	Citibank	25/2/2025	39,508	296,017
USD 10,460,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 27/2/2026; and pays 1.232% Fixed semi-annually from 27/8/2025	Citibank	25/2/2025	(38,065)	838,707
USD 10,193,500	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed semi-annually from 29/12/2028; and pays Floating USD SOFR 3 Month BBA quarterly from 29/9/2028	Citibank	27/6/2028	534,527	1,110,519
USD 6,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.37.V1 quarterly from 20/12/2021; and pays 5% Fixed	Credit Suisse	16/3/2022	(17,373)	11,367
USD 6,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.37.V1 quarterly from 20/12/2021; and pays 5% Fixed	Credit Suisse	16/3/2022	(26,820)	19,800
USD 3,260,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 7/6/2023; and pays 1.6% Fixed semi-annually from 7/12/2022	Deutsche Bank	3/6/2022	38,707	79,783
USD 9,399,168	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.55% Fixed semi-annually from 8/1/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 8/10/2022	Deutsche Bank	6/7/2022	(134,291)	122,233
USD 9,399,168	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.55% Fixed semi-annually from 8/1/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 8/10/2022	Deutsche Bank	6/7/2022	(130,948)	122,233
USD 12,490,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 5/11/2022; and pays 1.54% Fixed semi-annually			, ,	
USD 12,490,000	from 5/2/2023 Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.54% Fixed semi-annually from 5/2/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 5/11/2022	Deutsche Bank Deutsche Bank	3/8/2022 3/8/2022	125,693 (101,976)	285,565 57,897
USD 9,350,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 17/2/2024; and pays 2.13% Fixed semi-annually from 17/8/2023	Deutsche Bank		, ,	
EUR 71,730,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.35% Fixed annually from 12/2/2025; and pays Floating EUR EURIBOR 6 Month semi-annually	Denische Dähk	15/2/2023	(82,419)	183,819
	from 12/8/2024	Deutsche Bank	8/2/2024	78,851	383,696

r urchaseu o	owaptions as at 20 rebruary 2022			Unrealised	
Nominal			Evaluation	appreciation/	Market
Value	Description	Counterparty	Expiration date	USD	Value USD
USD 9,390,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 7/8/2025; and pays 1.54% Fixed semi-annually from 7/2/2025	Deutsche Bank	5/8/2024	32,132	561,868
USD 10,890,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 9/7/2026; and pays 2.602% Fixed semi-annually from 9/10/2026	Deutsche Bank	7/4/2026	(185,522)	423,773
USD 10,890,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.602% Fixed semi-annually from 9/10/2026; and pays Floating USD SOFR 3 Month BBA quarterly from 9/7/2026	Deutsche Bank	7/4/2026	278,871	888,166
EUR 13,800,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.36.V1 quarterly from 20/12/2021; and pays 5% Fixed	Goldman Sachs	20/4/2022	(33,822)	63,642
USD 20,185,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.6% Fixed semi-annually from 22/10/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 22/7/2022	Goldman Sachs	20/4/2022	(519,253)	106,109
USD 20,185,458	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.6% Fixed semi-annually from 22/10/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 22/7/2022	Goldman Sachs	20/4/2022	(517,278)	106,112
EUR 62,300,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 5/11/2022; and pays 0.4% Fixed annually from 5/5/2023	Goldman Sachs	3/5/2022	543,574	875,496
USD 17,465,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 5/8/2022; and pays 3.25% Fixed semi-annually from 5/11/2022	Goldman Sachs	3/5/2022	,	
EUR 29,460,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 10/12/2022; and pays 0.45% Fixed annually			(918,792)	6,117
EUR 29,460,000	from 10/6/2023 Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 10/12/2022; and pays 0.45% Fixed annually	Goldman Sachs	8/6/2022	1,149,759	1,513,340
USD 2,330,000	from 10/6/2023 Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 16/1/2024; and pays 1.7% Fixed semi-annually from 16/7/2023	Goldman Sachs Goldman Sachs	8/6/2022 12/1/2023	1,119,985 20,367	1,513,341 179,972
USD 2,330,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.7% Fixed semi-annually from 16/7/2023; and pays Floating USD SOFR 1 Day annually				
USD 7,305,000	from 16/1/2024 Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 26/6/2025; and pays 1.71% Fixed semi-annually	Goldman Sachs	12/1/2023	(14,599)	145,006
USD 7,305,000	from 26/6/2024 Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.71% Fixed semi-annually	Goldman Sachs	24/6/2024	18,259	371,353
USD 7,305,000	from 26/12/2024; and pays Floating USD SOFR 1 Day annually from 26/6/2025 Fund purchases a put option to enter into an Interest Rate Swap.	Goldman Sachs	24/6/2024	9,199	302,239
1100 7 205 000	If exercised Fund receives Floating USD SOFR 1 Day annually from 2/7/2025; and pays 1.74% Fixed annually from 2/1/2025	Goldman Sachs	28/6/2024	17,560	362,297
USD 7,305,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.74% Fixed semi-annually from 2/1/2025; and pays Floating USD SOFR 1 Day annually from 2/7/2025	Goldman Sachs	28/6/2024	8,112	312,314
USD 8,430,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 24/7/2025; and pays 1.415% Fixed semi-annually from 24/1/2025	Goldman Sachs	22/7/2024	29,478	556,985
USD 8,430,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.415% Fixed semi-annually from 24/1/2025; and pays Floating USD SOFR 1 Day annually				
	from 24/7/2025	Goldman Sachs	22/7/2024	24,551	257,369

Purchased S	Swaptions as at 28 February 2022				
Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 6,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.37.V1 quarterly from 20/12/2021; and pays 5% Fixed	JP Morgan	16/3/2022	(20,649)	6,891
USD 24,690,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.32375% Fixed semi-annually from 5/1/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 5/10/2022	JP Morgan	1/7/2022	(235,126)	45,414
USD 24,690,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 5/10/2022; and pays 1.32375% Fixed semi-annually from 5/1/2023	JP Morgan	1/7/2022	454,792	735,332
USD 24,690,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 8/7/2023; and pays 2.5% Fixed semi-annually from 8/1/2023	JP Morgan	6/7/2022	(22,955)	44,573
JPY 2,048,850,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONA 1 Day annually from 10/8/2023; and pays 0.42% Fixed annually from 10/8/2023	JP Morgan	8/8/2022	(27,999)	28,783
USD 2,255,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.725% Fixed semi-annually from 29/10/2038; and pays Floating USD SOFR 1 Day annually from 29/4/2039	ID Morgan	27/4/2038	171	240.060
USD 2,255,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 29/4/2039; and pays 2.725% Fixed semi-annually from 29/10/2038	JP Morgan JP Morgan	27/4/2038	(3,021)	240,969 89,233
USD 2,777,500	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.62% Fixed semi-annually from 24/8/2039; and pays Floating USD SOFR 1 Day annually from 24/2/2040	JP Morgan	22/2/2039	688	284,426
USD 2,777,500	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 24/2/2040; and pays 2.62% Fixed semi-annually from 24/8/2029	JP Morgan	22/2/2039	(3,256)	114,693
USD 87,394,060	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 8/3/2023; and pays 1.64% Fixed semi-annually from 8/9/2022	Morgan Stanley	4/3/2022	22,442	653,799
USD 82,752,446	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.5% Fixed semi-annually from 20/10/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 20/7/2022	Morgan Stanley	14/4/2022	(1,353,931)	207,608
USD 43,072,400	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.3% Fixed semi-annually from 25/10/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 25/7/2022	Morgan Stanley	21/4/2022	(492,502)	21,207
USD 22,220,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 16/1/2024; and pays 1.59% Fixed semi-annually from 16/7/2023	Morgan Stanley	12/1/2023	120,175	454,586
USD 22,220,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.59% Fixed semi-annually from 16/7/2023; and pays Floating USD SOFR 1 Day annually from 16/1/2024	Morgan Stanley	12/1/2023		288,714
USD 551,236,172	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.8% Fixed semi-annually from 20/9/2023; and pays Floating USD SOFR 3 Month BBA quarterly 20/6/2023	Morgan Stanley	16/3/2023	(45,697) (1,464,888)	288,043
USD 32,040,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 17/9/2024; and pays 2.5% Fixed semi-annually from 17/12/2024	Morgan Stanley	13/6/2024	(466,894)	973,571
USD 8,500,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.42% Fixed semi-annually from 6/2/2025; and pays Floating USD SOFR 1 Day annually	,		, ,	
USD 8,500,000	from 6/8/2025 Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 6/8/2025; and pays 1.42% Fixed semi-annually from 6/2/2025	Morgan Stanley Morgan Stanley	2/8/2024	19,795 28,603	262,703 561,370

Purchased Swaptions as at 28 February 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 4,940,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.0366% Fixed semi-annually from 16/7/2029; and pays Floating USD SOFR 3 Month BBA quarterly from 16/4/2029	Morgan Stanley	11/1/2029	251,974	533,184
USD 4,940,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 16/4/2029; and pays 3.0366% Fixed semi-annually from 16/7/2029	Morgan Stanley	11/1/2029	(98,967)	182,243
USD 20,510,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 11/8/2022; and pays 2.85% Fixed semi-annually from 11/11/2022	Nomura	9/5/2022	(1,164,067)	26,819
USD 8,940,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.04% Fixed semi-annually from 12/7/2029; and pays Floating USD SOFR 3 Month BBA quarterly from 12/4/2029	Nomura	10/1/2029	458,180	966,643
USD 8,940,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 12/4/2029; and pays 3.04% Fixed semi-annually from 12/7/2029	Nomura	10/1/2029	(179,458)	329,005
USD 4,215,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 9/6/2026; and pays 1.169% Fixed semi-annually from 9/12/2025	UBS	5/6/2025	(14,239)	360,397
USD 4,215,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.169% Fixed semi-annually from 9/12/2025; and pays Floating USD SOFR 1 Day annually from 9/6/2026	UBS	5/6/2025	18,027	117,027
EUR 12,595,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 20/7/2028; and pays 3% Fixed annually from 20/1/2029	UBS	18/1/2028	(559,769)	275,598
Total				(4,034,336)	22,840,569

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
EUR (13,900,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX. XO.36.V1 quarterly from 20/12/2021	Bank of America	16/3/2022	7,386	(29,834)
EUR (13,700,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX. XO.36.V1 quarterly from 20/12/2021	Bank of America	16/3/2022	(23,717)	(83,349)
USD (28,400,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.7325% Fixed semi-annually from 22/1/2023; and pays Floating USD SOFR 1 Day annually from 22/7/2023	Bank of America	20/7/2022	(33,054)	(622,354)
USD (28,400,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 22/7/2023; and pays 1.7325% Fixed semi-annually from 22/1/2023	Bank of America	20/7/2022	41,945	(547,355)
USD (20,286,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.89% Fixed semi-annually from 19/2/2023; and pays Floating USD SOFR 1 Day annually from 19/8/2023	Bank of America	17/8/2022	90,855	(357,976)
USD (20,286,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 19/8/2023; and pays 1.89% Fixed semi-annually from 19/2/2023	Bank of America	17/8/2022	(109,605)	(580,482)
USD (15,740,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.01% Fixed semi-annually from 3/9/2023; and pays Floating USD SOFR 3 Month BBA quarterly 3/6/2023	Bank of America	1/3/2023	77,771	(521,923)

written Swa	otions as at 28 February 2022			Unrealised	
Nominal Value	Description	Counterparty	Expiration date	appreciation/ (depreciation) USD	Market Value USD
USD (15,740,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 3/6/2023; and pays 2.01% Fixed semi-annually from 3/9/2023	Bank of America	1/3/2023	124,269	(475,425)
USD (11,400,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 17/2/2023; and pays 1.8475% Fixed semi-annually from 17/5/2023	Bank of America	15/11/2023	113,580	(223,289)
USD (11,400,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.8475% Fixed semi-annually from 17/5/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 17/2/2023	Bank of America	15/11/2023	(73,942)	(410,812)
EUR (13,900,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX. XO.36.V1 quarterly from 20/12/2021	Barclays	16/3/2022	(24,761)	(84,566)
EUR (17,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX. XO.36.V1 quarterly from 20/12/2021	Barclays	16/3/2022	(45,896)	(103,426)
EUR (27,400,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX. XO.36.V1 quarterly from 20/12/2021	Barclays	20/4/2022	37,783	(85,739)
USD (61,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.4% Fixed semi-annually from 18/11/2022; and pays Floating USD SOFR 1 Day annually from 18/5/2023	Barclays	16/5/2022	(281,065)	(351,838)
USD (39,100,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.4% Fixed semi-annually from 18/11/2022; and pays Floating USD SOFR 1 Day annually from 18/5/2023	Barclays	16/5/2022	(186,422)	(225,522)
EUR (13,700,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX. XO.36.V1 quarterly from 20/12/2021	Barclays	18/5/2022	26,201	(110,597)
EUR (4,830,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 5/2/2023; and pays 0.45% Fixed annually from 5/8/2023	Barclays	3/8/2022	28,582	(18,182)
USD (3,555,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 10/8/2023; and pays 1.55% Fixed annually from 10/2/2023	Barclays	8/8/2022	(3,801)	(46,817)
USD (3,555,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.05% Fixed semi-annually from 10/2/2023; and pays Floating USD SOFR 1 Day annually from 10/8/2023	Barclays	8/8/2022	82	(42,934)
USD (14,900,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 11/4/2023; and pays 1.438% Fixed semi-annually from 11/7/2023	Barclays	9/1/2023	336,927	(148,813)
USD (14,900,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.438% Fixed semi-annually from 11/7/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 11/4/2023	Barclays	9/1/2023	(467,981)	(953,721)
USD (44,130,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 16/1/2024; and pays 1.25% Fixed semi-annually	•		, ,	
USD (44,130,000)	from 16/7/2023 Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.75% Fixed semi-annually from 16/7/2023; and pays Floating USD SOFR 1 Day annually	Barclays	12/1/2023	46,866	(130,978)
EUR (19,260,000)	from 16/1/2024 Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.7% Fixed annually from 17/5/2024; and pays Floating EUR EURIBOR 6 Month semi-annually	Barclays	12/1/2023	(184,679)	(362,523)
USD (19,790,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.74% Fixed semi-annually	Barclays	15/5/2023	(552,987)	(1,069,295)
	from 16/2/2024; and pays Floating USD SOFR 3 Month BBA quarterly 16/11/2023	Barclays	14/8/2023	(301,777)	(1,043,407)

Written Swa	otions as at 28 February 2022			Unrealised	
Nominal Value	Description	Counterparty	Expiration date	appreciation/ (depreciation) USD	Market Value USD
USD (19,790,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 16/11/2023; and pays 1.74% Fixed semi-annually from 16/2/2024	Barclays	14/8/2023	244,706	(496,925)
USD (85,634,934)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.04% Fixed semi-annually from 17/12/2026; and pays Floating USD SOFR 3 Month BBA quarterly from 17/9/2026	Barclays	15/6/2026	20,951	(1,411,293)
USD (31,887,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed semi-annually from 17/12/2026; and pays Floating USD SOFR 3 Month BBA quarterly 17/9/2026	Barclays	15/6/2026	(15,247)	(522,250)
USD (85,640,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.04% Fixed semi-annually from 17/12/2026; and pays Floating USD SOFR 3 Month BBA quarterly from 17/9/2026	Barclays	15/6/2026	23,094	(1,411,376)
USD (1,255,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed semi-annually from 14/9/2029; and pays Floating USD SOFR 3 Month BBA quarterly from 14/6/2029	Barclays	12/3/2029	20,243	(46,335)
USD (1,255,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 14/6/2029; and pays 3.05% Fixed semi-annually from 14/9/2029	Barclays	12/3/2029	(69,765)	(136,343)
USD (116,466,427)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.56% Fixed semi-annually from 7/9/2022; and pays Floating USD SOFR 1 Day annually from 7/3/2023	Citibank	3/3/2022	(123,497)	(331,473)
USD (232,932,853)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.13% Fixed semi-annually from 7/9/2022; and pays Floating USD SOFR 1 Day annually from 7/3/2023	Citibank	3/3/2022	(1,131,814)	(1,364,747)
USD (38,300,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.4% Fixed semi-annually from 7/12/2022; and pays Floating USD SOFR 1 Day annually from 7/6/2023	Citibank	3/6/2022	(193,382)	(248,917)
USD (6,000,000)		Credit Suisse	16/3/2022	7,200	(1,800)
USD (103,270,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 3/6/2022; and pays 0.508% Fixed semi-annually from 3/9/2022	Deutsche Bank	1/3/2022	324,010	_
USD (103,270,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.508% Fixed semi-annually from 3/9/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 3/6/2022	Deutsche Bank	1/3/2022	(1,950,041)	(2,274,051)
USD (104,420,000)		Deutsche Bank	23/3/2022	, ,	, , ,
USD (104,420,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.568% Fixed semi-annually from 25/9/2022; and pays Floating USD SOFR 3 Month BBA			339,256	(109)
USD (9,120,000)	quarterly from 25/6/2022 Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 4/8/2022; and pays 0.74% Fixed semi-annually	Deutsche Bank	23/3/2022	(1,927,607)	(2,266,972)
USD (9,120,000)	from 4/11/2022 Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.74% Fixed semi-annually from 4/11/2022; and pays Floating USD SOFR 3 Month BBA	Deutsche Bank	2/5/2022	315,232	(320)
USD (37,370,000)	quarterly from 4/8/2022 Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 5/8/2022; and pays 1.02% Fixed semi-annually	Deutsche Bank	2/5/2022	(711,793)	(1,027,345)
	from 5/11/2022	Deutsche Bank	3/5/2022	137,193	(10,418)

written Swaptions as at 28 February 2022					
Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (37,370,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.02% Fixed semi-annually from 5/11/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 5/8/2022	Deutsche Bank	3/5/2022	(403,302)	(550,913)
USD (17,930,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.4% Fixed semi-annually from 7/12/2022; and pays Floating USD SOFR 1 Day annually from 7/6/2023	Deutsche Bank	3/6/2022	(90,531)	(116,530)
USD (3,555,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.95% Fixed semi-annually from 5/2/2023; and pays Floating EUR EURIBOR 6 Month annually from 5/8/2023	Deutsche Bank	3/8/2022	(10,589)	(52,005)
USD (3,555,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 5/8/2023; and pays 1.45% Fixed semi-annually from 5/2/2023	Deutsche Bank	3/8/2022	5,844	(35,572)
USD (14,200,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.871% Fixed annually from 10/2/2023; and pays Floating USD SOFR 1 Day annually from 10/8/2023	Deutsche Bank	8/8/2022	59,173	(251,274)
USD (14,200,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 10/8/2023; and pays 1.871% Fixed semi-annually from 10/2/2023	Deutsche Bank	8/8/2022	(75,318)	(385,765)
USD (5,665,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.8% Fixed semi-annually from 11/4/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 11/1/2023	Deutsche Bank	7/10/2022	(49,890)	(205,677)
USD (5,665,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 11/1/2023; and pays 1.8% Fixed semi-annually from 11/4/2023	Deutsche Bank	7/10/2022	63,559	(92,228)
USD (5,665,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.795% Fixed semi-annually from 17/4/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 17/1/2023	Deutsche Bank	13/10/2022	(55,139)	(209,369)
USD (5,665,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 17/1/2023; and pays 1.795% Fixed semi-annually from 17/4/2023	Deutsche Bank	13/10/2022	61,483	(92,747)
USD (44,130,000)		Deutsche Bank	10/1/2023	(187,888)	(361,099)
USD (44,130,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 12/1/2024; and pays 1.25% Fixed semi-annually from 12/7/2023	Deutsche Bank	10/1/2023	42,189	(131,021)
USD (18,760,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 20/1/2024; and pays 1.36% Fixed semi-annually from 20/7/2023	Deutsche Bank	18/1/2023	7,268	, ,
USD (43,140,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.25% Fixed semi-annually from 17/8/2023; and pays Floating USD SOFR 1 Day annually				(68,898)
EUR (71,730,000)	from 17/2/2024 Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.35% Fixed annually from 12/2/2025; and pays Floating EUR EURIBOR 6 Month semi-annually	Deutsche Bank	15/2/2023	89,253	(212,104)
USD (15,944,000)	from 12/8/2024 Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed semi-annually from 17/12/2026; and pays Floating USD SOFR 3 Month BBA	Deutsche Bank	8/2/2024	(65,452)	(515,560)
USD (469,854,799)	quarterly 17/9/2026 Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.08% Fixed semi-annually from 18/9/2022; and pays Floating USD SOFR 1 Day annually	Deutsche Bank	15/6/2026	(6,029)	(261,133)
	from 18/3/2023	Goldman Sachs	16/3/2022	(2,868,680)	(3,357,329)

written Swap	otions as at 28 February 2022			Unrealised	
Nominal Value	Description	Counterparty	Expiration date	appreciation/ (depreciation) USD	Market Value USD
USD (43,665,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.25% Fixed semi-annually from 5/11/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 5/8/2022	Goldman Sachs	3/5/2022	908,265	(5,053)
EUR (109,050,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.8% Fixed annually from 5/5/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 5/11/2022	Goldman Sachs	3/5/2022	(279,664)	(441,559)
EUR (29,460,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.75% Fixed annually from 10/6/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 10/12/2022	Goldman Sachs	8/6/2022	(585,187)	(754,468)
EUR (29,460,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.75% Fixed annually from 10/6/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 10/12/2022	Goldman Sachs	8/6/2022	(572,875)	(754,468)
USD (20,045,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 10/8/2023; and pays 1.38% Fixed semi-annually from 10/2/2023	Goldman Sachs	8/8/2022	(1,387)	(57,813)
USD (20,045,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.88% Fixed semi-annually from 10/2/2023; and pays Floating USD SOFR 1 Day annually from 10/8/2023	Goldman Sachs	8/8/2022	(4,488)	(80,659)
USD (12,310,000)		Goldman Sachs	17/8/2022	(59,264)	(342,086)
USD (12,310,000)		Goldman Sachs	17/8/2022	58,914	(223,908)
USD (63,645,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 17/11/2023; and pays 1.78% Fixed semi-annually from 17/5/2023	Goldman Sachs	15/11/2022	(101,486)	(435,622)
USD (63,645,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.28% Fixed semi-annually from 17/5/2023; and pays Floating USD SOFR 1 Day annually from 17/11/2023	Goldman Sachs	15/11/2022	105,733	(228,403)
USD (63,645,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.24% Fixed semi-annually from 17/5/2023; and pays Floating USD SOFR 1 Day annually from 17/11/2023	Goldman Sachs	15/11/2022	109,688	(241,155)
USD (63,645,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 17/11/2023; and pays 1.74% Fixed semi-annually from 17/5/2023	Goldman Sachs	15/11/2022	(58,689)	(409,532)
USD (74,960,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 5/7/2022; and pays 0.606% Fixed semi-annually from 5/10/2022	JP Morgan	1/4/2022	177,846	(559)
USD (74,960,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.606% Fixed semi-annually from 5/10/2022; and pays Floating USD SOFR 3 Month BBA	·			, ,
USD (74,960,000)	quarterly from 5/7/2022 Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.74% Fixed semi-annually from 8/10/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 8/7/2022	JP Morgan JP Morgan	1/4/2022 6/4/2022	(1,425,773)	(1,604,178)
USD (14,070,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.4% Fixed semi-annually from 9/12/2022; and pays Floating USD SOFR 3 Month BBA	·		, , , ,	, ,
USD (14,070,000)	quarterly from 9/9/2022 Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 9/9/2022; and pays 1.4% Fixed semi-annually	JP Morgan	7/6/2022	80,789	(76,795)
USD (23,730,000)	from 9/12/2022 Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.2% Fixed semi-annually from 15/2/2023; and pays Floating USD SOFR 1 Day annually	JP Morgan	7/6/2022	99,255	(34,410)
	from 15/8/2023	JP Morgan	11/8/2022	36,902	(57,128)

Written Swaptions as at 28 February 2022

Nominal	otions as at 28 February 2022		Expiration	Unrealised appreciation/ (depreciation)	Market Value
Value	Description	Counterparty	date	USD	USD
USD (16,150,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.48% Fixed semi-annually from 4/5/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 4/2/2023	JP Morgan	2/11/2022	(122,577)	(204,135)
USD (5,580,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.45% Fixed semi-annually from 7/6/2023; and pays Floating USD SOFR 1 Day annually from 7/12/2023	JP Morgan	5/12/2022	(87,707)	(257,897)
USD (5,580,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 7/12/2023; and pays 1.45% Fixed semi-annually from 7/6/2023	JP Morgan	5/12/2022	87,759	(82,431)
USD (8,952,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.421% Fixed semi-annually from 19/6/2023; and pays Floating USD SOFR 1 Day annually from 19/12/2023	JP Morgan	15/12/2022	(182,725)	(434,277)
USD (8,952,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 19/12/2023; and pays 1.421% Fixed semi-annually from 19/6/2023	JP Morgan	15/12/2022	122.735	(128,816)
USD (349,576,239)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.13% Fixed semi-annually from 8/9/2022; and pays Floating USD SOFR 1 Day annually from 8/3/2023	Morgan Stanley	4/3/2022	(1,729,938)	(2,064,985)
USD (87,394,060)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.84% Fixed semi-annually from 8/9/2022; and pays Floating USD SOFR 1 Day annually from 8/3/2023	Morgan Stanley	4/3/2022	223,145	(37,791)
USD (10,100,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.6875% Fixed semi-annually from 27/1/2023; and pays Floating USD SOFR 1 Day annually from 27/7/2023	Morgan Stanley	25/7/2022	(34,027)	(247,389)
USD (10,100,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 22/7/2023; and pays 1.6875% Fixed semi-annually from 27/1/2023	Morgan Stanley	25/7/2022	35,630	(177,733)
USD (15,785,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.96% Fixed semi-annually from 17/2/2023; and pays Floating USD SOFR 1 Day annually from 17/8/2023	Morgan Stanley	15/8/2022	127,207	(239,016)
USD (15,785,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 17/8/2023; and pays 1.96% Fixed semi-annually from 17/2/2023	Morgan Stanley	15/8/2022	(147,565)	(513,788)
USD (11,300,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.525% Fixed semi-annually from 6/3/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 6/12/2022	Morgan Stanley	1/9/2022	(285,717)	(585,591)
USD (11,300,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 6/12/2022; and pays 1.525% Fixed semi-annually from 6/3/2023	Morgan Stanley	1/9/2022	214,040	(85,834)
USD (26,590,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 27/1/2023; and pays 1.2375% Fixed semi-annually from 27/4/2023	Morgan Stanley	25/10/2022	117,877	(40,334)
USD (26,590,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.2375% Fixed semi-annually from 27/4/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 27/1/2023	Morgan Stanley	25/10/2022	(270,973)	(429,184)
USD (17,730,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.235% Fixed semi-annually from 27/4/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 27/1/2023	Morgan Stanley	25/10/2022	(180,951)	(286,888)
USD (17,730,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 27/1/2023; and pays 1.235% Fixed semi-annually from 27/4/2023	Morgan Stanley	25/10/2022	79,196	(26,741)
USD (26,560,000)		Morgan Stanley	4/11/2022	103,870	(42,210)
		gair claincy		100,010	(12,210)

willen Swa	otions as at 28 February 2022			Unrealised	
Nominal Value	Description	Counterparty	Expiration date	appreciation/ (depreciation) USD	Market Value USD
USD (26,560,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.25% Fixed semi-annually from 8/5/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 8/2/2023	Morgan Stanley	4/11/2022	(283,058)	(429,138)
USD (8,953,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 15/12/2023; and pays 1.4325% Fixed semi-annually from 15/6/2023	Morgan Stanley	13/12/2022	122,107	(131,263)
USD (8,953,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.4325% Fixed semi-annually from 15/6/2023; and pays Floating USD SOFR 1 Day annually from 15/12/2023	Morgan Stanley	13/12/2022	(173,485)	(426,854)
USD (233,257,979)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 17/2/2024; and pays 1.4% Fixed semi-annually from 17/2/2023	Morgan Stanley	15/2/2023	(191,968)	(960,573)
USD (233,257,979)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.7% Fixed semi-annually from 17/8/2023; and pays Floating USD SOFR 1 Day annually from 17/2/2024	Morgan Stanley	15/2/2023	195,825	(682,021)
USD (233,257,979)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.6% Fixed semi-annually from 17/8/2023; and pays Floating USD SOFR 1 Day annually from 17/2/2024	Morgan Stanley	15/2/2023	220,952	(764,356)
USD (23,573,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 21/2/2024; and pays 1.39% Fixed semi-annually from 21/8/2023	Morgan Stanley	17/2/2023	(11,011)	(95,873)
USD (35,358,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.39% Fixed semi-annually from 21/8/2023; and pays Floating USD SOFR 1 Day annually from 21/2/2024	Morgan Stanley	17/2/2023	15,532	(149,002)
USD (551,236,172)		Morgan Stanley	16/3/2023	848,490	(198,858)
USD (551,236,172)		Morgan Stanley	16/3/2023	470,723	(135,637)
USD (21,980,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.6675% Fixed semi-annually from 16/2/2024; and pays Floating USD SOFR 3 Month BBA	,	14/8/2023	·	, ,
USD (21,980,000)	If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 16/11/2023; and pays 1.6675% Fixed semi-annually	Morgan Stanley		(418,315)	(1,248,060)
USD (32,040,000)	If exercised Fund receives 3.5% Fixed semi-annually from 17/12/2024; and pays Floating USD SOFR 3 Month BBA	Morgan Stanley	14/8/2023	331,426	(498,319)
USD (32,040,000)	quarterly from 17/9/2024 Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed semi-annually from 17/12/2024; and pays Floating USD SOFR 3 Month BBA quarterly	Morgan Stanley	13/6/2024	155,269	(380,967)
USD (16,785,000)	If exercised Fund receives 2.25% Fixed semi-annually from 22/2/2025; and pays Floating USD SOFR 3 Month BBA	Morgan Stanley	13/6/2024	275,469	(604,377)
USD (78,540,246)	quarterly from 22/11/2024 Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.04% Fixed semi-annually from 2/1/2027; and pays Floating USD SOFR 3 Month BBA quarterly	Morgan Stanley	20/8/2024	(173,610)	(671,230)
USD (44,725,000)	2/10/2026 Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed semi-annually from 11/11/2022; and pays Floating USD SOFR 3 Month BBA	Morgan Stanley	30/6/2026	(241,470)	(1,301,764)
	quarterly from 11/8/2022	Nomura	9/5/2022	1,251,106	(44,356)
Total				(11,877,776)	(48,853,341)

Contracts For Difference as at 28 February 2022

Holding	Description	Counterparty	appreciation/ (depreciation) USD
	Belgium		
15,499	Telenet Group Holding NV	Bank of America	(17,395)
			(17,395)
	Cayman Islands		
(538,000)	CIMC Enric Holdings Ltd	Bank of America	14,664
(7,300)	Meituan	Bank of America	39,048
(5,000)	Microport Scientific Corp	HSBC Bank Plc	768
			54,480
	China		
(35,000)	CITIC Securities Co Ltd	Bank of America	3,171
(1,200)	Pharmaron Beijing Co Ltd	Bank of America	106
(2,094,000)	Postal Savings Bank of China Co Ltd	Bank of America	(21 427)
	China Co Liu	bank of America	(21,437) (18,160)
	France		(10,100)
26,412	France Electricite de France SA	Bank of America	(10,316)
20,412	Electrone de l'Turice 6/1	Dank of America	(10,316)
	Italy		(12,212)
417,353	Telecom Italia SpA/Milano	Bank of America	(18,502)
,	· ·		(18,502)
	Japan		
(53,000)	ANA Holdings Inc	Bank of America	27,185
(13,300)	Kyoritsu Maintenance		
	Co Ltd	Bank of America	22,829
(28,100)	Medipal Holdings Corp	HSBC Bank Plc	5,608
			55,622
	Korea, Republic of (So	uth Korea)	
(1,560)	POSCO	Bank of America	(5,080)
			(5,080)
	Netherlands		
(318,114)	Koninklijke KPN NV	Bank of America	14,281
			14,281
	United Kingdom		
60,814	Liberty Global Plc	Bank of America	(150,819)
			(150,819)
Total			(95,889)

To Be Announced Securities Contracts as at 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets
ТВА	·	· · · ·	
	United States		
USD (243,812,000)	Fannie Mae or Freddie Mac '2 3/22' 2% TBA	(240,611,968)	(2.27)
USD (72,582,900)	Fannie Mae or Freddie Mac '2.5 4/22' 2.5% TBA	(70,897,574)	(0.67)
USD (54,210,000)	Fannie Mae or Freddie Mac '3 3/22' 3% TBA	(54,394,227)	(0.51)
USD (300,538,400)	Fannie Mae or Freddie Mac '3 4/22' 3% TBA	(300,902,322)	(2.85)
USD 146,496,000	Fannie Mae or Freddie Mac '4 3/22' 4% TBA	152,584,733	1.44
USD 1,097,363,378	Fannie Mae or Freddie Mac '4 4/22' 4% TBA	1,141,600,784	10.79
Total TBA		627,379,426	5.93

To Be Announced ("TBA") contracts are primarily classified by the country of incorporation of the issuer of the pass-through agency.

SPAC PIPE Commitments as at 28 February 2022

Holding	Description	Commitment Amount USD	Unrealised appreciation/ (depreciation) USD
	United States		
100,000	Symbotic	1,000,000	
Total		1,000,000	_

Future Consumer Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	rities and Money Market Instr k Exchange Listing or Dealt i		1	United Kingdom Dechra Pharmaceuticals Plc Keywords Studios Plc*	295,139 288,131	1.96 1.91	
FUNDS						583,270	3.87
	Ireland				United States		
7.446	BlackRock ICS US Dollar Liquid			2,612	Airbnb Inc	396,815	2.63
, -	Environmentally Aware Fund~	744,726	4.94	235	Amazon.com Inc	717,612	4.76
Total Funds		744,726	4.94	26	Amazon.com Inc	79,395	0.53
iotai Funds		744,726	4.94	6,350	Coursera Inc	126,555	0.84
COMMON STOCK	e (CHADEC)			4,567	Coursera Inc	91,020	0.60
COMMON STOCK				2,241	Estee Lauder Cos Inc/The 'A'	661,633	4.39
	Brazil			1,046	Etsy Inc	159,630	1.06
92,669	Locaweb Servicos de Internet SA	179,702	1.19	1,740	Freshpet Inc	160,115	1.06
	Cayman Islands			232	GoodRx Holdings Inc	6,113	0.04
10 690	Farfetch Ltd	210.272	1.39	11,373	GoodRx Holdings Inc	299,679	1.9
-,	Sea Ltd ADR	167,390	1.11	3,581	Live Nation Entertainment Inc	442,683	2.9
, -	XD Inc	124,873	0.83	2,161	Mastercard Inc	784,184	5.2
30,000	AD IIIC			1,163	Match Group Inc	131,221	0.8
		502,535	3.33		Match Group Inc	363,313	2.4
	China				MercadoLibre Inc	253,145	1.6
107 000	Hainan Meilan International			261	Meta Platforms Inc 'A'	54,278	0.3
107,000	Airport Co Ltd 'H'*	301,920	2.00	1.555	Meta Platforms Inc 'A'	323,378	2.1
	•	001,020		970	Netflix Inc	374,624	2.4
	France				Netflix Inc	90,373	0.6
416	Kering SA	293,679	1.95		PayPal Holdings Inc	184,920	1.2
2,325	L'Oreal SA	916,055	6.07		Peloton Interactive Inc 'A'	5,534	0.0
		1,209,734	8.02	1	Peloton Interactive Inc 'A'	115,550	0.7
		.,,.			ROBLOX Corp	107,570	0.7
	Germany			1	T-Mobile US Inc	360,122	2.3
6,691	HelloFresh SE	356,935	2.37		Uber Technologies Inc	351,652	2.3
	India				Unity Software Inc	204,184	1.3
14 086	Reliance Industries Ltd GDR	890.235	5.91		Walt Disney Co/The	354,292	2.3
14,000	Tremarice industries Eta GBT	000,200	0.01		Zebra Technologies Corp	782,780	5.1
	Italy				Zoetis Inc	922,739	6.1
56,500	PRADA SpA	352,471	2.34	,		8,905,109	59.0
	Japan			Total Common Stocks	(Shares)	14,297,586	94.83
6,900	Sony Group Corp	707,032	4.69	Total Transferable Se			
	Norway			Market Instruments A			
45 924	Kahoot! ASA	143,422	0.95	Official Stock Exchan			
10,024		, , , , , , ,		Dealt in on Another R		15,042,312	99.77
30.033	Sweden Vimian Group AB	165,221	1.10	Total Portfolio	<u> </u>	15,042,312	99.7
,		•		Other Net Assets		35,248	0.2
				Total Net Assets (USI	0)	15,077,560	100.00
				1013111017100013 (001	7	.0,077,000	

[~] Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

Future Consumer Fund continued

To Be Announced Securities Contracts as at 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets
TBA			
	United States		
USD (243,812,000)	Fannie Mae or Freddie Mac '2 3/22' 2% TBA	(240,611,968)	(2.27)
USD (72,582,900)	Fannie Mae or Freddie Mac '2.5 4/22' 2.5% TBA	(70,897,574)	(0.67)
USD (54,210,000)	Fannie Mae or Freddie Mac '3 3/22' 3% TBA	(54,394,227)	(0.51)
USD (300,538,400)	Fannie Mae or Freddie Mac '3 4/22' 3% TBA	(300,902,322)	(2.85)
USD 146,496,000	Fannie Mae or Freddie Mac '4 3/22' 4% TBA	152,584,733	1.44
USD 1,097,363,378	Fannie Mae or Freddie Mac '4 4/22' 4% TBA	1,141,600,784	10.79
Total TBA		627,379,426	5.93

To Be Announced ("TBA") contracts are primarily classified by the country of incorporation of the issuer of the pass-through agency.

Sector Breakdown as at 28 February 2022

	% of Net Assets
Consumer Discretionary	23.28
Communication Services	20.14
Information Technology	16.07
Consumer Staples	13.89
Healthcare	11.21
Energy	5.91
Investment Funds	4.94
Industrials	4.33
Other Net Assets	0.23
	100.00

Future Of Transport Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Secu	rities and Money Market Ins	truments Adn	nitted		South Korea		
	k Exchange Listing or Dealt			3,503,788	Hanon Systems	33,658,044	1.73
Regulated Market	5 5			145,486	LG Chem Ltd	68,365,773	3.52
•				166,814	Samsung SDI Co Ltd	76,029,499	3.92
FUNDS				317,718	SK IE Technology Co Ltd	32,634,567	1.68
	Ireland			196,393	SK Innovation Co Ltd	32,749,861	1.69
881,172	BlackRock ICS US Dollar Liquid	00 100 100				243,437,744	12.54
T	Environmentally Aware Fund [~]	88,130,490	4.54		Sweden		
Total Funds		88,130,490	4.54	3,747,444	Hexagon AB	50,449,452	2.60
COMMON STOCKS	S (SHARES)				Switzerland		
	Australia			102,590	Sika AG	34,402,843	1.77
9,090,944	Lynas Rare Earths Ltd	67,328,554	3.47	538,441	TE Connectivity Ltd*	76,442,469	3.94
	Canada					110,845,312	5.71
1,391,338	Ballard Power Systems Inc*	15,012,537	0.77		United Kingdom		
	Element Fleet Management			5.626.103	Auto Trader Group Plc	50,220,630	2.59
	Corp	33,600,136	1.73		Sensata Technologies	00,220,000	
		48,612,673	2.50	.,,,,,,,,	Holding Plc*	60,019,490	3.09
	Obite	40,012,073	2.50			110,240,120	5.68
1 039 466	Chile Sociedad Quimica y Minera de				United States	110,210,120	0.00
1,000,400	Chile SA ADR	68,407,257	3.52	170,000	United States	22 051 560	1.60
	Office O/(/\Div	00,407,207	0.02	4	Albemarle Corp	32,851,569	1.69
	China				Analog Devices Inc	50,168,226	2.58
1,543,000	BYD Co Ltd 'H'	46,875,566	2.42	1	ANSYS Inc	80,200,593	4.13
2,389,641	Eve Energy Co Ltd	33,859,228	1.74		Darling Ingredients Inc*	35,675,984	1.84
	Shanghai Putailai New Energy				General Motors Co	73,035,199	3.76
, ,	Technology Co Ltd	38,478,734	1.98		Lilium NV 'A'	3,500,000	0.18
			6.14		Luminar Technologies Inc 'A'	10,050,907	0.52
		119,213,528	0.14	1	ON Semiconductor Corp	57,602,721	2.97
	France			1	Texas Instruments Inc	34,443,720	1.78
1,275,646	Dassault Systemes SE	62,265,744	3.21	1	Trimble Inc	35,019,645	1.80
	McPhy Energy SA*	6,919,479	0.35	1,371,782	Vroom Inc	8,367,870	0.43
	Schneider Electric SE	54,324,266	2.80			420,916,434	21.68
198,770	SOITEC*	32,281,148	1.66	Total Common Stooks	(Charas)		
<u> </u>		155,790,637	8.02	Total Common Stocks Total Transferable Se	· · · · · · · · · · · · · · · · · · ·	1,853,202,890	95.45
	Cormony	,,		Market Instruments A	,		
2.040.400	Germany Infineon Technologies AG*	60 420 047	2 50	Official Stock Exchange			
2,040,199		69,438,917	3.58	Dealt in on Another R		1,941,333,380	99.99
005 550	Ireland	54 457 050	0.05				
335,553	Eaton Corp Plc	51,457,053	2.65	Other Transferable S	Securities		
407.500	Japan	24 020 040	4.05	2011101101101011) (OLIA DEO)		
,	Rohm Co Ltd*	31,926,810	1.65	COMMON STOCKS	` '		
3,129,800	Toyota Motor Corp*	58,071,897	2.99		Canada		
		89,998,707	4.64		Sigma Lithium Corp Lockup**	2,511,459	0.13
	Jersey			935,114	Sigma Lithium Corp Lockup**	9,971,132	0.52
585,984	Aptiv Plc	77,267,850	3.98	Total Common Stocks	(Shares)	12,482,591	0.65
<u> </u>	Luxembourg			Total Other Transferal	ole Securities	12,482,591	0.65
1,913,864	Arrival SA*	6,468,860	0.33	Total Portfolio		1,953,815,971	100.64
	Netherlands			Other Net Liebilities		(10 404 407)	(0.64
89.614	ASML Holding NV	58,818,349	3.03	Other Net Liabilities		(12,491,427)	(0.64
	NXP Semiconductors NV	50,506,069	2.60	Total Net Assets (USE	D)	1,941,324,544	100.00
,	STMicroelectronics NV	54,005,374	2.78				
.,,.00	·· · · ·			=			
		163,329,792	8.41]			

 $^{\,\}tilde{}\,$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

** Security subject to a fair value adjustment as detailed in Note 2(j).

Future Of Transport Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	y Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD	
CNH Hedg	jed Share Cla	iss					
CNY	109,123,036	USD	17,128,670	BNY Mellon	15/3/2022	129,142	
USD	1,790,433	CNY	11,366,166	BNY Mellon	15/3/2022	(7,120)	
Net unreal	ised appreciat	ion				122,022	
EUR Hedg	ed Share Cla	SS					
EUR	429,942,708	USD	491,524,392	BNY Mellon	15/3/2022	(8,702,437)	
USD	55,922,329	EUR	49,595,166	BNY Mellon	15/3/2022	227,819	
Net unreal	ised depreciat	ion				(8,474,618)	
GBP Hedg	jed Share Cla	SS					
GBP	14,525,747	USD	19,698,414	BNY Mellon	15/3/2022	(215,513)	
USD	2,486,551	GBP	1,843,970	BNY Mellon	15/3/2022	13,297	
Net unreal	ised depreciat	ion				(202,216)	
SGD Hedg	jed Share Cla	ISS					
SGD	10,204,193	USD	7,600,975	BNY Mellon	15/3/2022	(86,219)	
USD	821,242	SGD	1,109,155	BNY Mellon	15/3/2022	4,418	
Net unrealised depreciation							
Total net unrealised depreciation (8							

Sector Breakdown as at 28 February 2022

7	% of Net Assets
Information Technology	42.23
Materials	18.28
Consumer Discretionary	16.16
Industrials	11.58
Investment Funds	4.54
Communication Services	2.59
Consumer Staples	1.84
Financials	1.73
Energy	1.69
Other Net Liabilities	(0.64)
	100.00

Global Allocation Fund

	lolding	Description	Market Value (USD)	% of Net	Holding	Description	Market Value (USD)	N
		·	` ′		Holding	•	(מפט)	Asse
		rities and Money Market Inst			10.500	Canada	4 044 400	0
		k Exchange Listing or Dealt	in on Anothe	r	-,	Alimentation Couche-Tard Inc	1,844,439	0.
Regulated	warket					Barrick Gold Corp*	378,060	0.
UNDS						Canadian Natural Resources Ltd	209,412	0. 0.
0.1.20		Ireland				Cenovus Energy Inc* Cenovus Energy Inc*	47,691,483 10,048,533	0.
1	976 189	iShares S&P 500 Financials				Enbridge Inc*	127,438,332	0
٠,	,570,105	Sector UCITS ETF USD				George Weston Ltd	863,534	0
		ACC - ETF	21,026,651	0.12		Great-West Lifeco Inc	400,757	0
1.	.474.946	iShares S&P 500 Industrials	21,020,001	0.12		Lions Gate Entertainment Corp*	5,420,994	C
• •	,,	Sector UCITS ETF~	11,641,011	0.07		Loblaw Cos Ltd	398,821	Ċ
						Nutrien Ltd	2,658,003	Ċ
			32,667,662	0.19	,	Power Corp of Canada	671,787	Č
		Luxembourg				Restaurant Brands	,	_
	44,961	BlackRock Strategic Funds -			,,	International Inc	1,187,511	C
		Emerging Markets Short			3,314	Royal Bank of Canada	364,534	C
		Duration Bond Fund [~]	5,134,097	0.03		Saputo Inc	363,531	C
		United States				Shopify Inc	3,979,792	C
	181 110	SPDR Gold Shares - ETF*	32 300 763	0.18		Shopify Inc 'A'	85,624	C
	101,119	OF DR GOID SHALES - ETF	32,300,763		2,051	Shopify Inc 'A'	1,407,498	(
otal Funds			70,102,522	0.40	16,876	Sun Life Financial Inc*	886,730	(
				.	12,722	Suncor Energy Inc	381,035	(
OMMON	/ PREFE	RRED STOCKS (SHARES) &	WARRANTS	·		TC Energy Corp	337,084	(
		Australia			17,485	Thomson Reuters Corp*	1,755,039	(
	16,146	Australia & New Zealand			8,163	Waste Connections Inc	1,013,681	(
		Banking Group Ltd	304,032	0.00			209,786,214	1
	,	BHP Group Ltd*	16,503,480	0.10			,,	
		BHP Group Ltd*	3,530,954	0.02	757 500	Cayman Islands	0.074.440	,
		CSL Ltd	1,587,030	0.01		AAC Technologies Holdings Inc*	2,074,418	C
		Endeavour Group Ltd/Australia*	2,086,013	0.01		Alibaba Group Holding Ltd	18,451,893	(
		Goodman Group (Reit)	1,216,164	0.01		Alibaba Group Holding Ltd ADR†	19,347,022	(
		IGO Ltd	148,003	0.00		Angel Pond Holdings Corp	1,620,547	(
		Magellan Financial Group Ltd*	297,228	0.00		ANTA Sports Products Ltd*	6,825,603	(
_	,	Santos Ltd	695,672	0.00		ASM Pacific Technology Ltd	466,644	(
2,		South32 Ltd	10,336,939	0.06		China Feihe Ltd	1,823,574	0
		Treasury Wine Estates Ltd	1,532,196	0.01		China Hongqiao Group Ltd	3,581,328	(
	122,588	Woodside Petroleum Ltd	2,532,892	0.01	534,000	China Resources Cement	450 470	,
			40,770,603	0.23	103 000	Holdings Ltd Country Garden Services	456,476	C
		Belgium			103,000	Holdings Co Ltd	615,537	C
	64 784	Etablissements Franz			368 500	Dali Foods Group Co Ltd	193,811	Ċ
	04,704	Colruyt NV	2,591,404	0.01		Diversey Holdings Ltd	18,539,837	(
		Colluyt IVV	2,391,404	0.01		ENN Energy Holdings Ltd*	975,174	Ċ
		Bermuda				GLOBALFOUNDRIES Inc*	37,561,160	Ċ
	,	China Gas Holdings Ltd*	908,833	0.01		Haidilao International Holding Ltd	2.455.994	
		Invesco Ltd	1,245,090	0.01		Hedosophia European Growth*	5,585,896	(
		Jardine Matheson Holdings Ltd	190,400	0.00		Highland Transcend	5,555,550	•
	205,000	Nine Dragons Paper			100,007	Partners I Corp	4,712,341	C
		Holdings Ltd*	195,963	0.00	107 018	Huazhu Group Ltd ADR*	4,383,457	Ċ
	108,007	Signet Jewelers Ltd*	7,679,297	0.04	,	Hygeia Healthcare Holdings	.,,	`
			10,219,583	0.06	2.2,300	Co Ltd	3,139,382	(
		Dronil	, -,		159.000	Innovent Biologics Inc	711,122	Ò
	404.451	Brazil	700 :::			JD Health International Inc*	16,775,445	Ò
		Banco Bradesco SA (Pref)	766,812	0.00	, ,	JD.com Inc	7,545,082	Ò
		Banco do Brasil SA	676,456	0.00	,	Jinxin Fertility Group Ltd*	3,639,150	(
		Embraer SA	280,853	0.00		Jiumaojiu International	. ,	
		Engie Brasil Energia SA	1,107,269	0.01	, ,	Holdings Ltd*	2,664,714	(
		Gerdau SA (Pref)	141,764	0.00	567,000	Kingdee International Software		
	აⴢ∠,ၓპ5	Locaweb Servicos de	1 070 040	0.04	,	Group Co Ltd*	1,391,655	C
	202 720	Internet SA	1,072,046	0.01	766,600	Kingsoft Corp Ltd*	2,844,898	C
		Natura & Co Holding SA	1,364,896	0.01		Kuaishou Technology	609,645	Ċ
		Petroleo Brasileiro SA (Pref)	2,906,884	0.02		Li Auto Inc ADR	21,039,156	Ċ
		Sendas Distribuidora SA	1,588,524	0.01		Li Ning Co Ltd	1,247,053	C
	149,633	WEG SA	853,939	0.00		Meituan 'B'	7,234,423	C
			10,759,443	0.06		Microport Cardioflow	. , -	
		British Virgin Islands				Medtech Corp	3,455,352	C
	103 772	Capri Holdings Ltd*	13,238,571	0.08	920,000	Ming Yuan Cloud Group	-	
	.00,110	Capit Holdings Eta	10,200,011	0.00		Holdings Ltd*	1,805,981	C

 $^{\,\}tilde{}\,$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

[†] All or a portion of this security is pledged or given in guarantee, see Note 14, for further details.

Portfolio of Investments 28 February 2022

Holding Description CUSD Assets Holding Description CUSD			Market				Market	% of
1,073,914 N. Holdings Ltd	Holding	Description	Value (USD)	Net Assets	Holding	Description	Value (USD)	Net Assets
1,073.914 N Uhddrings Ltd	138.975	NetEase Inc	2.712.104	0.02	514.200	Jiangsu Hengrui Medicine		
Caywarn Islands	,		_,, ,_,,,	****			3,262,730	0.02
ABS.000 STC International Holdings Ltd 2.098,894 0.01 3.270.00 Nongfu Spring Co Ltd "1" 1.421,931 1.786.000 1.786.000 Tenzent Holdings Ltd 459.455 0.07 3.98.00 Pharmaron Belling Co Ltd 1.766.003 1.786.000 Tenzent Holdings Ltd 459.455 0.07 3.98.00 Pharmaron Belling Co Ltd 1.670.683 1.786.000 Tenzent Holdings Ltd 459.455 0.01 1.786.000 Tenzent Holdings Ltd 459.455 0.01 1.786.000 Tenzent Holdings Ltd 1.787.000 1.778.000 Tenzent Belling Co Ltd 1.786.000 T	,,-	•	7,989,920	0.05	30,700			0.00
Section Co. Ltd" 2,008,694 0.01 32,161,000 PerioChina Co. Ltd" 17,161,37 176,1637 186,800 Tingyi Companisations 1,986,800 Tingyi Companisations 1,986,800 Tingyi Companisations 1,976,803 0.01 19,9402 Time Differs Companisations 1,976,803 0.01 19,9402 Time Differs Companisations 1,976,803 0.01 19,9402 1,976,903 1	1,278,000	Shimao Group Holdings Ltd*	763,744	0.00	19,500	Kweichow Moutai Co Ltd	5,527,211	0.03
561,000 Sunae China Holdings Ltd 49,455 0.00 39,800 Pharmaron Beijing Co Ltd 1" 1,670,836 1,480,000 Tingyl Cayman Islands 1,026,034 0.01 1,750,000 PICC Property & Casualty 1,670,083 1,756,000 PICP Acquisition Corp 1,026,034 0.01 1,756,000 PICP C Property & Casualty 2,767,088 1,760,000 PICP Acquisition Corp 1,773,700 0.01 1,495,500 PICP Acquisition Corp 1,773,700 1,495,500 PICP Acquisition Corp 1,773,700 1,495,500 PICP Acquisition Corp 1,773,700 PICP Acquis	489,000	SITC International Holdings			227,000	Nongfu Spring Co Ltd 'H'*	1,421,931	0.01
1,186,800 Tengic Cayman Islands								0.01
464,000 Tingy Cayman Islands Holding Corp* 1,026,034 0.01 194,042 TPB Acquisition Corp* 1,876,055 0.01 38,000 Ping An Insurance Group 2,076,068 1,026,379 0.01 17,000 1,000								0.00
194.042 TPB Acquisition Corp 1,870,565		Tingyi Cayman İslands	, ,			PICC Property & Casualty		0.01
117,084 Vipshop Holdings Ltd ADR			, ,				1,853,866	0.01
1.668.000 Warn Want China Holdings Ltd* 1,743,769 0.01 1,495,500 WH Group Ltd 1,042,996 0.01 1,042,996 0.01 1,042,996 0.01 1,042,996 0.01 1,042,996 0.01 1,042,996 0.01 1,042,996 0.01 1,042,996 0.01 1,042,996 0.01 1,042,996 0.01 1,042,996 0.01 1,042,996 0.01 1,042,996 0.01 1,042,996 0.01 1,042,996 0.01 1,042,996 0.01 1,042,996 0.02 1,042,002 1,0	,	• •	, ,		358,000		0.707.000	0.00
1.495,500 WH Group Ltd					417.000		2,767,068	0.02
China China China Lid H China Lid H China Lid H China Chin					417,800		3 716 626	0.02
China					7 300		3,7 10,020	0.02
China China China China Lid H Chin	010,737	Waxi Biologics Cayman inc			7,500		378 040	0.00
China China 411.800 Winham Raysus Fiber Lesser 1 411.800 Winham Raysus Fiber Lesser 1 2,74 6,956 221.838 Airer Eye Hospital Group Co Ltd 3,669,645 0.02 210,702 Wixi AppTec Co Ltd 3,274,695 3,274,695 3,274,695 3,274,695 3,369,814 0.02 210,702 Wixi AppTec Co Ltd 3,468,817			293,421,607	1.68	673.307			0.01
7,140,000 Agricultural Bank of China Ltd 'H' 2,704,518 0.02 210,702 Wuxi AppTec Oc Ltd 3,274,695 210,702 Wuxi AppTec Oc Ltd 3,274,695 210,702 Wuxi AppTec Oc Ltd 3,466,817 376,185 Amory Diagnostics Co Ltd 3,382,164 0.02 107,300 Wuxi AppTec Oc Ltd 'H' 1,521,386 153,000 Anhul Guijng Distillery Oc Ltd 147,704 0.00 1,019,769 Yornyou Network Technology Co Ltd 65,730 Asymchen Laboratories Tanijin Co Ltd 17,704 0.00 1,019,769 Yornyou Network Technology Co Ltd 17,019,769 Yornyou Network Technology Co Ltd 17,000 Yorn Co Ltd 17,019,769 Yornyou Network Technology Co Ltd 17,000 Yorn		China					_,-,-,-	
175,185	7,140,000	Agricultural Bank of China Ltd 'H'	2,704,518	0.02	, , ,	•	3,274,695	0.02
153,000 Anhui Conch Cement Co Ltd 'H'			3,569,645		210,702	WuXi AppTec Co Ltd	3,466,817	0.02
10,100	,	, 0						0.01
Section Sect					1	,	2,762,003	0.02
## Second Service Cold ## Second Second China Ldd H			147,704	0.00	1,019,760			
4,834,000 Bank of China Ltd H 1,802,725 0.01 266,400 ZTE Corp H 654,539 191,784,780 241,000 BYD Co Ltd H 1,245,559 0.01 26,000 CanSino Biologics Inc H 468,131 0.00 Curacao 5,105 Schlumberger NV 194,705 297,500 China Gallary Securities Co Ltd H 1,713,189 0.01 1,033,000 China Life Insurance Co Ltd H 1,713,189 0.01 1,237 Carlsberg AS 15,776,447 1,000 China Merchants Bank Co Ltd H 6,239,417 0.04 14,819 GN Store Nord AS 785,276 127,469 Novo Nordisk A/S 13,072,182 124,662 Pandora A/S 22,199,908 448,200 China Pacific Insurance Group Co Ltd H 2,241,906 0.01 6,754,000 China Petroleum & Chemical Corp H 3,336,171 0.02 2452,000 China Tourism Group Duty Free Corp Ltd H 285,537 0.00 2,452,000 China Tourism Group Duty Free Corp Ltd H 285,537 0.00 2,452,000 China Tourism Group Duty Free Corp Ltd H 285,537 0.00 2,452,000 China Tourism Group Duty Free Corp Ltd H 285,537 0.00 2,452,000 China Tourism Group Duty Free Corp Ltd H 285,537 0.00 1,046,000 0.050 SHIPPING Holdings Co Ltd H 240,600 0.050 0.0	65,730		2 542 246	0.00	000.000			0.03
1516,500 BYD Co Ltd 20,409,683 0.12 191,784,780 26,000 CanSino Biologics Inc 'H' 468,131 0.00 Curacao 5,105 Schimberger NV 194,705	4 634 000							0.00
1,000 BYD Co Ltd 'H' 1,245,559 0.01 Curacao 5,105 Schlumberger NV 194,765	, ,				200,400	ZTE Corp H		0.00
26,000 CanSino Biologics Inc 'H' 468,131 0.00 5,105 5,104,105 5,104,105 5,	,						191,784,780	1.10
Corp 'H' 5,204,236 0.03 China Construction Bank Corp 'H' 5,204,236 0.03 China Galaxy Securities Co 170,174 0.00 1,297 Carlsberg AS 186,957 14,000 1,297 Carlsberg AS 186,957 15,776,447 10,000 1,297 Carlsberg AS 186,957 12,746,938 12,246,900 1,297 12,746,938 12,246,900 1,297 12,746,938 12,246,900 1						Curação		
Corp H Space Corp		•	,		5,105		194,705	0.00
1,033,000 China Galaxy Securines Obtained 170,174 0.00 1,033,000 China Life Insurance Co Ltd 'H' 1,713,189 0.01 1,297 Carlsberg AS 186,923 186,907 14,819 GN Store Nord AS 15,776,447 14,819 GN Store Nord AS 13,072,176 124,660 China National Building Material Co Ltd 'H' 4,085,201 0.02 46,200 China Pacific Insurance Group Co Ltd 'H' 1,241,906 0.01 Corp 'H' 2,441,906 0.01 Corp 'H' 2,452,000 China Tourism Group Duty Free Corp Ltd 39,787,539 0.23 23,715 Nordea Bank Abp 262,383 63,466 Wartsila OYJ Abp 711,227 16,858,005 Col Ltd 'H' 285,537 0.00 41,200 Collemporary Amperex Technology Co Ltd 'H' 240,814 0.01 29,632 Credit Agricole SA 314,935 Arkema SA 41,726,938 Col Ltd 'H' 898,161 0.01 388,600 Foshan Haltian Flavouring & Food Co Ltd 'H' 898,161 0.01 39,860 Ganding Lithium Co Ltd 'H' 5,825,761 0.03 39,952 Glodon Co Ltd 'H' 5,825,761 0.03 0.04 0.04			5,204,236	0.03	,			
1,033,000 China Life Insurance Co Ltd 'H' 1,713,189 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01	297,500	China Galaxy Securities Co			704		0.400.000	0.04
1,15,169		Ltd 'H'	170,174	0.00				0.01 0.00
14,819 GN Store Nord AS 755,276			1,713,189	0.01	1	S .		0.00
1,100	741,000				1			0.00
Material Co Ltd 'H'	0.400.000		6,239,417	0.04	1			0.08
Add, China Pacific Insurance Group Co Ltd 'H' 1,241,906 0.01	3,186,000		4.005.204	0.00				0.13
Group Co Ltd 'H' 1,241,906 0.01 Finland 45,485 Neste Oyj 15,878,350 23,715 Nordea Bank Abp 262,383 228,800 Hairer Smart Home Co Ltd 'H' 285,537 0.00 France France France Technology Co Ltd 39,787,539 0.23 314,935 Arkema SA 41,726,938 Arkema	446 200		4,005,201	0.02			54 487 703	0.31
Corp H	440,200		1 241 906	0.01			01,101,100	0.01
Corp 'H' 3,336,171 0.02 405,485 Wartsila OYJ Abp 22,715 Nordea Bank Abp 262,383	6.754.000		., ,000	0.0.	405.405		45.070.050	0.00
121,700 China Group Duty Free Corp Ltd 3,901,548 0.02 2,452,000 China Tower Corp Ltd 'H' 285,537 0.00 Contemporary Amperex Technology Co Ltd 39,787,539 0.23 1,087,861 Alstom SA* 27,483,909 279,900 COSCO SHIPPING Holdings Co Ltd 'H'* 1,240,814 0.01 29,632 Credit Agricole SA 380,068 1,170,170 BNP Paribas SA* 68,858,636 617,600 COSCO SHIPPING Holdings Co Ltd 'H'* 898,161 0.01 328,706 Electricite de France SA* 2,966,151 388,600 Foshan Haitian Flavouring & Food Co Ltd 'H'* 898,161 0.01 328,706 Electricite de France SA* 2,966,151 10,1087 Essilor-Luxottica SA* 1,282,730 1,317,507 LVMH Moet Hennessy Louis Vuitton SE 85,922,669 201,400 Haier Smart Home Co Ltd 'H' 196,755 0.00 426,040 Safran SA 53,803,398 228,800 Haingon So Ltd 'H' 196,755 0.00 10,1094 Hangzhou Tigermed Consulting Co Ltd 'H'* 3,122,888 0.02 Con	-, - ,		3,336,171	0.02	1	• • • • • • • • • • • • • • • • • • • •		0.09
China Tower Corp Ltd	121,700	China Tourism Group Duty					,	0.00
A71,200 Contemporary Amperex Technology Co Ltd 39,787,539 0.23 279,900 COSCO SHIPPING Holdings Co Ltd 776,351 0.00 1,170,170 BNP Paribas SA* 68,858,636 617,600 COSCO SHIPPING Holdings Co Ltd 'H'* 1,240,814 0.01 29,632 Credit Agricole SA 380,068 1,470,470 388,600 Foshan Haitian Flavouring & Food Co Ltd 'H'* 898,161 0.01 328,706 Electricite de France SA* 2,966,151 101,087 Essilort.uxotitica SA* 1,7662,726 101,087 Essilort.uxotitica SA* 1,7662,726 101,087 Essilort.uxotitica SA* 1,7662,726 101,087 Essilort.uxotitica SA* 1,7662,726		Free Corp Ltd	3,901,548	0.02	05,400	Waitsila OTJ Abp		0.01
Technology Co Ltd 39,787,539 0.23 1,087,861 Alstom SA* 27,483,909 COSCO SHIPPING Holdings Co Ltd 776,351 0.00 11,701,770 BNP Paribas SA* 68,858,636 11,704,6000 COSCO SHIPPING Holdings Co Ltd 'H'* 1,240,814 0.01 29,632 Credit Agricole SA 380,068 1,046,000 Dongfeng Motor Group Co Ltd 'H' 898,161 0.01 388,600 Foshan Haitian Flavouring & Food Co Ltd 'H' 898,161 0.01 339,592 Glodon Co Ltd 'H'* 5,825,761 0.03 339,592 Glodon Co Ltd 'H' 987,317 0.01 448,000 Great Wall Motor Co Ltd 'H' 987,317 0.01 448,000 Great Wall Motor Co Ltd 'H' 987,317 0.01 448,000 Great Wall Motor Co Ltd 'H' 987,317 0.01 448,000 Haier Smart Home Co Ltd 'H' 702,305 0.00 228,800 Haitong Securities Co Ltd 'H' 196,755 0.00 1,010,994 Hangzhou Robam Appliances Co Ltd 'H' 196,755 0.00 1,010,994 Hangzhou Robam Appliances Co Ltd 'H' 196,755 0.00 1,010,994 Hangzhou Robam Appliances Co Ltd 'H' 196,755 0.00 1,010,994 Hangzhou Robam Appliances Co Ltd 'H' 3,122,888 0.02 538,912 Hundsun Technologies Inc 4,456,997 0.03 1,000 4,456,997 0.03 11,249 Total Energies SE* 568,393	, ,	•	285,537	0.00			16,858,005	0.10
Technology Co Ltd 39,787,539 0.23 1,087,861 Alstom SA* 27,483,909 279,900 COSCO SHIPPING Holdings Co Ltd 776,351 0.00 1,170,170 BNP Paribas SA* 68,858,636 617,600 COSCO SHIPPING Holdings Co Ltd 'H'* 1,240,814 0.01 29,632 Credit Agricole SA 380,068 1,046,000 Dongfeng Motor Group Co Ltd 'H' 898,161 0.01 328,706 Electricite de France SA* 2,966,178,786 2,963,200 2,607,912 0.02 1,750,702 1,750,702 1,7578 0,702 1,7578 0,702 1,7578 0,702 1,7578 0,702 1,7578 0,702 1,7578 0,702 1,7578 0,702 1,282,730 1,010,994 Hairong Securities Co Ltd 'H' 196,755 0.00 1,941 Schneider Electric SE 3,001,295 1,010,994 Hangzhou Tigermed Consulting Co Ltd 'H' 3,122,888 0.02 1,282,810 1,249,812 1,245,615 0.03 1,245,615 0.03 1,245,615 0.03 1,245,615 0.03 1,245,615 0.03 1,245,615 0.03 0.0	471,200					France		
Co Ltd			39,787,539	0.23	1,087,861		27,483,909	0.16
617,600 COSCO SHIPPING Holdings	279,900		770.054	0.00	314,935	Arkema SA	41,726,938	0.24
Co Ltd 'H'* 1,240,814 0.01 29,632 Credit Agricole SA 380,068 1,046,000 Dongfeng Motor Group Co Ltd 'H' 898,161 0.01 328,706 Electricite de France SA* 2,966,151 101,087 EssilorLuxottica SA* 17,662,726 Food Co Ltd Google Glodon Co Ltd Glodon Co Ltd Google Glodon Co Ltd Google Glodon Co Ltd Google Glodon Co Ltd Google Glodon Co Ltd Google Glodon Co Ltd Google Glodon Co Ltd Google Glodon Co Ltd Google Glodon Co Ltd Google Glodon Co Ltd Google Glodon Co Ltd Google Glodon Co Ltd Google Glodon Co Ltd Google Glodon Co Ltd Google Glodon Co Ltd Google Glodon Co Ltd Google Glodon Co Ltd Google Glodon Co Ltd Google Glodon	047 000		776,351	0.00	1,170,170	BNP Paribas SA*	68,858,636	0.39
1,046,000 Dongfeng Motor Group Co Ltd 'H' 898,161 0.01 524,744 Danone SA* 31,844,428 328,706 Electricite de France SA* 2,966,151 101,087 EssilorLuxottica SA* 17,662,726 1,817 Kering SA 1,282,730 1,817 Kering SA 1,282	617,600		1 240 014	0.01	1			0.32
Ltd 'H' 898,161 0.01 328,706 Electricite de France SA* 2,966,151 101,087 EssilorLuxottica SA* 17,662,726 Food Co Ltd 6,090,590 0.03 1,817 Kering SA 1,282,730 1,822,730 1,822,73	1 046 000		1,240,014	0.01				0.00
388,600 Foshan Haitian Flavouring & Food Co Ltd Food	1,040,000		898 161	0.01				0.18
Food Co Ltd 6,090,590 0.03 1,817 Kering SA 1,282,730 1,817 Kering SA 1,282,730 57,028 La Francaise des Jeux SAEM 2,367,566 1,703 1,7	388 600		000,101	0.01	1			0.02
346,200 Ganfeng Lithium Co Ltd 'H'* 5,825,761 0.03 339,592 Glodon Co Ltd 3,026,287 0.02 474,500 Great Wall Motor Co Ltd 'H' 987,317 0.01 Louis Vuitton SE 85,922,669 Louis Vuitton SE Louis Vuitton SE 85,922,669 Louis Vuitton SE 85,922,669 Louis Vuitton SE Louis Vuitton SE 85,922,669 Louis Vuitton SE 85,922,669 Louis Vuitton SE 85,922,669 Louis Vuitton SE 85,922,669 Louis Vuitton SE 85,922,669 Louis Vuitton SE 85,922,669 Louis Vuitton SE Louis Vuitton SE 85,922,669 Louis Vuitton SE 85,922,669 Louis Vuitton SE 16,521 Louis Vuitton SE 16,521 Louis Vuitton SE 1	000,000	9	6.090.590	0.03				0.10
339,592 Glodon Co Ltd	346,200				1	3		0.01 0.01
474,500 Great Wall Motor Co Ltd 'H' 987,317 0.01 448,000 Gree Electric Appliances Inc of Zhuhai 2,607,912 0.02 1,768,600 Guangzhou Baiyun International Airport Co Ltd 'H' 702,305 0.00 221,400 Haier Smart Home Co Ltd 'H' 196,755 0.00 1,010,994 Hangzhou Robam Appliances Co Ltd 'H' 196,755 0.00 278,900 Hangzhou Tigermed Consulting Co Ltd 'H'* 3,122,888 0.02 538,912 Hundsun Technologies Inc 4,456,997 0.03 Louis Vuitton SE 85,922,669 16,521 Orange SA 200,147 71,578 Orpea SA 2,942,701 6,806 Pernod Ricard SA 1,486,116 4,663 Remy Cointreau SA* 898,598 426,040 Safran SA 53,803,398 425,758 Societe Generale SA 12,051,400 11,249 TotalEnergies SE* 568,393		•					2,307,300	0.01
448,000 Gree Electric Appliances Inc of Zhuhai 2,607,912 0.02 16,521 Orange SA 200,147 1,768,600 Guangzhou Baiyun International Airport Co Ltd 3,516,743 0.02 6,806 Pernod Ricard SA 1,486,116 201,400 Haier Smart Home Co Ltd 'H' 702,305 0.00 426,040 Safran SA 53,803,398 228,800 Haitong Securities Co Ltd 'H' 196,755 0.00 19,417 Schneider Electric SE 3,001,295 1,010,994 Hangzhou Robam Appliances Co Ltd 'H' 5,325,038 0.03 11,249 TotalEnergies SE* 568,393 278,900 Hangzhou Tigermed Consulting Co Ltd 'H'* 3,122,888 0.02 4456,997 411,626,655 538,912 Hundsun Technologies Inc 4,456,997 0.03 Germany					117,507		85 922 669	0.49
of Zhuhai 2,607,912 0.02 71,578 Orpea SA 2,942,701 6,806 Pernod Ricard SA 1,486,116 Airport Co Ltd 3,516,743 0.02 4,663 Remy Cointreau SA* 898,598 201,400 Hairer Smart Home Co Ltd 'H' 702,305 0.00 426,040 Safran SA 53,803,398 228,800 Haitong Securities Co Ltd 'H' 196,755 0.00 19,417 Schneider Electric SE 3,001,295 1,010,994 Hangzhou Robam Appliances Co Ltd 'H' 5,325,038 0.03 278,900 Hangzhou Tigermed Consulting Co Ltd 'H'* 3,122,888 0.02 538,912 Hundsun Technologies Inc 4,456,997 0.03 Germany	448,000	Gree Electric Appliances Inc			16 521			0.00
1,768,600 Guangzhou Baiyun International Airport Co Ltd Airport Co Ltd 3,516,743 0.02 201,400 Haier Smart Home Co Ltd 'H' 702,305 0.00 228,800 Haitong Securities Co Ltd 'H' 196,755 0.00 19,417 Schneider Electric SE 3,001,295 1,010,994 Hangzhou Robam Appliances Co Ltd 5,325,038 0.03 278,900 Hangzhou Tigermed Consulting Co Ltd 'H'* 3,122,888 0.02 538,912 Hundsun Technologies Inc 4,456,997 0.03 Germany		of Zhuhai	2,607,912	0.02	1	3		0.02
Airport Co Ltd 3,516,743 0.02 4,663 Remy Cointreau SA* 898,598 201,400 Haier Smart Home Co Ltd 'H' 702,305 0.00 228,800 Haitong Securities Co Ltd 'H' 196,755 0.00 1,010,994 Hangzhou Robam Appliances Co Ltd 5,325,038 0.03 278,900 Hangzhou Tigermed Consulting Co Ltd 'H'* 3,122,888 0.02 538,912 Hundsun Technologies Inc 4,456,997 0.03 446,040 Safran SA 53,803,398 19,417 Schneider Electric SE 3,001,295 425,758 Societe Generale SA 12,051,400 11,249 TotalEnergies SE* 568,393 411,626,655	1,768,600	,						0.01
201,400 Haier Smart Home Co Ltd 'H' 702,305 0.00 426,040 Safran SA 53,803,398 228,800 Haitong Securities Co Ltd 'H' 196,755 0.00 19,417 Schneider Electric SE 3,001,295 425,758 Societe Generale SA 12,051,400 278,900 Hangzhou Tigermed Consulting Co Ltd 'H'* 3,122,888 0.02 538,912 Hundsun Technologies Inc 4,456,997 0.03 Germany		•			1			0.01
19,417 Schneider Electric SE 3,001,295 19,417 Schneider Electric SE 3,001,295 1,010,994 Hangzhou Robam Appliances Co Ltd 5,325,038 0.03 11,249 TotalEnergies SE* 568,393 11,249 TotalEnergies SE* 12,051,400 11,249 TotalEnergies SE* 568,393 11,626,655 12,051,400 11,249 TotalEnergies SE* 12,051,400 12,051,4								0.31
Co Ltd 5,325,038 0.03 11,249 TotalEnergies SE* 568,393 278,900 Hangzhou Tigermed		_	196,755	0.00				0.02
278,900 Hangzhou Tigermed Consulting Co Ltd 'H'* 3,122,888 0.02 538,912 Hundsun Technologies Inc 4,456,997 0.03 Germany	1,010,994	•	E 20E 000	0.00	425,758	Societe Generale SA	12,051,400	0.07
Consulting Co Ltd 'H'* 3,122,888 0.02 411,626,655 538,912 Hundsun Technologies Inc 4,456,997 0.03 Germany	270 000		5,325,038	0.03	11,249	TotalEnergies SE*	568,393	0.00
538,912 Hundsun Technologies Inc 4,456,997 0.03 Germany	278,900	3 3	3 122 000	0.00			411,626.655	2.36
7.440.000 L.L.411.0.0	538 012	-				Cormoni	,. ,,	
LETTUROU HUUSHIGI W COHINGIGII DON E DE CARACTER E DE CARA		· ·	7,730,837	0.03	6.054		1 420 040	0.04
7,443,000 Industrial & Commercial Bank 6,051 adidas AG 1,430,940 of China Ltd 'H' 4,448,000 0.03 1,467 Allianz SE 332,098	7,770,000		4,448 000	0.03	1			0.01 0.00
101,900 Jafron Biomedical Co Ltd 738,051 0.00	101,900				1,40/	Allializ OL	332,098	0.00

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

Haldin o	December 1999	Market Value	% of Net	Halden o	December 1 and 1 a	Market Value	% of Net
Holding	Description	(050)	Assets	Holding	Description	(บรบ)	Assets
863,741	Auto1 Group SE*	12,326,208	0.07		Japan		
	Bayerische Motoren Werke AG	1,874,843	0.01		Advantest Corp*	1,770,639	0.01
	Brenntag SE	518,315	0.00	- ,	AGC Inc*	1,642,861	0.01
	Covestro AG	11,152,927	0.06	25,400	Aisin Corp*	922,294	0.01
	Daimler Truck Holding AG	2,439,292	0.01	41,100	Asahi Kasei Corp*	384,237	0.00
,	Deutsche Boerse AG	613,546	0.00	207,900	Astellas Pharma Inc	3,460,640	0.02
	Deutsche Telekom AG	86,778,285	0.50		Capcom Co Ltd*	1,524,077	0.01
	Henkel AG & Co KGaA (Pref)	1,096,357	0.01	61,500	Chubu Electric Power Co Inc*	615,240	0.00
	Infineon Technologies AG	17,547,034	0.10		Chugai Pharmaceutical Co Ltd	2,060,648	0.01
	Mercedes-Benz Group AG*	130,057,141	0.75		CyberAgent Inc	2,908,694	0.02
84,501	Porsche Automobil Holding				Daiichi Sankyo Co Ltd	1,393,660	0.01
	SE (Pref)	8,457,829	0.05		Eisai Co Ltd*	2,599,654	0.01
	Puma SE*	25,470,309	0.15		FANUC Corp*	61,434,017	0.35
	SAP SE	4,908,861	0.03		Fujitsu Ltd*	4,038,666	0.02
,	Siemens AG	122,612,258	0.70		GLP J-Reit (Reit)*	305,219	0.00
	Siemens Energy AG*	1,174,941	0.01		Honda Motor Co Ltd*	1,728,016	0.01
,	TeamViewer AG*	233,580	0.00		Hoya Corp	45,607,312	0.26
519,344	Telefonica Deutschland				Inpex Corp	1,623,456	0.01
	Holding AG	1,412,336	0.01	,	ITOCHU Corp*	2,370,734	0.01
	Vantage Towers AG*	55,959,514	0.32		Japan Post Bank Co Ltd	177,717	0.00
	Vitesco Technologies Group AG*	913,456	0.01		Japan Tobacco Inc	362,362	0.00
45,236	Volkswagen AG (Pref)	8,933,626	0.05		Kao Corp	5,116,029	0.03
		496,243,696	2.85	,	Keyence Corp	15,733,874	0.09
	•	, ,		,	Kirin Holdings Co Ltd*	3,869,450	0.02
	Guernsey			146,600	Kose Corp*	16,700,861	0.10
608,833	Genius Sports Ltd*	3,427,730	0.02		Kyocera Corp	2,711,400	0.02
	Hong Kong			51,200	Kyowa Kirin Co Ltd	1,312,262	0.01
7 155 200	AIA Group Ltd*	74,395,219	0.43		Lixil Corp*	2,425,205	0.01
	BYD Electronic International	,000,2.0	00		Makita Corp*	364,171	0.00
200,000	Co Ltd*	723,042	0.00	216,300	Marubeni Corp*	2,258,618	0.01
730,000	CSPC Pharmaceutical	720,012	0.00		Mazda Motor Corp*	2,905,446	0.02
100,000	Group Ltd	864,101	0.01	444,300	Mitsubishi Electric Corp*	5,325,586	0.03
271 000	Hang Lung Properties Ltd	568,046	0.00	48,300	Mitsubishi Heavy Industries Ltd*	1,423,164	0.01
	Lenovo Group Ltd*	4,050,043	0.02	11,900	Mitsui OSK Lines Ltd	964,349	0.01
	Link REIT (Unit) (Reit)	1,790,980	0.02		Mizuho Financial Group Inc*	5,713,374	0.03
	Sun Art Retail Group Ltd	76,053	0.00	74,700	MS&AD Insurance Group		
	Sun Hung Kai Properties Ltd	1,169,041	0.00		Holdings Inc*	2,530,940	0.01
100,300	Out Hung Rail Toperties Ltd			31,100	Murata Manufacturing Co Ltd*	2,101,216	0.01
		83,636,525	0.48	118,700	NEC Corp*	5,103,106	0.03
	India			21,600	Nidec Corp*	1,852,178	0.01
113.462	HCL Technologies Ltd	1,697,017	0.01	22,500	Nihon M&A Center Holdings Inc	324,650	0.00
	Indian Oil Corp Ltd	531,969	0.00	35,900	Nippon Paint Holdings Co Ltd*	317,401	0.00
	InterGlobe Aviation Ltd	791,316	0.01	114,200	Nippon Telegraph &		
01,001	THE CIODO / WILLION ELG				Telephone Corp	3,262,857	0.02
		3,020,302	0.02	15,400	Nippon Yusen KK	1,425,691	0.01
	Indonesia			21,700	Nitto Denko Corp*	1,572,123	0.01
3.070.900	Bank Central Asia Tbk PT	1,720,662	0.01		Nomura Holdings Inc*	4,700,648	0.03
-,-,-,		-,,,		2,600	Obic Co Ltd*	413,049	0.00
	Ireland			77,800	Olympus Corp*	1,552,220	0.01
	Accenture Plc 'A'	1,021,460	0.01		Omron Corp*	269,316	0.00
	Allegion plc	319,901	0.00		Oracle Corp Japan	3,313,418	0.02
1,780	Eaton Corp Plc	272,963	0.00	,	Oriental Land Co Ltd/Japan*	1,631,660	0.01
97,164	Johnson Controls				Otsuka Corp	273,207	0.00
	International plc	6,337,036	0.04		Otsuka Holdings Co Ltd	2,802,347	0.02
38,539	Linde Plc	11,222,942	0.06		Pan Pacific International	_,,	
30,821	Medtronic Plc	3,213,398	0.02	_: ,,	Holdings Corp	3,503,743	0.02
46,523	Trane Technologies Plc	7,183,616	0.04	206 800	Panasonic Corp*	2,135,196	0.01
8,078	Willis Towers Watson Plc	1,787,904	0.01		Recruit Holdings Co Ltd	14,797,261	0.08
·		31,359,220	0.18		Ricoh Co Ltd*	1,278,378	0.01
		31,339,220	0.16		Rohm Co Ltd	1,950,865	0.01
	Israel				Shiseido Co Ltd	1,424,233	0.01
30,530	Innovid Corp (Wts 31/12/2027)	13,638	0.00		SoftBank Corp	2,702,029	0.01
	Nice Ltd ADR	56,665,814	0.32	,	SoftBank Group Corp	11,494,619	0.02
	SimilarWeb Ltd	1,254,896	0.01		·		
20,010					Sony Group Corp	11,435,476	0.07
		57,934,348	0.33		Subaru Corp*	1,700,379	0.01
	Italy				SUMCO Corp	365,104	0.00
283.792	Enel SpA	2,077,991	0.01		Sumitomo Corp*	3,019,407	0.02
	Eni SpA*	529,570	0.00	15,600	Sumitomo Mitsui Trust		
34 476	•				Holdings Inc*	556,297	0.00
	Intesa Sanpaolo SnA	62.228 291	U.3h				
	Intesa Sanpaolo SpA	62,228,291 64,835,852	0.36		Suzuki Motor Corp* Sysmex Corp	1,694,218 1,622,853	0.01 0.01

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
104 900	Terumo Corp	3,375,767	0.02		South Africa		
	Tokyo Electron Ltd	2,129,087	0.01	108 667	FirstRand Ltd	461,474	0.00
	Toyota Motor Corp*	6,262,146	0.04	,	Impala Platinum Holdings Ltd	1,562,625	0.00
	Yamato Holdings Co Ltd*	4,456,795	0.03	,	Kumba Iron Ore Ltd*		0.01
220,300	Tamato Holdings Co Etd				Standard Bank Group Ltd	861,811 226,198	0.00
		313,103,812	1.80	21,333	Standard Bank Gloup Ltd	3,112,108	0.00
281 165	Jersey Aptiv Plc	37,074,417	0.21		South Korea	0,112,100	0.02
	Aptiv Plc (Pref)	13,301,366	0.21	100 756		27 664 749	0.16
	. , ,	339,150	0.00		Amorepacific Corp	27,661,748	0.16
	Experian Plc	,			DL E&C Co Ltd	317,523	0.00
,	Ferguson Plc*	11,748,857	0.07		Fila Holdings Corp	459,575	0.00
6,010,734	Glencore Plc	35,480,471	0.20		Hana Financial Group Inc	1,486,416	0.01
		97,944,261	0.56		Kakao Corp	12,111,182	0.07
	Luvembourg				KB Financial Group Inc	1,020,314	0.01
405.050	Luxembourg	F 740 F00	0.00	,	Kia Corp	693,285	0.01
,	ArcelorMittal SA*	5,746,599	0.03	,	Krafton Inc	362,631	0.00
	Arrival SA*	6,509,802	0.04	4,965	Kumho Petrochemical Co Ltd	662,771	0.00
276,000	Samsonite International SA	614,551	0.00	29,687	LG Chem Ltd	13,950,309	0.08
		12,870,952	0.07	173,537	LG Energy Solution	59,464,583	0.34
	Mexico	12,070,002	0.01		LG Household & Health		
212 662	America Movil SAB de CV	189.008	0.00		Care Ltd	225,184	0.00
,		109,000	0.00		Lotte Chemical Corp	279,037	0.00
08,202	Fomento Economico Mexicano SAB de CV	E00.070	0.00		OCI Co Ltd	429,135	0.0
004.044		533,673	0.00		POSCO	988,202	0.0
231,311	Grupo Bimbo SAB de CV	716,579	0.01	40,631	Samsung Electronics Co Ltd	2,436,474	0.0
		1,439,260	0.01	2,360	Samsung Fire & Marine		
	Netherlands				Insurance Co Ltd	373,918	0.00
24 525	Adyen NV*	44 620 700	0.26	42,076	Samsung SDI Co Ltd	19,177,151	0.1
		44,630,700	0.26	4,190	SK Hynix Inc	430,378	0.0
	Akzo Nobel NV	33,257,769	0.19	50	SK Innovation Co Ltd	8,338	0.0
	ASML Holding NV BE Semiconductor	86,422,555	0.50			142,538,154	0.8
1,097	Industries NV*	141,781	0.00		•	,,	0.01
15 562	CNH Industrial NV	218,850	0.00		Spain		
					Cellnex Telecom SA	54,596,162	0.3
	Ferrari NV	11,557,302	0.07	51,245	Endesa SA	1,127,582	0.0
	ING Groep NV	91,952,813	0.53	160,660	Iberdrola SA	1,811,287	0.0
	Iveco Group NV	171,895	0.00			57,535,031	0.33
	Koninklijke Ahold Delhaize NV	1,950,540	0.01			07,000,001	0.00
	Koninklijke Philips NV	2,696,080	0.01		Sweden		
	NXP Semiconductors NV	45,272,656	0.26	202,720	Atlas Copco AB	10,453,113	0.0
170,970	QIAGEN NV*	8,575,855	0.05	34,380	Elekta AB	294,615	0.0
28,552	Randstad NV	1,913,112	0.01		Epiroc AB	6,809,429	0.0
150,833	Stellantis NV	2,728,921	0.01		EQT AB*	155,013	0.0
	STMicroelectronics NV	8,829,282	0.05		H & M Hennes & Mauritz AB*	1,390,164	0.0
,					Hexagon AB	9,403,380	0.0
		340,320,111	1.95		3		
	Norway				Husqvarna AB	628,210	0.0
15 790	Aker BP ASA	482,600	0.00		Kinnevik AB	296,313	0.0
	LINK Mobility Group	402,000	0.00		Lundin Energy AB	1,950,402	0.0
414,008		763.615	0.00		Nibe Industrier AB	219,496	0.0
1 004 400	Holding ASA	,			Saab AB	494,031	0.0
	Norsk Hydro ASA	9,999,787	0.06	, ,	Sandvik AB	41,407,510	0.2
24,685	Yara International ASA	1,248,142	0.01	55,771	SKF AB	1,016,617	0.0
		12,494,144	0.07	143,571	Svenska Handelsbanken AB	1,374,912	0.0
				173,046	Telia Co AB*	645,516	0.0
	Poland			3,548,775		67,346,650	0.3
,	Dino Polska SA	234,472	0.00	3,3 13,1 13	10.107.12		
45,485	Polski Koncern Naftowy					143,885,371	0.8
	ORLEN SA	765,574	0.01		Switzerland		
		1,000,046	0.01	84,322	ABB Ltd*	2,828,598	0.02
	Bortugal			31,219	Adecco Group AG	1,476,887	0.01
<i>EE E</i> 00	Portugal	1 207 472	0.01	77,623	Cie Financiere Richemont SA*	10,416,359	0.0
55,599	Jeronimo Martins SGPS SA	1,207,473	0.01	2,828	Cie Financiere Richemont SA		
	Saudi Arabia				(Wts 22/11/2023)	2,433	0.00
4.423	Dr Sulaiman Al Habib Medical			1,369	Garmin Ltd	150,754	0.00
., .20	Services Group Co	201,833	0.00	95	Givaudan SA*	399,047	0.0
	· · · · · · · · · · · · · · · · · · ·				Julius Baer Group Ltd	814,055	0.0
	Singapore				Kuehne + Nagel	- ,	
73,800	DBS Group Holdings Ltd	1,838,201	0.01	5,201	International AG*	874,323	0.0
70,100	Singapore Press Holdings Ltd	120,292	0.00	2 111	Logitech International SA	157,527	0.0
	United Overseas Bank Ltd	1,691,768	0.01		Lonza Group AG	13,162,718	0.0
					Nestle SA	14,240,125	0.0
		3,650,261	0.02				

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

		Market Value	% of Net			Market Value	% of Net
Holding	Description		Assets	Holding	Description		Assets
35.121	Novartis AG*	3,053,759	0.02	132.477.185	Lloyds Banking Group Plc	84,995,009	0.49
	On Holding AG*	871,136	0.00		London Stock Exchange	- 1,000,000	
	Partners Group Holding AG	3,432,119	0.02		Group Plc*	243,070	0.00
,	Roche Holding AG*	765,954	0.00		National Grid Plc	673,014	0.00
	Sika AG	17,076,003	0.10		NatWest Group Plc	788,364	0.01
5,513	Straumann Holding AG Swatch Group AG/The*	8,736,526 1,009,168	0.05	· · · · · · · · · · · · · · · · · · ·	RELX Plc*	695,034	0.01
	TE Connectivity Ltd	69,000,685	0.01 0.40		Rio Tinto Plc Royal Mail Plc*	14,561,113 841,496	0.08 0.01
	Temenos AG*	955,302	0.40		Shell Plc*	3,907,946	0.01
- ,	UBS Group AG	578,450	0.00		Smith & Nephew Plc	1,087,025	0.01
·	•	150,001,928	0.86	53,559	Spirax-Sarco Engineering Plc	8,482,884	0.05
		100,001,020	0.00	5,618,149	THG Plc 'B'*	7,989,538	0.05
400.000	Taiwan	570.00 4	0.00	· · · · · · · · · · · · · · · · · · ·	Unilever Plc	22,501,309	0.13
	ASE Technology Holding Co Ltd	573,804	0.00	· · · · · · · · · · · · · · · · · · ·	Unilever Plc	49,371,777	0.28
	Asustek Computer Inc Cathay Financial Holding Co Ltd	410,790 1,097,777	0.00 0.01	140,573	Vodafone Group Plc*	247,705	0.00
	Evergreen Marine Corp	1,097,777	0.01			395,050,301	2.27
011,000	Taiwan Ltd	1,899,001	0.01		United States		
223,000	Formosa Plastics Corp	835,206	0.01	20,940	2020 Cash Mandatory		
523,645	Fubon Financial Holding Co Ltd	1,402,737	0.01		Exchangeable Trust (Pref)	23,306,220	0.13
239,600	Hon Hai Precision Industry				3M Co	1,611,274	0.01
	Co Ltd	880,285	0.01	1 ' '	Abbott Laboratories	129,671,626	0.74
	MediaTek Inc	3,870,161	0.02	· · · · · · · · · · · · · · · · · · ·	AbbVie Inc	112,667,820	0.65
	Nan Ya Plastics Corp Nanya Technology Corp	944,726 308,015	0.01 0.00	· · · · · · · · · · · · · · · · · · ·	Adobe Inc Advance Auto Parts Inc	3,077,537 16,201,294	0.02 0.09
	Novatek Microelectronics Corp	1,791,153	0.00	· · · · · · · · · · · · · · · · · · ·	Advanced Micro Devices Inc	22,408,669	0.09
	SinoPac Financial Holdings	1,701,100	0.01	· · · · · · · · · · · · · · · · · · ·	Agilent Technologies Inc	433,185	0.00
	Co Ltd	434,895	0.00		Air Products and Chemicals Inc	66,671,302	0.38
778,000	Taiwan Cooperative Financial			5,581	Airbnb Inc	847,865	0.01
	Holding Co Ltd	734,014	0.01	8,247	Akamai Technologies Inc	871,790	0.01
	Taiwan Glass Industry Corp	685,325	0.00		Albemarle Corp	58,317,271	0.33
4,965,000	Taiwan Semiconductor				Alcoa Corp*	28,351,328	0.16
242.000	Manufacturing Co Ltd	106,968,400	0.61	1,790	Alexandria Real Estate	242.260	0.00
	Uni-President Enterprises Corp United Microelectronics Corp	581,605 730,348	0.00 0.01	3 401	Equities Inc (Reit) Allstate Corp/The	343,268 426,705	0.00
	Wan Hai Lines Ltd	546,959	0.00		Alphabet Inc	272,199,848	1.56
	Yageo Corp	273,783	0.00		Alphabet Inc 'A'	1,530,031	0.01
	Yang Ming Marine	-,			Altair Engineering Inc 'A'*	12,569,350	0.07
	Transport Corp	1,582,022	0.01	448,087	AltC Acquisition Corp	4,350,925	0.03
		126,551,006	0.73		Altice USA Inc	593,450	0.00
	Thailand			· · · · · · · · · · · · · · · · · · ·	Altus Power Inc	2,279,956	0.01
434 600	Intouch Holdings PCL	1,143,859	0.01	· · · · · · · · · · · · · · · · · · ·	Altus Power Inc (Wts 22/1/2026)	73,645	0.00
434,000	Intouch Flordings F CE	1,143,039	0.01		Amazon.com Inc† American Tower Corp (Reit)	244,464,606 97,470,197	1.40 0.56
	Turkey				American Water Works Co Inc	4,060,623	0.02
53,104	BIM Birlesik Magazalar AS	281,276	0.00		AMETEK Inc	286,723	0.00
	United Kingdom				Amphenol Corp 'A'	614,173	0.00
	Alphawave IP Group Plc	3,713,708	0.02		Analog Devices Inc	489,632	0.00
402,031	Anglo American Plc	20,404,653	0.12	45,461	ANSYS Inc	14,920,300	0.09
	Ashtead Group Plc	181,916	0.00		Anthem Inc	357,246	0.00
	AstraZeneca Plc	71,546,089	0.41		Apollo Global Management Inc	164,570	0.00
	Atlassian Corp Plc	16,066,263	0.09		Apple Inc†	307,482,268	1.76
	Auto Trader Group Plc	7,533,689	0.04		Applied Materials Inc	63,248,690	0.36
	Barclays Plc	5,272,204	0.03		Arthur J Gallagher & Co Astra Space Inc	360,997 1,541,253	0.00 0.01
1,851,336	BP Plc ADR*	8,830,173 8,632,603	0.05 0.05		Autodesk Inc	53,626,100	0.01
	British American Tobacco Plc	521,533	0.00	· · · · · · · · · · · · · · · · · · ·	AutoZone Inc	996,850	0.01
	Burberry Group Plc*	1,881,709	0.01		AvalonBay Communities	000,000	0.01
	Compass Group Plc	44,182,340	0.25	,	Inc (Reit)	438,176	0.00
	Diageo Plc	4,144,093	0.02	12,928	AvidXchange Holdings Inc	125,919	0.00
221,503	Dr. Martens Plc	828,791	0.01		Baker Hughes Co 'A'	6,708,947	0.04
111,286	Genius Sports Ltd				Bank of America Corp	146,882,601	0.84
	(Wts 31/12/2028)	140,220	0.00		Bath & Body Works Inc	13,193,552	0.08
	GlaxoSmithKline Plc	1,000,385	0.01		Baxter International Inc	1,263,454	0.01
	Hargreaves Lansdown Plc*	316,707	0.00	· · · · · · · · · · · · · · · · · · ·	Becton Dickinson and Co (Brot)	548,018	0.00
169,284	Hedosophia European Growth	170 760	0.00		Becton Dickinson and Co (Pref)	18,387,349	0.11
A 2E0	(Wts 13/5/2027)* Intertek Group Plc	170,769 312,052	0.00 0.00		Berkshire Grey Inc 'A' Berkshire Hathaway Inc 'B'	514,066 1,338,103	0.00 0.01
	Kingfisher Plc	1,753,608	0.00		Best Buy Co Inc	9,844,547	0.01
	•				Blend Labs Inc	1,701,933	0.01
335,876	Legal & General Group Plc	1,231,512	0.01	196,983	Blend Labs Inc	1,701,933	

^{*} All or a portion of this security represents a security on loan.

[†] All or a portion of this security is pledged or given in guarantee, see Note 14, for further details.

Portfolio of Investments 28 February 2022

	Description	Market Value	% of Net Assets	Holding	Description	Market Value (USD)	% of Net
Holding	Description	(090)	Assets	Holding	Description	(עם	Assets
	Booking Holdings Inc	250,800	0.00	91,067		18,101,388	0.10
	Boston Scientific Corp	110,392,807	0.63	1	Fastenal Co	406,046	0.00
	Boston Scientific Corp (Pref) Bristol-Myers Squibb Co	6,295,487	0.04		FedEx Corp	7,559,831	0.04
, ,	Broadcom Inc	71,576,188 179,645	0.41 0.00	11,447	Fidelity National Information Services Inc	1,096,966	0.01
	Brown-Forman Corp	3,085,224	0.02	12.000	First Republic Bank/CA	2,070,720	0.01
	Cadence Design Systems Inc	14,498,729	0.08		Floor & Decor Holdings Inc 'A'	11,409,880	0.07
	California Resources Corp	12,629,329	0.07	3,219	FMC Corp	371,054	0.00
	Cano Health Inc (Wts 3/6/2026)	101,913	0.00	1	Ford Motor Co	11,254,382	0.06
	Cano Health Inc (Wts 3/6/2026)	77,942	0.00		Fortinet Inc	829,702	0.00
	Capital One Financial Corp Cardinal Health Inc	15,827,791 324,291	0.09 0.00	1	Fortinet Inc Fortive Corp	23,643,489 86,810,811	0.14 0.50
	Carrier Global Corp	9,654,044	0.06		Franklin Resources Inc	1,354,821	0.01
	CBRE Group Inc 'A'	1,601,542	0.01	1	Freeport-McMoRan Inc	80,247,556	0.46
	CDW Corp/DE	414,913	0.00		Frontier Communications	, , , , , , , , , , , , , , , , , , , ,	
600,490	CF Industries Holdings Inc	48,081,234	0.28		Parent Inc*	8,627,572	0.05
	Charles Schwab Corp/The	111,619,995	0.64	20,545	Frontier Communications		
,	Charter Communications Inc*	56,381,162	0.32	0.540	Parent Inc*	555,537	0.00
	Cigna Corp Citigroup Capital XIII (Pref)	1,112,030	0.01 0.06	1	Gartner Inc	1,002,563 15,548,171	0.01 0.09
	Citigroup Inc	10,320,602 254,456	0.00		Generac Holdings Inc General Motors Co	81,015,533	0.09
	CME Group Inc	13,785,726	0.08	1 ' '	Genuine Parts Co	1,481,210	0.40
	CMS Energy Corp	307,263	0.00	1	Gilead Sciences Inc	1,872,473	0.01
1,408,883	Comcast Corp	65,823,014	0.38	1,287	Gitlab Inc	73,706	0.00
	Comerica Inc	269,701	0.00		Goldman Sachs Group Inc/The	362,554	0.00
	ConocoPhillips	170,202,304	0.98	1	Gores Holdings VIII Inc	1,832,252	0.01
	Constellation Brands Inc 'A'	1,114,778	0.01 0.00	34,904	Gores Holdings VIII Inc	47 100	0.00
	Constellation Energy Corp Corteva Inc	658,601 2,628,157	0.00	182 670	(Wts 31/12/2027) Green Plains Inc*	47,120 5,923,988	0.00
	Costco Wholesale Corp	111,378,817	0.64	1	HCA Healthcare Inc	1,904,070	0.03
	Coupang Inc*	6,332,313	0.04	1	Hess Corp	1,283,351	0.01
159,072	Crowdstrike Holdings Inc	30,767,706	0.18	163,843	Hewlett Packard Enterprise Co	2,578,070	0.01
18,495	Crown Castle International				Hilton Worldwide Holdings Inc	48,266,542	0.28
0.504	Corp (Reit)	3,068,505	0.02	79,631	Hippo Holdings Inc	00.750	0.00
	CSX Corp Danaher Corp	291,690 4,484,524	0.00 0.03	12.572	(Wts 2/8/2026) Hologic Inc	26,756 971,012	0.00 0.01
	Datadog Inc	10,151,307	0.03		Home Depot Inc/The	80,894,053	0.46
	DaVita Inc	2,154,977	0.01		Honeywell International Inc	602,592	0.00
,	Deere & Co	1,823,106	0.01	1	HP Inc	1,092,450	0.01
	Dell Technologies Inc	3,637,507	0.02	1	HubSpot Inc	3,373,291	0.02
	Delta Air Lines Inc	6,778,429	0.04	1	Humana Inc	76,325,478	0.44
	Devon Energy Corp Dexcom Inc*	23,151,309	0.13		Huntington Ingalls Industries Inc	898,118	0.01 0.01
	Dick's Sporting Goods Inc*	20,585,677 8,769,671	0.12 0.05	1	IDEXX Laboratories Inc Informatica Inc*	1,878,016 6,222,853	0.01
	DocuSign Inc 'A'	3,282,505	0.02	1	Ingersoll Rand Inc	486,275	0.00
	Dominion Energy Inc	261,637	0.00	1	Intercontinental Exchange Inc	185,923	0.00
801	Domino's Pizza Inc	341,034	0.00	329,051	International Flavors &		
,	DR Horton Inc	82,586,931	0.47		Fragrances Inc	45,323,485	0.26
	Duke Realty Corp (Reit)	336,120	0.00	1	Intuit Inc	12,180,977	0.07
	Dynatrace Inc Ecolab Inc	16,603,056 589,208	0.10 0.00	1	Intuitive Surgical Inc [†] Johnson & Johnson	52,178,099 66,370,313	0.30 0.38
	Edison International	308,212	0.00	1	JPMorgan Chase & Co	3,969,290	0.02
	Edwards Lifesciences Corp	54,659,533	0.31		Khosla Ventures Acquisition Co	3,858,091	0.02
	Electronic Arts Inc	2,577,671	0.01	1	Kinder Morgan Inc	1,459,254	0.01
	Element Solutions Inc	3,137,274	0.02	1	Kroger Co/The	785,547	0.00
	Eli Lilly & Co	351,083	0.00	3,429	Laboratory Corp of		
78,050	Embark Technology Inc	E0 E27	0.00	2.004	America Holdings	934,368	0.01
32 038	(Wts 31/12/2027) Emerson Electric Co	58,537 2,966,719	0.00 0.02	1	Lam Research Corp Latch Inc (Wts 4/6/2026)	2,267,458 135,528	0.01 0.00
,	EPAM Systems Inc	3,600,694	0.02	1	Latch Inc (Wts 4/6/2026)	16,311	0.00
	EQT Corp	79,995,036	0.46		Lennar Corp	11,460,109	0.07
	Equity Residential (Reit)	3,130,364	0.02	1	Liberty Media Acquisition Corp	10,386,804	0.06
4,937	Essex Property Trust Inc (Reit)	1,583,049	0.01	867,859	Liberty Media Corp-Liberty		
	Estee Lauder Cos Inc/The 'A'	6,243,440	0.04		SiriusXM	43,714,058	0.25
	Evergy Inc	180,603	0.00	625,496	Liberty Media Corp-Liberty	24 400 070	0.40
	EVgo Inc (Wts 15/9/2025) Expedia Group Inc	231,623 13,722,568	0.00 0.08	179 007	SiriusXM* Lightning eMotors Inc	31,499,979	0.18
	Extra Space Storage Inc (Reit)	346,612	0.00	170,007	(Wts 15/12/2025)	224,233	0.00
	Exxon Mobil Corp	9,785,347	0.06	112,793	Live Nation Entertainment Inc	13,943,471	0.08
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^{*} All or a portion of this security represents a security on loan.

[†] All or a portion of this security is pledged or given in guarantee, see Note 14, for further details.

Portfolio of Inv	∕estments 28 Februa	ry 2022					
Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
21.526	LKQ Corp	1,489,130	0.01	201 702	Rocket Lab USA Inc	2,620,573	0.02
	Lowe's Cos Inc	12,577,835	0.07	1	Rockwell Automation Inc	1,774,301	0.02
	Lululemon Athletica Inc	2,894,734	0.02		Rollins Inc	1,119,087	0.01
	Marsh & McLennan Cos Inc	99,223,979	0.57	1	Ross Stores Inc	454,051	0.00
	Masco Corp	69,494,444	0.40		S&P Global Inc*	14,420,136	0.08
41,057	Masimo Corp	6,279,668	0.04	542,829	salesforce.com Inc	114,162,367	0.66
351,549	Mastercard Inc	127,570,101	0.73	35,467	Sarcos Technology and		
	McDonald's Corp	50,706,531	0.29		Robotics Corp	211,029	0.00
	MercadoLibre Inc	883,746	0.01	338,691	Sarcos Technology and		
,	Merck & Co Inc Meta Platforms Inc 'A'	2,213,888 38,038,380	0.01 0.22		Robotics Corp (Wts 15/6/2027)	277 727	0.00
- ,-	Mettler-Toledo International Inc	2,924,416	0.22	167 667	Sarcos Technology and	277,727	0.00
	MGM Resorts International	869,460	0.01	107,007	Robotics Corp		
,	Microchip Technology Inc	282,850	0.00		(Wts 15/6/2027)	137,487	0.00
621,850	Micron Technology Inc	55,605,827	0.32	12,836	SBA Communications Corp		
1,245,690	Microsoft Corp†	369,334,628	2.12		(Reit) 'A'	3,894,827	0.02
, ,	Mirion Tech Inc 'A'	15,136,461	0.09		Seagen Inc	8,647,100	0.05
	Mirion Technologies Inc	1,696,726	0.01		Seagen Inc	13,710,161	0.08
	Moderna Inc	4,960,231	0.03		Sema4 Holdings Corp	1,470,739	0.01
,	Mohawk Industries Inc	238,277 13,615,684	0.00 0.08		Sema4 Holdings Corp	4,509,564 109,696,023	0.03 0.63
	MongoDB Inc 'A' Monster Beverage Corp	488,284	0.00		Sempra Energy ServiceNow Inc	60,128,143	0.03
,	Moody's Corp	316,549	0.00	1	Sherwin-Williams Co/The	533,929	0.00
	Morgan Stanley	83,749,934	0.48		Simon Property Group	000,020	0.00
	Mosaic Co/The	1,669,500	0.01	, -	Inc (Reit)	167,035	0.00
2,099	Motorola Solutions Inc	460,059	0.00	2,516	Skyworks Solutions Inc	348,466	0.00
9,765	Netflix Inc	3,771,341	0.02	568,011	SmartRent Inc*	3,646,631	0.02
	New Relic Inc	6,197,305	0.04		Snap-on Inc	1,428,784	0.01
	Newmont Corp	201,459	0.00	1	Snowflake Inc	720,493	0.00
	NextEra Energy Inc† NIKE Inc	89,830,178	0.52 0.06	1	Soc Telemed Inc 'A'	1,463,875	0.01 0.02
	Northern Trust Corp	11,170,215 1,334,675	0.00		Sonder Holdings Inc 'A' Sonos Inc*	3,017,733 14,317,906	0.02
	NVIDIA Corp	62,833,868	0.36	1	Southwest Airlines Co	1,133,001	0.01
	NVR Inc	215,602	0.00		Splunk Inc	4,261,519	0.02
155,458	Offerpad Solutions Inc			2,060	Stanley Black & Decker Inc	331,866	0.00
	(Wts 1/9/2026)	96,384	0.00	299,436	Starbucks Corp	27,449,298	0.16
	Offerpad Solutions Inc 'A'	2,291,744	0.01	323,188	Starwood Property Trust		
,	Okta Inc	10,344,462	0.06	74.005	Inc (Reit)	7,649,860	0.04
	Old Dominion Freight Line Inc ONEOK Inc	243,211 3,381,203	0.00 0.02		Stryker Corp Sun Country Airlines Lockup	19,602,996 16,269,567	0.11 0.09
,	Oracle Corp	2,768,480	0.02		SVB Financial Group	466,976	0.09
,	O'Reilly Automotive Inc	15,335,698	0.09		Synopsys Inc	29,583	0.00
	Otis Worldwide Corp	1,537,333	0.01		Synopsys Inc	353,128	0.00
94,513	Palantir Technologies Inc	1,100,604	0.01		T Rowe Price Group Inc	2,918,436	0.02
	Palo Alto Networks Inc	26,504,256	0.15		Tenet Healthcare Corp	1,823,760	0.01
,	Park Hotels & Resorts Inc (Reit)	1,818,174	0.01		Teradyne Inc	712,854	0.00
	Parker-Hannifin Corp Paycom Software Inc	47,264,437 697,269	0.27 0.00		Tesla Inc Thermo Fisher Scientific Inc	6,029,136 92,422,870	0.03 0.53
	PayPal Holdings Inc	824,688	0.00	1	TJX Cos Inc/The	77,679,417	0.33
	Peloton Interactive Inc 'A'*	11,912,970	0.07		T-Mobile US Inc	219,804	0.00
	Peloton Interactive Inc 'A'*	418,151	0.00	1	Toast Inc*	7,823,266	0.05
115,374	Penn National Gaming Inc*	5,750,240	0.03	64,680	TPB Acquisition Corp I		
,	PepsiCo Inc	11,783,212	0.07		(Wts 19/2/2023)	32,340	0.00
	Pfizer Inc	1,665,423	0.01	41,240	TPG Pace Beneficial Finance		
	Philip Morris International Inc	938,665	0.01	2.000	Corp (Wts 9/10/2027)	27,614	0.00
,	Pinterest Inc Pioneer Natural Resources Co	561,950 35,891,383	0.00 0.21		Tractor Supply Co Trimble Inc	796,481 408,411	0.00 0.00
	Planet Labs PBC	2,115,962	0.21		Twilio Inc 'A'	13,023,028	0.00
,	Playtika Holding Corp	23,853,312	0.14	1	Uber Technologies Inc	8,698,600	0.05
	PNC Financial Services Group	-,,-		1	UDR Inc (Reit)	327,837	0.00
•	Inc/The	2,694,094	0.02		Ulta Beauty Inc	6,250,457	0.04
,	PPG Industries Inc	52,480,055	0.30		United Parcel Service Inc 'B'	100,650,807	0.58
	Procter & Gamble Co/The	326,461	0.00		United Rentals Inc	11,930,840	0.07
	Progressive Corp/The	175,356	0.00		United States Steel Corp*	6,583,777	0.04
	Prologis Inc (Reit)	4,929,317	0.03		UnitedHealth Group Inc	196,191,327	1.13
	PulteGroup Inc PVH Corp	198,127 7,840,933	0.00 0.05		US Bancorp Vail Resorts Inc	8,146,768 1,156,938	0.05 0.01
	QUALCOMM Inc	13,443,951	0.05		Valero Energy Corp	74,918,807	0.01
	Regeneron Pharmaceuticals Inc	14,434,844	0.08		VeriSign Inc	16,910,854	0.43
	ResMed Inc	17,681,824	0.10		Verisk Analytics Inc 'A'	11,847,853	0.07
	Rivian Automotive Inc*	20,658,384	0.12		Verizon Communications Inc	5,818,660	0.03

^{*} All or a portion of this security represents a security on loan.

† All or a portion of this security is pledged or given in guarantee, see Note 14, for further details.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% N Asse
6 609	Vertex Pharmaceuticals Inc	1,498,392	0.01		Austria		
-,	Vertiv Holdings Co 'A'	40,226,133	0.01	USD 1 016 000	Klabin Austria GmbH '144A'		
	VF Corp	570,521	0.00	000 1,010,000	3.2% 12/1/2031	873,252	0.
	Victoria's Secret & Co*	692,187	0.00	FUR 10 780 000	Republic of Austria Government	073,232	0.
,	Victoria's Secret & Co*	2,911,649	0.02	2011 10,700,000	Bond '144A' 2.1% 20/9/2117	15,812,747	0.
,	Visa Inc 'A'	314,490	0.00	USD 792.000	Suzano Austria GmbH 3.125%	.0,0.2,	•
,	VMware Inc*	2,284,633	0.01	,	15/1/2032	699,930	0.
95,050	Volta Inc (Wts 26/8/2026)	161,585	0.00	USD 278,000	Suzano Austria GmbH 3.75%	,	
474,609	Vulcan Materials Co	86,302,901	0.50	.,	15/1/2031	260,327	0.
3,419	W R Berkley Corp	306,103	0.00			17,646,256	0
305,764	Walmart Inc	41,327,062	0.24			17,040,230	U
641,830	Walt Disney Co/The	94,708,435	0.54		Bahamas		
	Waters Corp	1,430,619	0.01	USD 675,000	Intercorp Peru Ltd '144A'		
4,590	WEC Energy Group Inc	415,670	0.00		3.875% 15/8/2029	639,625	0
	Wells Fargo & Co	352,543	0.00		Bahrain		
3,520	Wells Fargo & Co (Pref)	4,773,336	0.03	1160 383 000	Bahrain Government		
	Western Digital Corp	11,054,226	0.06	03D 302,000	International Bond '144A'		
	Weyerhaeuser Co (Reit)	10,208,278	0.06		4.25% 25/1/2028	363,377	0.
	Williams-Sonoma Inc*	16,336,337	0.09	1150 600 000	Bahrain Government	303,377	U
303,348	WillScot Mobile Mini			000 000,000	International Bond 6.75%		
	Holdings Corp*	11,011,532	0.06		20/9/2029	719,177	0
	Workday Inc 'A'	3,028,757	0.02	1180 254 000	Bahrain Government	713,177	U
	Xcel Energy Inc	210,967	0.00	OOD 254,000	International Bond 7%		
	XPO Logistics Inc	15,182,711	0.09		26/1/2026	272,604	0
	Yum China Holdings Inc*	2,476,600	0.01	USD 256 000	Bahrain Government	212,004	Ü
	Yum China Holdings Inc*	3,826,696	0.02	GOD 200,000	International Bond 7.375%		
,	Yum! Brands Inc	1,297,722	0.01		14/5/2030	271.700	0
,	Zebra Technologies Corp	1,369,242	0.01	USD 350.000	BBK BSC 5.5% 9/7/2024	360,575	0
,	Zoetis Inc	14,496,581	0.08		Oil and Gas Holding Co BSCC/	,	
14,971	Zoom Video Communications	4 000 500	0.04		The 7.625% 7/11/2024	345,039	0
00 042	Inc 'A'	1,900,568	0.01			2,332,472	0
98,942	Zscaler Inc	23,272,148	0.13			2,332,472	
		6,860,718,913	39.35		Bermuda		
tal Common / Prefei	rred Stocks (Shares) & Warrants	10,662,967,708	61.17	USD 221,000	Geopark Ltd '144A' 5.5%		
					17/1/2027	208,557	0
ONDS				USD 709,000	Inkia Energy Ltd 5.875%	200 400	
	Argentina			LIOD 004 000	9/11/2027	693,138	0
USD 13,678,279	Argentine Republic Government			USD 201,000	Investment Energy Resources	040.045	^
	International Bond (Step-up			LICD 1 200 000	Ltd '144A' 6.25% 26/4/2029	210,045	0
	coupon) 0.5% 9/7/2030	1 212 052	0.00	0.50.7.7.80.000	Li & Fung Ltd 4.375% 4/10/2024	1,281,002	0.
	coupon) 0.5 /6 9/1/2030	4,342,853	0.03				0
USD 8,207,086	Argentine Republic Government	4,342,003	0.03	USD 510,000	Li & Fung Ltd 4.5% 18/8/2025	508,272	
USD 8,207,086		4,342,633	0.03	USD 510,000	Star Energy Geothermal Darajat	506,272	
USD 8,207,086	Argentine Republic Government	2,605,750	0.03	USD 510,000	Star Energy Geothermal Darajat II / Star Energy Geothermal		_
, ,	Argentine Republic Government International Bond (Step-up			USD 510,000 USD 1,800,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	1,825,015	0
, ,	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030			USD 510,000 USD 1,800,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat		0
, ,	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government			USD 510,000 USD 1,800,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal		0
USD 716,746	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government International Bond	2,605,750	0.02	USD 510,000 USD 1,800,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal Salak '144A' 4.85%	1,825,015	0
USD 716,746	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government International Bond 1% 9/7/2029	2,605,750	0.02	USD 510,000 USD 1,800,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal	1,825,015 1,522,874	0
USD 716,746 USD 1,574,444	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond 1% 9/7/2029	2,605,750	0.02	USD 510,000 USD 1,800,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal Salak '144A' 4.85%	1,825,015	0
USD 716,746 USD 1,574,444	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond	2,605,750 235,093	0.02	USD 510,000 USD 1,800,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal Salak '144A' 4.85% 14/10/2038	1,825,015 1,522,874	0
USD 716,746 USD 1,574,444	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond 1% 9/7/2029	2,605,750 235,093	0.02	USD 510,000 USD 1,800,000 USD 1,502,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal Salak '144A' 4.85% 14/10/2038 Brazil	1,825,015 1,522,874	0
USD 716,746 USD 1,574,444	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government	2,605,750 235,093	0.02	USD 510,000 USD 1,800,000 USD 1,502,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal Salak '144A' 4.85% 14/10/2038 Brazil Banco do Brasil SA/Cayman	1,825,015 1,522,874 6,248,903	0
USD 716,746 USD 1,574,444 USD 1,933,040	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond (Step-up	2,605,750 235,093 516,418	0.02	USD 510,000 USD 1,800,000 USD 1,502,000 USD 893,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal Salak '144A' 4.85% 14/10/2038 Brazil Banco do Brasil SA/Cayman 4.75% 20/3/2024	1,825,015 1,522,874	0
USD 716,746 USD 1,574,444 USD 1,933,040	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up line)	2,605,750 235,093 516,418	0.02	USD 510,000 USD 1,800,000 USD 1,502,000 USD 893,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal Salak '144A' 4.85% 14/10/2038 Brazil Banco do Brasil SA/Cayman 4.75% 20/3/2024 Brazil Letras do Tesouro	1,825,015 1,522,874 6,248,903	0
USD 716,746 USD 1,574,444 USD 1,933,040	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government	2,605,750 235,093 516,418	0.02	USD 510,000 USD 1,800,000 USD 1,502,000 USD 893,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal Salak '144A' 4.85% 14/10/2038 Brazil Banco do Brasil SA/Cayman 4.75% 20/3/2024 Brazil Letras do Tesouro Nacional 1/7/2024	1,825,015 1,522,874 6,248,903 921,228	0
USD 716,746 USD 1,574,444 USD 1,933,040 USD 25,059,639	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government	2,605,750 235,093 516,418 570,247	0.02 0.00 0.00 0.00	USD 510,000 USD 1,800,000 USD 1,502,000 USD 893,000 BRL 4,043,570	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal Darajat II / Star Energy Geothermal Salak '144A' 4.85% 14/10/2038 Brazil Banco do Brasil SA/Cayman 4.75% 20/3/2024 Brazil Letras do Tesouro Nacional 1/7/2024 (Zero Coupon)	1,825,015 1,522,874 6,248,903	0
USD 716,746 USD 1,574,444 USD 1,933,040 USD 25,059,639	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035	2,605,750 235,093 516,418 570,247	0.02 0.00 0.00 0.00	USD 510,000 USD 1,800,000 USD 1,502,000 USD 893,000 BRL 4,043,570	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal Darajat II / Star Energy Geothermal Salak '144A' 4.85% 14/10/2038 Brazil Banco do Brasil SA/Cayman 4.75% 20/3/2024 Brazil Letras do Tesouro Nacional 1/7/2024 (Zero Coupon) Brazilian Government	1,825,015 1,522,874 6,248,903 921,228	0 0
USD 716,746 USD 1,574,444 USD 1,933,040 USD 25,059,639 USD 8,980,835	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 2% 9/1/2038	2,605,750 235,093 516,418 570,247	0.02 0.00 0.00 0.00	USD 510,000 USD 1,800,000 USD 1,502,000 USD 893,000 BRL 4,043,570	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal Salak '144A' 4.85% 14/10/2038 Brazil Banco do Brasil SA/Cayman 4.75% 20/3/2024 Brazil Letras do Tesouro Nacional 1/7/2024 (Zero Coupon) Brazilian Government International Bond 3.875%	1,825,015 1,522,874 6,248,903 921,228 60,668,112	0 0
USD 716,746 USD 1,574,444 USD 1,933,040 USD 25,059,639 USD 8,980,835	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 1.25% 9/7/2038 Argentine Republic Government International Bond (Step-up coupon) 2% 9/1/2038 Argentine Republic Government	2,605,750 235,093 516,418 570,247 7,392,593	0.02 0.00 0.00 0.00 0.04	USD 510,000 USD 1,800,000 USD 1,502,000 USD 893,000 BRL 4,043,570 USD 1,868,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal Salak '144A' 4.85% 14/10/2038 Brazil Banco do Brasil SA/Cayman 4.75% 20/3/2024 Brazil Letras do Tesouro Nacional 1/7/2024 (Zero Coupon) Brazilian Government International Bond 3.875% 12/6/2030	1,825,015 1,522,874 6,248,903 921,228	0 0
USD 716,746 USD 1,574,444 USD 1,933,040 USD 25,059,639 USD 8,980,835	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 2% 9/1/2038 Argentine Republic Government International Bond (Step-up coupon) 2% 9/1/2038	2,605,750 235,093 516,418 570,247 7,392,593 3,300,457	0.02 0.00 0.00 0.00 0.04 0.02	USD 510,000 USD 1,800,000 USD 1,502,000 USD 893,000 BRL 4,043,570 USD 1,868,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal Salak '144A' 4.85% 14/10/2038 Brazil Banco do Brasil SA/Cayman 4.75% 20/3/2024 Brazil Letras do Tesouro Nacional 1/7/2024 (Zero Coupon) Brazilian Government International Bond 3.875% 12/6/2030 Brazilian Government	1,825,015 1,522,874 6,248,903 921,228 60,668,112	0 0 0 0 0
USD 716,746 USD 1,574,444 USD 1,933,040 USD 25,059,639 USD 8,980,835	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 1.25% 9/7/2038 Argentine Republic Government International Bond (Step-up coupon) 2% 9/1/2038 Argentine Republic Government	2,605,750 235,093 516,418 570,247 7,392,593	0.02 0.00 0.00 0.00 0.04	USD 510,000 USD 1,800,000 USD 1,502,000 USD 893,000 BRL 4,043,570 USD 1,868,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 144A' 4.85% 14/10/2038 Brazil Banco do Brasil SA/Cayman 4.75% 20/3/2024 Brazil Letras do Tesouro Nacional 1/7/2024 (Zero Coupon) Brazilian Government International Bond 3.875% 12/6/2030 Brazilian Government International Bond 4.625%	1,825,015 1,522,874 6,248,903 921,228 60,668,112 1,734,900	0 0 0
USD 716,746 USD 1,574,444 USD 1,933,040 USD 25,059,639 USD 8,980,835 USD 1,575,363	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 2% 9/1/2038 Argentine Republic Government International Bond (Step-up coupon) 2% 9/1/2038 Argentine Republic Government International Bond (Step-up coupon) 2.5% 9/7/2041 Genneia SA '144A' 8.75%	2,605,750 235,093 516,418 570,247 7,392,593 3,300,457 531,685	0.02 0.00 0.00 0.00 0.04 0.02 0.00	USD 510,000 USD 1,800,000 USD 1,502,000 USD 893,000 BRL 4,043,570 USD 1,868,000 USD 1,158,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 144A' 4.85% 14/10/2038 Brazil Banco do Brasil SA/Cayman 4.75% 20/3/2024 Brazil Letras do Tesouro Nacional 1/7/2024 (Zero Coupon) Brazilian Government International Bond 3.875% 12/6/2030 Brazilian Government International Bond 4.625% 13/1/2028	1,825,015 1,522,874 6,248,903 921,228 60,668,112	0 0 0
USD 716,746 USD 1,574,444 USD 1,933,040 USD 25,059,639 USD 8,980,835 USD 1,575,363	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 2% 9/1/2038 Argentine Republic Government International Bond (Step-up coupon) 2% 9/1/2038 Argentine Republic Government International Bond (Step-up coupon) 2.5% 9/7/2041	2,605,750 235,093 516,418 570,247 7,392,593 3,300,457	0.02 0.00 0.00 0.00 0.04 0.02	USD 510,000 USD 1,800,000 USD 1,502,000 USD 893,000 BRL 4,043,570 USD 1,868,000 USD 1,158,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal Darajat II / Star Energy Geothermal Salak '144A' 4.85% 14/10/2038 Brazil Banco do Brasil SA/Cayman 4.75% 20/3/2024 Brazil Letras do Tesouro Nacional 1/7/2024 (Zero Coupon) Brazilian Government International Bond 3.875% 12/6/2030 Brazilian Government International Bond 4.625% 13/1/2028 Brazilian Government	1,825,015 1,522,874 6,248,903 921,228 60,668,112 1,734,900	0 0 0
USD 716,746 USD 1,574,444 USD 1,933,040 USD 25,059,639 USD 8,980,835 USD 1,575,363	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 2% 9/1/2038 Argentine Republic Government International Bond (Step-up coupon) 2% 9/1/2038 Argentine Republic Government International Bond (Step-up coupon) 2.5% 9/7/2041 Genneia SA '144A' 8.75%	2,605,750 235,093 516,418 570,247 7,392,593 3,300,457 531,685 543,018	0.02 0.00 0.00 0.00 0.04 0.02 0.00 0.00	USD 510,000 USD 1,800,000 USD 1,502,000 USD 893,000 BRL 4,043,570 USD 1,868,000 USD 1,158,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal Darajat II / Star Energy Geothermal Salak '144A' 4.85% 14/10/2038 Brazil Banco do Brasil SA/Cayman 4.75% 20/3/2024 Brazil Letras do Tesouro Nacional 1/7/2024 (Zero Coupon) Brazilian Government International Bond 3.875% 12/6/2030 Brazilian Government International Bond 4.625% 13/1/2028 Brazilian Government International Bond 6%	1,825,015 1,522,874 6,248,903 921,228 60,668,112 1,734,900 1,175,630	0 0 0 0 0 0
USD 716,746 USD 1,574,444 USD 1,933,040 USD 25,059,639 USD 8,980,835 USD 1,575,363	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 2% 9/1/2038 Argentine Republic Government International Bond (Step-up coupon) 2% 9/1/2038 Argentine Republic Government International Bond (Step-up coupon) 2.5% 9/7/2041 Genneia SA '144A' 8.75% 2/9/2027	2,605,750 235,093 516,418 570,247 7,392,593 3,300,457 531,685	0.02 0.00 0.00 0.00 0.04 0.02 0.00	USD 510,000 USD 1,800,000 USD 1,502,000 USD 893,000 BRL 4,043,570 USD 1,868,000 USD 1,158,000 USD 400,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal Darajat II / Star Energy Geothermal Salak '144A' 4.85% 14/10/2038 Brazil Banco do Brasil SA/Cayman 4.75% 20/3/2024 Brazil Letras do Tesouro Nacional 1/7/2024 (Zero Coupon) Brazilian Government International Bond 3.875% 12/6/2030 Brazilian Government International Bond 4.625% 13/1/2028 Brazilian Government International Bond 6% 7/4/2026	1,825,015 1,522,874 6,248,903 921,228 60,668,112 1,734,900	0 0
USD 716,746 USD 1,574,444 USD 1,933,040 USD 25,059,639 USD 8,980,835 USD 1,575,363 USD 580,316	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 2.5% 9/7/2038 Argentine Republic Government International Bond (Step-up coupon) 2.5% 9/7/2041 Genneia SA '144A' 8.75% 2/9/2027	2,605,750 235,093 516,418 570,247 7,392,593 3,300,457 531,685 543,018	0.02 0.00 0.00 0.00 0.04 0.02 0.00 0.00	USD 510,000 USD 1,800,000 USD 1,502,000 USD 893,000 BRL 4,043,570 USD 1,868,000 USD 1,158,000 USD 400,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 144A' 4.85% 14/10/2038 Brazil Banco do Brasil SA/Cayman 4.75% 20/3/2024 Brazil Letras do Tesouro Nacional 1/7/2024 (Zero Coupon) Brazilian Government International Bond 3.875% 12/6/2030 Brazilian Government International Bond 4.625% 13/1/2028 Brazilian Government International Bond 6% 7/4/2026 Itau Unibanco Holding SA/	1,825,015 1,522,874 6,248,903 921,228 60,668,112 1,734,900 1,175,630	0 0 0 0 0 0
USD 716,746 USD 1,574,444 USD 1,933,040 USD 25,059,639 USD 8,980,835 USD 1,575,363 USD 580,316	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 2.5% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 2% 9/1/2038 Argentine Republic Government International Bond (Step-up coupon) 2.5% 9/7/2041 Genneia SA '144A' 8.75% 2/9/2027	2,605,750 235,093 516,418 570,247 7,392,593 3,300,457 531,685 543,018 20,038,114	0.02 0.00 0.00 0.00 0.04 0.02 0.00 0.00 0.11	USD 510,000 USD 1,800,000 USD 1,502,000 USD 893,000 BRL 4,043,570 USD 1,868,000 USD 1,158,000 USD 400,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 144A' 4.85% 14/10/2038 Brazil Banco do Brasil SA/Cayman 4.75% 20/3/2024 Brazil Letras do Tesouro Nacional 1/7/2024 (Zero Coupon) Brazilian Government International Bond 3.875% 12/6/2030 Brazilian Government International Bond 4.625% 13/1/2028 Brazilian Government International Bond 6% 7/4/2026 Itau Unibanco Holding SA/ Cayman Island 144A'	1,825,015 1,522,874 6,248,903 921,228 60,668,112 1,734,900 1,175,630 439,656	0 0 0 0 0 0 0 0
USD 716,746 USD 1,574,444 USD 1,933,040 USD 25,059,639 USD 8,980,835 USD 1,575,363 USD 580,316	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 2.5% 9/7/2038 Argentine Republic Government International Bond (Step-up coupon) 2.5% 9/7/2041 Genneia SA '144A' 8.75% 2/9/2027	2,605,750 235,093 516,418 570,247 7,392,593 3,300,457 531,685 543,018	0.02 0.00 0.00 0.00 0.04 0.02 0.00 0.00	USD 510,000 USD 1,800,000 USD 1,502,000 USD 893,000 BRL 4,043,570 USD 1,868,000 USD 1,158,000 USD 400,000 USD 927,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 144A' 4.85% 14/10/2038 Brazil Banco do Brasil SA/Cayman 4.75% 20/3/2024 Brazil Letras do Tesouro Nacional 1/7/2024 (Zero Coupon) Brazilian Government International Bond 3.875% 12/6/2030 Brazilian Government International Bond 4.625% 13/1/2028 Brazilian Government International Bond 6% 7/4/2026 Itau Unibanco Holding SA/ Cayman Island 144A' 3.25% 24/1/2025	1,825,015 1,522,874 6,248,903 921,228 60,668,112 1,734,900 1,175,630 439,656 922,764	
USD 716,746 USD 1,574,444 USD 1,933,040 USD 25,059,639 USD 8,980,835 USD 1,575,363 USD 580,316	Argentine Republic Government International Bond (Step-up coupon) 0.5% 9/7/2030 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond 1% 9/7/2029 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 2.5% 9/7/2035 Argentine Republic Government International Bond (Step-up coupon) 2% 9/1/2038 Argentine Republic Government International Bond (Step-up coupon) 2.5% 9/7/2041 Genneia SA '144A' 8.75% 2/9/2027	2,605,750 235,093 516,418 570,247 7,392,593 3,300,457 531,685 543,018 20,038,114	0.02 0.00 0.00 0.00 0.04 0.02 0.00 0.00 0.11	USD 510,000 USD 1,800,000 USD 1,502,000 USD 893,000 BRL 4,043,570 USD 1,868,000 USD 1,158,000 USD 400,000 USD 927,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038 Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 144A' 4.85% 14/10/2038 Brazil Banco do Brasil SA/Cayman 4.75% 20/3/2024 Brazil Letras do Tesouro Nacional 1/7/2024 (Zero Coupon) Brazilian Government International Bond 3.875% 12/6/2030 Brazilian Government International Bond 4.625% 13/1/2028 Brazilian Government International Bond 6% 7/4/2026 Itau Unibanco Holding SA/ Cayman Island 144A'	1,825,015 1,522,874 6,248,903 921,228 60,668,112 1,734,900 1,175,630 439,656	0 0 0 0 0 0 0 0

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	British Virgin Islands			CAD 117.934.000	Canadian Government Bond		
USD 956,000	Champion Path Holdings Ltd	000 500	0.04		0.5% 1/9/2025	89,104,006	0.51
USD 956,000	4.5% 27/1/2026 Champion Path Holdings Ltd	836,500	0.01		First Quantum Minerals Ltd '144A' 6.875% 15/10/2027	2,829,073	0.02
USD 378,000	4.85% 27/1/2028 Easy Tactic Ltd 8.125%	779,721	0.01		Masonite International Corp '144A' 5.375% 1/2/2028	66,920	0.00
USD 1.010.000	27/2/2023 Easy Tactic Ltd 8.625%	94,500	0.00	USD 1,260,000	Mattamy Group Corp '144A' 4.625% 1/3/2030	1,181,603	0.01
	5/3/2024 Easy Tactic Ltd 11.625%	242,400	0.00			94,180,921	0.54
	3/9/2024 Easy Tactic Ltd 11.75%	86,400	0.00	USD 2 040 000	Cayman Islands Agile Group Holdings Ltd		
,	2/8/2023	144,500	0.00		5.5% 21/4/2025	775,710	0.01
USD 407,000	Fortune Star BVI Ltd 5% 18/5/2026	376,210	0.00		AGL CLO 5 Ltd 'Series 2020-5A A2R' '144A' FRN 20/7/2034	822,548	0.01
USD 1,501,000	Fortune Star BVI Ltd 5.05% 27/1/2027	1,365,910	0.01	USD 1,153,674	AGL CLO 5 Ltd 'Series 2020-5A BR' '144A' FRN 20/7/2034	1,153,443	0.01
USD 579,000	Fortune Star BVI Ltd 5.95% 19/10/2025	561,340	0.00	USD 725,000	AIMCO CLO Series 2017-A 'Series 2017-AA AR' '144A'		
USD 514,000	Fortune Star BVI Ltd 6.85%			1100 270 504	FRN 20/4/2034	718,870	0.01
USD 691,000	2/7/2024 Gold Fields Orogen Holdings	511,173	0.00	050 276,501	AIMCO CLO Series 2018-A 'Series 2018-AA B' '144A'		
	BVI Ltd '144A' 5.125% 15/5/2024	713,482	0.01	USD 250,000	FRN 17/4/2031 Allegro CLO XI Ltd 'Series	277,672	0.00
USD 600,000	Greenland Global Investment Ltd 6.125% 22/4/2023	465,000	0.00		2019-2A A2A' '144A' FRN 19/1/2033	248,403	0.00
USD 340,000	Greenland Global Investment			USD 1,085,000	Apidos CLO XV 'Series 2013-	2.0,.00	0.00
USD 310,000	Ltd 6.75% 26/9/2023 Haimen Zhongnan Investment	258,230	0.00		15A A1RR' '144A' FRN 20/4/2031	1,079,363	0.01
	Development International Co Ltd 10.875% 18/6/2022	125,550	0.00	USD 250,000	Apidos CLO XXXI 'Series 2019-31A BR' '144A' FRN		
USD 1,100,000	Haimen Zhongnan Investment Development International Co	,,,,,,,		USD 1.561.000	15/4/2031 Arabian Centres Sukuk II Ltd	248,303	0.00
1100 0 055 000	Ltd 12% 8/6/2022	445,676	0.00		'144A' 5.625% 7/10/2026	1,533,683	0.01 0.00
USD 2,355,000	HKT Capital No 6 Ltd 3% 18/1/2032	2,235,755	0.01		Atrium XII '144A' FRN 22/4/2027 Atrium XIII '144A' FRN	415,232	
USD 1,075,000	New Metro Global Ltd 4.5% 2/5/2026	600,933	0.00	USD 500,000	21/11/2030 Beechwood Park CLO Ltd	397,706	0.00
USD 2,502,000	NWD Finance BVI Ltd FRN 10/3/2028 (Perpetual)	2,380,027	0.02		'Series 2019-1A B2A' '144A' FRN 17/1/2033	499,948	0.00
USD 2,778,000	NWD MTN Ltd 4.125% 18/7/2029	2,668,866	0.02	USD 250,000	Benefit Street Partners Clo XXII Ltd 'Series 2020-22A B'		
USD 860,000	RKPF Overseas 2019 A Ltd			1100 225 400	'144A' FRN 20/1/2032	249,315	0.00
USD 256,000	6% 4/9/2025 RKPF Overseas 2020 A Ltd	703,050	0.01	USD 235, 198	Bioceanico Sovereign Certificate Ltd 5/6/2034		
USD 785.000	5.125% 26/7/2026 RKPF Overseas 2020 A Ltd	206,080	0.00	USD 279,432	(Zero Coupon) BlueMountain CLO 2014-2 Ltd	174,164	0.00
	5.2% 12/1/2026 Star Energy Geothermal	633,888	0.00		'Series 2014-2A BR2' '144A' FRN 20/10/2030	278,733	0.00
03D 270,001	Wayang Windu Ltd 6.75%	007 700		USD 250,000	Canyon CLO 2020-3 Ltd 'Series 2020-3A B' '144A' FRN	_, _,,	
USD 1,606,000	24/4/2033 Studio City Finance Ltd 5%	287,783	0.00	1105 050 000	15/1/2034	248,850	0.00
USD 378,000	15/1/2029 Wanda Properties International	1,246,055	0.01	USD 250,000	CARLYLE US CLO 2018-1 Ltd 'Series 2018-1A A2' '144A'		
USD 378 000	Co Ltd 7.25% 29/1/2024 Wanda Properties Overseas Ltd	351,559	0.00	USD 541,794	FRN 20/4/2031 Catskill Park CLO Ltd 'Series	247,537	0.00
002 070,000	6.875% 23/7/2023	356,454	0.00	, ,	2017-1A A1B' '144A' FRN 20/4/2029	538,930	0.01
	Occasion	18,677,042	0.11	USD 350,000	Central China Real Estate Ltd		
USD 618,000	Canada Bausch Health Cos Inc '144A'			USD 692,352	7.9% 7/11/2023 Chenango Park CLO Ltd 'Series	168,000	0.00
USD 347,000	4.875% 1/6/2028 Brookfield Residential	592,693	0.00		2018-1A A2' '144A' FRN 15/4/2030	692,371	0.01
	Properties Inc / Brookfield Residential US LLC '144A'			USD 1,410,000	China Aoyuan Group Ltd 5.98% 18/8/2025	260,850	0.00
1100 70 000	5% 15/6/2029	327,072	0.00	USD 600,000	China Aoyuan Group Ltd		
USD 79,000	Brookfield Residential Properties Inc / Brookfield			USD 1,579,000	6.35% 8/2/2024 China Aoyuan Group Ltd	111,000	0.00
	Residential US LLC '144A' 6.25% 15/9/2027	79,554	0.00	USD 975,000	7.95% 19/2/2023 China Aoyuan Group Ltd	300,010	0.00
		-,		,	(Defaulted) 7.95% 21/6/2024	180,375	0.00

Portfolio of Investments 28 February 2022

		Market Value	% of Net			Market Value	% of Net
Holding	Description		Assets	Holding	Description	(USD)	
USD 739.000	China Aoyuan Group Ltd			USD 956.000	Kaisa Group Holdings Ltd		
	(Defaulted) 8.5% 23/1/2022 China Evergrande Group	147,800	0.00	·	9.75% 28/9/2023 Kaisa Group Holdings Ltd	219,010	0.00
, ,	8.25% 23/3/2022 China Evergrande Group	261,510	0.00	, ,	10.875% 23/7/2023 Kaisa Group Holdings Ltd	243,153	0.00
	9.5% 11/4/2022 China Evergrande Group	234,980	0.00		11.25% 16/4/2025 Kaisa Group Holdings Ltd	273,048	0.00
	10% 11/4/2023 China Evergrande Group	109,620	0.00	.,022,000	(Defaulted) 11.95% 12/11/2023	308,601	0.00
	11.5% 22/1/2023 China Milk Products Group	234,360	0.00	USD 1,826,000	KWG Group Holdings Ltd 7.4% 5/3/2024	812,570	0.01
000 10,000,000	Ltd (Restricted) (Defaulted) 5/1/2012 (Zero Coupon)	23,850	0.00	USD 947,000	Logan Group Co Ltd 4.5% 13/1/2028	279,365	0.00
USD 756,000	China SCE Group Holdings Ltd 5.95% 29/9/2024	487,620	0.00	USD 450,000	Madison Park Funding XIII Ltd 'Series 2014-13A BR2'	270,000	0.00
USD 756,000	China SCE Group Holdings	,		1100 200 507	'144A' FRN 19/4/2030	448,207	0.00
USD 387,293	Ltd 7.375% 9/4/2024 CIFC Funding 2017-III Ltd 'Series 2017-3A A2' '144A'	502,740	0.00	050 200,567	Madison Park Funding XXVI Ltd 'Series 2017-26A AR' '144A' FRN 29/7/2030	281,072	0.00
USD 250 000	FRN 20/7/2030 CIFC Funding 2018-II Ltd	387,330	0.00	USD 1,592,000	MAF Sukuk Ltd 4.638% 14/5/2029	1,706,540	0.00
03D 230,000	'Series 2018-2A A1' '144A' FRN 20/4/2031	248,157	0.00	USD 828,000	Melco Resorts Finance Ltd 5.25% 26/4/2026	773,112	0.01
USD 945,000	CIFI Holdings Group Co Ltd 4.45% 17/8/2026*			USD 1,508,000	Melco Resorts Finance Ltd 5.375% 4/12/2029		
USD 378,000	CIFI Holdings Group Co Ltd	715,838	0.01	USD 200,000	MGM China Holdings Ltd	1,311,960	0.01
USD 378,000	5.95% 20/10/2025 CIFI Holdings Group Co Ltd	295,785	0.00	USD 1,500,000	5.25% 18/6/2025 MGM China Holdings Ltd	189,927	0.00
USD 287,000	6% 16/7/2025 Clear Creek CLO 'Series	297,675	0.00	USD 378,000	5.375% 15/5/2024 MGM China Holdings Ltd	1,456,661	0.01
1100 000 504	2015-1A AR' '144A' FRN 20/10/2030	285,676	0.00	USD 378,000	5.875% 15/5/2026 Modern Land China Co Ltd	361,413	0.00
USD 692,561	Cook Park CLO Ltd 'Series 2018-1A B' '144A' FRN	/		USD 1,460,000	4/3/2024 (Zero Coupon) Modern Land China Co Ltd	75,600	0.00
USD 300,000	17/4/2030 DaFa Properties Group Ltd	689,140	0.01	USD 378,000	9.8% 11/4/2023 Modern Land China Co Ltd	292,000	0.00
USD 970,000	12.375% 30/7/2022 DaFa Properties Group Ltd	157,500	0.00	USD 250,000	11.5% 13/11/2022 Neuberger Berman Loan	75,600	0.00
USD 531,000	12.5% 30/6/2022 Dexin China Holdings Co Ltd	447,170	0.00		Advisers CLO 29 Ltd 'Series 2018-29A A2' '144A' FRN		
USD 679,000	9.95% 3/12/2022 DP World Salaam FRN	348,514	0.00	USD 292,000	19/10/2031 Neuberger Berman Loan	248,242	0.00
USD 350,000	1/10/2025 (Perpetual) Fantasia Holdings Group Co	714,543	0.01		Advisers CLO 37 Ltd 'Series 2020-37A BR' '144A' FRN		
USD 399,000	Ltd 7.95% 5/7/2022 Fantasia Holdings Group Co	79,625	0.00	USD 500,000	20/7/2031 Ocean Trails CLO VI 'Series	291,598	0.00
USD 319,000	Ltd 9.25% 28/7/2023 Fantasia Holdings Group Co	88,074	0.00		2016-6A CRR' '144A' FRN 15/7/2028	500,246	0.00
USD 352,000	Ltd 9.875% 19/10/2023 Fantasia Holdings Group Co	70,064	0.00	USD 342,000	Oryx Funding Ltd '144A' 5.8% 3/2/2031	347,558	0.00
USD 2,470,000	Ltd 10.875% 9/1/2023 Fantasia Holdings Group Co	80,080	0.00	USD 250,000	Palmer Square CLO 2018-1 Ltd 'Series 2018-1A A1'		
USD 956,000	Ltd 11.75% 17/4/2022 Fantasia Holdings Group Co	561,925	0.01	USD 370,796	'144A' FRN 18/4/2031 Park Avenue Institutional	248,032	0.00
USD 250,000	Ltd 11.875% 1/6/2023 Goldentree Loan Management	217,490	0.00	·	Advisers CLO Ltd 2016-1 'Series 2016-1A A2R' '144A'		
	US CLO 1 Ltd 'Series 2017-1A A1R2' '144A'			USD 653,058	FRN 23/8/2031 Pikes Peak CLO 1 'Series	370,026	0.00
USD 400,000	FRN 20/4/2034 Goldentree Loan Management	248,067	0.00		2018-1A A' '144A' FRN 24/7/2031	647,155	0.01
	US Clo 3 Ltd 'Series 2018-3A AJ' '144A' FRN 20/4/2030	397,003	0.00	USD 400,000	Pikes Peak CLO 8 'Series 2021-8A A' '144A' FRN		
USD 735,000	Grupo Aval Ltd '144A' 4.375% 4/2/2030	653,218	0.01	USD 756.000	20/7/2034 Powerlong Real Estate	397,470	0.00
USD 940,000	Hilong Holding Ltd 9.75% 18/11/2024	757,316	0.01		Holdings Ltd 6.25% 10/8/2024 Redsun Properties Group Ltd	408,240	0.00
USD 350,000	IHS Holding Ltd '144A' 6.25% 29/11/2028	342,125	0.00		10.5% 3/10/2022 Rockford Tower CLO 2018-1	236,691	0.00
USD 890,000	Jingrui Holdings Ltd 12% 25/7/2022	378,250	0.00	232 233,300	Ltd 'Series 2018-1A A' '144A' FRN 20/5/2031	248,313	0.00
		370,200	0.00		11.7.1.14 20/0/2001	270,010	5.00

^{*} All or a portion of this security represents a security on loan.

		Market Value	% of Net			Market Value	% of Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
USD 1,350,000	Ronshine China Holdings Ltd 6.75% 5/8/2024	316,575	0.00	USD 225,000	Chile Government International Bond 3.5% 31/1/2034	221,400	0.00
USD 1,563,000	Ronshine China Holdings Ltd 7.1% 25/1/2025	359,490	0.00	USD 400,000	Chile Government International Bond 4% 31/1/2052	389,900	0.00
	Ronshine China Holdings Ltd 7.35% 15/12/2023	106,575	0.00		Colbun SA '144A' 3.15% 19/1/2032	445,425	0.00
	Ronshine China Holdings Ltd 8.1% 9/6/2023	103,800	0.00	USD 203,000	Corp Nacional del Cobre de Chile '144A' 3.75%		
	Sable International Finance Ltd 5.75% 7/9/2027	451,514	0.00	USD 756,000	15/1/2031 Corp Nacional del Cobre de	204,776	0.00
	Sands China Ltd 4.375% 18/6/2030	947,518	0.01	USD 35,000	Chile 4.25% 17/7/2042 Corp Nacional del Cobre de	738,005	0.01
	Shelf Drilling Holdings Ltd '144A' 8.875% 15/11/2024	173,825	0.00	USD 549,735	Chile 4.25% 17/7/2042 GNL Quintero SA 4.634%	34,167	0.00
	Shimao Group Holdings Ltd 3.45% 11/1/2031	335,490	0.00	USD 743,000	31/7/2029 Sociedad Quimica y Minera de Chile SA '144A' 3.5%	557,830	0.00
	Shui On Development Holding Ltd 5.5% 3/3/2025 Sinic Holdings Group Co Ltd	1,291,136	0.01	USD 1 105 000	10/9/2051 VTR Comunicaciones SpA	631,639	0.01
03D 330,000	(Defaulted) 24/1/2022 (Zero Coupon)	20,694	0.00	03D 1,103,000	'144A' 4.375% 15/4/2029	1,046,987	0.01
USD 790,000	Sinic Holdings Group Co Ltd 10.5% 18/6/2022	31,600	0.00		China	6,454,862	0.04
USD 556,000	Sunac China Holdings Ltd 6.5% 10/1/2025	216,840	0.00	CNY 316,200,000	China Government Bond 2.68% 21/5/2030	49,337,118	0.28
USD 971,000	Sunac China Holdings Ltd 6.65% 3/8/2024	383,545	0.00	USD 1,908,000	ZhongAn Online P&C Insurance Co Ltd 3.5%	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
USD 1,275,000	Sunac China Holdings Ltd 7% 9/7/2025	497,250	0.00		8/3/2026	1,781,595 51,118,713	0.01
USD 1,294,000	Times China Holdings Ltd 5.75% 14/1/2027	459,370	0.00		Colombia	31,110,713	0.23
USD 493,000	Times China Holdings Ltd 6.75% 8/7/2025	184,875	0.00		Banco Davivienda SA '144A' FRN 22/4/2031 (Perpetual)	416,927	0.00
USD 1,075,805	Trinitas CLO XIV Ltd 'Series 2020-14A B' '144A' FRN				Banco GNB Sudameris SA '144A' FRN 16/4/2031 Colombia Government	263,438	0.00
USD 627,088	25/1/2034 Trinitas CLO XIV Ltd 'Series 2020-14A C' '144A' FRN	1,070,172	0.01	005 000,000	International Bond 3% 30/1/2030	841,025	0.01
USD 318.609	25/1/2034 Tryon Park CLO Ltd FRN	629,067	0.01	USD 1,478,000	Colombia Government International Bond 3.125%		
	15/4/2029 Voya CLO 2013-3 Ltd 'Series	318,567	0.00	USD 382,000	15/4/2031 Colombia Government	1,242,577	0.01
,	2013-3A A1RR' '144A' FRN 18/10/2031	247,890	0.00		International Bond 3.25% 22/4/2032	317,442	0.00
USD 956,000	Wynn Macau Ltd 4.875% 1/10/2024	886,982	0.01	USD 1,022,000	Colombia Government International Bond 3.875%		
USD 1,406,000	Wynn Macau Ltd 5.5% 15/1/2026	1,278,124	0.01	USD 470,000	25/4/2027 Colombia Government	979,257	0.01
	XP Inc '144A' 3.25% 1/7/2026 York CLO 1 Ltd 'Series 2014-1A	914,380	0.01	1105 400 000	International Bond 4.125% 15/5/2051	349,095	0.00
USD 945,000	BRR' '144A' FRN 22/10/2029 Yuzhou Group Holdings Co	278,212	0.00	USD 469,000	Colombia Government International Bond 4.5%	47E 200	0.00
USD 408,000	Ltd 7.375% 13/1/2026 Yuzhou Group Holdings Co	163,891	0.00	USD 576,000	28/1/2026 Colombia Government International Bond 4.5%	475,388	0.00
USD 450,000	Ltd 7.7% 20/2/2025 Yuzhou Group Holdings Co	69,360	0.00	USD 791 000	15/3/2029 Colombia Government	552,737	0.00
USD 1,310,000	Ltd 8.5% 4/2/2023 Yuzhou Group Holdings Co Ltd 8.5% 26/2/2024	76,500	0.00	005 791,000	International Bond 8.125% 21/5/2024	873,780	0.01
USD 262,000	Zhenro Properties Group Ltd 7.35% 5/2/2025	242,301	0.00		Ecopetrol SA 4.625% 2/11/2031 Ecopetrol SA 5.375% 26/6/2026	555,830 872,232	0.00 0.01
	Liu 1.30 /0 3/2/2020	28,820 47,219,834	0.00		Empresas Publicas de Medellin ESP '144A' 4.25% 18/7/2029		0.00
	Chile			USD 772,000	SURA Asset Management SA	651,453	
USD 452,000	Celulosa Arauco y Constitucion SA '144A' 5.15% 29/1/2050	455,936	0.00		'144A' 4.875% 17/4/2024	796,219	0.00
USD 697,000	Chile Government International Bond 2.55% 27/7/2033	631,482	0.00		Cyprus	9,187,400	0.05
USD 1,253,000	Chile Government International			USD 337,000	MHP SE '144A' 7.75% 10/5/2024	134,800	0.00
	Bond 3.1% 7/5/2041	1,097,315	0.01		101012027	107,000	0.00

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% c Ne Asset
	•	` '		<u> </u>	Hong Kong	` '	
USD 1,594,000	Dominican Republic Aeropuertos Dominicanos			USD 2,500,000	AIA Group Ltd FRN 7/4/2026		
, ,	Siglo XXI SA '144A' 6.75%			, ,	(Perpetual)	2,412,500	0.0
	30/3/2029	1,580,778	0.01	USD 595,000	Bank of East Asia Ltd/The FRN		
USD 1,923,000	Dominican Republic			LICD 045 000	19/9/2024 (Perpetual)	602,696	0.0
	International Bond '144A' 4.5% 30/1/2030	1,788,313	0.01	USD 945,000	Bank of East Asia Ltd/The FRN 21/10/2025 (Perpetual)	959,766	0.0
USD 1 899 000	Dominican Republic	1,700,313	0.01	USD 1 640 000	Nanyang Commercial Bank Ltd	959,766	0.0
1,000,000	International Bond '144A'			302 .,0.0,000	FRN 20/11/2029	1,652,571	0.0
	4.875% 23/9/2032	1,740,101	0.01	USD 945,000	Yango Justice International Ltd		
USD 337,000	Dominican Republic			1100 700 000	7.875% 4/9/2024	141,750	0.0
	International Bond 5.3% 21/1/2041	291,422	0.00	USD 766,000	Yango Justice International Ltd (Defaulted) 9.25% 15/4/2023	114,517	0.0
USD 930 000	Dominican Republic	291,422	0.00	USD 284 000	Yango Justice International Ltd	114,517	0.0
002 000,000	International Bond '144A'			000 201,000	10.25% 15/9/2022	42,600	0.0
	5.5% 22/2/2029	927,136	0.01	USD 756,000	Yanlord Land HK Co Ltd	,	
USD 2,602,000	Dominican Republic				5.125% 20/5/2026	701,908	0.0
	International Bond 5.95%	0.705.050				6,628,308	0.0
LICD 245 000	25/1/2027 Dominican Republic	2,735,352	0.02		Hungary		
030 315,000	International Bond '144A'			USD 484,000	Hungary Government		
	6% 22/2/2033	310,551	0.00	,,,,,	International Bond '144A'		
USD 765,000	Dominican Republic				3.125% 21/9/2051	400,406	0.0
	International Bond 6.4%				India		
	5/6/2049	724,837	0.00	USD 510,000	Bharat Petroleum Corp Ltd		
		10,098,490	0.06		4% 8/5/2025	518,392	0.
	Egypt			,	Bharti Airtel Ltd 3.25% 3/6/2031*	828,441	0.0
USD 784,000	Egypt Government International			USD 2,010,000	Export-Import Bank of India 3.25% 15/1/2030	1,932,917	0.
	Bond '144A' 5.25% 6/10/2025	752,640	0.01	USD 930 000	Export-Import Bank of India	1,932,917	0.
USD 690,000	Egypt Government International	COO 507	0.00	000 000,000	3.875% 1/2/2028	948,851	0.
USD 2 033 000	Bond '144A' 5.75% 29/5/2024 Egypt Government International	692,587	0.00	USD 662,000	GMR Hyderabad International		
2002 2,000,000	Bond 5.875% 11/6/2025	1,994,881	0.01		Airport Ltd 4.25% 27/10/2027	612,451	0.
EUR 698,000	Egypt Government International	.,00.,00.	0.01	USD 1,050,000	HDFC Bank Ltd FRN	070.040	
	Bond '144A' 6.375% 11/4/2031	624,764	0.00	LISD 2 150 000	25/8/2026 (Perpetual) Hindustan Petroleum Corp Ltd	979,913	0.
USD 438,000	Egypt Government International	0.4.5.000		03D 2, 130,000	4% 12/7/2027	2,195,037	0.
115D 088 000	Bond '144A' 7.5% 16/2/2061 Egypt Government International	315,360	0.00	USD 378,000	HPCL-Mittal Energy Ltd 5.45%	_,.00,00.	٠.
03D 900,000	Bond '144A' 8.5% 31/1/2047	748,650	0.01		22/10/2026*	381,307	0.
	20114 1 1 11 1 0 10 7 10 11 11 20 11	5,128,882	0.03	USD 2,550,000	ICICI Bank Ltd/Dubai 3.8%		
		5,126,062	0.03	LICD 540 000	14/12/2027	2,624,664	0.
EUD 0 000 000	France	10.001.000		050 510,000	Indian Railway Finance Corp Ltd 2.8% 10/2/2031	468,764	0.
	CAB SELAS 3.375% 1/2/2028	10,224,682	0.06	USD 2.170.000	Indian Railway Finance Corp	400,704	0.
EUR 1,000,000	Chrome Bidco SASU 3.5% 31/5/2028	1,052,245	0.01		Ltd 3.249% 13/2/2030*	2,090,654	0.
EUR 5.512.000	Chrome Holdco SASU 5%	1,002,240	0.01		JSW Steel Ltd 5.375% 4/4/2025	972,730	0.
,- ,	31/5/2029	5,735,391	0.03	USD 564,000	Muthoot Finance Ltd '144A'		
EUR 4,000,000	Picard Groupe SAS 3.875%			USD 2 550 000	6.125% 31/10/2022	572,467	0.
	1/7/2026	4,356,302	0.03		NTPC Ltd 4.25% 26/2/2026 Oil India Ltd 5.125% 4/2/2029	2,651,751 854,554	0. 0.
USD 2,509,000	Societe Generale SA '144A' FRN 18/11/2030 (Perpetual)	2 /12 153	0.01		Power Finance Corp Ltd	004,004	0.
	FRN 16/11/2030 (Ferpetual)	2,412,153		,,,,,,,,	4.5% 18/6/2029	1,899,880	0.
		23,780,773	0.14	USD 510,000	Power Finance Corp Ltd		
	Germany			1100 4 400 000	6.15% 6/12/2028	573,600	0.
EUR 7,400,000	Adler Pelzer Holding GmbH				REC Ltd 2.75% 13/1/2027	1,340,094	0.
ELID 6 140 000	4.125% 1/4/2024 APCOA Parking Holdings	7,413,912	0.04	1,155,000 ו עפּט	ReNew Power Pvt Ltd 5.875% 5/3/2027	1,152,113	0.
LUIN 0, 140,000	APCOA Parking Holdings GmbH FRN 15/1/2027	6,844,389	0.04	USD 378,000	ReNew Power Synthetic	.,102,110	0.
EUR 8,412,000	Douglas GmbH 6% 8/4/2026*	9,108,480	0.04	,	6.67% 12/3/2024	388,028	0.
	Kirk Beauty SUN GmbH	,,		USD 444,000	Shriram Transport Finance Co		
	8.25% 1/10/2026*	5,658,051	0.03		Ltd 5.1% 16/7/2023	447,663	0.
EUR 7,507,000	KME SE 6.75% 1/2/2023*	8,146,538	0.05	USD 756,000	Shriram Transport Finance Co	760 400	^
		37,171,370	0.21	USD 1 065 000	Ltd 5.95% 24/10/2022 Summit Digitel Infrastructure	763,182	0.
	Guatemala			000,000,1000	Pvt Ltd 2.875% 12/8/2031	1,776,055	0.
USD 994.000	Guatemala Government Bond		-			26,973,508	0.
, 0	144A' 4.65% 7/10/2041	910,365	0.01			20,313,308	U.
	O t I - O				Indonesia		
USD 612,000	Guatemala Government Bond		1	1105 222 222	Deal Messes Ind. : D		
USD 612,000	'144A' 5.375% 24/4/2032	632,099	0.00	USD 820,000	Bank Negara Indonesia Persero Tbk PT 3.75% 30/3/2026	799,500	0.

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holdina	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
_	-	(005)	AGGGIG			(005)	Assets
•	Bank Tabungan Negara Persero Tbk PT 4.2% 23/1/2025 Indonesia Government	922,568	0.01		OAK Hill European Credit Partners V Designated Activity Co 1.9% 21/1/2035	455,177	0.00
USD 2,928,000	International Bond 3.5% 11/1/2028 Indonesia Government	224,614	0.00	EUR 280,000	OAK Hill European Credit Partners VI DAC FRN 20/1/2032	312,623	0.00
USD 787 000	International Bond 4.1% 24/4/2028 Indonesia Government	3,133,371	0.02	EUR 472,000	OCP Euro CLO 2017-2 DAC 'Series 2017-2X B' FRN 15/1/2032	526,080	0.00
	International Bond 4.75% 8/1/2026	847,770	0.00	USD 353,000	Phosagro OAO Via Phosagro Bond Funding DAC '144A'	,	
USD 266,000	Indonesia Government International Bond 4.75% 11/2/2029	296,320	0.00	USD 1,270,000	3.05% 23/1/2025 Prodigy Finance CM2021-1 DAC 'Series 2021-1A B'	132,375	0.00
USD 2,500,000	Indonesia Government International Bond 6.625% 17/2/2037	3,171,437	0.02	USD 740,000	'144A' FRN 25/7/2051 Prodigy Finance CM2021-1 DAC 'Series 2021-1A C'	1,267,491	0.01
USD 1,300,000	Indonesia Government International Bond 7.75% 17/1/2038		0.01	USD 490,000	'144A' FRN 25/7/2051 Prodigy Finance CM2021-1 DAC 'Series 2021-1A D'	741,817	0.01
USD 1,000,000	Indonesia Government International Bond 8.5%	1,804,780		EUR 250,000	'144A' FRN 25/7/2051 Voya Euro CLO II DAC FRN	490,933	0.00
USD 1,540,000	12/10/2035 Pelabuhan Indonesia II PT 5.375% 5/5/2045*	1,468,393 1,693,919	0.01		15/7/2035	278,640 7,291,180	0.00
	Pertamina Persero PT 3.1% 27/8/2030 Pertamina Persero PT 3.65%	886,080	0.01	USD 531,000	Isle of Man AngloGold Ashanti Holdings Plc 3.75% 1/10/2030	502,459	0.01
	30/7/2029 Pertamina Persero PT 5.625%	685,162	0.00	USD 2,170,000	Gohl Capital Ltd 4.25% 24/1/2027	2,117,876	0.01
	20/5/2043 Pertamina Persero PT 6%	2,558,412	0.01		lornol	2,620,335	0.02
USD 1,170,000	3/5/2042 Pertamina Persero PT 6.45%	1,549,919	0.01	USD 1,205,000	Israel Bank Leumi Le-Israel BM '144A' FRN 29/1/2031	1,154,917	0.01
USD 1,280,000	30/5/2044 Pertamina Persero PT 6.5% 27/5/2041	1,377,154 1,502,205	0.01	USD 607,312	Energean Israel Finance Ltd '144A' 4.5% 30/3/2024	594,406	0.00
USD 2,000,000	Perusahaan Penerbit SBSN Indonesia III 2.8% 23/6/2030	1,971,420	0.01		Energean Israel Finance Ltd '144A' 4.875% 30/3/2026	273,417	0.00
	Perusahaan Penerbit SBSN Indonesia III 3.55% 9/6/2051	550,500	0.00	,	Israel Government International Bond 2.75% 3/7/2030 Leviathan Bond Ltd '144A'	450,564	0.00
, ,	Perusahaan Penerbit SBSN Indonesia III 4.45% 20/2/2029 Perusahaan Perseroan Persero	4,377,240	0.03	03D 002,040	5.75% 30/6/2023	607,156	0.01
030 1,300,000	PT Perusahaan Listrik Negara 5.25% 24/10/2042	1,493,471	0.01		Italy	3,080,460	0.02
USD 800,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara 5.25% 15/5/2047	795,634	0.00		Castor SpA '144A' FRN 15/2/2029 Castor SpA '144A' 6%	7,155,981	0.04
USD 1,800,000	Perusahaan Perseroan Persero PT Perusahaan Listrik	793,034	0.00	EUR 13,500,000	15/2/2029 Forno d'Asolo SpA FRN	2,242,994	0.01
USD 1,000,000	Negara 5.375% 25/1/2029 Perusahaan Perseroan Persero PT Perusahaan Listrik	1,955,250	0.01	USD 2,357,000	30/4/2027 Intesa Sanpaolo SpA '144A' FRN 17/9/2025 (Perpetual)	14,848,734 2,510,205	0.09
	Negara 5.45% 21/5/2028	1,089,120	0.01		Italy Buoni Poliennali Del Tesoro 0.95% 1/8/2030	73,181,834	0.42
1100 4 045 000	Ireland	35,154,239	0.20		Italy Buoni Poliennali Del Tesoro 1.35% 1/4/2030 Marcolin SpA 6.125%	93,277,493	0.54
บรม 1,315,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust 2.45% 29/10/2026	1,260,764	0.01		15/11/2026 Shiba Bidco SpA 4.5%	7,366,989	0.04
EUR 116,000	Avoca CLO XV DAC FRN 15/4/2031	129,452	0.00		31/10/2028*	7,481,873 208,066,103	0.04
	Harvest CLO XVIII DAC FRN 15/10/2030	448,683	0.00	USD 1 217 000	Japan Nissan Motor Co Ltd '144A'	,,	
	Invesco Euro CLO II DAC FRN 15/8/2034 Lukoil Capital DAC '144A' 2.8%	279,370	0.00		3.522% 17/9/2025	1,227,605	0.01
	26/4/2027 Metalloinvest Finance DAC	376,400	0.00	USD 887,000	Jersey Galaxy Pipeline Assets Bidco Ltd 2.94% 30/9/2040	816,040	0.01
,- ,,,	'144A' 3.375% 22/10/2028	591,375	0.01	EUR 4,813,000	Kane Bidco Ltd 5% 15/2/2027	5,416,823	0.03

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o No Asset
, ,	Kane Bidco Ltd 6.5% 15/2/2027	7,783,931	0.04	USD 515,955	India Cleantech Energy '144A'	505 740	
GBP 2,761,000	Wheel Bidco Ltd '144A' 6.75% 15/7/2026	3,505,345	0.02	USD 950,000	4.7% 10/8/2026 India Green Energy Holdings	505,718	0.0
		17,522,139	0.10	USD 512,000	'144A' 5.375% 29/4/2024 India Green Power Holdings	958,312	0.0
USD 170,000	Luxembourg Atento Luxco 1 SA '144A'			USD 1,109,000	4% 22/2/2027 Network i2i Ltd FRN 15/1/2025	490,240	0.0
EUR 1,000,000	8% 10/2/2026 BK LC Lux Finco1 Sarl	173,503	0.00	USD 643,000	(Perpetual)* UPL Corp Ltd FRN 27/2/2025	1,122,430	0.0
USD 522,000	5.25% 30/4/2029 EIG Pearl Holdings Sarl '144A'	1,095,501	0.01	USD 1,990,000	(Perpetual) UPL Corp Ltd 4.5% 8/3/2028	613,600 2,000,000	0.0
USD 2,175,000	3.545% 31/8/2036 EIG Pearl Holdings Sarl	512,212	0.00	USD 1,990,000	UPL Corp Ltd 4.625% 16/6/2030	1,944,260	0.0
USD 974.000	3.545% 31/8/2036 EIG Pearl Holdings Sarl '144A'	2,124,834	0.01		Mexico	10,326,206	0.
	4.387% 30/11/2046 FEL Energy VI Sarl 5.75%	951,988	0.01	USD 746,000	Alfa SAB de CV '144A' 6.875% 25/3/2044	834,116	0.
	1/12/2040 Garfunkelux Holdco 3 SA '144A'	319,112	0.00	USD 728,000	Alpek SAB de CV '144A' 3.25% 25/2/2031	668,744	0.
	6.75% 1/11/2025	3,425,836	0.02	USD 515,000	Banco Mercantil del Norte SA/	000,744	0.
	Garfunkelux Holdco 3 SA '144A' 7.75% 1/11/2025	6,955,160	0.04		Grand Cayman '144A' FRN 27/9/2024 (Perpetual)	509,723	0.
	Gol Finance SA '144A' 7% 31/1/2025	406,672	0.00	USD 915,000	Banco Mercantil del Norte SA/ Grand Cayman '144A' FRN		
,	Gol Finance SA '144A' 8% 30/6/2026	243,956	0.00	USD 654,000	24/1/2027 (Perpetual) BBVA Bancomer SA/Texas FRN	842,656	0.
EUR 7,733,000	Herens Midco Sarl '144A' 5.25% 15/5/2029	7,442,118	0.04	USD 323,000	18/1/2033 Braskem Idesa SAPI '144A'	629,017	0.
EUR 2,000,000	Herens Midco Sarl 5.25% 15/5/2029	1,922,849	0.01	USD 445,000	6.99% 20/2/2032 Cemex SAB de CV '144A' FRN	309,272	0
USD 208,000	Kenbourne Invest SA '144A' 4.7% 22/1/2028	193,982	0.00		8/6/2026 (Perpetual) Cemex SAB de CV 5.45%	427,093	0
USD 761,000	Kenbourne Invest SA '144A' 6.875% 26/11/2024	774,108	0.01		19/11/2029 Coca-Cola Femsa SAB de CV	399,977	0
USD 540,000	MC Brazil Downstream Trading		0.00		1.85% 1/9/2032	166,145	0
USD 200,000	SARL '144A' 7.25% 30/6/2031 Millicom International Cellular	503,550		03D 401,000	Comision Federal de Electricidad '144A' 4.688%	455.007	•
USD 1,424,700	SA '144A' 4.5% 27/4/2031 Millicom International Cellular	186,442	0.00	USD 470,000	15/5/2029 Controladora Mabe SA de CV	455,237	0
USD 865,000	SA 5.125% 15/1/2028 Nexa Resources SA '144A'	1,395,882	0.01	USD 347,000	'144A' 5.6% 23/10/2028 Cydsa SAB de CV '144A'	511,297	0
EUR 5,570,000	5.375% 4/5/2027 Picard Bondco SA 5.375%	868,043	0.01	USD 518,000	6.25% 4/10/2027 Grupo Bimbo SAB de CV '144A'	341,797	0
USD 214,000	1/7/2027* Puma International Financing	5,989,539	0.04	USD 320,000	FRN 17/4/2023 (Perpetual) Industrias Penoles SAB de CV	524,853	0
USD 561 000	SA '144A' 5% 24/1/2026 Puma International Financing	209,851	0.00		'144A' 4.75% 6/8/2050 Kimberly-Clark de Mexico SAB	301,801	0
	SA 5.125% 6/10/2024 Puma International Financing	553,987	0.00		de CV '144A' 2.431% 1/7/2031 Mexican Bonos 5.75% 5/3/2026	261,398 119 566 636	0.
	SA '144A' 5.125% 6/10/2024	503,625	0.00	, ,	Mexico City Airport Trust '144A'	887,331	0
EUR 5,376,000	Sani/Ikos Financial Holdings 1 Sarl 5.625% 15/12/2026	5,974,399	0.04	USD 356,000	4.25% 31/10/2026 Mexico City Airport Trust 5.5%	,	
	Malavaia	42,727,149	0.25	USD 847,000	31/7/2047 Mexico Government	322,180	0
USD 3,700,000	Malaysia CIMB Bank Bhd 2.125%	0.040 15-	2.25		International Bond 2.659% 24/5/2031	773,311	0
USD 1,460,000	20/7/2027 Dua Capital Ltd 2.78%	3,616,463	0.02	USD 802,000	Mexico Government International Bond 3.75%		
USD 3,090,000	11/5/2031 TNB Global Ventures Capital	1,385,015	0.01	USD 1,550,000	11/1/2028 Mexico Government	824,055	0
	Bhd 4.851% 1/11/2028	3,448,811 8,450,289	0.02		International Bond 4.35% 15/1/2047	1,426,387	0
	Mauritius	5,750,209	0.00	USD 290,000	Mexico Government International Bond 4.4%	,	
USD 475,000	Azure Power Energy Ltd '144A' 3.575% 19/8/2026	463,125	0.00	USD 881 000	12/2/2052 Mexico Government	264,480	0
USD 1,175,000	CA Magnum Holdings 5.375% 31/10/2026	1,184,694	0.01	222 001,000	International Bond 4.5% 22/4/2029	930,997	0
USD 1 025 000	HTA Group Ltd/Mauritius '144A'	, , , , , , , ,	-		221712023	200,221	U.

 $^{^{\}star}$ All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 450.000	Mexico Government			EUR 4.181.000	Titan Holdings II BV 5.125%		
	International Bond 4.5%				15/7/2029*	4,294,959	0.03
LIED 424 000	31/1/2050	421,200	0.00	USD 1,644,000	Trivium Packaging Finance BV	1 640 060	0.01
03D 424,000	Mexico Government International Bond 4.75%			USD 567,000	'144A' 5.5% 15/8/2026 VEON Holdings BV '144A'	1,649,960	0.01
	8/3/2044	415,414	0.00		3.375% 25/11/2027	212,625	0.00
USD 1,617,000	Operadora de Servicios Mega			USD 786,000	VEON Holdings BV '144A' 4%	204.750	0.00
	SA de CV Sofom ER '144A' 8.25% 11/2/2025	1,384,928	0.01	USD 530.000	9/4/2025 Vivo Energy Investments BV	294,750	0.00
USD 1,619,000	Petroleos Mexicanos 5.95%				'144A' 5.125% 24/9/2027	537,287	0.00
LISD 410 000	28/1/2031 Petroleos Mexicanos 6.375%	1,504,051	0.01	EUR 25,365,000	Ziggo BV 2.875% 15/1/2030*	26,313,427	0.18
000 419,000	23/1/2045	337,295	0.00			51,854,829	0.30
USD 2,305,000	Petroleos Mexicanos 6.5%			1100 000 000	Oman		
LISD 2 180 000	13/3/2027 Petroleos Mexicanos '144A'	2,359,456	0.01	USD 990,000	Oman Government International Bond 6.5% 8/3/2047	924,412	0.0
000 2,109,000	6.7% 16/2/2032	2,113,042	0.01	USD 1,191,000	Oman Government International	02.,	0.0
USD 747,000	Petroleos Mexicanos 6.75%			1105 017 000	Bond 6.75% 17/1/2048	1,143,360	0.0
LISD 504 000	21/9/2047 Petroleos Mexicanos 7.69%	613,660	0.00	USD 217,000	Oman Sovereign Sukuk Co '144A' 4.875% 15/6/2030	227,850	0.00
302 304,000	23/1/2050	448,661	0.00	USD 824,000	OQ SAOC '144A' 5.125%	,000	
USD 581,000	Trust Fibra Uno '144A' 5.25%	202 21			6/5/2028	822,816	0.0
	30/1/2026	603,614	0.00			3,118,438	0.0
		142,379,824	0.82	1100 000 000	Pakistan		
1100 750 000	Mongolia Mongolia Government			USD 862,000	Pakistan Government International Bond 6%		
002 700,000	International Bond 3.5%				8/4/2026	790,885	0.0
	7/7/2027	680,625	0.00	USD 861,000	Pakistan Government		
USD 257,000	Mongolia Government International Bond 5.125%				International Bond 7.375% 8/4/2031	742,613	0.0
	7/4/2026	255,715	0.00	USD 956,000	Pakistan Water & Power	,-	
USD 1,778,000	Mongolian Mining Corp/Energy				Development Authority 7.5% 4/6/2031	803,040	0.0
	Resources LLC 9.25% 15/4/2024	1,288,877	0.01		470/2031	2,336,538	0.0
		2,225,217	0.01		Panama	2,000,000	0.0
	Morocco			USD 1,034,000	Aeropuerto Internacional de		
USD 1,298,000	Morocco Government				Tocumen SA '144A' 4%		
	International Bond '144A' 3% 15/12/2032	1,137,372	0.01	USD 770 000	11/8/2041 Aeropuerto Internacional de	950,809	0.0
USD 449,000	Morocco Government	1,137,372	0.01	000 770,000	Tocumen SA '144A' 5.125%		
	International Bond '144A'			1100 4 000 000	11/8/2061	705,582	0.0
1160 334 000	4% 15/12/2050 Morocco Government	355,833	0.00	USD 1,026,000	Banco Latinoamericano de Comercio Exterior SA '144A'		
000 324,000	International Bond				2.375% 14/9/2025	1,007,811	0.0
	4% 15/12/2050	256,770	0.00	USD 1,103,000	Banco Nacional de Panama	070 400	0.0
		1,749,975	0.01	USD 1.337.000	'144A' 2.5% 11/8/2030 Panama Government	972,129	0.0
	Netherlands			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	International Bond 3.16%		
USD 1,249,000	Braskem Netherlands Finance	1 205 207	0.01	HSD 334 000	23/1/2030	1,308,913	0.0
USD 377.000	BV '144A' FRN 23/1/2081 Embraer Netherlands Finance	1,385,297	0.01	USD 234,000	Panama Government International Bond 3.298%		
	BV '144A' 6.95% 17/1/2028	393,494	0.00		19/1/2033	223,002	0.0
USD 744,000	Equate Petrochemical BV '144A' 2.625% 28/4/2028	704,010	0.00	USD 207,000	Panama Government International Bond 3.875%		
USD 388,000	Equate Petrochemical BV	704,010	0.00		17/3/2028	212,867	0.0
110D 0 =0= ===	'144A' 4.25% 3/11/2026	402,224	0.00	USD 804,000	Panama Government		
USD 2,785,580	Greenko Dutch BV 3.85% 29/3/2026	2,715,941	0.02		International Bond 4.5% 15/5/2047	782,921	0.0
USD 327,000	Metinvest BV 8.5% 23/4/2026	98,100	0.02	USD 564,000	Panama Government	102,021	0.0
USD 1,290,000	Minejesa Capital BV 4.625%	4 000 075	0.04		International Bond 4.5%	E40 444	
USD 1.600 000	10/8/2030 Minejesa Capital BV 5.625%	1,260,975	0.01	USD 233 000	16/4/2050 Panama Government	546,141	0.0
	10/8/2037	1,515,300	0.01	222 200,000	International Bond 4.5%		
	Mong Duong Finance Holdings BV 5.125% 7/5/2029	1 645 624	0.01	1160 330 000	1/4/2056	222,569	0.0
USD 1,869,000	DV 0 1/07/ 1/0//U/9	1,645,631	0.01	USD 230,000	Panama Government		
	Nobian Finance BV 3.625%	,,			International Bond 4.5%		
		8,430,849	0.05		International Bond 4.5% 19/1/2063	215,740	0.0

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
riolaling	•	(005)	ASSOLS	riolanig	·	(005)	Assets
USD 277,000	Paraguay Frigorifico Concepcion SA	260 552	0.00	USD 706,000	Qatar Qatar Energy '144A' 3.3% 12/7/2051	667 170	0.00
USD 987,000	'144A' 7.7% 21/7/2028 Paraguay Government	260,553	0.00	USD 1,445,000	Qatar Government International	667,170	0.00
	International Bond '144A' 2.739% 29/1/2033	860,834	0.01	USD 200,000	Bond '144A' 4% 14/3/2029 Qatar Government International	1,574,147	0.01
USD 328,000	Paraguay Government International Bond 4.7%			USD 802,000	Bond '144A' 4.4% 16/4/2050 Qatar Government International	231,750	0.00
USD 840,000	27/3/2027 Paraguay Government	339,235	0.00		Bond 4.5% 23/4/2028	890,721 3,363,788	0.01
	International Bond '144A' 4.95% 28/4/2031	873,203	0.01		Romania	3,303,700	0.02
USD 725,000	Paraguay Government International Bond 5%	,		USD 862,000	Romanian Government International Bond '144A'		
USD 362,000	15/4/2026 Paraguay Government	757,110	0.00	USD 1,236,000	3% 14/2/2031 Romanian Government	793,040	0.01
	International Bond 5.4% 30/3/2050	354,563	0.00		International Bond '144A' 3.625% 27/3/2032	1,171,110	0.01
USD 707,000	Paraguay Government International Bond '144A'	33.,333	0.00	USD 444,000	Romanian Government International Bond 4%		
	5.4% 30/3/2050	692,475	0.00	1180 538 000	14/2/2051 Romanian Government	377,400	0.00
	Down	4,137,973	0.02	03D 320,000	International Bond '144A'	002 000	0.00
USD 318,000	Peru InRetail Consumer '144A'				6.125% 22/1/2044	2,945,450	0.00
LISD 867 000	3.25% 22/3/2028 Kallpa Generacion SA	299,317	0.00		Russian Federation	2,945,450	0.02
	4.875% 24/5/2026 Peruvian Government	889,850	0.01	USD 2,000,000	Russian Foreign Bond - Eurobond 4.25% 23/6/2027	600,000	0.00
002 1,07 1,000	International Bond				Saudi Arabia		
USD 443,000	1.862% 1/12/2032 Peruvian Government	1,340,163	0.01	USD 757,000	Saudi Government International Bond 2.25% 2/2/2033	714,892	0.00
LICD 105 000	International Bond 2.783% 23/1/2031	417,324	0.00	USD 430,000	Saudi Government International Bond 3.625% 4/3/2028	454,725	0.00
050 105,000	Peruvian Government International Bond	00.005	0.00	USD 578,000	Saudi Government International Bond 4% 17/4/2025	609,212	0.00
USD 387,000	3% 15/1/2034 Peruvian Government	96,285	0.00	USD 1,308,000	Saudi Government International Bond '144A' 4.375% 16/4/2029	1,450,245	0.01
	International Bond 3.3% 11/3/2041	343,946	0.00	USD 664,000	Saudi Government International Bond 4.5% 17/4/2030	745,340	0.01
USD 534,000	Peruvian Government International Bond			USD 268,000	Saudi Government International Bond 4.625% 4/10/2047	295,336	0.00
USD 369.000	4.125% 25/8/2027 Peruvian Government	561,309	0.00			4,269,750	0.02
	International Bond 7.35% 21/7/2025	122 566	0.00		Singapore		
USD 958,000	SAN Miguel Industrias Pet SA /	423,566	0.00	USD 1,876,000	ABJA Investment Co Pte Ltd 5.45% 24/1/2028	1,960,420	0.01
	NG PET R&P Latin America SA '144A' 3.5% 2/8/2028	880,105	0.01	USD 1,700,000	BOC Aviation Ltd 3.5% 18/9/2027	1,738,516	0.01
		5,251,865	0.03	USD 1,990,000	BPRL International Singapore Pte Ltd 4.375% 18/1/2027	2,020,701	0.01
USD 675,000	Philippines Globe Telecom Inc FRN			USD 652,898	Continuum Energy Levanter Pte Ltd 4.5% 9/2/2027		0.00
USD 791,000	2/8/2026 (Perpetual) Philippine Government	664,875	0.00	USD 633,173	Continuum Energy Levanter Pte Ltd '144A' 4.5% 9/2/2027	637,391 618,135	0.00
	International Bond 2.95% 5/5/2045	674,328	0.00	USD 1,578,000	DBS Group Holdings Ltd FRN 27/2/2025 (Perpetual)	1,558,275	0.00
USD 923,000	Philippine Government International Bond 3.75%			USD 756,000	Global Prime Capital Pte Ltd 5.95% 23/1/2025	756,000	0.00
USD 2,100,000	14/1/2029 Philippine Government	963,381	0.01	USD 851,000	GLP Pte Ltd FRN 17/5/2026 (Perpetual)	789,136	0.00
	International Bond 6.375% 15/1/2032	2,625,000	0.02	USD 1,429,588	LLPL Capital Pte Ltd 6.875% 4/2/2039	1,507,508	0.01
USD 1,920,000	Philippine Government International Bond 6.375%			USD 756,000	LMIRT Capital Pte Ltd 7.5% 9/2/2026	754,121	0.00
USD 756,000	23/10/2034 Rizal Commercial Banking Corp	2,448,000	0.01	USD 956,000	Medco Oak Tree Pte Ltd 7.375% 14/5/2026	967,950	0.00
	FRN 27/8/2025 (Perpetual)	734,233	0.01	USD 956,000	Medco Platinum Road Pte Ltd		
		8,109,817	0.05]	6.75% 30/1/2025	964,083	0.01

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Asset
USD 510.000	Oil India International Pte Ltd			USD 662.000	Krung Thai Bank PCL/Cayman		
,	4% 21/4/2027 ONGC Videsh Vankorneft Pte	519,105	0.00	002 002,000	Islands FRN 25/3/2026 (Perpetual)	637,175	0.0
	Ltd 3.75% 27/7/2026 Theta Capital Pte Ltd 8.125%	2,648,106	0.02	USD 1,665,000	Muang Thai Life Assurance PCL FRN 27/1/2037	1,629,635	0.0
	22/1/2025 TML Holdings Pte Ltd 4.35%	967,950	0.01	USD 1,900,000	Thaioil Treasury Center Co Ltd 5.375% 20/11/2048	2,002,249	0.0
000 700,000	9/6/2026	737,100	0.00	USD 956,000	TMBThanachart Bank PCL		
		19,144,497	0.11		FRN 2/12/2024 (Perpetual)	937,119	0.0
	South Africa		H			11,114,378	0.0
USD 441,000	Republic of South Africa Government International			USD 380 000	Ukraine NPC Ukrenergo '144A'		
	Bond 4.875% 14/4/2026	452,499	0.00	000 000,000	6.875% 9/11/2026	153,520	0.0
USD 393,000	Republic of South Africa	•		USD 2,390,000	Ukraine Government	,-	
	Government International				International Bond '144A'		
LICD 024 000	Bond 5.65% 27/9/2047	337,880	0.00	116D 306 000	7.253% 15/3/2033 Ukraine Government	836,500	0.0
030 921,000	Republic of South Africa Government International			03D 306,000	International Bond		
	Bond 5.75% 30/9/2049	794,659	0.01		7.75% 1/9/2023	137,700	0.0
		1,585,038	0.01	USD 2,235,000	Ukraine Government		
	Cauth Kanaa	.,000,000			International Bond		
USD 1 920 000	South Korea Hanwha Life Insurance Co Ltd			1100 527 000	8.994% 1/2/2024 Ukraine Government	849,300	0.0
000 1,020,000	FRN 23/4/2023 (Perpetual)	1,958,434	0.01	030 337,000	International Bond		
USD 1,100,000	Hanwha Life Insurance Co Ltd				9.75% 1/11/2028	185,265	0.0
	FRN 4/2/2032	1,093,026	0.01			2,162,285	0.0
USD 1,540,000	Kookmin Bank FRN 2/7/2024	1 566 757	0.01		United Arab Emirates	_,:,:	
USD 1 800 000	(Perpetual) Kookmin Bank 2.5% 4/11/2030	1,566,757 1,689,777	0.01 0.01	USD 410 000	DP World Ltd/United Arab		
	LG Chem Ltd 2.375% 7/7/2031	1,593,267	0.01	000 110,000	Emirates 6.85% 2/7/2037	503,086	0.0
USD 1,030,000	Shinhan Financial Group Co Ltd			USD 541,000	NBK Tier 1 Ltd '144A' FRN		
	FRN 12/5/2026 (Perpetual)	975,925	0.01		24/8/2026 (Perpetual)	521,051	0.0
	SK Hynix Inc 2.375% 19/1/2031 Woori Bank FRN 4/10/2024	1,911,336	0.01			1,024,137	0.0
05D 937,000	(Perpetual)	945,449	0.00		United Kingdom		
	(i dipetual)	11,733,971	0.07	USD 271,000	Antofagasta Plc '144A'		
		11,733,971	0.07		2.375% 14/10/2030	242,149	0.0
HED 200 000	Spain			USD 899,080	Avianca Midco 2 Ltd '144A'	90E 122	0.0
05D 200,000	Banco Bilbao Vizcaya Argentaria SA FRN			GRP 8 806 000	9% 1/12/2028 BCP V Modular Services	895,122	0.0
	16/11/2027 (Perpetual)	196,500	0.00	OBI 0,000,000	Finance II Plc '144A'		
EUR 43,684,000	Spain Government Bond '144A'	,			6.125% 30/11/2028	11,115,610	0.0
	3.45% 30/7/2066	66,626,827	0.38	EUR 11,535,000	BCP V Modular Services		
		66,823,327	0.38		Finance Plc 6.75%	44 057 504	0.0
	Switzerland	66,823,327	0.38	GBP 7 542 000	30/11/2029*	11,957,504	0.0
USD 4,516,000	Switzerland Credit Suisse Group AG '144A'	66,823,327	0.38	GBP 7,542,000	30/11/2029* Boparan Finance Plc		
	Credit Suisse Group AG '144A' FRN 21/8/2026 (Perpetual)	4,580,217	0.38		30/11/2029*	11,957,504 7,975,799	
	Credit Suisse Group AG '144A' FRN 21/8/2026 (Perpetual) Credit Suisse Group AG '144A'	4,580,217	0.03		30/11/2029* Boparan Finance Plc 7.625% 30/11/2025* Constellation Automotive Financing Plc 4.875%	7,975,799	0.0
USD 388,000	Credit Suisse Group AG '144A' FRN 21/8/2026 (Perpetual) Credit Suisse Group AG '144A' FRN 24/1/2030 (Perpetual)			GBP 2,384,000	30/11/2029* Boparan Finance Plc 7.625% 30/11/2025* Constellation Automotive Financing Plc 4.875% 15/7/2027		0.0
USD 388,000	Credit Suisse Group AG '144A' FRN 21/8/2026 (Perpetual) Credit Suisse Group AG '144A'	4,580,217 360,452	0.03	GBP 2,384,000	30/11/2029* Boparan Finance Plc 7.625% 30/11/2025* Constellation Automotive Financing Plc 4.875% 15/7/2027 Deuce Finco Plc '144A'	7,975,799 2,946,539	0.0
USD 388,000	Credit Suisse Group AG '144A' FRN 21/8/2026 (Perpetual) Credit Suisse Group AG '144A' FRN 24/1/2030 (Perpetual) UBS Group AG '144A' FRN	4,580,217 360,452 2,584,285	0.03 0.00 0.01	GBP 2,384,000 GBP 15,871,000	30/11/2029* Boparan Finance Plc 7.625% 30/11/2025* Constellation Automotive Financing Plc 4.875% 15/7/2027 Deuce Finco Plc '144A' 5.5% 15/6/2027	7,975,799	0.0
USD 388,000	Credit Suisse Group AG '144A' FRN 21/8/2026 (Perpetual) Credit Suisse Group AG '144A' FRN 24/1/2030 (Perpetual) UBS Group AG '144A' FRN 31/1/2024 (Perpetual)	4,580,217 360,452	0.03	GBP 2,384,000 GBP 15,871,000	30/11/2029* Boparan Finance Plc 7.625% 30/11/2025* Constellation Automotive Financing Plc 4.875% 15/7/2027 Deuce Finco Plc '144A'	7,975,799 2,946,539	0.0
USD 388,000 USD 2,457,000	Credit Suisse Group AG '144A' FRN 21/8/2026 (Perpetual) Credit Suisse Group AG '144A' FRN 24/1/2030 (Perpetual) UBS Group AG '144A' FRN 31/1/2024 (Perpetual)	4,580,217 360,452 2,584,285	0.03 0.00 0.01	GBP 2,384,000 GBP 15,871,000 EUR 7,036,000	30/11/2029* Boparan Finance Plc 7.625% 30/11/2025* Constellation Automotive Financing Plc 4.875% 15/7/2027 Deuce Finco Plc '144A' 5.5% 15/6/2027 Ellaktor Value Plc '144A' 6.375% 15/12/2024 Fresnillo Plc '144A' 4.25%	7,975,799 2,946,539 20,502,921 6,776,311	0.0 0.0 0.1
USD 388,000 USD 2,457,000	Credit Suisse Group AG '144A' FRN 21/8/2026 (Perpetual) Credit Suisse Group AG '144A' FRN 24/1/2030 (Perpetual) UBS Group AG '144A' FRN 31/1/2024 (Perpetual) Thailand Bangkok Bank PCL/Hong Kong	4,580,217 360,452 2,584,285 7,524,954	0.03 0.00 0.01 0.04	GBP 2,384,000 GBP 15,871,000 EUR 7,036,000 USD 696,000	30/11/2029* Boparan Finance Plc 7.625% 30/11/2025* Constellation Automotive Financing Plc 4.875% 15/7/2027 Deuce Finco Plc '144A' 5.5% 15/6/2027 Ellaktor Value Plc '144A' 6.375% 15/12/2024 Fresnillo Plc '144A' 4.25% 2/10/2050	7,975,799 2,946,539 20,502,921	0.0 0.0 0.1
USD 388,000 USD 2,457,000 USD 1,050,000	Credit Suisse Group AG '144A' FRN 21/8/2026 (Perpetual) Credit Suisse Group AG '144A' FRN 24/1/2030 (Perpetual) UBS Group AG '144A' FRN 31/1/2024 (Perpetual)	4,580,217 360,452 2,584,285	0.03 0.00 0.01	GBP 2,384,000 GBP 15,871,000 EUR 7,036,000 USD 696,000	30/11/2029* Boparan Finance Plc 7.625% 30/11/2025* Constellation Automotive Financing Plc 4.875% 15/7/2027 Deuce Finco Plc '144A' 5.5% 15/6/2027 Ellaktor Value Plc '144A' 6.375% 15/12/2024 Fresnillo Plc '144A' 4.25% 2/10/2050 Inspired Entertainment	7,975,799 2,946,539 20,502,921 6,776,311	0.0 0.0 0.1
USD 388,000 USD 2,457,000 USD 1,050,000	Credit Suisse Group AG '144A' FRN 21/8/2026 (Perpetual) Credit Suisse Group AG '144A' FRN 24/1/2030 (Perpetual) UBS Group AG '144A' FRN 31/1/2024 (Perpetual) Thailand Bangkok Bank PCL/Hong Kong FRN 23/9/2025 (Perpetual)	4,580,217 360,452 2,584,285 7,524,954	0.03 0.00 0.01 0.04	GBP 2,384,000 GBP 15,871,000 EUR 7,036,000 USD 696,000	30/11/2029* Boparan Finance Plc 7.625% 30/11/2025* Constellation Automotive Financing Plc 4.875% 15/7/2027 Deuce Finco Plc '144A' 5.5% 15/6/2027 Ellaktor Value Plc '144A' 6.375% 15/12/2024 Fresnillo Plc '144A' 4.25% 2/10/2050	7,975,799 2,946,539 20,502,921 6,776,311 634,889	0.0 0.0 0.1 0.0
USD 388,000 USD 2,457,000 USD 1,050,000 USD 572,000	Credit Suisse Group AG '144A' FRN 21/8/2026 (Perpetual) Credit Suisse Group AG '144A' FRN 24/1/2030 (Perpetual) UBS Group AG '144A' FRN 31/1/2024 (Perpetual) Thailand Bangkok Bank PCL/Hong Kong FRN 23/9/2025 (Perpetual) Bangkok Bank PCL/Hong Kong FRN 25/9/2034 Bangkok Bank PCL/Hong Kong	4,580,217 360,452 2,584,285 7,524,954 1,044,293 556,801	0.03 0.00 0.01 0.04 0.01	GBP 2,384,000 GBP 15,871,000 EUR 7,036,000 USD 696,000 GBP 4,843,000	30/11/2029* Boparan Finance Plc 7.625% 30/11/2025* Constellation Automotive Financing Plc 4.875% 15/7/2027 Deuce Finco Plc '144A' 5.5% 15/6/2027 Ellaktor Value Plc '144A' 6.375% 15/12/2024 Fresnillo Plc '144A' 4.25% 2/10/2050 Inspired Entertainment Financing Plc 7.875%	7,975,799 2,946,539 20,502,921 6,776,311	0.0 0.0 0.1
USD 388,000 USD 2,457,000 USD 1,050,000 USD 572,000 USD 2,100,000	Credit Suisse Group AG '144A' FRN 21/8/2026 (Perpetual) Credit Suisse Group AG '144A' FRN 24/1/2030 (Perpetual) UBS Group AG '144A' FRN 31/1/2024 (Perpetual) Thailand Bangkok Bank PCL/Hong Kong FRN 23/9/2025 (Perpetual) Bangkok Bank PCL/Hong Kong FRN 25/9/2034 Bangkok Bank PCL/Hong Kong FRN 23/9/2036	4,580,217 360,452 2,584,285 7,524,954 1,044,293	0.03 0.00 0.01 0.04	GBP 2,384,000 GBP 15,871,000 EUR 7,036,000 USD 696,000 GBP 4,843,000	30/11/2029* Boparan Finance Plc 7.625% 30/11/2025* Constellation Automotive Financing Plc 4.875% 15/7/2027 Deuce Finco Plc '144A' 5.5% 15/6/2027 Ellaktor Value Plc '144A' 6.375% 15/12/2024 Fresnillo Plc '144A' 4.25% 2/10/2050 Inspired Entertainment Financing Plc 7.875% 1/6/2026 Liquid Telecommunications Financing Plc '144A' 5.5%	7,975,799 2,946,539 20,502,921 6,776,311 634,889 6,596,236	0.0 0.0 0.1 0.0 0.0
USD 388,000 USD 2,457,000 USD 1,050,000 USD 572,000 USD 2,100,000	Credit Suisse Group AG '144A' FRN 21/8/2026 (Perpetual) Credit Suisse Group AG '144A' FRN 24/1/2030 (Perpetual) UBS Group AG '144A' FRN 31/1/2024 (Perpetual) Thailand Bangkok Bank PCL/Hong Kong FRN 23/9/2025 (Perpetual) Bangkok Bank PCL/Hong Kong FRN 25/9/2034 Bangkok Bank PCL/Hong Kong FRN 23/9/2036 GC Treasury Center Co Ltd	4,580,217 360,452 2,584,285 7,524,954 1,044,293 556,801 1,977,455	0.03 0.00 0.01 0.04 0.01 0.00 0.01	GBP 2,384,000 GBP 15,871,000 EUR 7,036,000 USD 696,000 GBP 4,843,000 USD 1,039,000	30/11/2029* Boparan Finance Plc 7.625% 30/11/2025* Constellation Automotive Financing Plc 4.875% 15/7/2027 Deuce Finco Plc '144A' 5.5% 15/6/2027 Ellaktor Value Plc '144A' 6.375% 15/12/2024 Fresnillo Plc '144A' 4.25% 2/10/2050 Inspired Entertainment Financing Plc 7.875% 1/6/2026 Liquid Telecommunications Financing Plc '144A' 5.5% 4/9/2026	7,975,799 2,946,539 20,502,921 6,776,311 634,889	0.0 0.0 0.1 0.0 0.0
USD 388,000 USD 2,457,000 USD 1,050,000 USD 572,000 USD 2,100,000 USD 550,000	Credit Suisse Group AG '144A' FRN 21/8/2026 (Perpetual) Credit Suisse Group AG '144A' FRN 24/1/2030 (Perpetual) UBS Group AG '144A' FRN 31/1/2024 (Perpetual) Thailand Bangkok Bank PCL/Hong Kong FRN 23/9/2025 (Perpetual) Bangkok Bank PCL/Hong Kong FRN 25/9/2034 Bangkok Bank PCL/Hong Kong FRN 23/9/2036 GC Treasury Center Co Ltd 2.98% 18/3/2031	4,580,217 360,452 2,584,285 7,524,954 1,044,293 556,801	0.03 0.00 0.01 0.04 0.01	GBP 2,384,000 GBP 15,871,000 EUR 7,036,000 USD 696,000 GBP 4,843,000 USD 1,039,000	30/11/2029* Boparan Finance Plc 7.625% 30/11/2025* Constellation Automotive Financing Plc 4.875% 15/7/2027 Deuce Finco Plc '144A' 5.5% 15/6/2027 Ellaktor Value Plc '144A' 6.375% 15/12/2024 Fresnillo Plc '144A' 4.25% 2/10/2050 Inspired Entertainment Financing Plc 7.875% 1/6/2026 Liquid Telecommunications Financing Plc '144A' 5.5% 4/9/2026 Punch Finance Plc 6.125%	7,975,799 2,946,539 20,502,921 6,776,311 634,889 6,596,236 1,022,116	0.0 0.1 0.0 0.0 0.0
USD 388,000 USD 2,457,000 USD 1,050,000 USD 572,000 USD 2,100,000 USD 550,000	Credit Suisse Group AG '144A' FRN 21/8/2026 (Perpetual) Credit Suisse Group AG '144A' FRN 24/1/2030 (Perpetual) UBS Group AG '144A' FRN 31/1/2024 (Perpetual) Thailand Bangkok Bank PCL/Hong Kong FRN 23/9/2025 (Perpetual) Bangkok Bank PCL/Hong Kong FRN 25/9/2034 Bangkok Bank PCL/Hong Kong FRN 23/9/2036 GC Treasury Center Co Ltd	4,580,217 360,452 2,584,285 7,524,954 1,044,293 556,801 1,977,455	0.03 0.00 0.01 0.04 0.01 0.00 0.01	GBP 2,384,000 GBP 15,871,000 EUR 7,036,000 USD 696,000 GBP 4,843,000 USD 1,039,000 GBP 10,800,000	30/11/2029* Boparan Finance Plc 7.625% 30/11/2025* Constellation Automotive Financing Plc 4.875% 15/7/2027 Deuce Finco Plc '144A' 5.5% 15/6/2027 Ellaktor Value Plc '144A' 6.375% 15/12/2024 Fresnillo Plc '144A' 4.25% 2/10/2050 Inspired Entertainment Financing Plc 7.875% 1/6/2026 Liquid Telecommunications Financing Plc '144A' 5.5% 4/9/2026 Punch Finance Plc 6.125% 30/6/2026	7,975,799 2,946,539 20,502,921 6,776,311 634,889 6,596,236	0.0 0.1 0.0 0.0 0.0
USD 388,000 USD 2,457,000 USD 1,050,000 USD 572,000 USD 2,100,000 USD 550,000 USD 550,000	Credit Suisse Group AG '144A' FRN 21/8/2026 (Perpetual) Credit Suisse Group AG '144A' FRN 24/1/2030 (Perpetual) UBS Group AG '144A' FRN 31/1/2024 (Perpetual) Thailand Bangkok Bank PCL/Hong Kong FRN 23/9/2025 (Perpetual) Bangkok Bank PCL/Hong Kong FRN 25/9/2034 Bangkok Bank PCL/Hong Kong FRN 23/9/2036 GC Treasury Center Co Ltd 2.98% 18/3/2031 GC Treasury Center Co Ltd 4.3% 18/3/2051 Kasikornbank PCL/Hong Kong	4,580,217 360,452 2,584,285 7,524,954 1,044,293 556,801 1,977,455 527,689 558,448	0.03 0.00 0.01 0.04 0.01 0.00 0.01 0.00	GBP 2,384,000 GBP 15,871,000 EUR 7,036,000 USD 696,000 GBP 4,843,000 USD 1,039,000 GBP 10,800,000	30/11/2029* Boparan Finance Plc 7.625% 30/11/2025* Constellation Automotive Financing Plc 4.875% 15/7/2027 Deuce Finco Plc '144A' 5.5% 15/6/2027 Ellaktor Value Plc '144A' 6.375% 15/12/2024 Fresnillo Plc '144A' 4.25% 2/10/2050 Inspired Entertainment Financing Plc 7.875% 1/6/2026 Liquid Telecommunications Financing Plc '144A' 5.5% 4/9/2026 Punch Finance Plc 6.125%	7,975,799 2,946,539 20,502,921 6,776,311 634,889 6,596,236 1,022,116	0.00 0.11 0.00 0.00 0.00
USD 388,000 USD 2,457,000 USD 1,050,000 USD 572,000 USD 2,100,000 USD 550,000 USD 550,000 USD 700,000	Credit Suisse Group AG '144A' FRN 21/8/2026 (Perpetual) Credit Suisse Group AG '144A' FRN 24/1/2030 (Perpetual) UBS Group AG '144A' FRN 31/1/2024 (Perpetual) Thailand Bangkok Bank PCL/Hong Kong FRN 23/9/2025 (Perpetual) Bangkok Bank PCL/Hong Kong FRN 25/9/2034 Bangkok Bank PCL/Hong Kong FRN 23/9/2036 GC Treasury Center Co Ltd 2.98% 18/3/2031 GC Treasury Center Co Ltd 4.3% 18/3/2051 Kasikornbank PCL/Hong Kong FRN 14/10/2025 (Perpetual)	4,580,217 360,452 2,584,285 7,524,954 1,044,293 556,801 1,977,455 527,689	0.03 0.00 0.01 0.04 0.01 0.00 0.01	GBP 2,384,000 GBP 15,871,000 EUR 7,036,000 USD 696,000 GBP 4,843,000 USD 1,039,000 GBP 10,800,000 USD 623,000	30/11/2029* Boparan Finance Plc 7.625% 30/11/2025* Constellation Automotive Financing Plc 4.875% 15/7/2027 Deuce Finco Plc '144A' 5.5% 15/6/2027 Ellaktor Value Plc '144A' 6.375% 15/12/2024 Fresnillo Plc '144A' 4.25% 2/10/2050 Inspired Entertainment Financing Plc 7.875% 1/6/2026 Liquid Telecommunications Financing Plc '144A' 5.5% 4/9/2026 Punch Finance Plc 6.125% 30/6/2026 Vedanta Resources Finance II Plc 8% 23/4/2023 Vedanta Resources Finance II	7,975,799 2,946,539 20,502,921 6,776,311 634,889 6,596,236 1,022,116 14,184,426 583,774	0.0 0.0 0.1 0.0 0.0 0.0 0.0 0.0
USD 388,000 USD 2,457,000 USD 1,050,000 USD 572,000 USD 2,100,000 USD 550,000 USD 550,000 USD 700,000	Credit Suisse Group AG '144A' FRN 21/8/2026 (Perpetual) Credit Suisse Group AG '144A' FRN 24/1/2030 (Perpetual) UBS Group AG '144A' FRN 31/1/2024 (Perpetual) Thailand Bangkok Bank PCL/Hong Kong FRN 23/9/2025 (Perpetual) Bangkok Bank PCL/Hong Kong FRN 25/9/2034 Bangkok Bank PCL/Hong Kong FRN 23/9/2036 GC Treasury Center Co Ltd 2.98% 18/3/2031 GC Treasury Center Co Ltd 4.3% 18/3/2051 Kasikornbank PCL/Hong Kong FRN 14/10/2025 (Perpetual) Kasikornbank PCL/Hong Kong	4,580,217 360,452 2,584,285 7,524,954 1,044,293 556,801 1,977,455 527,689 558,448 695,957	0.03 0.00 0.01 0.04 0.01 0.00 0.01 0.00 0.00 0.00	GBP 2,384,000 GBP 15,871,000 EUR 7,036,000 USD 696,000 GBP 4,843,000 USD 1,039,000 USD 623,000 USD 1,154,000	30/11/2029* Boparan Finance Plc 7.625% 30/11/2025* Constellation Automotive Financing Plc 4.875% 15/7/2027 Deuce Finco Plc '144A' 5.5% 15/6/2027 Ellaktor Value Plc '144A' 6.375% 15/12/2024 Fresnillo Plc '144A' 4.25% 2/10/2050 Inspired Entertainment Financing Plc 7.875% 1/6/2026 Liquid Telecommunications Financing Plc '144A' 5.5% 4/9/2026 Punch Finance Plc 6.125% 30/6/2026 Vedanta Resources Finance II Plc 8% 23/4/2023 Vedanta Resources Finance II Plc 8.95% 11/3/2025	7,975,799 2,946,539 20,502,921 6,776,311 634,889 6,596,236 1,022,116 14,184,426	0.00 0.11 0.00 0.00 0.00
USD 388,000 USD 2,457,000 USD 1,050,000 USD 572,000 USD 2,100,000 USD 550,000 USD 550,000 USD 700,000	Credit Suisse Group AG '144A' FRN 21/8/2026 (Perpetual) Credit Suisse Group AG '144A' FRN 24/1/2030 (Perpetual) UBS Group AG '144A' FRN 31/1/2024 (Perpetual) Thailand Bangkok Bank PCL/Hong Kong FRN 23/9/2025 (Perpetual) Bangkok Bank PCL/Hong Kong FRN 25/9/2034 Bangkok Bank PCL/Hong Kong FRN 23/9/2036 GC Treasury Center Co Ltd 2.98% 18/3/2031 GC Treasury Center Co Ltd 4.3% 18/3/2051 Kasikornbank PCL/Hong Kong FRN 14/10/2025 (Perpetual)	4,580,217 360,452 2,584,285 7,524,954 1,044,293 556,801 1,977,455 527,689 558,448	0.03 0.00 0.01 0.04 0.01 0.00 0.01 0.00	GBP 2,384,000 GBP 15,871,000 EUR 7,036,000 USD 696,000 GBP 4,843,000 USD 1,039,000 USD 623,000 USD 1,154,000	30/11/2029* Boparan Finance Plc 7.625% 30/11/2025* Constellation Automotive Financing Plc 4.875% 15/7/2027 Deuce Finco Plc '144A' 5.5% 15/6/2027 Ellaktor Value Plc '144A' 6.375% 15/12/2024 Fresnillo Plc '144A' 4.25% 2/10/2050 Inspired Entertainment Financing Plc 7.875% 1/6/2026 Liquid Telecommunications Financing Plc '144A' 5.5% 4/9/2026 Punch Finance Plc 6.125% 30/6/2026 Vedanta Resources Finance II Plc 8% 23/4/2023 Vedanta Resources Finance II	7,975,799 2,946,539 20,502,921 6,776,311 634,889 6,596,236 1,022,116 14,184,426 583,774	0.C 0.C 0.1 0.C 0.C 0.C 0.C

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 956,000	Vedanta Resources Finance II			USD 2,951,000	BBCMS 2018-TALL Mortgage		
•	Plc 13.875% 21/1/2024 Vodafone Group Plc FRN	975,918	0.01	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Trust 'Series 2018-TALL C' '144A' FRN 15/3/2037	2,838,896	0.02
	4/6/2081	2,462,761	0.01	USD 610,912	BHMS 2018-ATLS 'Series 2018-ATLS A' '144A' FRN		
		90,367,388	0.52		15/7/2035	604,873	0.00
USD 2,640,000	United States 1211 Avenue of the Americas			USD 1,715,558	BHMS 2018-ATLS 'Series 2018-ATLS C' '144A' FRN		
	Trust 2015-1211 'Series 2015-1211 D' '144A' FRN 10/8/2035	2,609,205	0.02	USD 167,000	15/7/2035 Blue Racer Midstream LLC / Blue Racer Finance Corp	1,688,780	0.01
USD 109,000	Acadia Healthcare Co Inc '144A' 5% 15/4/2029	107,978	0.00	1160 150 000	'144A' 7.625% 15/12/2025 Boyd Gaming Corp '144A'	175,570	0.00
USD 153,000	Acadia Healthcare Co Inc '144A'			·	8.625% 1/6/2025	166,511	0.00
USD 1,657,280	5.5% 1/7/2028 AccessLex Institute 'Series	153,633	0.00	USD 1,341,000	Bristow Group Inc '144A' 6.875% 1/3/2028	1,346,934	0.01
USD 762,000	2007-A A3' FRN 25/5/2036 Affinity Gaming '144A' 6.875%	1,614,421	0.01	USD 785,000	Broadcom Inc '144A' 1.95% 15/2/2028	737,001	0.00
	15/12/2027 Albertsons Cos Inc / Safeway	749,945	0.01	USD 2,281,200	BWAY 2013-1515 Mortgage Trust 'Series 2013-1515 D'	. 0.,00	0.00
	Inc / New Albertsons LP / Albertsons LLC '144A' 3.5% 15/3/2029	6,337,950	0.04	USD 1,575,917	'144A' 3.633% 10/3/2033 BX Commercial Mortgage Trust	2,256,807	0.01
USD 11,736,000	Allegiant Travel Co '144A' 8.5% 5/2/2024		0.04		2018-BIOA 'Series 2018- BIOA D' '144A' FRN 15/3/2037	1,558,249	0.01
USD 2,578,000	Ally Financial Inc FRN	12,267,817		USD 5,007,024	BX Commercial Mortgage Trust 2018-BIOA 'Series 2018-		
USD 99,000	15/5/2026 (Perpetual) AMC Networks Inc 4.75% 1/8/2025	2,467,146 98,399	0.01	USD 4,289,645	BIOA E' '144A' FRN 15/3/2037 BX Commercial Mortgage Trust	4,946,531	0.03
USD 49,000	AMC Networks Inc 5% 1/4/2024	48,945	0.00	1100 2 277 227	2018-BIOA 'Series 2018- BIOA F' '144A' FRN 15/3/2037 BX Commercial Mortgage Trust	4,234,154	0.02
USD 2,681,000	American Express Co FRN		0.00	050 2,277,227	2018-IND 'Series 2018-IND	0.000.040	0.04
USD 142,000	15/9/2026 (Perpetual) AMN Healthcare Inc '144A'	2,506,735		USD 558,000	G' '144A' FRN 15/11/2035 Caesars Entertainment Inc	2,263,343	0.01
USD 149,000	4% 15/4/2029 Aramark Services Inc '144A'	135,095	0.00	USD 1,543,000	'144A' 4.625% 15/10/2029 Caesars Entertainment Inc	527,383	0.00
USD 372,000	5% 1/2/2028 Ashton Woods USA LLC / Ashton Woods Finance Co	149,951	0.00	USD 709,000	'144A' 8.125% 1/7/2027 Caesars Resort Collection LLC /	1,662,806	0.01
USD 569 000	'144A' 4.625% 1/8/2029	352,982	0.00		CRC Finco Inc '144A' 5.75% 1/7/2025	725,793	0.00
	Avantor Funding Inc '144A' 4.625% 15/7/2028	576,529	0.00	USD 1,424,687	CAMB Commercial Mortgage Trust 2019-LIFE 'Series		
	Avaya Inc '144A' 6.125% 15/9/2028	3,673,335	0.02		2019-LIFE E' '144A' FRN 15/12/2037	1,414,193	0.01
USD 259,000	Azul Investments LLP '144A' 7.25% 15/6/2026	234,056	0.00	USD 2,626,000	Capital One Financial Corp FRN 1/9/2026 (Perpetual)	2,476,055	0.01
USD 460,000	BAMLL Commercial Mortgage Securities Trust 2015-200P			USD 1,055,000	Carrols Restaurant Group Inc '144A' 5.875% 1/7/2029	905,454	0.01
	'Series 2015-200P D' '144A' FRN 14/4/2033	451,931	0.00	USD 527,428	CD 2017-CD6 Mortgage Trust 'Series 2017-CD6 B' FRN	,	
USD 951,190	BANK 2017-BNK8 'Series 2017-BNK8 B' FRN	005 540	0.01		13/11/2050 Cedar Fair LP 5.25% 15/7/2029	530,984 63,705	0.00 0.00
USD 1,210,000	15/11/2050 BANK 2017-BNK9 'Series 2017-BNK9 A4' 3.538%	965,518	0.01	USD 65,000	Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp /		
USD 2,544,000	15/11/2054 Bank of America Corp FRN	1,245,343	0.01		Millennium Op 5.375% 15/4/2027	65,568	0.00
USD 3,156,000	20/6/2024 (Perpetual) Bank of America Corp FRN	2,577,390	0.02	USD 95,000	Centennial Resource Production LLC '144A'	,	
	27/1/2027 (Perpetual) Bank of America Corp FRN	3,061,320	0.02	HSD 741 369	5.375% 15/1/2026 CFCRE Commercial Mortgage	92,832	0.00
	22/4/2032 Bayview Commercial Asset	2,894,658	0.02	741,300	Trust 2018-TAN 'Series 2018- TAN E' '144A' FRN 15/2/2033	744,707	0.00
	Trust 2005-3 'Series 2005-3A M6' '144A' FRN 25/11/2035 Bayview Commercial Asset	225,498	0.00	USD 666,649	CFCRE Commercial Mortgage Trust 2018-TAN 'Series 2018-	/ 11 ,/U/	0.00
000 204,104	Trust 2006-3 'Series 2006-3A	292 742	0.00	1100 0 504 000	TAN C' '144A' 5.295% 15/2/2033	672,308	0.00
USD 1,063,000	M1' '144A' FRN 25/10/2036 BBCMS 2017-DELC Mortgage Trust 'Series 2017-DELC E'	282,743	0.00	USD 2,581,000	Charles Schwab Corp/The FRN 1/6/2026 (Perpetual)	2,474,534	0.01
	144A' FRN 15/8/2036	1,036,452	0.01				

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	·				•		
05D 5,090,000	Charter Communications Operating LLC / Charter Communications Operating			05D 545,000	Directv Financing LLC / Directv Financing Co-Obligor Inc '144A' 5.875% 15/8/2027	543,836	0.00
	Capital 2.8% 1/4/2031	4,731,011	0.03	USD 5,230,000	DISH DBS Corp '144A' 5.25%	0.10,000	
USD 723,000	Chesapeake Energy Corp '144A' 5.5% 1/2/2026	743,855	0.00	USD 2 667 000	1/12/2026 Edison International FRN	5,095,981	0.03
USD 132,000	Chesapeake Energy Corp	740,000	0.00	000 2,007,000	15/3/2026 (Perpetual)	2,634,196	0.02
USD 77 000	'144A' 5.875% 1/2/2029 Churchill Downs Inc '144A'	136,303	0.00		Equinix Inc 2.5% 15/5/2031 Fannie Mae-Aces 'Series 2018-	1,271,284	0.01
000 77,000	5.5% 1/4/2027	78,249	0.00	000 1,020,070	M13 A2' FRN 25/9/2030	1,455,176	0.01
USD 728,994	Citigroup Commercial Mortgage Trust 2014-GC19 'Series			USD 455,000	Forestar Group Inc '144A' 3.85% 15/5/2026	430,846	0.00
	2014-GC19 D' '144A' FRN			USD 7,112,000	Forestar Group Inc '144A'		0.00
LISD 1 222 000	10/3/2047 Citigroup COmmercial Mortgage	736,564	0.00	1160 35 004 630	5% 1/3/2028 Freddie Mac Multifamily	6,897,146	0.04
03D 1,223,900	Trust 2018-C6 'Series 2018-			03D 33,604,036	Structured Pass Through		
HED 2 600 000	C6 A4' 4.412% 10/11/2051	1,326,548	0.01	USD 0 695 547	Certificates FRN 25/5/2029	1,717,727	0.01
05D 2,609,000	Citigroup Inc FRN 30/1/2025 (Perpetual)	2,566,604	0.02	050 9,665,547	Freddie Mac Multifamily Structured Pass Through		
	Citigroup Inc FRN 31/3/2031	4,544,688	0.03		Certificates FRN 25/4/2030	1,042,057	0.01
	Citigroup Inc FRN 1/5/2032 Colgate Energy Partners III LLC	2,125,544	0.01	USD 5,525,796	Freddie Mac Multifamily Structured Pass Through		
	'144A' 7.75% 15/2/2026	603,579	0.00		Certificates FRN 25/4/2030	628,439	0.00
USD 1,213,453	COMM 2014-CCRE17 Mortgage Trust 'Series 2014-			USD 4,892,781	Freddie Mac Multifamily Structured Pass Through		
	CR17 C' FRN 10/5/2047	1,225,133	0.01		Certificates FRN 25/7/2030	484,487	0.00
USD 2,402,878	COMM 2014-CCRE21 Mortgage Trust 'Series 2014-			USD 31,669,461	Freddie Mac Multifamily Structured Pass Through		
	CR21 A3' 3.528% 10/12/2047	2,444,791	0.01		Certificates FRN 25/10/2030	2,386,769	0.01
USD 1,498,000	Commercial Metals Co 4.375% 15/3/2032	1 422 027	0.01	USD 22,631,602	Freddie Mac Multifamily Structured Pass Through		
USD 3,635,000	Connect Finco SARL / Connect	1,432,837	0.01		Certificates FRN 25/3/2053	2,329,009	0.01
	US Finco LLC '144A' 6.75%	2 604 444	0.02	USD 1,530,711	Freddie Mac STACR REMIC		
USD 1,316,025	1/10/2026 Connecticut Avenue Securities	3,694,414	0.02		Trust 2022-DNA1 'Series 2022-DNA1 B1' '144A' FRN		
	Trust 2022-R01 'Series 2022- R01 1B1' '144A' FRN			USD 4 502 000	25/1/2042	1,451,398	0.01
	25/12/2041	1,244,103	0.01	050 1,502,000	Freddie Mac Structured Agency Credit Risk Debt Notes FRN		
USD 495,000	Covanta Holding Corp '144A'	400.070	0.00	1100 4 350 000	25/8/2033	1,477,943	0.01
USD 147,000	4.875% 1/12/2029 CrownRock LP / CrownRock	468,376	0.00	050 1,358,000	Freddie Mac Structured Agency Credit Risk Debt Notes FRN		
	Finance Inc '144A' 5.625%	440.000	0.00	LICD 2 400 000	25/8/2033	1,283,277	0.01
USD 802,545	15/10/2025 CSAIL 2016-C5 Commercial	148,882	0.00	050 2,160,000	Freedom Mortgage Corp '144A' 8.125% 15/11/2024	2,153,596	0.01
	Mortgage Trust 'Series 2016-	000.070	0.04	USD 1,689,000	Freedom Mortgage Corp '144A'	4 004 004	0.04
USD 771.000	C5 C' FRN 15/11/2048 CSC Holdings LLC '144A'	809,979	0.01	USD 1.993.000	8.25% 15/4/2025 Fresh Market Inc/The '144A'	1,684,001	0.01
	3.375% 15/2/2031	651,287	0.00		9.75% 1/5/2023	2,002,586	0.01
USD 1,329,000	CSC Holdings LLC '144A' 4.125% 1/12/2030	1,195,269	0.01	USD 3,311,000	Frontier Communications Holdings LLC '144A' 5%		
USD 4,829,000	CSC Holdings LLC '144A'				1/5/2028	3,197,151	0.02
USD 65.000	4.625% 1/12/2030 Darling Ingredients Inc '144A'	4,019,660	0.02	USD 1,365,000	Frontier Communications Holdings LLC '144A' 5.875%		
	5.25% 15/4/2027	66,455	0.00		15/10/2027	1,367,471	0.01
USD 2,203,000	DaVita Inc '144A' 3.75% 15/2/2031	2,015,018	0.01	USD 5,306,000	Frontier Communications Holdings LLC '144A' 6.75%		
USD 1,359,000	DaVita Inc '144A' 4.625%				1/5/2029	5,138,490	0.03
USD 1 200 964	1/6/2030 DBGS 2018-BIOD Mortgage	1,305,850	0.01	USD 3,810,000	Frontier North Inc 6.73% 15/2/2028	3,891,629	0.02
000 1,200,304	Trust 'Series 2018-BIOD D'			USD 254,000	Full House Resorts Inc '144A'	0,001,020	
USD 5 354 640	'144A' FRN 15/5/2035 DBGS 2018-BIOD Mortgage	1,190,908	0.01	1160 853 000	8.25% 15/2/2028 GCI LLC '144A' 4.75%	255,784	0.00
000 0,004,049	Trust 'Series 2018-BIOD F'			000 020,000	15/10/2028	809,124	0.01
LISD 1 241 475	'144A' FRN 15/5/2035	5,260,464	0.03	USD 2,365,000	General Motors Financial Co	2 401 220	0.01
030 1,341,475	DBWF 2018-GLKS Mortgage Trust 'Series 2018-GLKS B'			USD 5,238,000	Inc FRN 30/9/2030 (Perpetual) General Motors Financial Co	2,491,338	0.01
HSD 1 010 000	'144A' FRN 19/12/2030	1,323,987	0.01	1160 323 000	Inc 2.7% 20/8/2027	5,088,817	0.03
1,010,000	DBWF 2018-GLKS Mortgage Trust 'Series 2018-GLKS C'			030 272,000	Genesis Energy LP / Genesis Energy Finance Corp 8%		
	'144A' FRN 19/12/2030	994,753	0.01		15/1/2027	274,165	0.00

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
LISD 2 658 000	Goldman Sachs Group Inc/The			USD 961 000	Midwest Gaming Borrower LLC /		
	FRN 10/5/2026 (Perpetual) Goldman Sachs Group Inc/The	2,534,403	0.02	000 001,000	Midwest Gaming Finance Corp '144A' 4.875% 1/5/2029	926,471	0.01
	FRN 22/4/2032 GoodLeap Sustainable Home	6,059,639	0.04	USD 395,094	Morgan Stanley Bank of America Merrill Lynch Trust	,	
	Solutions Trust 2021-3 'Series 2021-3CS A' '144A'				2015-C24 'Series 2015-C24 C' FRN 15/5/2048	392,441	0.00
USD 342,000	2.1% 20/5/2048 Great Western Petroleum LLC / Great Western Finance Corp	9,034,097	0.05	USD 2,057,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 'Series 2016-C32		
USD 604,000	'144A' 12% 1/9/2025 Howard Hughes Corp/The	357,106	0.00	USD 1,299,000	A4' 3.72% 15/12/2049 Morgan Stanley Capital I Trust	2,135,801	0.01
USD 664,000	'144A' 4.125% 1/2/2029 Howard Hughes Corp/The	572,607	0.00		2018-MP 'Series 2018-MP A' '144A' FRN 11/7/2040	1,367,846	0.01
USD 1,340,000	'144A' 4.375% 1/2/2031 Howard Hughes Corp/The	628,795	0.00	USD 2,390,036	Mosaic Solar Loan Trust 2021- 2 'Series 2021-2A B' '144A'		
USD 546,920	'144A' 5.375% 1/8/2028 Hudson Yards 2016-10HY	1,362,056	0.01	USD 797,991	2.09% 22/4/2047 Mosaic Solar Loans 2017-2	2,268,157	0.01
	Mortgage Trust 'Series 2016-10HY E' '144A' FRN 10/8/2038	520,531	0.00	USD 3 902 000	LLC 'Series 2017-2A A' '144A' 3.82% 22/6/2043 Mozart Debt Merger Sub Inc	808,397	0.01
USD 89,000	iHeartCommunications Inc '144A' 5.25% 15/8/2027	87,854	0.00		'144A' 3.875% 1/4/2029 Nationstar Mortgage Holdings	3,697,584	0.02
USD 109,727	iHeartCommunications Inc 6.375% 1/5/2026	112,445	0.00		Inc '144A' 5.125% 15/12/2030 Nationstar Mortgage Holdings	250,014	0.00
	Iron Mountain Inc '144A' 4.5% 15/2/2031	1,505,330	0.01	USD 647,000	Inc '144A' 5.5% 15/8/2028 Nationstar Mortgage Holdings	2,618,385	0.02
	Iron Mountain Inc '144A' 5.25% 15/7/2030 Joseph T Ryerson & Son Inc	1,041,779	0.01	USD 1,384,000	Inc '144A' 6% 15/1/2027 New Home Co Inc/The '144A' 7.25% 15/10/2025	658,352 1,371,544	0.00
	'144A' 8.5% 1/8/2028 JP Morgan Chase Commercial	419,098	0.00	USD 713,000	Nexstar Media Inc '144A' 4.75% 1/11/2028	693,417	0.00
	Mortgage Securities Trust 2018-WPT 'Series 2018-WPT			USD 96,000	NRG Energy Inc '144A' 5.25% 15/6/2029	97,648	0.00
USD 1,333,108	DFL' '144A' FRN 5/7/2033 JP Morgan Chase Commercial	769,247	0.01		NRG Energy Inc 5.75% 15/1/2028	109,646	0.00
	Mortgage Securities Trust 2018-WPT 'Series 2018-WPT	4.054.400	0.04		NuStar Logistics LP 5.75% 1/10/2025	2,020,614	0.01
USD 2,616,000	DFX' '144A' 5.35% 5/7/2033 JPMorgan Chase & Co FRN 1/2/2025 (Perpetual)	1,354,186 2,569,435	0.01	050 350,000	OneMain Financial Issuance Trust 2021-1 'Series 2021-1A C' '144A' 2.22% 16/6/2036	333,765	0.00
USD 104,000	Legends Hospitality Holding Co LLC / Legends Hospitality	2,000,100	0.02	USD 750,000	OneMain Financial Issuance Trust 2021-1 'Series 2021-1A	000,100	0.00
	Co-Issuer Inc '144A' 5% 1/2/2026	102,350	0.00	USD 5,974,000	D' '144A' 2.47% 16/6/2036 ONEOK Partners LP 4.9%	705,035	0.00
	Level 3 Financing Inc '144A' 3.625% 15/1/2029	1,047,606	0.01	· ' '	15/3/2025 Oracle Corp 3.95% 25/3/2051	6,310,498 2,929,555	0.04 0.02
, ,	Level 3 Financing Inc '144A' 4.25% 1/7/2028	2,077,846	0.01	USD 154,000	Outfront Media Capital LLC / Outfront Media Capital Corp	450.040	0.00
	Lightning eMotors Inc '144A' 7.5% 15/5/2024 Lions Gate Capital Holdings	1,666,809	0.01	USD 2,302,500	'144A' 5% 15/8/2027 Pacific Gas and Electric Co 4.5% 1/7/2040	152,012 2,132,140	0.00
	LLC '144A' 5.5% 15/4/2029 LogMeIn Inc '144A' 5.5%	435,903	0.00	USD 927,000	Pacific Gas and Electric Co 4.55% 1/7/2030	945,176	0.01
	1/9/2027 Lumen Technologies Inc '144A'	1,560,649	0.01	USD 1,649,000	Park Intermediate Holdings LLC / PK Domestic Property LLC /	,	
USD 2,610,000	5.125% 15/12/2026 Lumen Technologies Inc '144A'	3,931,319	0.02		PK Finance Co-Issuer '144A' 4.875% 15/5/2029	1,571,200	0.01
USD 626,000	5.375% 15/6/2029 Marriott Ownership Resorts Inc	2,269,578	0.01	USD 268,000	Park Intermediate Holdings LLC / PK Domestic Property LLC /		
USD 44,000	'144A' 6.125% 15/9/2025 Meritor Inc '144A' 4.5% 15/12/2028	647,209 44,951	0.00	LISD 115 000	PK Finance Co-Issuer '144A' 5.875% 1/10/2028	271,019	0.00
USD 1,955,000	MGM Growth Properties Operating Partnership LP /	44,951	0.00	030 113,000	Parsley Energy LLC / Parsley Finance Corp '144A' 5.625% 15/10/2027	118,950	0.00
	MGP Finance Co-Issuer Inc (Restricted) '144A' 3.875%				Party City Holdings Inc '144A' 8.75% 15/2/2026	1,204,894	0.01
USD 363,000	15/2/2029 MGM Growth Properties Operating Partnership LP /	1,967,942	0.01	USD 1,583,000	Peninsula Pacific Entertainment LLC / Peninsula Pacific Entertainment Finance In		
	MGP Finance Co-Issuer Inc (Restricted) 5.625% 1/5/2024	377,303	0.00	USD 756 000	'144A' 8.5% 15/11/2027 Periama Holdings LLC/DE	1,758,615	0.01
	(.1001.0104) 0.020 /0 11012024	57.7,000	0.00	232 730,000	5.95% 19/4/2026	773,955	0.01

USD 247700 POLSC Cup 15 1/72008 338 1/78 0.00 USD 277.00 POLSC Cup 15 1/72008 277.805 0.00 USD 4771700 Pilmy Bowes Inc. 144A 446,150 0.03 USD 270.00 Stendard Industries Inc. 114A 267.81 1/2002 Pilmy Bowes Inc. 144A 277.81 1/2002 Pilmy Bowes Inc. 144A 277.81 1/2002 USD 270.00	Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 239.00 PG&C Corp 5.29% 17/72092 257,865 0.00 USD 40.050 PRiney Blows for 1-14A4 4.45% 15/20/207 19/72092 0.00 19/72093 18/72092 0.00 19/72093 18/72092 0.00 19/72093 18/72092 0.00 19/72093 18/72092 0.00 19/72093 18/72092 0.00 19/72093 18/72092 0.00 19/72093 18/72092 0.00 19/72093 18/72092 0.00 19/72093 18/72092 0.00 19/72093 18/72092 0.00 19/72093 18/72092 0.00 19/72093 18/72093 0.00 19/72093 18/72093 0.00 19/72093 18/72093 0.00 19/72093 18/72093 0.00 19/72093 18/72093 0.00 19/72093 18/72093 0.00 19/72093 18/72093 0.00 19/72093 18/72093 0.00 19/72093 18/72093 0.00 19/72093 18/72093 0.00 19/72093 18/72093 0.00 19/72093 0.0		•	` '		_	•	,,	
USD 24.015.00 Princy Bowes Inc '144A 3.469.19		•			USD 270,000		256 191	0.00
Bash Standard St		•	237,005	0.00	USD 60 000		250, 161	0.00
USD 20,000 Promigas AS ESP / Cases del Padrico SAC 1'44A 3796 179,611 0.00 USD 24,000 Samon In First Value 1,79,611 0.00 USD 24,000 Samon In First Value 1,79,79,79,79,79,79,79,79,79,79,79,79,79,	002 .,,000	•	4,456,150	0.03	002 00,000		60,413	0.00
USD 20,000 Priorings SA ESP / Gasse del Pacifico SAC 144A 375% 179,611 0.00 147,800 0.00 147,800 0.00 147,800 0.00 147,800 0.00 147,800 0.00 147,800 0.00 147,800 0.00	USD 4,015,000	Pitney Bowes Inc '144A'					350,133	0.00
Pearling SAC 144A 3.75% 1610/2029 16			3,783,736	0.02	USD 147,000			
USD 1,860,000 Prudential Financial Inc FRN 1002029 USD 3,415,000 Prudential Financial Inc FRN 1002042 USD 3,415,000 Prudential Financial Inc FRN 2,500 Prudential Financial Inc FRN 2,500 Prudential Financial Inc FRN 3,500 Prude	USD 200,000						147 900	0.00
USD 4,860,000 Prudential Financial Inc FRN 15/99/202 4,935,330 0.03 USD 1,153,000 Brucot Privation Financial Inc FRN 15/99/202 30,000 USD 1,153,000 Suncot DF / Suncot Finance Corp 1,144,74,75,75,700 USD 2,341,000 USD			179 611	0.00	USD 274 000		147,609	0.00
USD 2415.000 Productinal Financial Inc FRN 156/2018 3.568.912 0.02 USD 775.000 USD 240.000 Financial Inc FRN 156/2018 0.00 USD 240.000 Radiate Holdco LLC / Radiate Financial Inc	USD 4,860,000		,	0.00	002 21 1,000		261,371	0.00
USD 654.000 Radiate Holdoo LLC / Radiate Finance Inc 144A 4.5% 159/2026 USD 130,000 Ratiate Motisonaru LP 144A 15% 159/2026 USD 130,000 Ratiate Motisonaru LP 144A 15% 159/2026 USD 130,000 Ratiate Motisonaru LP 144A 15% 159/2026 USD 130,000 Rotate Motigage LC / Rocket Motigage LC /			4,935,330	0.03	USD 1,153,000			
USD 430,000 Rattler Middream LP '144A' 569/206 199.76 0.00 USD 230,000 Rattler Middream LP '144A' 580/207 199.70 0.00 USD 252,000 Rattler Middream LP '144A' 580/207 0.00 USD 252,000 Rattler Middream LP '144A' 580/207 0.00 USD 1,954,000 Rocket Mortgage LC / Rocket Mortgage Co-Issuer Inc '144A' 3.25% 197.0209 1,832.725 0.01 USD 252,000 Rocket Mortgage LC / Rocket Mortgage Co-Issuer Inc '144A' 3.25% 197.0209 1,832.725 0.01 USD 12,900 Rocket Mortgage LC / Rocket Mortgage Co-Issuer Inc '144A' 3.25% 197.0209 1,832.725 0.01 USD 12,900 Rocket Mortgage LC / Rocket Mortgage Co-Issuer Inc '144A' 3.25% 197.0209 1,832.725 0.01 USD 12,900 Rocket Mortgage LC / Rocket Mortgage Co-Issuer Inc '144A' 3.25% 198.0209 1,832.725 0.01 USD 14,000 Rocket Mortgage LC / Rocket Mortgage Co-Issuer Inc '144A' 3.25% 198.0209 1,832.725 0.01 USD 14,000 Rocket Mortgage LC / Rocket Mortgage Co-Issuer Inc '144A' 3.25% 198.0209 1,832.725 0.01 USD 14,000 Rocket Mortgage LC / Rocket Mortgage Co-Issuer Inc '144A' 3.25% 198.0209 1,832.725 0.01 USD 14,000 Rocket Mortgage LC / Rocket Mortgage Co-Issuer Inc '144A' 3.25% 198.0209 1,832.725 0.01 USD 14,000 Rocket Mortgage Co-Issuer Inc '144A' 3.25% 198.0209 1,832.725 0.01 USD 14,000 Rocket Mortgage Co-Issuer Inc '144A' 3.25% 198.0209 1,832.725 0.00 USD 14,000 Rocket Mortgage LC / Rocket Mortgage Co-Issuer Inc '144A' 3.25% 198.0209 1,832.725 0.00 USD 14,000 Rocket Mortgage Co-Issuer Inc '144A' 3.25% 198.0209 1,832.725 0.00 USD 14,000 Rocket Mortgage LC / Rocket Mortgage Co-Issuer Inc '144A' 3.25% 198.0209 1,832.725 0.00 USD 14,000 Rocket Mortgage LC / Rocket Mortgage Co-Issuer Inc '144A' 3.25% 198.0209 1,832.725 0.00 USD 14,000 Rocket Mortgage Co-Issuer Inc '144A' 3.25% 198.0209 1,832.725 0.00 USD 1,000 Rocket Mortgage Co-Issuer Inc '144A' 3.25% 198.0209 1,932.0209 1,932.0209 1,932.0209 1,932.0209 1,932.0209 1,932.0209 1,932.0209	USD 3,415,000		2 500 042	0.00	LICD 77 000		1,099,864	0.01
Finance In: '1444 A 5-% 1597020 USD 430,000 Rattler Midstream LP '144A S 5-8 1597020 USD 52,000 Renewable Energy Group Inc '144A S 758's 167/2028 253,241 0.00 USD 52,000 Rock Motigage LLC '146A S 785's 167/2028 253,241 0.00 USD 52,000 Rock Motigage LLC '146A S 785's 167/2028 253,241 0.00 USD 52,000 Rock Motigage LLC '146A S 785's 167/2029 1.832,725 0.01 USD 524,000 Rock Motigage LLC '146A S 785's 167/2029 1.832,725 0.01 USD 524,000 Rock Motigage LLC '146A S 785's 167/2029 1.832,725 0.01 USD 524,000 Rock Motigage LLC '146A S 785's 167/2029 1.832,725 0.01 USD 524,000 Rock Motigage LLC '146A S 785's 167/2029 1.832,725 0.01 USD 735,000 Saber G.BLB Inc '1464 S 25% 167/2020 2.533,008 0.02 USD 735,000 Saber G.BLB Inc '1464 S 25% 167/2020 2.533,008 0.02 USD 735,000 Saber G.BLB Inc '1464 S 25% 167/2020 0.00 USD 735,000 Saber G.BLB Inc '1464 S 25% 167/2020 0.00 USD 735,000 Saber G.BLB Inc '1464 S 25% 167/2020 0.00 USD 735,000 S 6ase Financing USA LLC 0.79 0.00 USD 735,000 S 6ase Financing USA LLC 0.79 0.00 USD 735,000 S 6ase Financing USA LLC 0.79 0.00 USD 735,000 S 6ase Financing USA LLC 0.79 0.00 USD 735,000 S 6ase Financing USA LLC 0.79 0.00 USD 735,000 S 6ase Financing USA LLC 0.79 0.00 USD 735,000 S 6ase Financing USA LLC 0.79 0.00 USD 735,000 S 6ase Financing USA LLC 0.79 0.00 USD 735,000 S 6ase Financing USA LLC 0.79 0.00 USD 735,000 S 6ase Financing USA LLC 0.79 0.00 USD 735,000 S 6ase Financing USA LLC 0.79 0.00 USD 735,000 S 6ase Financing USA LLC 0.79 0.00 USD 735,000 S 6ase Financing USA LLC 0.79 0.00 USD 735,000 S 6ase Financing USA LLC 0.79 0.00 USD 735,000 S 6ase Financing USA LLC 0.00 USD 735,000 S 6ase Financing USA LLC 0.00 USD 735,000 USD 735,000 S 6ase Financing USA LLC 0.00 USD 735,000	USD 654 000		3,506,912	0.02	USD 77,000		79 345	0.00
USD 430,000 Rattler Midstream LP '144A' 562% 167/2028 438,144 0.00 USD 252,000 Renewable Energy Group Inc '144A' 5878/1672028 USD 1,994,000 Renewable Energy Group Inc '144A' 5878/1672028 USD 1,994,000 Renewable Energy Group Inc '144A' 5878/1672028 USD 1,994,000 Renewable Energy Group Inc '144A' 5878/1672028 USD 2,900,000 USD 24,000 Renewable Energy Group Inc '144A' 5878/1672028 USD 2,900,000 USD 2,250,000 Sabre GLBL Inc '144A' 82.878 167/2025 USD 1,995,000 USD 2,250,000 USD	002 00 1,000				USD 2,354,000		. 0,0 .0	0.00
Secretary Secr			619,976	0.00		'144A' 7.625% 1/6/2028	2,099,862	0.01
USD 252,000 Renewable Energy Group Inc 144A7 9,375% 16/2029	USD 430,000		420 444	0.00	USD 7,133,000		7 400 405	0.04
Hard S 878% 1/20/2028 253.241 0.00 Targa Resources Partners Finance Corp 3.75% 1/20/2027 66,908 0.00 1/20/2027 1/2	USD 252 000		438,144	0.00	USD 65 000		7,162,495	0.04
USD 1,954,000 Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc. 1,4447,3625% 13/2029 1,832,725 0.01 USD 129,000 Targa Resources Partners LP / Targa Resources Partners LP	OOD 202,000		253,241	0.00	000 00,000	•		
VISD 524,000 Rocket Mortgage LLC Rocket Mortgage Co-Issuer Inc 144A \$47,025 Asspect Care Description Asspect Care Descr	USD 1,954,000					•		
USD 524,000 Rocket Mortgage LLC / Rocket Mortgage Co-Issuer in Mortgage Co-Issuer in Hortzage Co-Issuer in Hard Saf75% 13/2031			4 000 705	0.04	1100 400 000		66,908	0.00
Mortgage Co-Issuer Inc	USD 524 000		1,832,725	0.01	USD 129,000	· ·		
144Å 3 875% 1/3/2025	OOD 024,000					S .		
15/4/2025 15/3/2026 15/3/2026 15/3/2026 15/3/2026 15/3/2027 110,359 0.00		'144A' 3.875% 1/3/2031	489,510	0.00			133,668	0.00
USD 735,000 Sasol Financing USA LLC	USD 2,250,000		0.500.000	0.00	USD 104,000	•		
High Provided High Provided	LISD 735 000		2,533,208	0.02		· ·		
USD 782,000 Sasol Financing USA LLC 5.5% 18/3/2031 749,742 0.00 USD 324,000 Teleflex Inc 4.625% 15/11/2027 65,171 0.00 USD 324,000 Sasol Financing USA LLC 6.5% 27/9/2028 336,555 0.00 USD 12,199,000 Select Medical Corp '144A' 6.25% 15/8/2026 12,242,184 0.07 USD 2,023,000 Service Properties Trust 4.5% 15/6/2023 1,955,750 0.01 USD 2,023,000 Service Properties Trust 4.5% 15/6/2023 1,955,750 0.01 USD 2,020,000 Service Properties Trust 7.5% 15/8/2022 4,632,938 0.03 USD 2,002 Service Properties Trust 7.5% 15/9/2025 317,478 0.00 USD 1,066,000 Sirius XM Radio Inc '144A' 4,125% 17/2030 1,030,875 0.01 USD 1,066,000 Sirius XM Radio Inc '144A' 4,125% 17/2030 1,030,875 0.01 USD 1,050,000 Tenet Healthcare Corp '144A' 4,125% 17/2030 1,030,875 0.01 USD 2,060,000 Sirius XM Radio Inc '144A' 5,5% 18/2022 1,030,875 0.01 USD 1,050,000 Tenet Healthcare Corp '144A' 4,25% 15/6/2028 2,0550 0.00 USD 2,050 0,000 USD 2,000 USD 2,100 USD 2,000 USD 2,100 03D 733,000		715,706	0.00			110,359	0.00	
USD 324,000 Sasol Financing USA LLC 6.6% 27/98/028 336.555 0.00 USD 12,199.000 Select Medical Corp '144A' 6.25% 15/8/2028 12,242,184 0.07 USD 12,199.000 Select Medical Corp '144A' 4.378% 15/1/2030 12,242,184 0.07 USD 2,023,000 Service Properties Trust 4.5% 15/8/2023 1,995,750 0.01 USD 2,002,000 Service Properties Trust 5% 15/8/2022 3 1,995,750 0.01 USD 2,002,000 Service Properties Trust 7.5% 15/8/2022 3 1,995,750 0.01 USD 2,002,000 Service Properties Trust 7.5% 15/9/2025 31,7478 0.00 USD 1,086,000 Sirius XM Radio Inc '144A' 4.125% 17/2030 1,030,875 0.01 USD 1,066,000 Sirius XM Radio Inc '144A' 4.125% 17/2030 1,030,875 0.01 USD 1,060,000 USD 8,000 U	USD 782,000		-,		USD 64,000		,	
USD 1,2199,00 Select Medical Corp '144A' 4,278' 1,772029 1,083,289 1,093,280	LIOD 004 000		749,742	0.00	USD 3,234,000	•	0.440.470	0.00
USD 12,199,000 Select Medical Corp '144A' 6.625% 15/8/2028 12,242,184 0.07 USD 76,000 Tent Healthcare Corp '144A' 77,157 0.00 USD 4,649,000 Service Properties Trust 4.5% 15/9/2023 1,995,750 0.01 USD 205,000 Tent Healthcare Corp '144A' 4.625% 15/9/2028 200,550 0.00 USD 205,000 Tent Healthcare Corp '144A' 4.625% 15/9/2028 200,550 0.00 USD 10,000 United States Treasury Bill 1/3/2002 (Zero Coupon) USD 20,000,000 United States Treasury Bill 1/3/2002 (Zero Coupon) USD 20,000,000 United States Treasury Bill 1/3/2002 (Zero Coupon) USD 20,000,000 United States Treasury Bill 1/3/2002 (Zero Coupon) USD 20,000,000 United States Treasury Bill 1/3/2002 (Zero Coupon) USD 20,000,000 United States Treasury Bill 1/3/2002 (Zero Coupon) USD 20,000,000 United States Treasury Bill 1/3/2002 (Zero Coupon) USD 20,000,000 United States Treasury Bill 1/3/2002 (Zero Coupon) USD 20,000,000 United States Treasury Bill 1/3/2002 (Zero Coupon) USD 20,000,000 United States Treasury Bill 1/3/2002 (Zero Coupon) USD 20,000,000 United States Treasury Bill 1/3/2002 (Zero Coupon) USD 20,000,000 United States Treasury Bill 1/3/2002 (Zero Coupon) USD 20,000,000 United States Treasury Bill 1/3/2002 (Zero Coupon) USD 20,000,000 United States Treasury Bill 1/3/2002 (Zero Coupon) USD 20,000,000 USD 20,000,000 USD 20,000,000 USD 20,000,0	USD 324,000	•	336 555	0.00	LISD 1 050 000		3,116,476	0.02
USD 2,023,000 Service Properties Trust 4.5% 1,995,750 0.01 USD 26,000 Tenet Healthcare Corp '144A' 4,625% 15/6/2028 200,550 0.00 USD 302,000 Service Properties Trust 5.5% 1/7/2029 4,632,938 0.03 USD 262,000 Tenet Healthcare Corp '144A' 4,625% 15/6/2028 262,760 0.00 USD 1,086,000 Sirus XM Radio Inc '144A' 4,125% 1/7/2030 1,030,875 0.01 USD 194,000 Sirus XM Radio Inc '144A' 5% 1/7/2030 1,030,875 0.01 USD 162,000 Sirus XM Radio Inc '144A' 5% 1/7/2029 166,027 0.00 USD 18,080,000 Sirus XM Radio Inc '144A' 4,875% 11/7/2029 166,027 0.00 USD 18,080,000 Sirus XM Radio Inc '144A' 4,875% 11/7/2024 127,080 0.00 USD 19,090 Sirus XM Radio Inc '144A' 4,875% 11/7/2024 127,080 0.00 USD 1,075,152 USD 8,000 United Rentals North America Inc 15/10/2027 USD 13,000 United States Treasury Bill 1/3/2022 (Zero Coupon) USD 14,000 UsD 2,000,000 UsD 9,000 UsD 2,000,000 UsD 2,000,000 UsD 2,000,000 UsD 2,000,000 UsD 2,000,000 UsD 2,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) UsD 2,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) UsD 2,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) UsD 2,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) UsD 2,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) UsD 2,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) UsD 2,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) UsD 2,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) United States Treasury Bill 1/3/2022 (Zero Coupon) UsD 2,000,000 United States Treasury B	USD 12,199,000		000,000	0.00	000 1,000,000	•	1,005,380	0.01
USD 4,649,000 Service Properties Trust 5% Service Properties Trust 5% 4,632,938 0.03 USD 302,000 Service Properties Trust 7.5% 15/8/2025 317,478 0.00 USD 1,086,000 Sirius XM Radio Inc '144A' 4,25% 17/2030 1,030,875 0.01 USD 199,000 Sirius XM Radio Inc '144A' 5,5% 17/2029 197,339 0.00 USD 162,000 Sirius XM Radio Inc '144A' 5,5% 17/2029 197,339 0.00 USD 126,000 Sirius XM Radio Inc '144A' 5,5% 17/2029 197,339 0.00 USD 1,075,152 USB 85,000 Tenet Healthcare Corp '144A' 6,25% 17/2/2027 200,651 0.00 USD 199,000 USD 1,078,228 561,118 0.00 Travel + Leisure Co '144A' 6,625% 31/7/2026 561,118 0.00 USD 1,075,152 USB 85,000 Tenet Healthcare Corp '144A' 6,25% 17/2/2027 200,651 0.00 USD 199,000 USD 1,076,152 USD 526,000 Tenet Healthcare Corp '144A' 6,25% 17/2/2027 200,651 0.00 USD 199,000 USD 1,076,152 USD 526,000 Travel + Leisure Co '144A' 6,625% 31/7/2026 561,118 0.00 USD 85,000 Travel + Leisure Co '144A' 6,625% 31/7/2026 561,118 0.00 USD 1,075,152 USD 85,000 UsD 1,075,152 USD 5,497,195 United Altrines 2012-C3 Series 2012-C3 Series 2012-C3 USD 1,075,152		•	12,242,184	0.07	USD 76,000	Tenet Healthcare Corp '144A'		
USD 4,649,000 Service Properties Trust 5% 15/8/2022 4,632,938 0.03 USD 262,000 Tenet Healthcare Corp '144A' 2,76% 11/1/2026 262,760 0.00 USD 10,866,000 Sirius XM Radio Inc '144A' 4,125% 11/1/2030 1,030,875 0.01 USD 566,000 Sirius XM Radio Inc '144A' 197,339 0.00 USD 162,000 Sirius XM Radio Inc '144A' 197,339 0.00 USD 162,000 Sirius XM Radio Inc '144A' 197,339 0.00 USD 162,000 Sirius XM Radio Inc '144A' 197,339 0.00 USD 162,000 Sirius XM Radio Inc '144A' 197,339 0.00 USD 162,000 Sirius XM Radio Inc '144A' 197,339 0.00 USD 162,000 Sirius XM Radio Inc '144A' 197,339 0.00 USD 162,000 Sirius XM Radio Inc '144A' 197,5% 11/7/2029 166,027 0.00 USD 162,000 Sirius XM Radio Inc '144A' 197,5% 11/7/2029 166,027 0.00 USD 1,075,152 USB-Barclays Commercial Mortgage Trust 2012-C3 '144A' 1875% 31/7/2024 127,080 0.00 USD 5,497,195 UIRIEd Airlines 2020-1 Class A Pass Through Trust 5,875% 15/10/2027 136,241 0.00 USD 132,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 164,999,634 0.95 USD 2,600,000 SMB Private Education Loan Trust 2021-A Series 2021-A D1 '144A' 2,36% 15/1/2053 3,478,099 0.02 USD 20,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 199,998,518 1.15 USD 2,600,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 199,998,518 1.15 USD 2,600,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 199,998,518 1.15 USD 2,600,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 299,998,518 1.15 USD 2,600,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 299,998,518 1.15 1/3/2022 (Zero Coupon) 1/3/2022 (Zero C	USD 2,023,000	•	4 005 750	0.04	1100 005 000		77,157	0.00
USD 302,000 Service Properties Trust 7.5% 15/9/2025 317,478 0.00 USD 196,000 Trent Healthcare Corp '144A' 262,760 0.00 262,000 Trent Healthcare Corp '144A' 262,760 0.00 262,000 USD 196,000 Trent Healthcare Corp '144A' 262,760 0.00 262,000 USD 196,000 Trent Healthcare Corp '144A' 262,760 0.00 USD 196,000 Trent Healthcare Corp '144A' 262,760 0.00 USD 196,000 Trent Healthcare Corp '144A' 262,760 0.00 USD 196,000 USD 196,000 USD 196,000 Trent Healthcare Corp '144A' 262,760 0.00 USD 196,000 USD 196	USD 4 649 000		1,995,750	0.01	USD 205,000	•	200 550	0.00
Spring S	000 1,010,000	•	4,632,938	0.03	USD 262,000		200,000	0.00
USD 1,086,000 Sirius XM Radio Inc '144A'	USD 302,000	•					262,760	0.00
A 125% 17/2030 1,030,875 0.01 USD 526,000 Travel Leisure Co 144A' 6.625% 31/7/2026 561,118 0.00 0.00 USD 162,000 Sirius XM Radio Inc 144A' 55% 18/2027 197,339 0.00 USD 162,000 Sirius XM Radio Inc 144A' 166,027 0.00 USD 15/6/2028 86,188 0.00 USD 126,000 Sir Figs Entertainment Corp 144A' 4,875% 31/7/2024 127,080 0.00 USD 1,075,152 USS Barclays Commercial Mortgage Trust 2012-C3 Series 2012-C3 D' 144A' 4,875% 31/7/2024 127,080 0.00 USD 5,497,195 Usb 1,078,228 0.01 USD 5,497,195 Usb 1,078,228 0.01 USD 1,075,152 Usb 1,078,228 0.01 USD 1,075,152 Usb 1,078,228 0.01 USD 1,075,152 Usb 1,078,228 0.01 Usb 1,076,228 0.01 Usb 1,076,229 0.01 Usb 1,076,229 0.01 Usb 1,076,228 0.01 Usb 1,076,228 0.01 Usb 1,076,229 0.01 Usb 1,076,228 0.01 Usb 1,076,229 0.01 Usb 1,076,229 0.01 Usb 1,076,229 0.01 Usb 1,076,229 0.01 Usb 1,076,228 0.01 Usb 1,076,229	LICD 4 00C 000		317,478	0.00	USD 196,000	•	200 054	0.00
USD 194,000 Sirius XM Radio Inc '144A' 5% 1/8/2027 197,339 0.00 USD 85,000 Tri Pointe Homes Inc 5.7% 15/6/2028 86,188 0.00 15/6/2028 17/2029 166,027 0.00 USD 126,000 Sir Flags Entertainment Corp	030 1,000,000		1 030 875	0.01	USD 526 000		200,651	0.00
USD 162,000 Sirius XM Radio Inc '144A' 5.5% 17/72029 166,027 0.00 USD 12,000 Sir Hags Entertainment Corp '144A' 4.875% 31/7/2024 127,080 0.00 USD 5,497,195 United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/10/2027 5,813,001 0.03 USD 1,322,000 SM Energy Co '144A' 10% 15/10/2025 1,441,582 0.01 USD 5,497,195 United Rentals North America Inc 5.5% 15/5/2027 136,241 0.00 USD 1,322,000 SM Energy Co '144A' 10% 15/10/2025 1,441,582 0.01 USD 5,60,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 164,999,634 0.95 USD 4,770,000 SMB Private Education Loan Trust 2021-A 'Series 2021-A C '144A' 2.99% 15/11/2053 3,478,099 0.02 USD 20,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 199,998,518 1.15 USD 4,770,000 SMB Private Education Loan Trust 2021-A 'Series 2021-A C '144A' 2.99% 15/11/2053 3,478,099 0.02 USD 20,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 199,998,518 1.15 USD 2,600,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 199,998,518 1.15 USD 2,600,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 293,992,162 1.69 USD 2,600,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 293,992,162 1.69 243/2022 (Zero Coupon) 293,992,16	USD 194,000		1,000,070	0.01	000 020,000		561,118	0.00
USD 126,000 Six Flags Entertainment Corp			197,339	0.00	USD 85,000			
USD 126,000 Six Flags Entertainment Corp	USD 162,000		400.007	0.00	LIOD 4 07F 4F0		86,188	0.00
144A 4.875% 31/7/2024 127,080 0.00 Series 2012-C3 D' 144A' FRN 10/8/2049 1,078,228 0.01 2.125% 26/1/2026 1,964,540 0.01 USD 5,497,195 United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/10/2027 5,813,001 0.03 Energy Co '144A' 10% 15/1/2025 1,441,582 0.01 USD 132,000 United Rentals North America Inc 5.5% 15/5/2027 136,241 0.00 USD 2,320,000 SMB Private Education Loan Trust 'Series 2020-B B' 144A' 2.76% 15/7/2053 2,244,818 0.01 USD 132,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 164,999,634 0.95 USD 200,000,000 United States Treasury Bill 8/3/2022 (Zero Coupon) 141,497,707 2.37 USD 20,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 199,998,518 1.15 USD 4,770,000 SMB Private Education Loan Trust 2021-A 'Series 2021-A D1' '144A' 2.99% 15/1/2053 4,646,926 0.03 USD 294,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 293,992,162 1.69 USD 243,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 293,992,162 1.69 USD 243,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 293,992,162 1.69 USD 243,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 293,992,162 1.69 USD 243,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) United States Treasury Bill 1/3/2022 (Zero Coupon) 293,992,162 1.69 USD 243,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) United States Treasury Bill 1/3/2022 (Zero Coupon) 293,992,162 1.69 USD 243,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) United States Treasury Bill 1/3/2022 (Zero Coupon) 293,992,162 1.69 USD 243,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) United States Treasury Bill 1/3/2022 (Zero Coupon) 293,992,162 1.69 USD 243,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) United States Treasury Bill 1/3/2022 (Zero Coupon) 293,992,162 1.69 USD 243,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon)	USD 126 000		100,027	0.00	050 1,075,152	,		
USD 9,573,475 SLM Private Education Loan Trust 2010-C 'Series 2010-C A5' '144A' FRN 15/10/2041 10,627,771 0.06 USD 132,000 United Rentals North America Inc 5.5% 15/5/2027 136,241 0.00 USD 2,320,000 SMB Private Education Loan Trust 2021-A 'Series 2021-A C' '144A' 2.99% 15/1/2053 2,244,818 0.01 USD 4,770,000 USD 8,880,000 SMB Private Education Loan Trust 2021-A 'Series 2021-A D1' '144A' 2.99% 15/1/2053 4,646,926 USD 2,600,000 USD 2,600,000 SMB Private Education Loan Trust 2021-A 'Series 2021-A D1' '144A' 3.86% 15/1/2053 4,646,926 USD 2,600,000 United States Treasury Bill 15/3/2022 (Zero Coupon) 129,998,269 1.26 USD 2,600,000 United States Treasury Bill 15/3/2022 (Zero Coupon) 293,992,162 1.69 USD 243,000,000 United States Treasury Bill 17/3/2022 (Zero Coupon) 293,992,162 1.69 USD 243,000,000 United States Treasury Bill 17/3/2022 (Zero Coupon) 293,992,162 1.69 USD 243,000,000 United States Treasury Bill 16/3/2022 (Zero Coupon) 293,992,162 1.69 USD 243,000,000 United States Treasury Bill 16/3/2022 (Zero Coupon) 293,992,162 1.69 USD 243,000,000 United States Treasury Bill 16/3/2022 (Zero Coupon) 293,992,162 1.69 USD 243,000,000 United States Treasury Bill 16/3/2022 (Zero Coupon) 293,992,162 1.69 USD 243,000,000 United States Treasury Bill 16/3/2022 (Zero Coupon) 293,992,162 1.69 USD 243,000,000 United States Treasury Bill 16/3/2022 (Zero Coupon) 293,992,162 1.69 USD 243,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 243,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 243,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 243,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 243,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 24,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,	000 120,000	- · · · · · · · · · · · · · · · · · · ·	127,080	0.00		0 0		
USD 9,573,475 SLM Private Education Loan Trust 2010-C 'Series 2010-C A5' '144A' FRN 15/10/2041 10,627,771 0.06 USD 132,000 United Rentals North America Inc 5.5% 15/6/2027 136,241 0.00 USD 2,320,000 SMB Private Education Loan Trust 'Series 2020-B B' '144A' 2.76% 15/7/2053 2,244,818 0.01 USD 165,000,000 United States Treasury Bill 3/3/2022 (Zero Coupon) 164,999,634 0.95 USD 3,620,000 USD 8,880,000 SMB Private Education Loan Trust 2021-A 'Series 2021-A C' '144A' 2.99% 15/1/2053 8,653,948 0.05 USD 2,600,000 USD 2,600,000 SMB Private Education Loan Trust 2021-A 'Series 2021-A D1' '144A' 3.86% 15/1/2053 4,646,926 0.03 USD 2,600,000 United States Treasury Bill USD 343,000,000 United States Treasury Bill 17/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 17/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 17/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 17/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 293,992,162 1.69 US	USD 2,060,000	-					1,078,228	0.01
Trust 2010-C 'Series 2010-C A5' '144A' FRN 15/10/2041 10,627,771 0.06 USD 132,000 United Rentals North America Inc 5.5% 15/5/2027 136,241 0.00 USD 2,320,000 SMB Private Education Loan Trust 'Series 2020-B B'	LISD 0 572 475		1,964,540	0.01	USD 5,497,195			
A5' 144A' FRN 15/10/2041 10,627,771 0.06 USD 132,000 United Rentals North America Inc 5.5% 15/5/2027 136,241 0.00 15/11/2025 1,441,582 0.01 USD 560,000,000 United States Treasury Bill 1/3/2022 (Zero Coupon) 559,999,821 3.21 USD 3,620,000	030 9,573,475					J	5.813.001	0.03
15/1/2025			10,627,771	0.06	USD 132,000		-,,	
USD 2,320,000 SMB Private Education Loan	USD 1,322,000	0,					136,241	0.00
Trust 'Series 2020-B B' '144A' 2.76% 15/7/2053 USD 3,620,000 SMB Private Education Loan Trust 2021-A 'Series 2021-A B' '144A' 2.31% 15/1/2053 USD 8,880,000 SMB Private Education Loan Trust 2021-A 'Series 2021-A C' '144A' 2.99% 15/1/2053 USD 4,770,000 SMB Private Education Loan Trust 2021-A 'Series 2021-A D1' '144A' 3.86% 15/1/2053 USD 2,600,000 SMB Private Education Loan Trust 2021-A 'Series 2021-A D1' '144A' 3.86% 15/1/2053 USD 2,600,000 United States Treasury Bill 3/3/2022 (Zero Coupon) United States Treasury Bill 10/3/2022 (Zero Coupon) 199,998,518 1.15 USD 200,000,000 United States Treasury Bill 15/3/2022 (Zero Coupon) 199,998,518 1.73 USD 220,000,000 United States Treasury Bill 15/3/2022 (Zero Coupon) 17/3/2022 (Zero Coupon) 219,998,269 1.26 USD 24/3/2022 (Zero Coupon) USD 294,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162	1160 3 330 000		1,441,582	0.01	USD 560,000,000		550 000 821	3 21
VSD 3,620,000 SMB Private Education Loan Trust 2021-A 'Series 2021-A B' '144A' 2.31% 15/1/2053 3,478,099 0.02 USD 200,000,000 United States Treasury Bill 8/3/2022 (Zero Coupon) 164,999,634 0.95 USD 412,500,000 United States Treasury Bill 8/3/2022 (Zero Coupon) 412,497,707 2.37 USD 201-A 'Series 2021-A C '144A' 2.99% 15/1/2053 8,653,948 0.05 USD 301,000,000 United States Treasury Bill 15/3/2022 (Zero Coupon) 199,998,518 1.15 USD 301,000,000 United States Treasury Bill 15/3/2022 (Zero Coupon) 300,998,748 1.73 USD 24/3/2022 (Zero Coupon) 199,998,518 1.73 USD 220,000,000 United States Treasury Bill 17/3/2022 (Zero Coupon) 219,998,269 1.26 USD 24/3/2022 (Zero Coupon) United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 Unit	03D 2,320,000				USD 165.000.000	,	559,999,621	3.21
Trust 2021-A 'Series 2021-A B' '144A' 2.31% 15/1/2053 3,478,099 0.02 USD 200,000,000 United States Treasury Bill 10/3/2022 (Zero Coupon) USD 301,000,000 United States Treasury Bill 15/3/2022 (Zero Coupon) 199,998,518 1.15 USD 301,000,000 United States Treasury Bill 15/3/2022 (Zero Coupon) 300,998,748 1.73 USD 4,770,000 SMB Private Education Loan Trust 2021-A 'Series 2021-A D1' '144A' 3.86% 15/1/2053 4,646,926 0.03 USD 294,000,000 United States Treasury Bill 17/3/2022 (Zero Coupon) 219,998,269 1.26 USD 2,600,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill			2,244,818	0.01			164,999,634	0.95
B' '144A' 2.31% 15/1/2053 3,478,099 0.02 USD 200,000,000 United States Treasury Bill 10/3/2022 (Zero Coupon) 199,998,518 1.15 USD 301,000,000 United States Treasury Bill 10/3/2022 (Zero Coupon) 199,998,518 1.15 USD 301,000,000 United States Treasury Bill 15/3/2022 (Zero Coupon) 300,998,748 1.73 USD 4,770,000 SMB Private Education Loan Trust 2021-A 'Series 2021-A 4,646,926 0.03 USD 294,000,000 United States Treasury Bill 17/3/2022 (Zero Coupon) 219,998,269 1.26 USD 294,000,000 United States Treasury Bill 17/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 1.15 USD 294,000,000 United States Treasury Bill 1.15 USD 343,000,000 United Sta	USD 3,620,000				USD 412,500,000			
USD 8,880,000 SMB Private Education Loan			2 479 000	0.02	1160 300 000 000		412,497,707	2.37
Trust 2021-A 'Series 2021-A C' '144A' 2.99% 15/1/2053 8,653,948 0.05 USD 4,770,000 SMB Private Education Loan Trust 2021-A 'Series 2021-A D1' '144A' 3.86% 15/1/2053 4,646,926 0.03 USD 2,600,000 SMB Private Education Loan Trust 2021-A 'Series 2021-A USD 2,600,000 United States Treasury Bill 17/3/2022 (Zero Coupon) 219,998,269 1.26 USD 294,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69 USD 343,000,000 United States Treasury Bill 24/3/2022 (Zero Coupon) 293,992,162 1.69	USD 8.880.000		3,476,099	0.02	03D 200,000,000		199.998.518	1.15
USD 4,770,000 SMB Private Education Loan	,,				USD 301,000,000		,,	
Trust 2021-A 'Series 2021-A D1' '144A' 3.86% 15/1/2053 4,646,926 0.03 USD 2,600,000 SMB Private Education Loan Trust 2021-A 'Series 2021-A USD 343,000,000 United States Treasury Bill USD 343,000,000 United States Treasury Bill USD 343,000,000 United States Treasury Bill			8,653,948	0.05			300,998,748	1.73
D1' '144A' 3.86% 15/1/2053	USD 4,770,000				USD 220,000,000		210 000 200	1 26
USD 2,600,000 SMB Private Education Loan 24/3/2022 (Zero Coupon) 293,992,162 1.69 Trust 2021-A 'Series 2021-A USD 343,000,000 United States Treasury Bill			4,646 926	0.03	USD 294 000 000		213,330,209	1.∠0
	USD 2,600,000		.,0 .0,020	3.00	222 231,000,000		293,992,162	1.69
D2" 144A" 3.86% 15/1/2053 2,522,023 0.02 29/3/2022 (Zero Coupon) 342,985,495 1.97			0.700	• -	USD 343,000,000	•	040.00= :	=
I		D2' 144A' 3.86% 15/1/2053	2,522,023	0.02		29/3/2022 (Zero Coupon)	342,985,495	1.97

Portiolio of inv	vestments 28 Februa						
		Market Value	% of Net			Market Value	% of Net
Holding	Description	(USD)		Holding	Description		Assets
USD 423,750,000	United States Treasury Bill			USD 3,105,000	Zayo Group Holdings Inc '144.	A'	
	31/3/2022 (Zero Coupon)	423,729,931	2.43	2, 22,22	4% 1/3/2027	2,940,885	0.02
USD 89,000,000	United States Treasury Bill	00 004 700	0.54			4,888,424,604	28.04
USD 100 000 000	5/4/2022 (Zero Coupon) United States Treasury Bill	88,991,768	0.51		Uruguay		
000 100,000,000	7/4/2022 (Zero Coupon)	99,989,972	0.57	USD 810,420	Uruguay Government		
USD 391,500,000	United States Treasury Bill				International Bond 4.375%	075 400	0.04
1150 335 000 000	12/4/2022 (Zero Coupon) United States Treasury Bill	391,450,781	2.25	USD 269 359	27/10/2027 Uruguay Government	875,128	0.01
03D 223,000,000	14/4/2022 (Zero Coupon)	224,966,952	1.29	OOD 200,000	International Bond 5.1%		
USD 324,250,000	United States Treasury Bill	,,			18/6/2050	318,160	0.00
1100 000 000 000	19/4/2022 (Zero Coupon)	324,182,900	1.86			1,193,288	0.01
USD 208,200,000	United States Treasury Bill 28/4/2022 (Zero Coupon)	208,136,876	1.19	Total Bonds		6,342,983,140	36.38
USD 60.000.000	United States Treasury Bill	200,130,070	1.13	Total Transferable Se	curities and Money		
	5/5/2022 (Zero Coupon)	59,974,333	0.34	Market Instruments A			
USD 49,447,200	United States Treasury Note/	10 777 001	0.07	Official Stock Exchan- Dealt in on Another R		17,076,053,370	97.95
11SD 34 864 200	Bond 1.375% 15/11/2031 United States Treasury Note/	46,777,824	0.27	Dealt III oil 7 thother 14	egulated Market	17,070,000,070	07.00
000 04,004,200	Bond 1.75% 15/8/2041 [†]	31,742,765	0.18	Other Transferable S	Socurities		
USD 92,367,100	United States Treasury Note/			Other Hansierable	Decumes		
1100 0 000 000	Bond 1.875% 15/11/2051 [†]	83,736,549	0.48	COMMON / PREFE	ERRED STOCKS (SHARES))	
USD 2,096,000	United Wholesale Mortgage LLC '144A' 5.5% 15/11/2025	2,020,156	0.01		Australia		
USD 490,552	Upstart Pass-Through Trust	2,020,100	0.01	9,488,465	Quintis Pty Ltd**	1,854,703	0.01
	Series 2020-ST5 'Series				Cayman Islands		
	2021-ST5 A' '144A' 2%	400 005	0.00	609	Marco Polo Investment		
USD 942 226	20/7/2027 Upstart Pass-Through Trust	480,225	0.00		Holdings Ltd Npv**		0.00
000 0 12,220	Series 2021-ST4 'Series				China		
	2021-ST4 A' '144A' 2%			24,969	Epic Games, Inc.**	20,951,238	0.12
115D 2 381 000	20/7/2027 USB Capital IX FRN	922,103	0.01		India		
03D 2,361,000	31/3/2022 (Perpetual)	2,022,290	0.01		Think & Learn Pvt Ltd,** Think & Learn Pvt Ltd,**	13,173,901 9,318,587	0.08 0.05
USD 552,000	VICI Properties LP / VICI Note	,- ,		2,403	THIRK & Leath FVI LIU,		0.03
1100 000 000	Co Inc '144A' 3.5% 15/2/2025	551,106	0.00			22,492,488	0.13
USD 603,000	VICI Properties LP / VICI Note Co Inc '144A' 4.125%			442.400	United Kingdom 10X Future Technologies		
	15/8/2030	600,033	0.00	413,400	Holdings Ltd**	12,274,891	0.07
USD 1,032,000	Vistra Corp '144A' FRN			107,909	Lookout, Inc**	1,137,361	0.01
LICD 167 000	15/12/2026 (Perpetual)	1,025,669	0.01		Lookout, Inc Series F (Pref)**	20,227,535	0.12
030 107,000	Vistra Operations Co LLC '144A' 5% 31/7/2027	167,457	0.00		Neon Payments Ltd (Pref)** NMC Health Plc**	14,676,317	0.08 0.00
USD 7,169,000	Vistra Operations Co LLC	- , -		002,200	TAMO FICUILIT IC	48,316,104	0.28
1100 4 050 000	'144A' 5.625% 15/2/2027	7,305,426	0.04			40,510,104	0.20
USD 1,350,000	VNDO Trust 2016-350P 'Series 2016-350P D' '144A' FRN			21 376	United States Breeze Aviation Group Inc**	11,440,649	0.07
	10/1/2035	1,297,367	0.01		ByteDance Ltd**	30,999,563	0.07
USD 502,000	Weekley Homes LLC / Weekley			26,463	Caresyntax Inc**	3,521,167	0.02
	Finance Corp '144A' 4.875%	400 204	0.00		Databricks Inc**	8,807,254	0.05
LISD 2 000 000	15/9/2028 Wells Fargo Commercial	480,391	0.00		Databricks Inc** Deep Instinct Ltd**	31,431,963 7,488,105	0.18 0.04
OOD 2,000,000	Mortgage Trust 2015-C28				eXo Imaging**	4,746,082	0.03
	'Series 2015-C28 AS' FRN			· · ·	Exscientia Ltd Lockup**	21,900,108	0.13
LICD 700 F4F	15/5/2048	2,044,005	0.01		Fanatics Holdings Inc**	28,506,029	0.16
USD 790,545	Wells Fargo Commercial Mortgage Trust 2017-C38				Farmer's Business Network Inc' Farmer's Business Network Inc'		0.01 0.05
	'Series 2017-C38 C' FRN				GM Cruise Holdings LLC**	6,056,913	0.03
	15/7/2050	791,845	0.01		Included Health (Pref)**	9,083,034	0.05
USD 1,318,000	Wells Fargo Commercial				Included Health (Pref)**	4,138,460	0.02
	Mortgage Trust 2018-1745 'Series 2018-1745 A' '144A'				JumpCloud Inc** JumpCloud Inc**	22,288,468 1,465,991	0.13 0.01
	FRN 15/6/2036	1,360,836	0.01		Lessen**	5,652,042	0.03
USD 226,000	Wyndham Hotels & Resorts Inc			760,471	Loadsmart Inc**	15,209,420	0.09
1100 4 440 000	'144A' 4.375% 15/8/2028	223,237	0.00		Loadsmart Inc**	1,907,560	0.01
USD 1,442,000	Xerox Holdings Corp '144A' 5% 15/8/2025	1,465,418	0.01		Mountain Digital Inc** Mythic Inc**	5,312,662 4,118,459	0.03 0.02
USD 252,000	XHR LP '144A' 4.875%	1,700,410	0.01		NCB Warrant Holding**	4 ,110,439	0.02
	1/6/2029	244,135	0.00	750,669	Noodle Inc**	5,772,645	0.03
USD 1,856,000	XHR LP '144A' 6.375%	4 000 005	0.01		Psiquantum Corp**	3,351,409	0.02
	15/8/2025	1,909,295	0.01	261,161	Relativity Space Inc**	5,406,033	0.03

^{***} Security subject to a fair value adjustment as detailed in Note 2(j).

† All or a portion of this security is pledged or given in guarantee, see Note 14, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
46,362 134,315	Salt Pay Co Ltd** SambaNova Systems Inc** SambaNova Systems Inc** Snorkel Al Inc**	6,814,872 5,023,786 14,554,373 640,481	0.04 0.03 0.08 0.00	CNY 103,700,000	Cayman Islands Fresh Express Delivery Holding Group Co Ltd (Defaulted) 18/10/2010 (Zero Coupon)**	_	0.00
1,121,246 1,197,196	Snorkel Al Inc** Ursa Major Technologies Inc** Verge Alalytics Inc** Zero Mass Water, Inc.**	2,293,894 5,987,454 6,357,111 5,041,544	0.01 0.03 0.04 0.03	USD 19,051,000	India REI Agro Ltd (Restricted) (Defaulted) 5.5% 13/11/2014**	2	0.00
Total Common / Prefe	erred Stocks (Shares)	295,489,281 389,103,814	1.69 2.23	USD 2,090,000	United States Calpine Escrow Corp 31/12/2049 (Zero Coupon)**	_	0.00
BONDS				Total Bonds		36,610,964	0.21
	Australia			Total Other Transferal	ole Securities	425,714,778	2.44
USD 17,943,829	1/10/2028 (Zero Coupon)**	17,943,829	0.10	Total Portfolio	1	7,501,768,148	100.39
USD 18,667,133	Quintis Australia Pty Ltd 7.5% 1/10/2026**	18,667,133	0.11	Other Net Liabilities		(68,450,836)	(0.39)
		36,610,962	0.21	Total Net Assets (USE	0) 1	7,433,317,312	100.00

 $[\]ensuremath{^{**}}$ Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised
					Maturity	appreciation/ (depreciation)
Curre	ncy Purchases	Curre	ncy Sales	Counterparty	date	USD
AUD	547,633	USD	391,655	Deutsche Bank	3/3/2022	4,815
AUD	49,537,478	USD	35,429,318	Morgan Stanley	3/3/2022	434,395
INR	2,113,662,606	USD	27,921,567	Citibank	3/3/2022	125,654
USD	28,029,724	INR	2,113,662,606	BNP Paribas	3/3/2022	(17,496)
USD	1,136,948	SEK	10,256,185	Deutsche Bank	3/3/2022	51,869
USD	48,494,180	SEK	437,521,847	Goldman Sachs	3/3/2022	2,205,430
USD	32,695,872	BRL	188,148,393	HSBC Bank Plc	8/3/2022	(3,763,391)
USD	120,959	BRL	696,328	Barclays	8/3/2022	(13,975)
EUR	40,698,857	USD	45,871,275	Citibank	10/3/2022	(177,081)
JPY	36,811,516,333	USD	324,414,002	Deutsche Bank	10/3/2022	(4,965,298)
JPY	1,452,926	USD	12,803	Morgan Stanley	10/3/2022	(194)
NZD	66,532,442	USD	44,102,227	JP Morgan	10/3/2022	824,913
USD	36,427,667	INR	2,768,611,993	Citibank	10/3/2022	(264,849)
USD	85,010	NZD	125,936	Goldman Sachs	10/3/2022	(31)
USD	35,727,472	NZD	52,931,000	Morgan Stanley	10/3/2022	(15,067)
USD	123,114	SEK	1,117,457	JP Morgan	10/3/2022	4,867
USD	44,453,918	SEK	403,550,000	Goldman Sachs	10/3/2022	1,750,910
EUR	143,972,495	USD	163,647,585	Morgan Stanley	16/3/2022	(1,962,399)
EUR	1,942,386	USD	2,221,177	HSBC Bank Plc	16/3/2022	(39,823)
EUR	54,819,710	USD	62,661,263	BNP Paribas	16/3/2022	(1,097,178)
EUR	157,173,696	USD	178,032,855	Citibank	16/3/2022	(1,522,346)
EUR	12,631,013	USD	14,348,278	JP Morgan	16/3/2022	(163,292)
EUR	62,643,374	USD	71,551,638	Deutsche Bank	16/3/2022	(1,201,356)
EUR	41,101,003	USD	47,192,788	Bank of America	16/3/2022	(1,035,199)
USD	121,927,160	EUR	107,967,263	Citibank	16/3/2022	676,868
USD	3,676,858	EUR	3,270,584	Barclays	16/3/2022	3,899
USD	68,923,137	EUR	61,118,806	Morgan Stanley	16/3/2022	284,989
USD	1,516,813	EUR	1,361,085	Goldman Sachs	16/3/2022	(11,724)
USD	18,413,697	EUR	16,267,523	Deutsche Bank	16/3/2022	144,809
USD	3,805,052	EUR	3,356,223	JP Morgan	16/3/2022	35,919
BRL	154,220,626	USD	27,033,201	Deutsche Bank	17/3/2022	2,774,600
BRL	344,081	USD	60,306	Goldman Sachs	17/3/2022	6,198
CAD	41,275,214	USD	32,111,775	Goldman Sachs	17/3/2022	371,514

Open Forward Foreign Exchange Contracts as at 28 February 2022

as c	at zo rebi	uai	y 2022			
						Unrealised appreciation/
Curre	ncy Purchases	Curre	ncy Sales	Counterparty	Maturity date	(depreciation) USD
CNH	230,328,573	USD	36,133,128	HSBC Bank Plc	17/3/2022	287,177
CNH	314,145,073	USD	49,398,624	Morgan Stanley	17/3/2022	275,019
EUR	345,004,998	USD	390,756,111	BNP Paribas	17/3/2022	(3,289,100)
GBP	28,410	EUR	33,276	Bank of America	17/3/2022	734
GBP	27,525,415	EUR	32,242,000	UBS	17/3/2022	709,337
GBP	28,014,532	USD	37,043,476	HSBC Bank Plc	17/3/2022	532,143
GBP	35,017,683	USD	46,468,262	Barclays	17/3/2022	500,615
JPY	58,730,080,719	USD	517,110,776	JP Morgan	17/3/2022	(7,374,398)
RUB	5,509,618	USD	73,425	Deutsche Bank	17/3/2022	(23,163)
RUB	1,704,713,143	USD	22,718,906	Citibank	17/3/2022	(7,167,368)
USD	82,347,974	CNH	528,015,212	Deutsche Bank	17/3/2022	(1,143,511)
USD	2,566,938	CNH	16,458,434	Citibank	17/3/2022	(35,524)
USD	18,329,450	GBP	13,521,592	Barclays	17/3/2022	193,070
USD	18,457,279	GBP	13,592,437	Citibank	17/3/2022	225,876
USD	10,776,384	INR	823,243,717	Barclays	17/3/2022	(120,550)
USD	22,706,091	RUB	1,710,222,761	Citibank	17/3/2022	7,104,290
EUR	62,989,227	USD	71,088,886	UBS	24/3/2022	(325,902)
EUR	60,487,000	USD	68,388,114	JP Morgan	7/4/2022	(400,177)
USD	72,617,409	CNH	465,541,496	Deutsche Bank	7/4/2022	(876,692)
JPY	5,040,417,945	EUR	38,467,000	JP Morgan	14/4/2022	526,046
JPY	7,489,820	EUR	57,157	Citibank	14/4/2022	785
USD	65,766,671	CNH	421,874,782	UBS	14/4/2022	(802,487)
CAD	113,945,794	USD	90,852,913	JP Morgan	21/4/2022	(1,173,464)
EUR	54,850,327	USD	62,332,659	JP Morgan	21/4/2022	(653,624)
EUR	39,698,963	USD	45,272,658	Deutsche Bank	21/4/2022	(631,288)
EUR	54,722,520	USD	62,726,126	HSBC Bank Plc	21/4/2022	(1,190,810)
EUR	104,938,267	USD	120,072,464	Morgan Stanley	21/4/2022	(2,069,685)
JPY	8,257,555,762	EUR	63,495,839	JP Morgan	21/4/2022	320,018
MXN	814,557,000	USD	39,214,092	JP Morgan	21/4/2022	466,399
USD	219,793,723	AUD	306,296,557	JP Morgan	21/4/2022	(2,100,008)
USD	275,192,120	EUR	242,385,273	Morgan Stanley	21/4/2022	2,630,577
USD	42,416,917	NOK	373,672,607	JP Morgan	21/4/2022	215,031
AUD	49,236,024	USD	34,965,307	Morgan Stanley	28/4/2022	705,795

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency Purchases Currency Sales Counterparty date date USD IDR 264,409,943,580 USD 18,342,822 Citibank 28/4/2022 (40,104) USD 72,939,805 HKD 567,850,603 BNP Paribas 28/4/2022 264,956 AUD 38,062,664 USD 27,147,244 Morgan Stanley 5/5/2022 145,578 CHF 28,294,545 USD 30,743,746 JP Morgan 5/5/2022 145,578 CHF 37,864,997 USD 41,154,071 BNP Paribas 5/5/2022 183,772 GBP 13,254,988 USD 17,929,002 Morgan Stanley 5/5/2022 (150,272) NOK 416,512,712 CHF 43,185,993 Deutsche Bank 5/5/2022 (150,272) NOK 416,512,712 CHF 43,185,993 Deutsche Bank 5/5/2022 (73,215) AUD 24,982,547 USD 35,927,374 Morgan Stanley 12/2/5/2022 316,913 AUD 37							Unrealised appreciation/		
IDR							(depreciation)		
USD 72,939,805 HKD 567,850,603 BNP Paribas 28/4/2022 264,956 AUD 38,062,664 USD 27,147,244 Morgan Stanley 5/5/2022 431,557 CHF 28,294,545 USD 30,743,746 JP Morgan 5/5/2022 145,878 CHF 37,864,997 USD 41,154,071 BNP Paribas 5/5/2022 183,772 GBP 13,254,988 USD 17,929,002 Morgan Stanley 5/5/2022 (150,272) NOK 416,512,712 CHF 43,185,993 Deutsche Bank 5/5/2022 (133,1918) AUD 24,982,547 USD 17,818,552 Goldman Sachs 12/5/2022 285,031 AUD 50,016,322 USD 35,873,74 Morgan Stanley 12/5/2022 285,031 AUD 37,948,599 USD 27,204,812 Deutsche Bank 12/5/2022 294,610 CHF 41,727,314 USD 35,858,239 Barclays 12/5/2022 294,610 CHF 41,867,033				•					
AUD 38,062,664 USD 27,147,244 Morgan Stanley 5/5/2022 431,557 CHF 28,294,545 USD 30,743,746 JP Morgan 5/5/2022 145,878 CHF 37,864,997 USD 41,154,071 BNP Paribas 5/5/2022 183,772 GBP 13,254,988 USD 17,929,002 Morgan Stanley 5/5/2022 (150,272) NOK 416,512,712 CHF 43,185,993 Deutsche Bank 5/5/2022 (133,918) JPY 5,158,596,882 USD 44,893,279 BNP Paribas 6/5/2022 (73,215) AUD 50,016,322 USD 17,818,552 Goldman Sachs 12/5/2022 285,031 AUD 50,016,322 USD 35,927,374 Morgan Stanley 12/5/2022 286,031 AUD 37,948,599 USD 27,204,812 Deutsche Bank 12/5/2022 305,189 CHF 41,727,314 USD 35,858,239 Barclays 12/5/2022 305,189 EUR 43,459,4				, ,			, ,		
CHF 28,294,545 USD 30,743,746 JP Morgan 5/5/2022 145,878 CHF 37,864,997 USD 41,154,071 BNP Paribas 5/5/2022 183,772 GBP 13,254,988 USD 17,929,002 Morgan Stanley 5/5/2022 (150,272) NOK 416,512,712 CHF 43,185,993 Deutsche Bank 5/5/2022 (113,918) JPY 5,158,596,882 USD 44,893,279 BNP Paribas 6/5/2022 285,031 AUD 50,016,322 USD 35,927,374 Morgan Stanley 12/5/2022 316,913 AUD 37,948,599 USD 27,204,812 Deutsche Bank 12/5/2022 294,610 CHF 41,727,314 USD 35,858,239 Barclays 12/5/2022 305,189 CHF 41,867,033 USD 45,234,185 Citibank 12/5/2022 334,004 CHF 41,867,033 USD 35,569,354 Deutsche Bank 12/5/2022 (242,018) EUR 31,342,913 </td <td></td> <td></td> <td></td> <td>, ,</td> <td></td> <td></td> <td></td>				, ,					
CHF 37,864,997 USD 41,154,071 BNP Paribas 5/5/2022 183,772 GBP 13,254,988 USD 17,929,002 Morgan Stanley 5/5/2022 (150,272) NOK 416,512,712 CHF 43,185,993 Deutsche Bank 5/5/2022 (113,918) JPY 5,158,596,882 USD 44,893,279 BNP Paribas 6/5/2022 (73,215) AUD 24,982,547 USD 17,818,552 Goldman Sachs 12/5/2022 285,031 AUD 30,016,322 USD 35,927,374 Morgan Stanley 12/5/2022 294,610 CHF 33,115,267 USD 35,858,239 Barclays 12/5/2022 305,189 CHF 41,867,033 USD 45,200,575 UBS 12/5/2022 334,004 CHF 41,867,033 USD 49,742,405 JP Morgan 12/5/2022 (242,018) EUR 43,459,466 USD 49,742,405 JP Morgan 12/5/2022 (256,782) GBP 13,429,174				, ,	,		,		
GBP 13,254,988 USD 17,929,002 Morgan Stanley 5/5/2022 (150,272) NOK 416,512,712 CHF 43,185,993 Deutsche Bank 5/5/2022 (113,918) JPY 5,158,596,882 USD 44,893,279 BNP Paribas 6/5/2022 (73,215) AUD 24,982,547 USD 17,818,552 Goldman Sachs 12/5/2022 285,031 AUD 37,948,599 USD 27,204,812 Deutsche Bank 12/5/2022 294,610 CHF 33,115,267 USD 35,858,239 Barclays 12/5/2022 305,189 CHF 41,727,314 USD 45,204,755 UBS 12/5/2022 334,004 CHF 41,867,033 USD 45,200,575 UBS 12/5/2022 520,192 EUR 31,392,813 USD 35,669,354 Deutsche Bank 12/5/2022 (242,018) GBP 26,397,014 USD 35,661,157 HSBC Bank Pic 12/5/2022 (26,782) GBP 13,429,174					•		145,878		
NOK 416,512,712 CHF 43,185,993 Deutsche Bank 5/5/2022 (113,918) JPY 5,158,596,882 USD 44,893,279 BNP Paribas 6/5/2022 (73,215) AUD 24,982,547 USD 17,818,552 Goldman Sachs 12/5/2022 285,031 AUD 50,016,322 USD 35,927,374 Morgan Stanley 12/5/2022 316,913 AUD 37,948,599 USD 27,204,812 Deutsche Bank 12/5/2022 294,610 CHF 33,115,267 USD 35,858,239 Barclays 12/5/2022 305,189 CHF 41,727,314 USD 45,200,575 UBS 12/5/2022 520,192 EUR 31,392,813 USD 35,569,354 Deutsche Bank 12/5/2022 (242,018) EUR 43,459,466 USD 49,742,405 JP Morgan 12/5/2022 (256,782) GBP 13,429,174 USD 18,160,471 Deutsche Bank 12/5/2022 (236,692 JPY 8,151,640,00				, ,			183,772		
JPY	GBP	13,254,988		17,929,002	Morgan Stanley	5/5/2022	(150,272)		
AUD 24,982,547 USD 17,818,552 Goldman Sachs 12/5/2022 285,031 AUD 50,016,322 USD 35,927,374 Morgan Stanley 12/5/2022 316,913 AUD 37,948,599 USD 27,204,812 Deutsche Bank 12/5/2022 294,610 CHF 33,115,267 USD 35,858,239 Barclays 12/5/2022 305,189 CHF 41,727,314 USD 45,234,185 Citibank 12/5/2022 334,004 CHF 41,867,033 USD 45,200,575 UBS 12/5/2022 520,192 EUR 31,392,813 USD 35,569,354 Deutsche Bank 12/5/2022 (242,018) EUR 43,459,466 USD 49,742,405 JP Morgan 12/5/2022 (242,018) EUR 43,459,466 USD 49,742,405 JP Morgan 12/5/2022 (256,782) GBP 26,397,014 USD 35,661,157 HSBC Bank Plc 12/5/2022 (256,782) GBP 13,429,174 USD 18,160,471 Deutsche Bank 12/5/2022 (256,782) JPY 8,151,640,007 USD 70,633,794 Deutsche Bank 12/5/2022 (203,692) JPY 4,192,472,816 USD 36,110,510 HSBC Bank Plc 12/5/2022 203,692 JPY 4,192,472,816 USD 36,110,510 HSBC Bank Plc 12/5/2022 321,942 USD 72,997,780 HKD 568,941,352 State Street 12/5/2022 176,225 AUD 108,163,939 USD 77,371,677 HSBC Bank Plc 19/5/2022 1,018,550 GBP 19,769,602 USD 26,741,530 JP Morgan 19/5/2022 1,018,550 GBP 19,769,602 USD 54,947,752 Deutsche Bank 19/5/2022 10,3333 KRW 82,666,295,802 USD 68,931,662 Citibank 19/5/2022 (278,726) NOK 255,075,732 CHF 26,399,622 JP Morgan 19/5/2022 (38,657) CHF 48,344,037 USD 52,640,874 JP Morgan 19/5/2022 (173,33) USD 898,242 EUR 787,883 State Street 20/5/2022 17,1343 USD 27,100,733 INR 2,079,330,825 Citibank 16/6/2022 (173,330) Net unrealised depreciation (18,352,932) AUD 341,689,476 USD 245,999,369 BNY Mellon 15/3/2022 1,419,453 USD 14,970,878 AUD 20,887,331 BNY Mellon 15/3/2022 (153,715)	NOK	416,512,712	CHF	43,185,993	Deutsche Bank	5/5/2022	(113,918)		
AUD 50,016,322 USD 35,927,374 Morgan Stanley 12/5/2022 316,913 AUD 37,948,599 USD 27,204,812 Deutsche Bank 12/5/2022 294,610 CHF 33,115,267 USD 35,858,239 Barclays 12/5/2022 305,189 CHF 41,727,314 USD 45,234,185 Citibank 12/5/2022 334,004 CHF 41,867,033 USD 45,200,575 UBS 12/5/2022 520,192 EUR 31,392,813 USD 35,569,354 Deutsche Bank 12/5/2022 (242,018) EUR 43,459,466 USD 49,742,405 JP Morgan 12/5/2022 (256,782) GBP 13,429,174 USD 18,160,471 Deutsche Bank 12/5/2022 (256,782) GBP 13,429,174 USD 70,633,794 Deutsche Bank 12/5/2022 203,692 JPY 4,192,472,816 USD 36,110,510 HSBC Bank Plc 12/5/2022 176,225 AUD 108,163,939	JPY	5,158,596,882	USD	44,893,279	BNP Paribas	6/5/2022	(73,215)		
AUD 37,948,599 USD 27,204,812 Deutsche Bank 12/5/2022 294,610 CHF 33,115,267 USD 35,858,239 Barclays 12/5/2022 305,189 CHF 41,727,314 USD 45,234,185 Citibank 12/5/2022 334,004 CHF 41,867,033 USD 45,200,575 UBS 12/5/2022 520,192 EUR 31,392,813 USD 35,569,354 Deutsche Bank 12/5/2022 (242,018) EUR 43,459,466 USD 49,742,405 JP Morgan 12/5/2022 (256,782) GBP 26,397,014 USD 35,661,157 HSBC Bank Plc 12/5/2022 (256,782) GBP 13,429,174 USD 18,160,471 Deutsche Bank 12/5/2022 (256,782) JPY 8,151,640,007 USD 70,633,794 Deutsche Bank 12/5/2022 (236,692) JPY 4,192,472,816 USD 36,110,510 HSBC Bank Plc 12/5/2022 321,942 USD 72,997,780 HKD 568,941,352 State Street 12/5/2022 176,225 AUD 108,163,939 USD 77,371,677 HSBC Bank Plc 19/5/2022 176,225 AUD 108,163,939 USD 77,371,677 HSBC Bank Plc 19/5/2022 10,018,550 GBP 19,769,602 USD 26,741,530 JP Morgan 19/5/2022 (227,192) JPY 4,106,175,848 USD 35,529,711 Morgan Stanley 19/5/2022 193,373 JPY 4,106,175,848 USD 35,529,711 Morgan Stanley 19/5/2022 (38,657) CHF 48,344,037 USD 52,640,874 JP Morgan 19/5/2022 (38,657) CHF 48,344,037 USD 52,640,874 JP Morgan 20/5/2022 171,343 EUR 15,462,740 USD 17,533,320 HSBC Bank Plc 20/5/2022 171,333 CHF 15,990,131 USD 17,531,310 CHF 15,990,131 USD 17,317,106 Citibank 16/6/2022 (127,137) USD 898,242 EUR 787,883 State Street 20/5/2022 11,333 CHF 15,990,131 USD 17,317,106 Citibank 16/6/2022 (127,137) USD 27,100,733 INR 2,079,330,825 Citibank 16/6/2022 (127,137) USD 27,100,733 INR 2,079,330,825 Citibank 16/6/2022 (127,375) AUD Hedged Share Class	AUD	24,982,547	USD	17,818,552	Goldman Sachs	12/5/2022	285,031		
CHF 33,115,267 USD 35,858,239 Barclays 12/5/2022 305,189 CHF 41,727,314 USD 45,234,185 Citibank 12/5/2022 334,004 CHF 41,867,033 USD 45,200,575 UBS 12/5/2022 520,192 EUR 31,392,813 USD 35,569,354 Deutsche Bank 12/5/2022 (242,018) EUR 43,459,466 USD 49,742,405 JP Morgan 12/5/2022 (2836,079) GBP 26,397,014 USD 35,661,157 HSBC Bank Plc 12/5/2022 (256,782) GBP 13,429,174 USD 18,160,471 Deutsche Bank 12/5/2022 (148,907) JPY 8,151,640,007 USD 70,633,794 Deutsche Bank 12/5/2022 203,692 USD 72,997,780 HKD 568,941,352 State Street 12/5/2022 176,225 AUD 108,163,939 USD 77,371,677 HSBC Bank Plc 19/5/2022 1,018,550 GBP 19,769,602<	AUD	50,016,322	USD	35,927,374	Morgan Stanley	12/5/2022	316,913		
CHF 41,727,314 USD 45,234,185 Citibank 12/5/2022 334,004 CHF 41,867,033 USD 45,200,575 UBS 12/5/2022 520,192 EUR 31,392,813 USD 35,569,354 Deutsche Bank 12/5/2022 (242,018) EUR 43,459,466 USD 49,742,405 JP Morgan 12/5/2022 (836,079) GBP 26,397,014 USD 35,661,157 HSBC Bank Plc 12/5/2022 (256,782) GBP 13,429,174 USD 18,160,471 Deutsche Bank 12/5/2022 (148,907) JPY 8,151,640,007 USD 70,633,794 Deutsche Bank 12/5/2022 203,692 JPY 4,192,472,816 USD 36,110,510 HSBC Bank Plc 12/5/2022 321,942 USD 72,997,780 HKD 568,941,352 State Street 12/5/2022 176,225 AUD 108,163,939 USD 77,371,677 HSBC Bank Plc 19/5/2022 1,018,550 GBP 19,7	AUD	37,948,599	USD	27,204,812	Deutsche Bank	12/5/2022	294,610		
CHF 41,867,033 USD 45,200,575 UBS 12/5/2022 520,192 EUR 31,392,813 USD 35,569,354 Deutsche Bank 12/5/2022 (242,018) EUR 43,459,466 USD 49,742,405 JP Morgan 12/5/2022 (836,079) GBP 26,397,014 USD 35,661,157 HSBC Bank Plc 12/5/2022 (256,782) GBP 13,429,174 USD 18,160,471 Deutsche Bank 12/5/2022 (256,782) JPY 8,151,640,007 USD 70,633,794 Deutsche Bank 12/5/2022 203,692 JPY 4,192,472,816 USD 36,110,510 HSBC Bank Plc 12/5/2022 321,942 USD 72,997,780 HKD 568,941,352 State Street 12/5/2022 176,225 AUD 108,163,939 USD 77,371,677 HSBC Bank Plc 19/5/2022 1,018,550 GBP 19,769,602 USD 26,741,530 JP Morgan 19/5/2022 193,373 JPY 4,1	CHF	33,115,267	USD	35,858,239	Barclays	12/5/2022	305,189		
EUR 31,392,813 USD 35,569,354 Deutsche Bank 12/5/2022 (242,018) EUR 43,459,466 USD 49,742,405 JP Morgan 12/5/2022 (836,079) GBP 26,397,014 USD 35,661,157 HSBC Bank Plc 12/5/2022 (256,782) GBP 13,429,174 USD 18,160,471 Deutsche Bank 12/5/2022 203,692 JPY 8,151,640,007 USD 70,633,794 Deutsche Bank 12/5/2022 203,692 JPY 4,192,472,816 USD 36,110,510 HSBC Bank Plc 12/5/2022 321,942 USD 72,997,780 HKD 568,941,352 State Street 12/5/2022 176,225 AUD 108,163,939 USD 77,371,677 HSBC Bank Plc 19/5/2022 1,018,550 GBP 19,769,602 USD 26,741,530 JP Morgan 19/5/2022 193,373 JPY 4,106,175,848 USD 35,529,711 Morgan Stanley 19/5/2022 160,233 KRW	CHF	41,727,314	USD	45,234,185	Citibank	12/5/2022	334,004		
EUR 43,459,466 USD 49,742,405 JP Morgan 12/5/2022 (836,079) GBP 26,397,014 USD 35,661,157 HSBC Bank Plc 12/5/2022 (256,782) GBP 13,429,174 USD 18,160,471 Deutsche Bank 12/5/2022 (148,907) JPY 8,151,640,007 USD 70,633,794 Deutsche Bank 12/5/2022 203,692 JPY 4,192,472,816 USD 36,110,510 HSBC Bank Plc 12/5/2022 321,942 USD 72,997,780 HKD 568,941,352 State Street 12/5/2022 176,225 AUD 108,163,939 USD 77,371,677 HSBC Bank Plc 19/5/2022 1,018,550 GBP 19,769,602 USD 26,741,530 JP Morgan 19/5/2022 193,373 JPY 4,106,175,848 USD 35,529,711 Morgan Stanley 19/5/2022 160,233 KRW 82,666,295,802 USD 68,931,662 Citibank 19/5/2022 (38,657) CHF	CHF	41,867,033	USD	45,200,575	UBS	12/5/2022	520,192		
GBP 26,397,014 USD 35,661,157 HSBC Bank Plc 12/5/2022 (256,782) GBP 13,429,174 USD 18,160,471 Deutsche Bank 12/5/2022 (148,907) JPY 8,151,640,007 USD 70,633,794 Deutsche Bank 12/5/2022 203,692 JPY 4,192,472,816 USD 36,110,510 HSBC Bank Plc 12/5/2022 321,942 USD 72,997,780 HKD 568,941,352 State Street 12/5/2022 176,225 AUD 108,163,939 USD 77,371,677 HSBC Bank Plc 19/5/2022 1,018,550 GBP 19,769,602 USD 26,741,530 JP Morgan 19/5/2022 1227,192 JPY 6,344,060,350 USD 54,947,752 Deutsche Bank 19/5/2022 193,373 JPY 4,106,175,848 USD 35,529,711 Morgan Stanley 19/5/2022 (278,726) NOK 255,075,732 CHF 26,399,622 JP Morgan 19/5/2022 (38,657) CHF <td>EUR</td> <td>31,392,813</td> <td>USD</td> <td>35,569,354</td> <td>Deutsche Bank</td> <td>12/5/2022</td> <td>(242,018)</td>	EUR	31,392,813	USD	35,569,354	Deutsche Bank	12/5/2022	(242,018)		
GBP 13,429,174 USD 18,160,471 Deutsche Bank 12/5/2022 (148,907) JPY 8,151,640,007 USD 70,633,794 Deutsche Bank 12/5/2022 203,692 JPY 4,192,472,816 USD 36,110,510 HSBC Bank Plc 12/5/2022 321,942 USD 72,997,780 HKD 568,941,352 State Street 12/5/2022 176,225 AUD 108,163,939 USD 77,371,677 HSBC Bank Plc 19/5/2022 1,018,550 GBP 19,769,602 USD 26,741,530 JP Morgan 19/5/2022 (227,192) JPY 6,344,060,350 USD 54,947,752 Deutsche Bank 19/5/2022 193,373 JPY 4,106,175,848 USD 35,529,711 Morgan Stanley 19/5/2022 160,233 KRW 82,666,295,802 USD 68,931,662 Citibank 19/5/2022 (38,657) CHF 48,344,037 USD 52,640,874 JP Morgan 19/5/2022 (177,137) USD	EUR	43,459,466	USD	49,742,405	JP Morgan	12/5/2022	(836,079)		
Deutsche Bank 12/5/2022 203,692	GBP	26,397,014	USD	35,661,157	HSBC Bank Plc	12/5/2022	(256,782)		
Section	GBP	13,429,174	USD	18,160,471	Deutsche Bank	12/5/2022	(148,907)		
USD 72,997,780 HKD 568,941,352 State Street 12/5/2022 176,225 AUD 108,163,939 USD 77,371,677 HSBC Bank Plc 19/5/2022 1,018,550 GBP 19,769,602 USD 26,741,530 JP Morgan 19/5/2022 (227,192) JPY 6,344,060,350 USD 54,947,752 Deutsche Bank 19/5/2022 193,373 JPY 4,106,175,848 USD 35,529,711 Morgan Stanley 19/5/2022 160,233 KRW 82,666,295,802 USD 68,931,662 Citibank 19/5/2022 (278,726) NOK 255,075,732 CHF 26,399,622 JP Morgan 19/5/2022 (38,657) CHF 48,344,037 USD 52,640,874 JP Morgan 20/5/2022 171,343 EUR 15,462,740 USD 17,533,320 HSBC Bank Plc 20/5/2022 (127,137) USD 898,242 EUR 787,883 State Street 20/5/2022 173,201 USD 27,1	JPY	8,151,640,007	USD	70,633,794	Deutsche Bank	12/5/2022	203,692		
AUD 108,163,939 USD 77,371,677 HSBC Bank Plc 19/5/2022 1,018,550 GBP 19,769,602 USD 26,741,530 JP Morgan 19/5/2022 (227,192) JPY 6,344,060,350 USD 54,947,752 Deutsche Bank 19/5/2022 193,373 JPY 4,106,175,848 USD 35,529,711 Morgan Stanley 19/5/2022 160,233 KRW 82,666,295,802 USD 68,931,662 Citibank 19/5/2022 (278,726) NOK 255,075,732 CHF 26,399,622 JP Morgan 19/5/2022 (38,657) CHF 48,344,037 USD 52,640,874 JP Morgan 20/5/2022 171,343 EUR 15,462,740 USD 17,533,320 HSBC Bank Plc 20/5/2022 (127,137) USD 898,242 EUR 787,883 State Street 20/5/2022 11,333 CHF 15,990,131 USD 17,317,106 Citibank 16/6/2022 173,201 USD 27,100,733 INR 2,079,330,825 Citibank 16/6/2022 (98,030) Net unrealised depreciation (18,352,932) AUD Hedged Share Class AUD 341,689,476 USD 245,999,369 BNY Mellon 15/3/2022 1,419,453 USD 14,970,878 AUD 20,887,331 BNY Mellon 15/3/2022 (153,715)	JPY	4,192,472,816	USD	36,110,510	HSBC Bank Plc	12/5/2022	321,942		
GBP 19,769,602 USD 26,741,530 JP Morgan 19/5/2022 (227,192) JPY 6,344,060,350 USD 54,947,752 Deutsche Bank 19/5/2022 193,373 JPY 4,106,175,848 USD 35,529,711 Morgan Stanley 19/5/2022 160,233 KRW 82,666,295,802 USD 68,931,662 Citibank 19/5/2022 (278,726) NOK 255,075,732 CHF 26,399,622 JP Morgan 19/5/2022 (38,657) CHF 48,344,037 USD 52,640,874 JP Morgan 20/5/2022 171,343 EUR 15,462,740 USD 17,533,320 HSBC Bank Plc 20/5/2022 (127,137) USD 898,242 EUR 787,883 State Street 20/5/2022 173,201 USD 27,100,733 INR 2,079,330,825 Citibank 16/6/2022 (98,030) Net unrealised depreciation (18,352,932) AUD Hedged Share Class AUD 341,689,476	USD	72,997,780	HKD	568,941,352	State Street	12/5/2022	176,225		
JPY 6,344,060,350 USD 54,947,752 Deutsche Bank 19/5/2022 193,373 JPY 4,106,175,848 USD 35,529,711 Morgan Stanley 19/5/2022 160,233 KRW 82,666,295,802 USD 68,931,662 Citibank 19/5/2022 (278,726) NOK 255,075,732 CHF 26,399,622 JP Morgan 19/5/2022 (38,657) CHF 48,344,037 USD 52,640,874 JP Morgan 20/5/2022 171,343 EUR 15,462,740 USD 17,533,320 HSBC Bank Plc 20/5/2022 (127,137) USD 898,242 EUR 787,883 State Street 20/5/2022 11,333 CHF 15,990,131 USD 17,317,106 Citibank 16/6/2022 173,201 USD 27,100,733 INR 2,079,330,825 Citibank 16/6/2022 (98,030) AUD Hedged Share Class AUD 341,689,476 USD 245,999,369 BNY Mellon 15/3/2022 1,419,4	AUD	108,163,939	USD	77,371,677	HSBC Bank Plc	19/5/2022	1,018,550		
JPY 4,106,175,848 USD 35,529,711 Morgan Stanley 19/5/2022 160,233 KRW 82,666,295,802 USD 68,931,662 Citibank 19/5/2022 (278,726) NOK 255,075,732 CHF 26,399,622 JP Morgan 19/5/2022 (38,657) CHF 48,344,037 USD 52,640,874 JP Morgan 20/5/2022 171,343 EUR 15,462,740 USD 17,533,320 HSBC Bank Plc 20/5/2022 (127,137) USD 898,242 EUR 787,883 State Street 20/5/2022 11,333 CHF 15,990,131 USD 17,317,106 Citibank 16/6/2022 173,201 USD 27,100,733 INR 2,079,330,825 Citibank 16/6/2022 (98,030) Net unrealised depreciation (18,352,932) AUD Hedged Share Class AUD 341,689,476 USD 245,999,369 BNY Mellon 15/3/2022 1,419,453 USD 14,970,878 <	GBP	19,769,602	USD	26,741,530	JP Morgan	19/5/2022	(227,192)		
KRW 82,666,295,802 USD 68,931,662 Citibank 19/5/2022 (278,726) NOK 255,075,732 CHF 26,399,622 JP Morgan 19/5/2022 (38,657) CHF 48,344,037 USD 52,640,874 JP Morgan 20/5/2022 171,343 EUR 15,462,740 USD 17,533,320 HSBC Bank Plc 20/5/2022 (127,137) USD 898,242 EUR 787,883 State Street 20/5/2022 11,333 CHF 15,990,131 USD 17,317,106 Citibank 16/6/2022 173,201 USD 27,100,733 INR 2,079,330,825 Citibank 16/6/2022 (98,030) Net unrealised depreciation (18,352,932) AUD Hedged Share Class AUD 341,689,476 USD 245,999,369 BNY Mellon 15/3/2022 1,419,453 USD 14,970,878 AUD 20,887,331 BNY Mellon 15/3/2022 (153,715)	JPY	6,344,060,350	USD	54,947,752	Deutsche Bank	19/5/2022	193,373		
NOK 255,075,732 CHF 26,399,622 JP Morgan 19/5/2022 (38,657) CHF 48,344,037 USD 52,640,874 JP Morgan 20/5/2022 171,343 EUR 15,462,740 USD 17,533,320 HSBC Bank Plc 20/5/2022 (127,137) USD 898,242 EUR 787,883 State Street 20/5/2022 11,333 CHF 15,990,131 USD 17,317,106 Citibank 16/6/2022 173,201 USD 27,100,733 INR 2,079,330,825 Citibank 16/6/2022 (98,030) Net unrealised depreciation (18,352,932) AUD Hedged Share Class AUD 341,689,476 USD 245,999,369 BNY Mellon 15/3/2022 1,419,453 USD 14,970,878 AUD 20,887,331 BNY Mellon 15/3/2022 (153,715)	JPY	4,106,175,848	USD	35,529,711	Morgan Stanley	19/5/2022	160,233		
CHF 48,344,037 USD 52,640,874 JP Morgan 20/5/2022 171,343 EUR 15,462,740 USD 17,533,320 HSBC Bank Plc 20/5/2022 (127,137) USD 898,242 EUR 787,883 State Street 20/5/2022 11,333 CHF 15,990,131 USD 17,317,106 Citibank 16/6/2022 173,201 USD 27,100,733 INR 2,079,330,825 Citibank 16/6/2022 (98,030) Net unrealised depreciation (18,352,932) AUD Hedged Share Class AUD 341,689,476 USD 245,999,369 BNY Mellon 15/3/2022 1,419,453 USD 14,970,878 AUD 20,887,331 BNY Mellon 15/3/2022 (153,715)	KRW	82,666,295,802	USD	68,931,662	Citibank	19/5/2022	(278,726)		
EUR 15,462,740 USD 17,533,320 HSBC Bank Plc 20/5/2022 (127,137) USD 898,242 EUR 787,883 State Street 20/5/2022 11,333 CHF 15,990,131 USD 17,317,106 Citibank 16/6/2022 173,201 USD 27,100,733 INR 2,079,330,825 Citibank 16/6/2022 (98,030) Net unrealised depreciation (18,352,932) AUD Hedged Share Class AUD 341,689,476 USD 245,999,369 BNY Mellon 15/3/2022 1,419,453 USD 14,970,878 AUD 20,887,331 BNY Mellon 15/3/2022 (153,715)	NOK	255,075,732	CHF	26,399,622	JP Morgan	19/5/2022	(38,657)		
USD 898,242 EUR 787,883 State Street 20/5/2022 11,333 CHF 15,990,131 USD 17,317,106 Citibank 16/6/2022 173,201 USD 27,100,733 INR 2,079,330,825 Citibank 16/6/2022 (98,030) Net unrealised depreciation (18,352,932) AUD Hedged Share Class AUD 341,689,476 USD 245,999,369 BNY Mellon 15/3/2022 1,419,453 USD 14,970,878 AUD 20,887,331 BNY Mellon 15/3/2022 (153,715)	CHF	48,344,037	USD	52,640,874	JP Morgan	20/5/2022	171,343		
CHF 15,990,131 USD 17,317,106 Citibank 16/6/2022 173,201 USD 27,100,733 INR 2,079,330,825 Citibank 16/6/2022 (98,030) Net unrealised depreciation (18,352,932) AUD Hedged Share Class AUD 341,689,476 USD 245,999,369 BNY Mellon 15/3/2022 1,419,453 USD 14,970,878 AUD 20,887,331 BNY Mellon 15/3/2022 (153,715)	EUR	15,462,740	USD	17,533,320	HSBC Bank Plc	20/5/2022	(127,137)		
USD 27,100,733 INR 2,079,330,825 Citibank 16/6/2022 (98,030) Net unrealised depreciation (18,352,932) AUD Hedged Share Class AUD 341,689,476 USD 245,999,369 BNY Mellon 15/3/2022 1,419,453 USD 14,970,878 AUD 20,887,331 BNY Mellon 15/3/2022 (153,715)	USD	898,242	EUR	787,883	State Street	20/5/2022	11,333		
Net unrealised depreciation (18,352,932) AUD Hedged Share Class AUD 341,689,476 USD 245,999,369 BNY Mellon 15/3/2022 1,419,453 USD 14,970,878 AUD 20,887,331 BNY Mellon 15/3/2022 (153,715)	CHF	15,990,131	USD	17,317,106	Citibank	16/6/2022	173,201		
AUD Hedged Share Class AUD 341,689,476 USD 245,999,369 BNY Mellon 15/3/2022 1,419,453 USD 14,970,878 AUD 20,887,331 BNY Mellon 15/3/2022 (153,715)	USD	27,100,733	INR	2,079,330,825	Citibank	16/6/2022	(98,030)		
AUD Hedged Share Class AUD 341,689,476 USD 245,999,369 BNY Mellon 15/3/2022 1,419,453 USD 14,970,878 AUD 20,887,331 BNY Mellon 15/3/2022 (153,715)									
USD 14,970,878 AUD 20,887,331 BNY Mellon 15/3/2022 (153,715)	AUD	<u> </u>							
, , , , , , , , , , , , , , , , , , ,	AUD	341,689,476	USD	245,999,369	BNY Mellon	15/3/2022	1,419,453		
	USD	14,970,878	AUD	20,887,331	BNY Mellon	15/3/2022	(153,715)		
	Net u	nrealised appreciat	ion						

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised appreciation/			
						(depreciation)			
Curren	<u> </u>		cy Sales	Counterparty	date	USD			
	edged Share Cla								
CHF	34,366,305	USD	37,187,167	BNY Mellon	15/3/2022	253,597			
USD	2,866,639	CHF	2,641,561	BNY Mellon	15/3/2022	(11,246)			
	ealised appreciat					242,351			
	edged Share Cla		00 770 074	DNIVALUE	45/0/0000	000 400			
CNY	196,120,300	USD	30,776,971	BNY Mellon	15/3/2022	239,469			
USD	1,917,850		12,167,679	BNY Mellon	15/3/2022	(6,461)			
	ealised appreciat					233,008			
	edged Share Cla		0.040.000.000	DAD/AL II	151010000	(47.040.400)			
EUR	2,285,027,390	USD	2,613,280,036	BNY Mellon	15/3/2022	(47,213,436)			
USD	164,417,097	EUR	145,896,651	BNY Mellon	15/3/2022	577,741			
Net unrealised depreciation (46,635,695)									
	edged Share Cla								
GBP	131,622,335	USD	178,527,240	BNY Mellon	15/3/2022	(1,986,583)			
USD	10,928,909	GBP	8,107,419	BNY Mellon	15/3/2022	54,706			
	ealised depreciat					(1,931,877)			
	edged Share Cla								
HKD	290,658,465	USD	37,296,735	BNY Mellon	15/3/2022	(101,520)			
USD	2,227,683	HKD	17,389,055	BNY Mellon	15/3/2022	2,427			
	ealised depreciat					(99,093)			
	dged Share Cla								
JPY	5,061,806,752	USD	43,718,555	BNY Mellon	15/3/2022	212,405			
USD	2,975,682	JPY	343,229,604	BNY Mellon	15/3/2022	(3,180)			
	ealised appreciat					209,225			
PLN He	edged Share Cla	SS							
PLN	63,199,701	USD	15,202,398	BNY Mellon	15/3/2022	(95,348)			
USD	865,946	PLN	3,578,918	BNY Mellon	15/3/2022	10,458			
Net unr	ealised depreciat	ion				(84,890)			
SGD H	edged Share Cla	ISS							
SGD	108,035,715	USD	80,505,522	BNY Mellon	15/3/2022	(943,906)			
USD	4,849,292	SGD	6,551,896	BNY Mellon	15/3/2022	24,224			
Net unr	ealised depreciat	ion				(919,682)			
Total ne	et unrealised depr	reciation				(66,073,847)			

Open Exchange Traded Futures Contracts as at 28 February 2022

87 CA		P/TSX 60 Index ro Bund	March 2022	175,541
	UR Eu	ro Rund		,
497 EU		TO Build	March 2022	(4,094,322)
71 EU	UR FT	SE MIB Market Index	March 2022	(556,210)
(362) EU	UR Eu	ro BUXL	March 2022	8,446,023
(548) EU	UR Eu	ro-BTP	March 2022	2,302,395
(1,257) EU	UR EU	IRO STOXX 50 Index	March 2022	4,326,936
60 GE	BP FT	SE 100 Index	March 2022	134,975
(34) JP	PY Nik	kkei 225 (Yen)	March 2022	299,423
1,589 US	SD Ru	ssell 2000 E-Mini Index	March 2022	(13,413,567)
366 US	SD MS	SCI Emerging Markets Index	March 2022	(1,371,585)
(1,355) US	SD NA	SDAQ 100 E-Mini Index	March 2022	56,978,071
(3,594) US	SD S&	P 500 E-Mini Index	March 2022	33,875,563

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(469)	GBP	Long Gilt	June 2022	(459,796)
1,024	USD	US Treasury 5 Year Note (CBT)	June 2022	371,069
(555)	USD	US Ultra Bond (CBT)	June 2022	(539,601)
(872)	USD	US Treasury 10 Year Note (CBT)	June 2022	(585,875)
(4,209)	USD	US Ultra 10 Year Note	June 2022	(4,297,617)
Total				81,591,423

Swaps as at 28 February 2022

Туре	Nominal	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (43,271,641)	Fund provides default protection on ITRAXX.XO.34.V2; and receives Fixed 5%	Bank of America	20/12/2025	(2,189,582)	3,576,353
CDS	EUR (34,550,000)	Fund provides default protection on ITRAXX.XO.35.V1; and receives Fixed 5%	Bank of America	20/6/2026	(1,946,866)	2,583,214
CDS	USD 70,511,631	Fund receives default protection on CDX.NA.IG.37.V1; and pays Fixed 1%	Bank of America	20/12/2026	592,565	(1,013,108)
CDS	USD (245,901,424)	Fund receives default protection on CDX.NA.HY.37.V1; and pays Fixed 5%	Bank of America	20/12/2026	(8,168,519)	13,680,780
CDS	EUR (36,694,838)	Fund provides default protection on ITRAXX.XO.36.V1; and receives Fixed 5%	Bank of America	20/12/2026	(1,961,436)	2,562,095
CDS	USD 5,283,878	Fund receives default protection on Bombardier Inc; and pays Fixed 5%	Barclays	20/6/2023	(535,874)	(146,426)
CDS	USD (33,871,714)	Fund provides default protection on CDX.NA.IG.33.V1; and receives Fixed 1%	Credit Suisse	20/12/2024	(195,959)	442,115
IRS	USD 76,237,684	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.9355%	Bank of America	21/1/2052	818,897	818,897
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.675%	Goldman Sachs	26/11/2041	963,802	963,802
IRS	USD 34,474,128	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.613%	Goldman Sachs	25/1/2051	2,951,696	2,951,696
IRS	USD 60,413,537	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.467%	Goldman Sachs	28/1/2051	7,166,265	7,166,265
IRS	USD 35,570,896	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.562%	Goldman Sachs	1/2/2051	3,458,517	3,458,517
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.646%	Goldman Sachs	4/2/2051	1,554,319	1,554,319
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.885%	Goldman Sachs	22/2/2051	197,701	197,701
IRS	USD 31,964,407	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.98%	Goldman Sachs	27/5/2051	73,405	73,405
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.945%	Goldman Sachs	28/5/2051	53,196	53,196
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 2.005%	Goldman Sachs	7/6/2051	(33,759)	(33,759)
IRS		Fund receives Fixed 1.795%; and pays Floating USD SOFR 3 Month	Goldman Sachs	22/6/2051	(915,371)	(915,371)
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.602%	Goldman Sachs	23/8/2051	705,619	705,619
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.8235%	Goldman Sachs	15/10/2051	418,056	418,056
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.7945%	Goldman Sachs	18/10/2051	768,214	768,214
IRS		Fund receives Fixed 1.804%; and pays Floating USD SOFR 3 Month	Goldman Sachs	8/11/2051	(790,518)	(790,518)
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.68%	Goldman Sachs	30/11/2051	531,641	531,641
IRS	BRL 198,073,301	1 Day	JP Morgan	2/1/2025	(1,658,653)	(1,658,653)
IRS	BRL 216,083,102	Fund receives Fixed 9.42%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(1,770,550)	(1,770,550)

Swaps as at 28 February 2022

					Unrealised appreciation/	Market
Туре	Nominal Value	Description	Counterparty	Expiration date	(depreciation) USD	Value USD
IRS	BRL 215,286,626	Fund receives Fixed 9.54%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(1,609,670)	(1,609,670)
TRS	USD 83,209,000	Fund receives USD SOFR 3 Month BBA + 0bps; and pays Markit iBoxx US Dollar Liquid High + 0bps	Barclays	20/3/2022	1,975,114	1,980,596
TRS	USD (80,226)	Fund receives USD SOFR 1 Day -18bps; and pays Snap Inc 'A' + 0bps	BNP Paribas	16/3/2022	378,522	378,522
TRS	USD (211,500)	Fund receives USD SOFR 1 Day -18bps; and pays Snap Inc 'A' + 0bps	BNP Paribas	16/3/2022	1,193,283	1,193,283
TRS	USD (12,925)	Fund receives USD SOFR 1 Day -7bps; and pays Universal Health Services Inc + 0bps	BNP Paribas	10/8/2022	(80,898)	(80,898)
TRS	USD (13,827)	Fund receives USD SOFR 1 Day -7bps; and pays Universal Health Services Inc + 0bps	BNP Paribas	10/8/2022	(164,866)	(164,866)
TRS	USD 30,954,000	Fund receives USD SOFR 3 Month BBA + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Goldman Sachs	21/3/2022	2,094,017	2,096,108
TRS	USD 16,148,000	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/3/2022	553,875	554,142
TRS	USD 31,194,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid High + 0bps	Morgan Stanley	21/3/2022	577,296	577,593
Total					5,003,479	41,102,310

CDS: Credit Default Swaps IRS: Interest Rate Swaps TRS: Total Return Swaps

Purchased Options as at 28 February 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
205,505,014	Put	OTC EUR/USD	Bank of America	EUR 1.135	16/3/2022	1,975,808	2,991,834
2,862,548	Put	OTC USD/RUB	Bank of America	USD 66	18/4/2022	150,780	422,054
120,480,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.125	17/3/2022	(342,080)	1,001,050
88,633,232	Call	OTC EUR/USD	BNP Paribas	EUR 1.16	7/4/2022	(441,105)	182,005
93,012,000	Call	OTC USD/CNH	Citibank	USD 6.75	29/3/2022	(83,004)	1
93,012,000	Call	OTC USD/CNH	Citibank	USD 6.45	29/3/2022	(490,935)	42,241
297,015,996	Put	OTC EUR/USD	Deutsche Bank	EUR 1.13	13/4/2022	2,675,851	4,884,399
88,633,232	Call	OTC EUR/USD	JP Morgan	EUR 1.16	7/4/2022	(435,359)	182,005
245,206,947	Put	OTC EUR/USD	Morgan Stanley	EUR 1.1225	8/3/2022	(438,097)	1,182,658
12,055	Call	Moelis & Co	Barclays	EUR 730	18/3/2022	(349,788)	25,717
759,189	Call	Royal Dutch Shell Plc	Citibank	USD 50	14/4/2022	657,555	2,654,471
6,696	Call	Amazon.com Inc	Citibank	USD 4,150	17/6/2022	(877,088)	46,960
27,838	Call	S&P 500 Index	Citibank	USD 4,550	17/6/2022	675,685	1,704,577
5,985	Call	EURO STOXX 50 Index	Credit Suisse	EUR 4,600	18/3/2022	(267,469)	2,866
190,655	Call	Devon Energy Corp	Credit Suisse	USD 50	14/4/2022	681,129	1,554,329
5,985	Call	EURO STOXX 50 Index	Credit Suisse	EUR 4,650	17/6/2022	(346,048)	33,620
88,834	Call	EssilorLuxottica SA	Goldman Sachs	EUR 200	17/6/2022	(584,858)	45,861
53,489	Call	EssilorLuxottica SA	JP Morgan	EUR 200	16/9/2022	(514,586)	72,781
286,364	Call	Pioneer Natural Resources Co	Morgan Stanley	USD 210	14/4/2022	4,309,564	7,288,410
604,448	Call	Royal Dutch Shell Plc	Nomura	USD 52.5	14/4/2022	354,019	1,242,557
1,280	Call	Alcoa Corp	Exchange Traded	USD 65	14/4/2022	1,388,873	2,112,000
65	Put	Alphabet Inc	Exchange Traded	USD 2,600	18/3/2022	(129,919)	340,925
57	Put	Amazon.com Inc	Exchange Traded	USD 3,000	18/3/2022	(110,536)	430,635
161	Call	Amazon.com Inc	Exchange Traded	USD 3,000	14/4/2022	852,243	2,826,355
72	Call	Amazon.com Inc	Exchange Traded	USD 3,400	14/4/2022	(449,011)	191,520
29	Call	Amazon.com Inc	Exchange Traded	USD 3,200	20/5/2022	(11,129)	389,760
612	Put	American Airlines Group Inc	Exchange Traded	USD 10	18/3/2022	(20,368)	1,224
1,070	Put	Apple Inc	Exchange Traded	USD 160	18/3/2022	(242,013)	301,205
2,182	Call	Apple Inc	Exchange Traded	USD 185	14/4/2022	(693,411)	145,103
559	Call	Apple Inc	Exchange Traded	USD 165	14/4/2022	(60,089)	375,928
532	Call	Apple Inc	Exchange Traded	USD 180	20/5/2022	(41,554)	179,550
380	Call	Autodesk Inc	Exchange Traded	USD 250	14/4/2022	(373,470)	120,080

Purchased Options as at 28 February 2022

Purchase	ea Optic	ons as at 28 February 2	1022				
Number of	Call/	Description	Countain	Christa Bridge	Expiration	Unrealised appreciation/ (depreciation)	Market Value
contracts	Put	Description	Counterparty	Strike Price	date	USD	USD
2,599	Call	Barclays Plc	Exchange Traded	GBP 2.3	18/3/2022	(139,204)	8,714
6,308	Call	Barclays Plc	Exchange Traded	GBP 2.1	14/4/2022	(259,618)	348,961
3,101	Call	Bath & Body Works Inc	Exchange Traded	USD 60	20/5/2022	(820,925)	810,912
1,577	Call	BNP Paribas SA	Exchange Traded	EUR 68	14/4/2022	(388,463)	23,009
5,965	Call	BP Plc	Exchange Traded	USD 34	14/4/2022	(648,569)	122,282
5,965	Call	BP Plc	Exchange Traded	USD 35	17/6/2022	(681,377)	244,565
2,263	Call	CF Industries Inc	Exchange Traded	USD 75	20/5/2022	1,458,798	2,285,630
481	Call	Coinbase Global Inc	Exchange Traded	USD 200	14/4/2022	(542,761)	464,165
3,641	Call	Comcast Corp	Exchange Traded	USD 52.5	14/4/2022	(492,358)	109,230
3,943 609	Call Call	Crowdetrike Heldings Inc	Exchange Traded	USD 25 USD 200	20/5/2022	666,311	1,194,729
	Call	Crowdstrike Holdings Inc	Exchange Traded	USD 60	18/3/2022 18/3/2022	80,862 1,204	694,260
(23) 6,280	Call	Devon Energy Corp Devon Energy Corp	Exchange Traded Exchange Traded	USD 60	14/4/2022	221,501	(3,393) 1,748,980
3,428	Call	Devon Energy Corp	Exchange Traded	USD 55	14/4/2022	669,012	1,654,010
219	Call	Dexcom Inc	Exchange Traded	USD 440	18/3/2022	(324,607)	168,630
176	Call	Dexcom Inc	Exchange Traded	USD 600	18/3/2022	(435,991)	880
1,334	Call	Diamondback Energy Inc	Exchange Traded	USD 135	18/3/2022	(30,768)	787,060
941	Call	Discovery Inc	Exchange Traded	USD 42.5	14/4/2022	(45,116)	21,173
431	Call	Discovery Inc	Exchange Traded	USD 45	17/6/2022	(20,124)	23,489
1,183	Call	Dynatrace Inc	Exchange Traded	USD 55	20/5/2022	(158,915)	233,642
4,978	Call	Ford Motor Co	Exchange Traded	USD 25	18/3/2022	(417,829)	7,467
630	Call	Freeport-McMoRan Inc	Exchange Traded	USD 45	20/5/2022	129,951	319,725
7,168	Call	General Motors Co	Exchange Traded	USD 60	14/4/2022	(2,015,360)	121,856
3,324	Call	General Motors Co	Exchange Traded	USD 55	17/6/2022	(472,094)	488,628
574	Call	Hilton Worldwide Holdings Inc	Exchange Traded	USD 150	14/4/2022	(39,303)	350,140
260	Call	Home Depot Inc/The	Exchange Traded	USD 365	14/4/2022	(388,888)	19,890
628	Call	JPMorgan Chase & Co	Exchange Traded	USD 155	14/4/2022	(63,253)	113,982
260	Call	Mastercard Inc	Exchange Traded	USD 370	14/4/2022	78,722	384,800
354	Call	McDonald's Corp	Exchange Traded	USD 270	18/3/2022	(92,540)	4,779
300	Call	Meta Platforms Inc	Exchange Traded	USD 320	14/4/2022	(401,679)	3,900
1,943	Call	MGM Resorts International	Exchange Traded	USD 48	20/5/2022	(3,360)	422,602
3,169	Call	MGM Resorts International	Exchange Traded	USD 55	17/6/2022	(328,120)	334,329
582	Put	Microsoft Corp	Exchange Traded	USD 295	18/3/2022	(85,748)	469,965
308	Call	Microsoft Corp	Exchange Traded	USD 310	14/4/2022	(96,934)	211,750
702	Put	NVIDIA Corp	Exchange Traded	USD 245	18/3/2022	(199,189)	942,435
396	Call	NVIDIA Corp	Exchange Traded	USD 240	14/4/2022	159,006	781,110
2,006	Call	Ovintiv Inc	Exchange Traded	USD 45	14/4/2022	80,799	546,635
276	Call	Pandora A/S	Exchange Traded	DKK 760	13/4/2022	(115,140)	45,796
1,741	Call	Pfizer Inc	Exchange Traded	USD 55	14/4/2022	(281,616)	33,950
458	Call	Pioneer Natural Resources Co	Exchange Traded	USD 210	18/3/2022	625,113	1,019,050
7,394	Call	Royal Dutch Shell Plc	Exchange Traded	EUR 24	18/3/2022	(39,358)	477,174
2,829	Call	Royal Dutch Shell Plc	Exchange Traded	EUR 22	18/3/2022	373,329	542,949
277	Call	Sabre Corp	Exchange Traded	USD 13	14/4/2022	2,709	10,803
784	Put	salesforce.com Inc	Exchange Traded	USD 220	18/3/2022	487,337	1,277,920
993	Call	salesforce.com Inc	Exchange Traded	USD 230	14/4/2022	(535,447)	585,870
185	Put	Seagate Technology Plc	Exchange Traded	USD 80	18/3/2022	(9,383)	3,792
335	Put	ServiceNow Inc	Exchange Traded	USD 500	18/3/2022	(779,619)	187,600
440	Call	ServiceNow Inc	Exchange Traded	USD 520	20/5/2022	1,668,823	3,896,200
1,990	Put	Snap Inc	Exchange Traded	USD 26	14/4/2022	(740,736)	59,700
10,186	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 460	4/3/2022	(4,522,949)	106,953
9,948	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 452	4/3/2022	(619,202)	487,452
6,218	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 458	18/3/2022	(542,429)	752,378
4,235	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 400	18/3/2022	(1,817,786)	1,223,915
428	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 415	18/3/2022	49,956	229,836
2,645	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 500	31/3/2022	(1,112,856)	14,547
2,807	Call	Starbucks Corp	Exchange Traded	USD 100	14/4/2022	(456,190)	259,647
271	Put	Tesla Inc	Exchange Traded	USD 750	18/3/2022	(947,794)	453,248
100	Put	Tesla Inc	Exchange Traded	USD 850	18/3/2022	164,278	507,500

Purchased Options as at 28 February 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
100	Call	Tesla Inc	Exchange Traded	USD 950	14/4/2022	(698,019)	306,000
469	Call	Twilio Inc	Exchange Traded	USD 310	14/4/2022	(1,239,787)	7,270
301	Put	United Airlines Holdings Inc	Exchange Traded	USD 25	18/3/2022	(12,528)	1,806
39	Put	US Treasury 10 Year Note	Exchange Traded	USD 125	25/3/2022	(15,598)	6,398
446	Call	Visa Inc	Exchange Traded	USD 215	14/4/2022	155,109	474,990
668	Call	Walt Disney Co/The	Exchange Traded	USD 140	14/4/2022	394,573	759,850
1,713	Call	Wells Fargo & Co	Exchange Traded	USD 55	14/4/2022	(100,489)	293,780
905	Call	Western Digital Corp	Exchange Traded	USD 80	14/4/2022	(91,547)	10,860
259	Call	Western Digital Corp	Exchange Traded	USD 65	14/4/2022	(6,972)	10,489
517	Call	Xerox Holdings Corp	Exchange Traded	USD 30	14/4/2022	(5,801)	2,585
267	Call	Xerox Holdings Corp	Exchange Traded	USD 30	15/7/2022	(6,200)	6,675
Total						(10,403,556)	63,496,585

Written Options as at 28 February 2022

Number of contracts	Call/	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(205,505,014)	Put	OTC EUR/USD	Bank of America	EUR 1.115	16/3/2022	(587,128)	(858,760)
(120,480,000)	Put	OTC EUR/USD	BNP Paribas	EUR 1.1	17/3/2022	363,106	(214,516)
(88,633,232)	Call	OTC EUR/USD	BNP Paribas	EUR 1.185	7/4/2022	142,293	(40,857)
(186,024,000)	Call	OTC USD/CNH	Citibank	USD 6.6	29/3/2022	351,106	(1,291)
(297,015,996)	Put	OTC EUR/USD	Deutsche Bank	EUR 1.105	13/4/2022	(1,358,147)	(2,017,993)
(88,633,232)	Call	OTC EUR/USD	JP Morgan	EUR 1.185	7/4/2022	142,426	(40,857)
(122,603,474)	Put	OTC EUR/USD	Morgan Stanley	EUR 1.1075	8/3/2022	182,165	(154,173)
(12,055)	Put	Moelis & Co	Barclays	EUR 650	18/3/2022	(119,642)	(324,298)
(18,093)	Call	Moelis & Co	Barclays	EUR 800	18/3/2022	149,848	(4,281)
(24,800)	Call	Charter Communications Inc	Citibank	USD 680	18/3/2022	246,698	(18,662)
(24,800)	Put	Charter Communications Inc	Citibank	USD 560	18/3/2022	278,583	(93,417)
(189,897)	Call	Royal Dutch Shell Plc	Citibank	USD 55	14/4/2022	(117,594)	(210,643)
(569,292)	Call	Royal Dutch Shell Plc	Citibank	USD 60	14/4/2022	190,638	(179,270)
(663,861)	Put	Royal Dutch Shell Plc	Citibank	USD 40	14/4/2022	531,271	(79,963)
(3,348)	Put	Amazon.com Inc	Citibank	USD 2,800	17/6/2022	71,713	(415,053)
(27,838)	Put	S&P 500 Index	Citibank	USD 3,700	16/9/2022	973,141	(3,425,263)
(95,328)	Put	Devon Energy Corp	Credit Suisse	USD 41	14/4/2022	134,461	(58,101)
(190,655)	Call	Devon Energy Corp	Credit Suisse	USD 55	14/4/2022	(458,246)	(965,388)
(8,978)	Put	EURO STOXX 50 Index	Credit Suisse	EUR 3,400	17/6/2022	(428,980)	(970,320)
(88,834)	Call	EssilorLuxottica SA	Goldman Sachs	EUR 220	17/6/2022	181,978	(15,895)
(88,834)	Put	EssilorLuxottica SA	Goldman Sachs	EUR 160	17/6/2022	(1,048,376)	(1,494,620)
(53,489)	Put	EssilorLuxottica SA	JP Morgan	EUR 160	16/9/2022	(672,539)	(1,068,113)
(53,489)	Call	EssilorLuxottica SA	JP Morgan	EUR 225	16/9/2022	180,701	(23,079)
(286,364)	Call	Pioneer Natural Resources Co	Morgan Stanley	USD 240	14/4/2022	(1,424,817)	(2,500,957)
(286,364)	Put	Pioneer Natural Resources Co	Morgan Stanley	USD 155	14/4/2022	1,799,280	(126,351)
(604,448)	Call	Royal Dutch Shell Plc	Nomura	USD 57.5	14/4/2022	(111,947)	(353,726)
(600)	Call	Advance Auto Parts Inc	Exchange Traded	USD 260	18/3/2022	56,341	(3,000)
(350)	Put	Air Products and Chemicals Inc	Exchange Traded	USD 230	14/4/2022	(160,031)	(236,250)
(383)	Put	Albemarle Corp	Exchange Traded	USD 180	17/6/2022	(332,899)	(574,500)
(1,280)	Call	Alcoa Corp	Exchange Traded	USD 85	14/4/2022	(504,991)	(630,400)
(1,656)	Call	Alcoa Corp	Exchange Traded	USD 80	14/4/2022	(875,462)	(1,134,360)
(1,041)	Put	Alibaba Group Holding Ltd	Exchange Traded	USD 115	18/3/2022	(666,318)	(1,267,417)
(72)	Call	Amazon.com Inc	Exchange Traded	USD 3,600	14/4/2022	216,631	(59,580)
(161)	Call	Amazon.com Inc	Exchange Traded	USD 3,300	14/4/2022	11,864	(752,273)
(29)	Put	Amazon.com Inc	Exchange Traded	USD 2,500	20/5/2022	7,555	(129,485)
(29)	Call	Amazon.com Inc	Exchange Traded	USD 3,600	20/5/2022	13,045	(95,700)
(513)		Apple Inc	Exchange Traded	USD 155	14/4/2022	(87,020)	(185,963)
(2,741)	Put	Apple Inc	Exchange Traded	USD 150	14/4/2022	(139,772)	(719,513)
(532)	Put	Apple Inc	Exchange Traded	USD 140	20/5/2022	(7,072)	(158,802)

Written Options as at 28 February 2022

Number of contracts	Call/	s as at 28 February 2022 Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(629)		Aptiv Plc	Exchange Traded	USD 135	20/5/2022	(296,653)	(742,220)
(546)		Autodesk Inc	Exchange Traded	USD 220	18/3/2022	(134,985)	(537,810)
(364)		Autodesk Inc	Exchange Traded	USD 210	14/4/2022	(159,331)	(335,790)
` ,	Put	Autodesk Inc	Exchange Traded	USD 195	14/4/2022	91,252	(195,700)
(2,599)	Put	Barclays Plc	Exchange Traded	GBP 1.9	18/3/2022	(473,130)	(575,111)
(6,308)		Barclays Plc	Exchange Traded	GBP 2.3	14/4/2022	53,477	(105,746)
(3,101)		Bath & Body Works Inc	Exchange Traded	USD 50	20/5/2022	(285,945)	(1,057,441)
(3,101)	Call	Bath & Body Works Inc	Exchange Traded	USD 70	20/5/2022	301,851	(243,429)
(1,577)	Call	BNP Paribas SA	Exchange Traded	EUR 76	14/4/2022	71,313	(3,540)
(1,812)	Call	BP Plc	Exchange Traded	USD 34	18/3/2022	142,145	(15,402)
(5,965)	Put	BP Plc	Exchange Traded	USD 27	14/4/2022	(409,970)	(593,517)
(5,965)	Put	BP Plc	Exchange Traded	USD 27	17/6/2022	(600,852)	(1,028,962)
(1,577)	Call	Capri Holdings Ltd	Exchange Traded	USD 80	20/5/2022	(46,096)	(326,439)
(2,050)	Call	CF Industries Inc	Exchange Traded	USD 90	18/3/2022	(38,395)	(169,125)
(2,263)	Call	CF Industries Inc	Exchange Traded	USD 90	20/5/2022	(588,735)	(814,680)
(481)	Put	Coinbase Global Inc	Exchange Traded	USD 140	14/4/2022	151,347	(238,095)
(481)	Call	Coinbase Global Inc	Exchange Traded	USD 225	14/4/2022	422,042	(199,615)
(3,641)		Comcast Corp	Exchange Traded	USD 42.5	14/4/2022	70,031	(304,023)
(1,021)		ConocoPhillips	Exchange Traded	USD 95	18/3/2022	44,989	(203,689)
(2,058)		ConocoPhillips	Exchange Traded	USD 100	14/4/2022	14,977	(402,339)
(3,943)		Coupang Inc	Exchange Traded	USD 15	20/5/2022	59,688	(185,321)
(609)		Crowdstrike Holdings Inc	Exchange Traded	USD 250	18/3/2022	23,616	(87,696)
(176)		Dexcom Inc	Exchange Traded	USD 580	18/3/2022	(2,446,618)	(2,971,760)
(219)		Dexcom Inc	Exchange Traded	USD 350	18/3/2022	198,255	(64,058)
(1,183)		Dynatrace Inc	Exchange Traded	USD 40	20/5/2022	(76,163)	(384,475)
(8,296)	Call	EQT Corp	Exchange Traded	USD 23	18/3/2022	(144,153)	(850,340)
(832)		Exxon Mobil Corp	Exchange Traded	USD 80	18/3/2022	14,678	(112,736)
(4,978)	Call	Ford Motor Co	Exchange Traded	USD 29	18/3/2022	121,472	(4,978)
(2,098)	Call	Freeport-McMoRan Inc	Exchange Traded	USD 48 USD 35	14/4/2022	(222,888)	(542,333)
(630) (2,021)	Put Call	Freeport-McMoRan Inc Freeport-McMoRan Inc	Exchange Traded	USD 55	20/5/2022 20/5/2022	35,450 (45,937)	(51,975) (318,307)
(7,168)		General Motors Co	Exchange Traded Exchange Traded	USD 70	14/4/2022	(45,937) 542,114	(318,307) (32,256)
(3,324)		General Motors Co	Exchange Traded	USD 35	17/6/2022	(62,023)	(319,104)
(3,324)		General Motors Co	Exchange Traded	USD 62.5	17/6/2022	206,601	(171,186)
(260)		Home Depot Inc/The	Exchange Traded	USD 300	14/4/2022	(54,528)	(213,850)
(249)		Home Depot Inc/The	Exchange Traded	USD 290	20/5/2022	(132,152)	(232,193)
(628)		JPMorgan Chase & Co	Exchange Traded	USD 125	14/4/2022	74,592	(128,112)
(1,501)		Masco Corp	Exchange Traded	USD 50	17/6/2022	(89,168)	(247,665)
(260)		Mastercard Inc	Exchange Traded	USD 415	14/4/2022	19,702	(59,020)
(300)		Meta Platforms Inc	Exchange Traded	USD 250	14/4/2022	(1,055,862)	(1,299,750)
(1,943)		MGM Resorts International	Exchange Traded	USD 38	20/5/2022	12,183	(304,080)
(3,169)	Put	MGM Resorts International	Exchange Traded	USD 40	17/6/2022	(242,806)	(804,926)
(1,040)	Call	Micron Technology Inc	Exchange Traded	USD 100	14/4/2022	(55,908)	(257,400)
(338)	Put	Nice Ltd	Exchange Traded	USD 220	20/5/2022	(327,068)	(451,230)
(702)	Put	NVIDIA Corp	Exchange Traded	USD 210	18/3/2022	167,902	(212,004)
(396)	Call	NVIDIA Corp	Exchange Traded	USD 270	14/4/2022	18,937	(302,940)
(276)	Put	Pandora A/S	Exchange Traded	DKK 640	13/4/2022	(40,500)	(112,929)
(1,741)	Put	Pfizer Inc	Exchange Traded	USD 45	14/4/2022	(31,103)	(266,373)
(229)	Put	Pioneer Natural Resources Co	Exchange Traded	USD 170	18/3/2022	45,385	(16,030)
(458)	Call	Pioneer Natural Resources Co	Exchange Traded	USD 235	18/3/2022	(186,401)	(297,700)
(841)	Call	Pioneer Natural Resources Co	Exchange Traded	USD 240	18/3/2022	(89,973)	(433,115)
(2,829)	Call	Royal Dutch Shell Plc	Exchange Traded	EUR 25	18/3/2022	36,244	(92,079)
(2,829)	Put	Royal Dutch Shell Plc	Exchange Traded	EUR 19	18/3/2022	78,171	(38,102)
(784)		salesforce.com Inc	Exchange Traded	USD 185	18/3/2022	(73,012)	(260,680)
(705)		salesforce.com Inc	Exchange Traded	USD 220	14/4/2022	(706,569)	(1,332,450)
(993)		salesforce.com Inc	Exchange Traded	USD 175	14/4/2022	46,946	(345,067)
(440)		ServiceNow Inc	Exchange Traded	USD 620	20/5/2022	(687,381)	(1,478,400)
(1,990)	Put	Snap Inc	Exchange Traded	USD 19	14/4/2022	219,438	(14,925)

Written Options as at 28 February 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(10,186)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 470	4/3/2022	1,539,573	(25,465)
(4,235)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	18/3/2022	892,607	(542,080)
(6,218)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 465	18/3/2022	238,331	(298,464)
(2,645)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 405	31/3/2022	(641,954)	(1,419,043)
(2,807)	Put	Starbucks Corp	Exchange Traded	USD 80	14/4/2022	45,099	(263,858)
(945)	Put	Starbucks Corp	Exchange Traded	USD 80	20/5/2022	(25,732)	(177,660)
(271)	Put	Tesla Inc	Exchange Traded	USD 675	18/3/2022	608,268	(169,375)
(100)	Put	Tesla Inc	Exchange Traded	USD 720	14/4/2022	233,955	(278,500)
(469)	Put	Twilio Inc	Exchange Traded	USD 260	14/4/2022	(3,328,294)	(4,246,795)
(2,365)	Call	Uber Technologies Inc	Exchange Traded	USD 47.5	14/4/2022	165,998	(52,030)
(2,365)	Put	Uber Technologies Inc	Exchange Traded	USD 30	14/4/2022	88,833	(218,762)
(234)	Put	Unitedhealth Group Inc	Exchange Traded	USD 430	18/3/2022	129,934	(77,805)
(1,767)	Call	Valero Energy Corp	Exchange Traded	USD 90	18/3/2022	84,543	(200,554)
(446)	Call	Visa Inc	Exchange Traded	USD 235	14/4/2022	(14,817)	(120,866)
(668)	Call	Walt Disney Co/The	Exchange Traded	USD 155	14/4/2022	(105,666)	(230,460)
(1,713)	Put	Wells Fargo & Co	Exchange Traded	USD 45	14/4/2022	99,830	(124,193)
(1,713)	Call	Wells Fargo & Co	Exchange Traded	USD 60	14/4/2022	78,418	(82,224)
Total						(9,306,718)	(53,521,442)

Contracts For Difference as at 28 February 2022

<u>as at 20 l</u>	ebidary 2022		
Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
Holding		Counterparty	005
(470.040)	Australia	ID Manage	0.000
(178,340)	Crown Resorts Ltd	JP Morgan	3,082
(110,627)	IDP Education Ltd	JP Morgan	372,050
			375,132
	Brazil		
(118,009)	Suzano SA	Citibank	70,381
(169,369)	Hapvida Participacoes e Investimentos SA	JP Morgan	(33,026)
(98,674)	Localiza Rent a Car SA	JP Morgan	(37,026)
(1,718,219)	Magazine Luiza SA	JP Morgan	123,281
(122,969)	Petro Rio SA	JP Morgan	(59,284)
(128,586)	Raia Drogasil SA	JP Morgan	(48,668)
		-	15,658
	Canada		
(24,209)	Teck Resources Ltd	JP Morgan	(11,328)
			(11,328)
	Cayman Islands		
(13,771)	Baidu Inc	Citibank	11,292
(306,000)	China Conch Venture		
	Holdings Ltd	Citibank	19,523
(57,009)	KE Holdings Inc	Citibank	47,888
(116,722)	Kingsoft Cloud Holdings Ltd	Citibank	(16,341)
(532,000)	Longfor Group Holdings Ltd	Citibank	197,920
(175,800)	Microport Scientific Corp	Citibank	10,757
(302,069)	RLX Technology Inc	Citibank	10,572
(65,900)	Sunny Optical Technology Group Co Ltd	Citibank	(16,571)
(208,000)	Xinyi Solar Holdings Ltd	Citibank	(2,186)
(30,548)	Bilibili Inc ADR	JP Morgan	(2,444)
(120,000)	China Resources Land Ltd	JP Morgan	7,009
(346,000)	CK Asset Holdings Ltd	JP Morgan	74,943

Contracts For Difference as at 28 February 2022

			Unrealised appreciation/
			(depreciation)
Holding	Description	Counterparty	USD
(2,882,932)	Country Garden Holdings	15.14	
	Co Ltd	JP Morgan	146,854
(50,491)	GDS Holdings Ltd	JP Morgan	(271,577)
(485,000)	Geely Automobile Holdings Ltd	JP Morgan	151,940
(506,170)	iQIYI Inc ADR	JP Morgan	20,649
(204,500)	Ping An Healthcare and Technology Co Ltd	JP Morgan	13,575
(29,000)	Shenzhou International Group Holdings Ltd	JP Morgan	34,116
(89,000)	Smoore International	ID Mores	E0 004
(240 000)	Holdings Ltd	JP Morgan	58,604
(218,800)	Xiaomi Corp	JP Morgan	37,653
(30,990)	XPeng Inc	JP Morgan	45,555
			579,731
	China		
(296,000)	China Longyuan Power Group Corp Ltd	Citibank	(38,675)
(787,900)	China Vanke Co Ltd	Citibank	217,437
(834,000)	China Southern Airlines Co Ltd	JP Morgan	42,145
(71,200)	Fuyao Glass Industry Group Co Ltd	JP Morgan	31,129
(551,250)	Shandong Gold Mining	ID M	(00.11)
	Co Ltd	JP Morgan	(66,411)
			185,625
	Finland		
(17,638)	Sampo Oyj	Citibank	20,277
			20,277
	Germany		
(300,091)	Commerzbank AG	Citibank	530,183
(16,746)	Delivery Hero SE	JP Morgan	383,623
	·	-	913,806
			· · · · · · · · · · · · · · · · · · ·

Contracts For Difference as at 28 February 2022

	Unrealised appreciation/ (depreciation)
Holding Description Counterparty	USD
Hong Kong	
(53,500) China Overseas Land & Investment Ltd Citibank	7,639
(88,000) Galaxy Entertainment Group Ltd JP Morgan	40,333
	47,972
Ireland	
1,241,004 iShares S&P 500 Consumer Discretionary Sector UCITS ETF JP Morgan	(868,703)
2,488,763 iShares S&P 500 Industrials	(107.750)
Sector UCITS ETF JP Morgan	(497,753)
	(1,366,456)
Italy	
(61,116) Nexi SpA Citibank	35,592
(1,319,919) Telecom Italia SpA/Milano JP Morgan	68,669
	104,261
Japan	_
(23,600) Open House Group Co Ltd Citibank	(38,281)
(78,700) Hitachi Metals Ltd JP Morgan	35,025
(40,100) Kobe Bussan Co Ltd JP Morgan	(72,527)
(4,500) Lasertec Corp JP Morgan	66,798
(30,100) Mitsui Fudosan Co Ltd JP Morgan	(7,222)
(00,100) Milouri adosair oo Eta or Morgan	(16,207)
Marca Danublia of (Courth Marca)	(10,207)
Korea, Republic of (South Korea)	10.701
(41,350) Celltrion Healthcare Co Ltd Citibank	48,781
(591) Korea Zinc Co Ltd JP Morgan	(12,330)
(15,204) POSCO Chemical Co Ltd JP Morgan	(28,522)
	7,929
Netherlands	
(31,409) Just Eat Takeaway.com NV Citibank	(49,656)
	(49,656)
Poland	
(60,911) CD Projekt SA JP Morgan	295,702
	295,702
Singapore	
(227,800) Singapore Airlines Ltd Citibank	36,171
(227,000) enigapero / mimico 2ta entatini	36,171
South Africa	
	16 200
(6,076) Capitec Bank Holdings Ltd JP Morgan	16,309
	16,309
Spain	
(23,560) Ferrovial SA Citibank	2,893
	2,893
Sweden	
(13,124) Fastighets AB Balder Citibank	11,923
(20,549) Sagax AB Citibank	(3,001)
(38,419) Sweco AB Citibank	26,962
	35,884
Switzerland	,
(3,314) Vifor Pharma AG JP Morgan	2,196
(0,017) VIIOI I Hailila AO SE IVIOIGAII	2,196
	2,190

Contracts For Difference as at 28 February 2022

			Unrealised appreciation/ (depreciation)
Holding	Description	Counterparty	USD
	United Kingdom		
(229,107)	BT Group Plc	Citibank	41,713
(960,011)	Rolls-Royce Holdings Plc	Citibank	245,438
(35,999)	SSE Plc	Citibank	(46,940)
(255,238)	Tesco Plc	Citibank	8,408
(139,513)	Aviva Plc	JP Morgan	61,787
(130,548)	Informa Plc	JP Morgan	(9,713)
(85,474)	Ocado Group Plc	JP Morgan	(133,283)
(15,299)	Prudential Plc	JP Morgan	10,007
			177,417
	United States		
(22,547)	American International		()
(0.050)	Group Inc	Citibank	(225)
(9,352)	Citrix Systems Inc	Citibank	(3,554)
(971)	Cooper Cos Inc/The	Citibank	(12,798)
(2,343)	Martin Marietta Materials Inc	Citibank	(6,912)
(8,095)	Paychex Inc	Citibank	23,314
(36,700)	Westinghouse Air Brake	Onibarin	20,011
, ,	Technologies Corp	Citibank	66,060
(3,695)	Zimmer Biomet Holdings Inc	Citibank	(10,568)
(8,889)	Affirm Holdings Inc	JP Morgan	37,215
(6,686)	AmerisourceBergen Corp	JP Morgan	(1,558)
(610)	Chipotle Mexican Grill Inc	JP Morgan	(17,720)
(86,981)	DISH Network Corp	JP Morgan	(159,702)
(9,924)	Dollar General Corp	JP Morgan	42,276
(19,695)	Dollar Tree Inc	JP Morgan	(85,708)
(27,390)	DXC Technology Co	JP Morgan	108,464
(29,885)	Fisery Inc	JP Morgan	66,345
(31,343)	J M Smucker Co/The	JP Morgan	48,582
(22,413)	Las Vegas Sands Corp	JP Morgan	69,671
(9,200)	Match Group Inc	JP Morgan	(3,772)
(12,114)	Nucor Corp	JP Morgan	(212,237)
(30,133)	Occidental Petroleum Corp	JP Morgan	(37,915)
(26,933)	PACCAR Inc	JP Morgan	66,524
(3,962)	Roku Inc	JP Morgan	(72,269)
(1,505)	Roper Technologies Inc	JP Morgan	(2,814)
(19,609)	Snap Inc	JP Morgan	(30,154)
(327,211)	Walgreens Boots	· ·	
	Alliance Inc	JP Morgan	1,341,565
			1,212,110
Total			2,585,426

Purchased Swaptions as at 28 February 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 6,765,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.37.V1 quarterly from 20/12/2021; and pays 5% Fixed	Bank of America	16/3/2022	(17,626)	12,817
JPY 3,691,125,900	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONA 1 Day annually from 10/8/2023; and pays 0.42% Fixed annually from 10/8/2023	BNP Paribas	8/8/2022	(70,171)	51,855
JPY 7,382,251,800	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONA 1 Day annually from 10/8/2023; and pays 0.42% Fixed annually from 10/8/2023	BNP Paribas	8/8/2022	(116,885)	103,710
USD 74,835,180	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.52% Fixed semi-annually from 7/1/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 7/10/2022	Citibank	5/7/2022	(1,101,100)	879,415
USD 9,415,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.37.V1 quarterly from 20/12/2021; and pays 5% Fixed	Credit Suisse	16/3/2022	(42,084)	31,070
USD 10,190,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.37.V1 quarterly from 20/12/2021; and pays 5% Fixed	Credit Suisse	16/3/2022	(29,505)	19,305
USD 15,802,990	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.55% Fixed semi-annually from 8/1/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 8/10/2022	Deutsche Bank	6/7/2022	(225,787)	205,513
USD 15,802,990	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.55% Fixed semi-annually from 8/1/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 8/10/2022	Deutsche Bank	6/7/2022	(220,164)	205,512
USD 33,138,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.6% Fixed semi-annually from 22/10/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 22/7/2022	Goldman Sachs	20/4/2022	(852,465)	174,201
USD 33,138,471	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.6% Fixed semi-annually from 22/10/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 22/7/2022	Goldman Sachs	20/4/2022	(849,216)	174.203
USD 10,675,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.37.V1 quarterly from 20/12/2021; and pays 5% Fixed	JP Morgan	16/3/2022	(36,738)	12,260
USD 153,659,727	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 8/3/2023; and pays 1.64% Fixed semi-annually from 8/9/2022	Morgan Stanley	4/3/2022	39,458	1,149,536
USD 139,920,622	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.5% Fixed semi-annually from 20/10/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 20/7/2022	Morgan Stanley	14/4/2022	(2,289,273)	351,030
USD 70,259,767	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.3% Fixed semi-annually from 25/10/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 25/7/2022	Morgan Stanley	21/4/2022	(803,371)	34,593
Total	. ,	<u> </u>		(6,614,927)	3,405,020

Written Swaptions as at 28 February 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (143,570,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.04% Fixed semi-annually from 17/12/2026; and pays Floating USD SOFR 3 Month BBA quarterly from 17/9/2026	Barclays	15/6/2026	38,715	(2,366,082)
USD (143,570,605)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.04% Fixed semi-annually from 17/12/2026; and pays Floating USD SOFR 3 Month BBA quarterly from 17/9/2026	Barclays	15/6/2026	35,126	(2,366,092)

Written Swaptions as at 28 February 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (409,418,508)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.13% Fixed semi-annually from 7/9/2022; and pays Floating USD SOFR 1 Day annually from 7/3/2023	Citibank	3/3/2022	(1,989,352)	(2,398,771)
USD (204,709,254)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.56% Fixed semi-annually from 7/9/2022; and pays Floating USD SOFR 1 Day annually from 7/3/2023	Citibank	3/3/2022	(217,067)	(582,619)
USD (9,415,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX. NA.HY.37.V1 quarterly from 20/12/2021	Credit Suisse	16/3/2022	11,299	(2,824)
USD (820,545,436)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.08% Fixed semi-annually from 18/9/2022; and pays Floating USD SOFR 1 Day annually from 18/3/2023	Goldman Sachs	16/3/2022	(5,009,807)	(5,863,175)
USD (614,638,908)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.13% Fixed semi-annually from 8/9/2022; and pays Floating USD SOFR 1 Day annually from 8/3/2023	Morgan Stanley	4/3/2022	(3,041,646)	(3,630,740)
USD (153,659,727)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.84% Fixed semi-annually from 8/9/2022; and pays Floating USD SOFR 1 Day annually from 8/3/2023	Morgan Stanley	4/3/2022	392,343	(66,445)
USD (132,394,401)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.04% Fixed semi-annually from 2/1/2027; and pays Floating USD SOFR 3 Month BBA quarterly 2/10/2026	Morgan Stanley	30/6/2026	(407,044)	(2,194,368)
Total				(10,187,433)	(19,471,116)

SPAC PIPE Commitments as at 28 February 2022

Holding	Description	Commitment Amount USD	Unrealised appreciation/ (depreciation) USD
	United States		
307,900	Symbotic	3,079,000	
Total		3,079,000	-

Global Corporate Bond Fund

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	
	rities and Money Market Inst			USD 1,400,000	Shimao Group Holdings Ltd	074 000	0.0
o an Oπiciai Stoc Regulated Market	k Exchange Listing or Dealt	in on Anothe	r	USD 2,700,000	3.45% 11/1/2031 Shimao Group Holdings Ltd 5.2% 16/1/2027*	371,000 783,000	0.0
BONDS	Australia			USD 275,000	Tencent Holdings Ltd '144A' 2.985% 19/1/2023	277,811	0.0
GBP 950,000	APT Pipelines Ltd 2.5% 15/3/2036	1,115,363	0.11	USD 1,100,000	Tencent Holdings Ltd 3.84% 22/4/2051*	992,282	0.0
USD 3,400,000	Macquarie Group Ltd '144A' FRN 14/4/2028	3,205,406	0.33	USD 875,000	Tencent Holdings Ltd '144A' 3.925% 19/1/2038*	848,752	0.0
EUR 500,000	Toyota Finance Australia Ltd 0.44% 13/1/2028	543,662	0.06	USD 2,000,000	Weibo Corp 3.5% 5/7/2024*	2,020,780	0.2
	0.4470 10/1/2020	4,864,431	0.50			17,745,119	1.8
EUR 4,000,000	Austria BAWAG Group AG FRN	4,004,431	0.30	EUR 3,075,000	Denmark Danske Bank A/S FRN 15/5/2031	3,290,754	0.3
EUR 2,400,000	26/3/2029 Lenzing AG FRN 7/9/2025	4,520,121	0.47	FUD 1 200 000	Finland OP Corporate Bank plc FRN		
	(Perpetual)*	2,790,889 7,311,010	0.29	EUR 1,300,000	9/6/2030	1,447,752	0.1
	Belgium	7,311,010	0.76	USD 700,000	France AXA SA '144A' FRN		
	Argenta Spaarbank NV FRN 8/2/2029	4,994,440	0.52	EUR 1,775,000	14/12/2036 (Perpetual)* AXA SA FRN 10/7/2042	907,809 1,850,643	0.0 0.1
	Belfius Bank SA 1.25% 6/4/2034 FLUVIUS System Operator	3,238,663	0.33	EUR 1,100,000	Banque Federative du Credit Mutuel SA 0.625% 3/11/2028	1,159,557	0.
EUR 4,000,000	CVBA 0.625% 24/11/2031 KBC Group NV 0.75% 21/1/2028	1,343,815 4,354,282	0.14 0.45	EUR 600,000	Banque Federative du Credit Mutuel SA 1.125% 19/1/2032	635,058	0.0
	Deltish Weeds Islands	13,931,200	1.44		BNP Paribas SA FRN 1/9/2028 BNP Paribas SA '144A' FRN	1,689,380	0.
USD 200,000	British Virgin Islands GTL Trade Finance Inc 7.25%				20/1/2033 BNP Paribas SA 0.5% 19/1/2030	2,018,219 1,337,739	0. 0.
LICD 040 000	16/4/2044*	247,266	0.03		BPCE SA '144A' FRN 6/10/2026	2,755,658	0.
USD 240,000	Huarong Finance II Co Ltd 5% 19/11/2025	237,000	0.02		BPCE SA FRN 2/3/2032	2,580,793	0.
USD 900,000	TSMC Global Ltd '144A' 2.25% 23/4/2031	835,137	0.09		BPCE SA 0.625% 15/1/2030* BPCE SA '144A' 5.7% 22/10/2023	3,363,319 3,145,901	0.
USD 1,000,000	Vigorous Champion International Ltd 4.25%			EUR 600,000	Credit Agricole Assurances SA 2% 17/7/2030*	633,516	0.
	28/5/2029	995,520	0.10	EUR 1,000,000	Credit Mutuel Arkea SA 3.375%	000,010	0.
	Canada	2,314,923	0.24	EUR 1,050,000	11/3/2031* Crown European Holdings SA	1,180,946	0.
USD 770,000	Alimentation Couche-Tard Inc			EUD 400 000	2.625% 30/9/2024	1,188,017	0.
	'144A' 3.625% 13/5/2051 Bell Telephone Co of Canada	702,608	0.07	EUR 1,300,000	Engie SA 2% 28/9/2037 Faurecia SE 3.75% 15/6/2028	443,870 1,445,140	0. 0.
	or Bell Canada/The 4.35% 18/12/2045	995,455	0.10	EUR 1,700,000	Holding d'Infrastructures des Metiers de l'Environnement	4 777 000	0
USD 205,000	Cenovus Energy Inc 3.75% 15/2/2052	181,190	0.02	EUR 900,000	0.625% 16/9/2028 La Poste SA FRN 29/10/2025	1,777,293	0.
CAD 1,110,000	Rogers Communications Inc 4% 13/3/2024	894,995	0.09		(Perpetual)* Orange SA 0.625% 16/12/2033	994,613 709,081	0. 0.
CAD 1,270,000	Rogers Communications Inc 6.56% 22/3/2041	1,203,860	0.13		Orange SA 9% 1/3/2031 Societe Generale SA '144A'	704,710	0.
	TELUS Corp 3.4% 13/5/2032	3,302,289	0.34		FRN 9/6/2032	1,849,038	0.
,	TELUS Corp 4.4% 29/1/2046 TransCanada PipeLines Ltd	676,131	0.07	USD 5,300,000	Societe Generale SA '144A' FRN 21/1/2033	5,059,796	0.
CAD 3,000,000	4.18% 3/7/2048 TransCanada PipeLines Ltd	35,824	0.00	EUR 1,405,000	Solvay Finance SACA FRN 3/6/2024 (Perpetual)	1,668,130	0.
	4.33% 16/9/2047	2,204,875 10,197,227	1.05		Thales SA 0.75% 23/1/2025* TotalEnergies SE FRN	1,343,538	0.
	Cayman Islanda	10,101,221	1.00	EUR 1,700,000	26/2/2025 (Perpetual)	1,913,742	0.
USD 300,000	Cayman Islands Alibaba Group Holding Ltd	222 440	0.03			42,355,506	4.
USD 1,466,000	3.25% 9/2/2061 Alibaba Group Holding Ltd	233,118	0.02	USD 2,200,000	Germany Allianz SE FRN 30/10/2027		
USD 1.000.000	4.4% 6/12/2057 Baidu Inc 3.875% 29/9/2023	1,426,946 1,023,310	0.15 0.10		(Perpetual)	1,914,000	0.
	Haidilao International Holding Ltd 2.15% 14/1/2026*	7,093,000	0.73	EUR 711,000	Allianz SE FRN 17/10/2042 Bayer AG FRN 1/7/2074	1,273,811 810,562	0. 0.
USD 3,200,000	Meituan 3.05% 28/10/2030*	2,675,120	0.28		Bayer AG FRN 2/4/2075 Bayer AG FRN 12/11/2079	8,095,894 1,628,199	0. 0.

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Asset
	Bayer AG 0.75% 6/1/2027	1,206,804	0.12	_	Nissan Motor Co Ltd 3.201%	` ′	
	Bertelsmann SE & Co KGaA FRN 23/4/2075	1,584,336	0.12		17/9/2028* Nissan Motor Co Ltd '144A'	1,593,446	0.1
EUR 900,000	Deutsche Bahn Finance GMBH 0.625% 8/12/2050	771,616	0.08		4.345% 17/9/2027 Nomura Holdings Inc 2.999%	2,377,136	0.2
EUR 1,600,000	Deutsche Bahn Finance GMBH 1.125% 29/5/2051	1,554,524	0.16		22/1/2032 Takeda Pharmaceutical Co Ltd	771,190	0.0
EUR 3,400,000	Deutsche Bank AG FRN	, ,		201(1,100,000	2% 9/7/2040	1,158,823	0.1
EUR 800,000	23/2/2028 Landesbank Baden-	3,805,336	0.39		I	11,077,643	1.1
EUR 900,000	Wuerttemberg 2.2% 9/5/2029 LEG Immobilien SE 1.5%	833,881	0.09		Jersey Aptiv Plc 3.1% 1/12/2051	1,899,653	0.2
EUR 1,600,000	17/1/2034 Volkswagen Bank GmbH	931,500	0.10		Aptiv Plc / Aptiv Corp 3.25% 1/3/2032	1,173,665	0.1
EUR 2,000,000	1.25% 10/6/2024 Volkswagen Financial Services	1,825,018	0.19		Glencore Finance Europe Ltd 3.125% 26/3/2026	2,740,540	0.2
	AG 3% 6/4/2025 Volkswagen Leasing GmbH	2,388,458	0.25	EUR 3,130,000	Heathrow Funding Ltd 1.5% 12/10/2025*	3,564,062	0.3
2011 0,110,000	0.625% 19/7/2029	3,263,805	0.34			9,377,920	0.9
EUR 1,900,000	Volkswagen Leasing GmbH 1% 16/2/2023	2,150,640	0.22		Luxembourg	2,211,222	
	Vonovia SE 1% 16/6/2033	2,379,784	0.25	EUR 200,000	Becton Dickinson Euro Finance Sarl 0.632% 4/6/2023	225 750	0.0
,	Vonovia SE 1.5% 14/6/2041* Vonovia SE 1.625% 1/9/2051	727,981 758,412	0.07 0.08	EUR 3.323.000	Becton Dickinson Euro Finance	225,759	0.0
	ZF Finance GmbH 2.25% 3/5/2028	3,087,123	0.08		Sarl 1.336% 13/8/2041* EIG Pearl Holdings Sarl '144A'	3,099,057	0.3
EUR 1,200,000	ZF Finance GmbH 3%				3.545% 31/8/2036	1,937,969	0.2
	21/9/2025	1,334,130 42,325,814	0.14 4.37		GELF Bond Issuer I SA 1.125% 18/7/2029	1,594,884	0.1
	Indonesia	42,020,014	4.07	EUR 2,235,000	HeidelbergCement Finance Luxembourg SA 2.5% 9/10/2024	2,623,786	0.2
USD 1,275,000	Indofood CBP Sukses Makmur Tbk PT 3.541% 27/4/2032	1,187,344	0.12	EUR 3,226,000	Holcim Finance Luxembourg SA 2.375% 9/4/2025	3,773,361	0.3
	Ireland	1,107,011	0.12	EUR 100,000	Medtronic Global Holdings SCA 1.375% 15/10/2040	99,746	0.0
	AIB Group Plc FRN 30/5/2031 Aon Plc 4.45% 24/5/2043	1,679,742 1,545,404	0.17 0.16	EUR 800,000	Medtronic Global Holdings SCA		
, ,	Bank of Ireland Group Plc FRN 19/9/2027	2,685,258	0.28		1.5% 2/7/2039 P3 Group Sarl 0.875% 26/1/2026	833,219 4,888,003	0.0 0.5
EUR 1,100,000	Cloverie Plc for Swiss	2,065,256	0.20		SELP Finance Sarl 0.875% 27/5/2029	1,398,622	0.1
	Reinsurance Co Ltd FRN 1/9/2042	1,278,478	0.13	EUR 3,080,000	SES SA FRN 27/5/2026	2 102 220	0.1
	Linde Plc 1% 30/9/2051 Zurich Finance Ireland	458,526	0.05	EUR 900,000	(Perpetual) Traton Finance Luxembourg SA	3,183,239	0.3
202 2,200,000	Designated Activity Co FRN 2/5/2052*	2,057,000	0.21	EUR 3,000,000	14/6/2024 (Zero Coupon) Traton Finance Luxembourg SA	998,259	0.1
	2/3/2032	9,704,408	1.00		1.25% 24/3/2033	3,083,722	0.3
	Italy	0,104,400	1.00		• •	27,739,626	2.8
	ASTM SpA 2.375% 25/11/2033 Autostrade per l'Italia SpA	4,617,168	0.48	USD 674,000	Mexico America Movil SAB de CV		
	1.625% 12/6/2023*	2,143,869	0.22	USD 405 000	6.125% 30/3/2040 Corp Inmobiliaria Vesta SAB de	858,947	0.0
	Banco BPM SpA FRN 19/1/2032*	2,131,977	0.22	030 480,000	CV '144A' 3.625% 13/5/2031	455,316	0.0
	Eni SpA '144A' 4% 12/9/2023 Intesa Sanpaolo SpA '144A'	2,519,245	0.26	EUR 500,000	Fomento Economico Mexicano SAB de CV 1% 28/5/2033	497,693	0.0
EUR 2,900,000	FRN 1/6/2032 Intesa Sanpaolo Vita SpA	2,255,626	0.23	EUR 1,000,000	Mexico Government International Bond 1.45%		
ELID 2 440 000	2.375% 22/12/2030 Snam SnA 0.75% 20/6/2020	2,976,488	0.31		25/10/2033	939,971	0.1
	Snam SpA 0.75% 20/6/2029 UniCredit SpA 1.625%	2,579,758	0.26			2,751,927	0.2
	18/1/2032	681,235	0.07	LISD 1 000 000	Netherlands ABN AMRO Bank NV FRN		
	Japan	19,905,366	2.05		27/3/2028	1,016,750	0.1
EUR 670,000	Asahi Group Holdings Ltd	740 500	0.00		ABN AMRO Bank NV 1.25% 20/1/2034	2,099,598	0.2
EUR 1,500,000	0.155% 23/10/2024 East Japan Railway Co 1.104%	743,536	0.08	USD 1,400,000	Argentum Netherlands BV for Swiss Re Ltd FRN 15/8/2050	1,461,250	0.1
EUR 470,000	15/9/2039 Nissan Motor Co Ltd 1.94%	1,489,680	0.15	EUR 2,960,000	BP Capital Markets BV 1.467% 21/9/2041	2,748,544	0.2
USD 2,385,000	15/9/2023 Nissan Motor Co Ltd '144A'	539,797	0.06	EUR 2,270,000	Conti-Gummi Finance BV 1.125% 25/9/2024	2,580,519	0.2
	3.043% 15/9/2023	2,404,035	0.25		25,5 25,6,2021	_,555,515	5.2

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
ELIR 1 100 000	de Volksbank NV FRN			EUR 400 000	Volkswagen International		
	22/10/2030	1,230,162	0.13	·	Finance NV 3.3% 22/3/2033	507,949	0.05
EUR 2,250,000	Digital Intrepid Holding BV 1.375% 18/7/2032	2,274,129	0.23	EUR 1,000,000	Wintershall Dea Finance 2 BV FRN 20/4/2026 (Perpetual)	906,749	0.09
EUR 2,200,000	Enel Finance International NV				, , , ,	84,796,981	8.75
GBP 2 000 000	0.5% 17/6/2030 Enel Finance International NV	2,242,269	0.23		New Zealand		
	5.625% 14/8/2024	2,914,048	0.30	EUR 7,223,000	Chorus Ltd 1.125% 18/10/2023	8,232,170	0.85
,	Heineken NV 1.75% 7/5/2040 ING Groep NV FRN 22/3/2028	535,080 6,808,724	0.06 0.70		Norway		
, ,	ING Groep NV FRN 18/2/2029	1,549,230	0.16	EUR 1,600,000	Aker BP ASA 1.125% 12/5/2029	1,682,381	0.17
	ING Groep NV FRN 16/2/2031	2,573,797	0.27	EUD 0 000 000	Spain		
	JDE Peet's NV 0.625% 9/2/2028 JDE Peet's NV '144A' 1.375%	2,628,663	0.27	EUR 2,900,000	Amadeus IT Group SA 0.875% 18/9/2023*	3,283,841	0.34
	15/1/2027	439,930	0.05	EUR 2,400,000	Cellnex Finance Co SA 2%		
EUR 1,100,000	Naturgy Finance BV FRN 24/4/2024 (Perpetual)*	1,239,218	0.13	FUR 1 683 000	15/9/2032 Grupo Antolin-Irausa SA 3.5%	2,335,514	0.24
EUR 900,000	NN Group NV FRN 8/4/2044	1,061,552	0.11	LOIX 1,003,000	30/4/2028*	1,642,143	0.17
USD 620,000	NXP BV / NXP Funding LLC	650,910	0.07	EUR 1,400,000	Merlin Properties Socimi SA	4 420 204	0.45
USD 755,000	'144A' 4.875% 1/3/2024 NXP BV / NXP Funding LLC /	650,910	0.07	USD 2.500.000	1.375% 1/6/2030 Telefonica Emisiones SA	1,436,391	0.15
	NXP USA Inc '144A' 3.15%			,,,,,,,	4.103% 8/3/2027	2,628,011	0.27
USD 666 000	1/5/2027 NXP BV / NXP Funding LLC /	760,058	0.08			11,325,900	1.17
000,000	NXP USA Inc '144A' 4.3%				Switzerland		
ELID 2 200 000	18/6/2029 Redexis Gas Finance BV	709,170	0.07	EUR 700,000	Credit Suisse Group AG FRN 14/1/2028	739,856	0.08
EUR 3,300,000	1.875% 28/5/2025	3,806,434	0.39	USD 2,360,000	Credit Suisse Group AG '144A'	739,030	0.00
EUR 2,100,000	Repsol International Finance	0.050.040	0.04	FUD 040 000	FRN 1/4/2031	2,431,756	0.25
USD 1.500.000	BV FRN 11/9/2028 (Perpetual) Shell International Finance BV	2,352,346	0.24	EUR 840,000	Credit Suisse Group AG 0.625% 18/1/2033	786,068	0.08
	4.375% 11/5/2045	1,642,672	0.17		UBS AG 5.125% 15/5/2024	7,285,390	0.75
	Stellantis NV 1.25% 20/6/2033 Stellantis NV 3.375% 7/7/2023	1,532,052 1,358,759	0.16 0.14	USD 2,500,000	UBS Group AG FRN 31/1/2024 (Perpetual)*	2,629,513	0.27
	Syngenta Finance NV 1.25%	1,000,700	0.14		UBS Group AG FRN 3/11/2026	3,590,597	0.37
EUD 2 100 000	10/9/2027 Syngenta Finance NV 3.375%	528,156	0.05	USD 2,700,000	UBS Group AG '144A' FRN 11/2/2033	2,554,723	0.27
EUR 2, 100,000	16/4/2026*	2,450,245	0.25		11/2/2033	20,017,903	2.07
USD 290,000	Syngenta Finance NV '144A'	222 222			United Kingdom	20,017,000	2.07
EUR 4.800.000	5.182% 24/4/2028 Telefonica Europe BV FRN	309,298	0.03	USD 1,310,000	Anglo American Capital Plc		
	4/9/2023 (Perpetual)	5,437,398	0.56	1100 700 000	'144A' 2.25% 17/3/2028	1,244,048	0.13
EUR 1,300,000	Telefonica Europe BV FRN 31/3/2024 (Perpetual)	1,546,676	0.16	USD 760,000	Antofagasta Plc '144A' 2.375% 14/10/2030	679,088	0.07
EUR 4,520,000	Teva Pharmaceutical Finance	1,540,070	0.10	USD 905,000	BAE Systems Plc '144A'	,	
	Netherlands II BV 3.75%	4 774 077	0.40	GRP 2 000 000	3% 15/9/2050 Barclays Plc FRN 6/10/2023	770,773 2,691,708	0.08 0.28
EUR 1.500.000	9/5/2027 Teva Pharmaceutical Finance	4,771,077	0.49		Barclays Plc FRN 28/1/2028	1,989,505	0.20
	Netherlands II BV 4.375%				Barclays Plc FRN 9/8/2029*	1,592,345	0.16
FUR 1 300 000	9/5/2030 Teva Pharmaceutical Finance	1,569,004	0.16		Barclays Plc FRN 9/8/2029* Barclays Plc 5.25% 17/8/2045	1,086,756 1,492,518	0.11 0.15
201(1,300,000	Netherlands II BV 4.5%				BAT International Finance Plc		
EUD 4 040 000	1/3/2025	1,453,001	0.15	GRP 1 195 000	2.25% 16/1/2030 BAT International Finance Plc	1,393,644	0.14
EUR 1,010,000	Thermo Fisher Scientific Finance I BV 1.625%			OBI 1,195,000	2.25% 9/9/2052	943,770	0.10
	18/10/2041	1,020,304	0.11	EUR 500,000	BP Capital Markets Plc FRN	E40 701	0.06
EUR 1,240,000	Toyota Motor Finance Netherlands BV 27/10/2025			EUR 1,580,000	22/3/2029 (Perpetual) British American Tobacco Plc	542,731	0.06
	(Zero Coupon)	1,357,475	0.14		FRN 27/9/2026 (Perpetual)	1,606,183	0.17
EUR 2,310,000	Upjohn Finance BV 1.023% 23/6/2024	2 612 245	0.27	EUR 2,100,000	British Telecommunications Plc FRN 18/8/2080	2,219,768	0.23
EUR 4,460,000	Viterra Finance BV 1%	2,613,345	0.27	GBP 930,000	British Telecommunications Plc		
ODD 4 400 000	24/9/2028	4,638,878	0.48	GRP 1 200 000	5.75% 7/12/2028 BLIDA Finance Plc 5%	1,432,888	0.15
GBP 1,100,000	Volkswagen Financial Services NV 1.375% 14/9/2028	1,350,444	0.14	GDF 1,200,000	BUPA Finance Plc 5% 8/12/2026	1,738,766	0.18
GBP 1,200,000	Volkswagen Financial Services			EUR 1,200,000	Chanel Ceres Plc 0.5%	1 240 044	0.44
FI IR 4 000 000	NV 1.625% 10/2/2024 Volkswagen International	1,592,422	0.16	GBP 1,234.000	31/7/2026 Channel Link Enterprises	1,312,844	0.14
LOIX 4,000,000	Finance NV FRN 14/12/2022				Finance Plc FRN 30/6/2050	1,607,107	0.17
	(Perpetual)	4,528,696	0.47	EUR 894,000	Channel Link Enterprises Finance Plc FRN 30/6/2050	1,004,518	0.10
						1,004,010	0.10

^{*} All or a portion of this security represents a security on loan.

Portfolio of Inv	∕estments 28 Februar	у 2022					
		Market	% of			Market	% of
		Value	Net			Value	Net
Holding	Description		Assets	Holding	Description		Assets
		<u> </u>			-	<u> </u>	
GBP 510,000	HSBC Holdings Plc 6%	024 540	0.00	USD 975,000	Amcor Flexibles North America	000 505	0.40
ELID 6 000 000	29/3/2040 Imperial Brands Finance Plc	831,519	0.09	1160 400 000	Inc 2.69% 25/5/2031	928,565	0.10
EUR 6,900,000	1.125% 14/8/2023	7,815,601	0.81	03D 400,000	American Express Co 4.05% 3/12/2042	431,414	0.04
GBP 500 000	Imperial Brands Finance Plc	7,013,001	0.01	USD 900 000	American International Group	751,717	0.04
02. 000,000	4.875% 7/6/2032	708,443	0.07	002 000,000	Inc 4.75% 1/4/2048	1,018,544	0.11
EUR 3,200,000	Informa Plc 2.125% 6/10/2025	3,669,072	0.38	USD 562,000	American International Group	,,-	
GBP 1,740,000	Lloyds Banking Group Plc				Inc 4.8% 10/7/2045	631,223	0.07
	2% 12/4/2028	2,251,946	0.23	EUR 1,130,000	American Tower Corp 0.4%		
USD 900,000	LSEGA Financing Plc '144A'	0.47.000	0.00	EUD 0 000 000	15/2/2027	1,190,699	0.12
ELID 3 191 000	2.5% 6/4/2031 NatWest Group Plc FRN	847,392	0.09	EUR 2,000,000	American Tower Corp 0.45% 15/1/2027	2,117,140	0.22
LOIX 3, 10 1,000	14/9/2029	3,294,015	0.34	FUR 3 181 000	American Tower Corp 0.5%	2,117,140	0.22
USD 5.200.000	NatWest Group Plc FRN	0,204,010	0.04	2017 0, 10 1,000	15/1/2028	3,313,227	0.34
,,	1/11/2029*	5,251,320	0.54	EUR 2,000,000	American Tower Corp 0.875%	-,,	
EUR 2,575,000	NatWest Group Plc FRN				21/5/2029	2,066,477	0.21
	14/9/2032	2,660,806	0.27	USD 1,033,000	American Tower Corp 2.4%		
EUR 910,000	NGG Finance Plc FRN				15/3/2025	1,024,523	0.11
1100 000 000	5/12/2079	1,003,371	0.10	USD 1,500,000	American Tower Corp 3.375%	4 500 007	0.40
USD 200,000	Rio Tinto Finance USA Plc	213,261	0.02	LISD 1 000 000	15/5/2024 American Water Capital Corp	1,526,367	0.16
USD 1 155 000	4.125% 21/8/2042 Santander UK Group Holdings	213,201	0.02	1,000,000	3.45% 1/5/2050	942,435	0.10
000 1,100,000	Plc FRN 11/1/2028	1,113,781	0.11	USD 2 100 000	Amgen Inc 3.375% 21/2/2050	1,893,784	0.20
USD 1,759,000	Santander UK Plc '144A' 5%	.,,	•	1 ' '	Amgen Inc 4.2% 22/2/2052	261,962	0.03
	7/11/2023	1,831,128	0.19		Analog Devices Inc 2.95%		
EUR 1,400,000	Sky Ltd 2.25% 17/11/2025	1,657,598	0.17		1/10/2051	564,851	0.06
EUR 3,900,000	Standard Chartered Plc FRN			CAD 1,220,000	Anheuser-Busch InBev Finance		
1100 000 000	9/9/2030	4,423,532	0.46	1100 4 000 000	Inc 4.32% 15/5/2047	937,916	0.10
USD 900,000	Standard Chartered Plc '144A' 5.7% 26/3/2044	999,727	0.10	USD 4,029,000	Anheuser-Busch InBev Worldwide Inc 5.55% 23/1/2049	1 900 946	0.50
FUR 500 000	Swiss Re Finance UK Plc FRN	999,727	0.10	USD 3 513 000	Anthem Inc 2.25% 15/5/2030	4,890,846 3,297,702	0.34
2011 000,000	4/6/2052	548,538	0.06		Apple Inc 2.85% 5/8/2061	1,543,911	0.16
EUR 770,000	Tesco Corporate Treasury	,		1 '	Apple Inc 3.85% 4/8/2046	470,200	0.05
	Services Plc 0.375%				Apple Inc 4.65% 23/2/2046	4,959,879	0.51
	27/7/2029*	778,309	0.08	USD 350,000	Applied Materials Inc 2.75%		
EUR 3,600,000	Vodafone Group Plc FRN				1/6/2050	308,521	0.03
1100 4 050 000	3/1/2079	4,065,321	0.42	USD 210,000	Arthur J Gallagher & Co 3.5%	404 404	0.00
USD 1,950,000	Vodafone Group Plc 4.375% 30/5/2028	2,093,715	0.22	1160 130 000	20/5/2051 Astrazeneca Finance LLC	191,184	0.02
USD 100 000	Vodafone Group Plc 5.25%	2,093,713	0.22	03D 130,000	2.25%		
000 100,000	30/5/2048	114,204	0.01		28/5/2031	123,533	0.01
		71,521,559	7.38	EUR 200,000	AT&T Inc 2.45% 15/3/2035	229,866	0.02
		7 1,02 1,000	7.00	1	AT&T Inc 2.6% 19/5/2038	814,893	0.08
LICD 1 660 000	United States			1 ' '	AT&T Inc 2.85% 25/5/2024	2,374,301	0.25
050 1,000,000	7-Eleven Inc '144A' 0.95% 10/2/2026	1,553,342	0.16		AT&T Inc 3.15% 4/9/2036	2,244,883	0.23
USD 590 000	7-Eleven Inc '144A' 1.8%	1,000,042	0.10		AT&T Inc 3.5% 1/2/2061 AT&T Inc 4.5% 15/5/2035	597,562 2,221,797	0.06 0.23
002 000,000	10/2/2031	520,357	0.05	1 ' '	AT&T Inc 4.5% 13/3/2035 AT&T Inc 4.5% 9/3/2048	2,805,987	0.29
USD 2,600,000	AbbVie Inc 4.45% 14/5/2046	2,756,604	0.28		AT&T Inc 4.85% 1/3/2039	3,001,579	0.31
USD 1,285,000	AbbVie Inc 4.7% 14/5/2045	1,399,108	0.14		Atmos Energy Corp 2.85%		
USD 900,000	AEP Transmission Co LLC				15/2/2052	1,513,673	0.16
1100 400 000	3.65% 1/4/2050	876,130	0.09	USD 1,700,000	Avery Dennison Corp 2.25%		
	Aetna Inc 4.125% 15/11/2042	403,421	0.04	1100 000 000	15/2/2032	1,540,004	0.16
030 1,010,000	Air Lease Corp 1.875% 1 5/8/2026	949,963	0.10	USD 228,000	Aviation Capital Group LLC '144A' 3.5% 1/11/2027	222,847	0.02
USD 300 000	Air Products and Chemicals Inc	040,000	0.10	USD 1 000 000	Baltimore Gas and Electric Co	222,041	0.02
	2.8% 15/5/2050	263,151	0.03	1,000,000	3.5% 15/8/2046	964,956	0.10
USD 380,000	Alexandria Real Estate Equities			USD 6,400,000	Bank of America Corp FRN	,	
	Inc 3% 18/5/2051	327,569	0.03		20/12/2028	6,489,093	0.67
USD 1,600,000	Ally Financial Inc 5.75%			USD 4,726,000	Bank of America Corp FRN		
1100 4 400 000	20/11/2025	1,696,380	0.18		23/7/2029	4,999,884	0.52
080 1,100,000	Ally Financial Inc 8% 1/11/2031	1,438,115	0.15	USD 2,000,000	Bank of America Corp FRN	4 000 074	0.00
FUR 2 200 000	Altria Group Inc 3.125%	1,430,113	0.13	118D 3 000 000	22/4/2032 Bank of America Corp FRN	1,896,271	0.20
2011 2,200,000	15/6/2031	2,503,188	0.26	03D 3,000,000	23/4/2040	3,094,325	0.32
USD 2,199,000	Altria Group Inc 5.8%	, ,		USD 750.000	Bank of America Corp FRN	5,551,020	0.02
	14/2/2039	2,381,336	0.25		21/7/2052	648,993	0.07
	Amazon.com Inc 2.1% 12/5/2031		0.17	USD 1,300,000	Bank of America Corp 4.75%		
	Amazon.com Inc 3.1% 12/5/2051	937,676	0.10		21/4/2045	1,455,226	0.15
USD 1,360,000	Amcor Flexibles North America	1 204 002	0.40	USD 1,400,000	Bayer US Finance II LLC '144A'	4 000 017	0.44
	Inc 2.63% 19/6/2030	1,304,083	0.13		4.7% 15/7/2064	1,383,214	0.14
				I			

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
HOD 0 750 000	Displace Displace On displaced			1100 050 000	O O iit 0 040/		
	Blackstone Private Credit Fund '144A' 3.25% 15/3/2027	2,613,702	0.27		CommonSpirit Health 3.91% 1/10/2050	248,391	0.03
USD 4,400,000	Blackstone Secured Lending			USD 226,000	ConocoPhillips '144A' 3.75%		
	Fund '144A' 2.85% 30/9/2028	4,019,428	0.41		1/10/2027	239,390	0.02
USD 400,000	Boeing Co/The 3.55% 1/3/2038	366,569	0.04	USD 500,000	ConocoPhillips 4.875%		
USD 5,220,000	Boeing Co/The 4.875% 1/5/2025	5,528,436	0.57		1/10/2047	590,486	0.06
USD 1,300,000	Boeing Co/The 5.93% 1/5/2060	1,511,974	0.16	USD 480,000	Consumers Energy Co 3.1%		
	BorgWarner Inc 1% 19/5/2031	862,960	0.09	,	15/8/2050	446,378	0.05
	Boston Properties LP 2.45%	002,000	0.00	USD 280 000	Coterra Energy Inc '144A'		0.00
000 700,000	1/10/2033	626,194	0.06	002 200,000	4.375% 15/3/2029	298,618	0.03
LISD 1 600 000	BP Capital Markets America Inc	020,104	0.00	118D 3 000 000	Cox Communications Inc '144A'	200,010	0.00
030 1,000,000	3.001% 17/3/2052	1,341,846	0.14	03D 2,000,000	2.6% 15/6/2031	1,864,319	0.19
HCD 525 000		1,341,040	0.14	1100 0 700 000		1,004,319	0.19
030 535,000	BP Capital Markets America Inc	450.040	0.05	05D 2,700,000	Crown Castle International	0.000.545	0.00
1100 740 000	3.379% 8/2/2061	459,848	0.05	1105 400 000	Corp 4.15% 1/7/2050	2,669,515	0.28
USD 740,000	Bristol-Myers Squibb Co				CSX Corp 3.8% 1/11/2046	98,949	0.01
	(Restricted) 3.4% 26/7/2029	773,322	0.08		CSX Corp 3.8% 15/4/2050	100,139	0.01
USD 1,080,000	Bristol-Myers Squibb Co			USD 195,000	CVS Health Corp 4.3%		
	(Restricted) 4.25%				25/3/2028	208,637	0.02
	26/10/2049	1,182,430	0.12	USD 300,000	CVS Health Corp 4.78%		
USD 7,079,000	Broadcom Inc 5% 15/4/2030	7,751,852	0.80		25/3/2038	329,907	0.03
USD 1.000.000	Burlington Northern Santa Fe			USD 495.000	CVS Health Corp 5.05%		
,,,,,,,,	LLC 4.15% 15/12/2048	1,090,217	0.11		25/3/2048	567,434	0.06
LISD 1 000 000	Burlington Northern Santa Fe	.,000,=	0	USD 2 050 000	CVS Health Corp 5.125%	001,101	0.00
000 1,000,000	LLC 4.9% 1/4/2044	1,165,583	0.12	000 2,000,000	20/7/2045	2,335,015	0.24
LICD 725 000	Cameron LNG LLC '144A'	1,105,565	0.12	115D 3 83E 000	Delta Air Lines 2019-1 Class AA	2,333,013	0.24
03D 725,000		710.064	0.07	030 2,023,000			
EUD 0 000 000	3.701% 15/1/2039	710,964	0.07		Pass Through Trust 3.204%	0.074.040	0.00
EUR 2,000,000	Capital One Financial Corp	0.400.007	0.00	1105 444 000	25/4/2024	2,871,849	0.30
	1.65% 12/6/2029	2,198,387	0.23	USD 441,000	Devon Energy Corp 4.75%		
USD 1,270,000	Charter Communications				15/5/2042	467,562	0.05
	Operating LLC / Charter			USD 2,465,000	Diamondback Energy Inc		
	Communications Operating				2.875% 1/12/2024	2,486,192	0.26
	Capital 2.25% 15/1/2029	1,173,833	0.12	USD 630,000	Diamondback Energy Inc		
USD 933,000	Charter Communications				3.125% 24/3/2031	606,152	0.06
	Operating LLC / Charter			USD 1,130,000	Diamondback Energy Inc		
	Communications Operating			,,	3.25% 1/12/2026	1,149,494	0.12
	Capital 3.75% 15/2/2028	953,736	0.10	USD 1 615 000	Dominion Energy Inc	, -, -	
USD 970 000	Charter Communications	000,.00	00	002 :,0:0,000	2.25% 15/8/2031	1,477,178	0.15
000 070,000	Operating LLC / Charter			EUR 800 000	Dow Chemical Co/The	1, 17 1, 17 0	0.10
	Communications Operating			LOIX 000,000	1.875% 15/3/2040	810,532	0.08
		1 010 442	0.10	USD 1 060 000		,	
LICD 4 000 000	Capital 5.375% 1/5/2047	1,010,443	0.10		DTE Electric Co 3.7% 1/6/2046	1,060,710	0.11
05D 4,062,000	Charter Communications			050 980,000	Duke Energy Carolinas LLC	007.445	0.40
	Operating LLC / Charter				3.75% 1/6/2045	967,445	0.10
	Communications Operating			USD 500,000	Duke Energy Carolinas LLC		
	Capital 6.384% 23/10/2035	4,796,752	0.50		4% 30/9/2042	515,721	0.05
USD 1,181,000	Charter Communications			USD 2,565,000	Duke Energy Corp FRN		
	Operating LLC / Charter				15/1/2082	2,352,253	0.24
	Communications Operating			USD 1,530,000	Duke Energy Florida LLC		
	Capital 6.484% 23/10/2045	1,376,412	0.14		3.4% 1/10/2046	1,439,500	0.15
USD 1,155,000	Cheniere Corpus Christi			USD 990,000	Duke Energy Florida LLC		
	Holdings LLC 5.875%				4.2% 15/7/2048	1,061,273	0.11
	31/3/2025	1,243,842	0.13	USD 420,000	Duke Energy Progress LLC		
USD 1.255.000	Cheniere Corpus Christi	, ,		,	4.1% 15/5/2042	435,565	0.04
,=,	Holdings LLC 7% 30/6/2024	1,354,548	0.14	USD 1 065 000	Ecolab Inc 4.8% 24/3/2030	1,207,965	0.12
FUR 900 000	Chubb INA Holdings Inc	.,00 .,0 .0	0	l ' '	Eli Lilly & Co 1.375% 14/9/2061	3,332,495	0.34
_0.1000,000	1.4% 15/6/2031	982,547	0.10		Energy Transfer LP 4.25%	0,002, .00	0.0.
LISD 1 777 000	Cigna Corp 4.5% 25/2/2026	1,896,805	0.10	000 1,000,000	15/3/2023	1,074,828	0.11
, ,	0 1			LICE 4 400 000		1,074,020	0.11
	Cigna Corp 4.9% 15/12/2048	783,844	0.08	080 1,100,000	Energy Transfer LP 6%	4 044 400	0.40
, ,	Citigroup Inc FRN 31/3/2031	10,023,157	1.03		15/6/2048	1,211,468	0.13
	Citigroup Inc FRN 25/1/2033	1,806,703	0.19	USD 860,000	Energy Transfer LP 6.1%		
	Citigroup Inc 6.675% 13/9/2043	685,064	0.07		15/2/2042	946,816	0.10
USD 1,840,000	CNH Industrial Capital LLC			USD 1,176,000	Energy Transfer LP 6.25%		
	1.45% 15/7/2026	1,737,009	0.18		15/4/2049	1,336,964	0.14
USD 950,000	CNH Industrial Capital LLC			USD 500,000	Entergy Corp 2.95% 1/9/2026	504,076	0.05
	1.45% 15/7/2026	896,825	0.09		Enterprise Products Operating		
USD 2.874.000	Comcast Corp '144A'				LLC 3.95% 15/2/2027	288,441	0.03
,,300	2.887% 1/11/2051	2,432,713	0.25	USD 1.710 000	Enterprise Products Operating	,	
USD 2 346 000	Comcast Corp '144A'	_, _ , 0	J. = 0		LLC 3.95% 31/1/2060	1,569,992	0.16
202 2,040,000	2.937% 1/11/2056	1,940,443	0.20	USD 1 210 000	Enterprise Products Operating	.,555,552	3.10
1160 183 000	Comcast Corp 3.4% 1/4/2030	188,267	0.20	305 1,210,000	LLC 4.45% 15/2/2043	1,214,860	0.13
	CommonSpirit Health	100,207	0.02	1160 300 000	Enterprise Products Operating	1,4,000	0.13
USD 141,000	•	724 740	0.07	200,000		215 926	0.00
	2.782% 1/10/2030	721,740	0.07		LLC 4.9% 15/5/2046	215,826	0.02

		Market	% of			Market	% of
Holding	Description	Value		Holding	Description	Value	Net Assets
USD 1 170 000	Equinix Inc 2.15% 15/7/2030	1,057,241	0.11	USD 1 790 000	Goldman Sachs Group Inc/The		
	Exelon Corp 3.4% 15/4/2026	4,099,631	0.42	000 1,700,000	6.75% 1/10/2037	2.313.330	0.24
, ,	Expedia Group Inc 2.5%	, ,		USD 350,000	GUSAP III LP 4.25% 21/1/2030	349,827	0.04
	3/6/2022	391,584	0.04		Halliburton Co 5% 15/11/2045	219,628	0.02
EUR 1,362,000	Exxon Mobil Corp 1.408%			USD 500,000	Hartford Financial Services		
EUD 4 750 000	26/6/2039	1,335,119	0.14	1100 4 440 000	Group Inc/The 3.6% 19/8/2049	478,919	0.05
, ,	FedEx Corp 0.45% 4/5/2029 FedEx Corp 4.75% 15/11/2045	1,844,896 965,834	0.19 0.10	· ' '	HCA Inc 2.375% 15/7/2031 HCA Inc 3.5% 15/7/2051	1,037,898 645,247	0.11 0.07
	FedEx Corp 5.1% 15/1/2044	786,125	0.10		HCA Inc 4.125% 15/6/2029	634,944	0.07
	Fisery Inc 1.625% 1/7/2030	1,337,376	0.14		HCA Inc 5.5% 15/6/2047	1,725,799	0.18
USD 840,000	Florida Gas Transmission Co			USD 510,000	Healthpeak Properties Inc		
	LLC '144A' 2.55% 1/7/2030	784,869	80.0		2.875% 15/1/2031	496,181	0.05
USD 1,100,000	Florida Power & Light Co	074 704	0.40		Hess Corp 6% 15/1/2040	672,762	0.07
1120 640 000	2.875% 4/12/2051 Florida Power & Light Co	974,724	0.10	050 1,200,000	Home Depot Inc/The 4.2% 1/4/2043	1,312,272	0.14
000 040,000	3.7% 1/12/2047	649,115	0.07	USD 95.000	Hubbell Inc 2.3% 15/3/2031	89,464	0.01
USD 1,180,000	Florida Power & Light Co	0.0,0	0.07		Humana Inc 2.15% 3/2/2032	385,581	0.04
, ,	5.95% 1/2/2038	1,510,159	0.16		Huntsman International LLC	•	
USD 1,400,000	Fresenius Medical Care US				2.95% 15/6/2031	874,711	0.09
	Finance III Inc '144A'	4 00 4 0 4 0	0.40	USD 3,620,000	Hyundai Capital America '144A'	0.050.040	0.05
1160 3 010 000	2.375% 16/2/2031 Fresenius Medical Care US	1,264,618	0.13	1100 1 725 000	2% 15/6/2028 Intel Corp 3.2% 12/8/2061	3,356,248	0.35 0.16
030 3,010,000	Finance III Inc '144A'			· ' '	Intercontinental Exchange Inc	1,502,137	0.10
	3.75% 15/6/2029	3,050,365	0.31	000 000,000	3% 15/6/2050	570,525	0.06
USD 1,490,000	Fresenius Medical Care US	.,,		USD 1,120,000	International Business	,-	
	Finance III Inc 3.75%				Machines Corp 4.15%		
	15/6/2029	1,509,981	0.16		15/5/2039	1,181,186	0.12
	GATX Corp 3.1% 1/6/2051	267,038	0.03	USD 720,000	International Business		
EUR 3,170,000	General Electric Co 0.875% 17/5/2025*	3,540,751	0.37		Machines Corp 4.25% 15/5/2049	775,898	0.08
EUR 282.000	General Electric Co 2.125%	3,340,731	0.57	USD 3.989.000	International Flavors &	775,050	0.00
,,	17/5/2037	296,526	0.03		Fragrances Inc '144A' 1.23%		
USD 257,000	General Mills Inc 3% 1/2/2051	228,117	0.02		1/10/2025	3,786,685	0.39
USD 976,000	General Motors Co 6.6%			USD 1,900,000	International Flavors &		
EUD 4 500 000	1/4/2036	1,190,065	0.12		Fragrances Inc '144A' 2.3%	4 750 000	0.40
EUR 1,500,000	General Motors Financial Co Inc 2.2% 1/4/2024	1,741,539	0.18	LISD 1 300 000	1/11/2030 Invitation Homes Operating	1,750,839	0.18
GBP 995 000	General Motors Financial Co	1,7 4 1,555	0.10	000 1,000,000	Partnership LP 2.7% 15/1/2034	1,168,767	0.12
02. 000,000	Inc 2.35% 3/9/2025	1,325,974	0.14	USD 2,800,000	JPMorgan Chase & Co FRN	.,	0
USD 1,720,000	General Motors Financial Co				15/10/2025	2,781,527	0.29
	Inc 2.4% 10/4/2028	1,609,548	0.17	EUR 1,400,000	JPMorgan Chase & Co FRN		
USD 2,210,000	General Motors Financial Co	2.004.102	0.22	FUD 1 050 000	24/2/2028	1,491,984	0.15
1150 £ 800 000	Inc 3.1% 12/1/2032 Glencore Funding LLC '144A'	2,084,192	0.22	EUR 1,050,000	JPMorgan Chase & Co FRN 18/5/2028	1,189,660	0.12
000 0,000,000	1.625% 1/9/2025	5,598,405	0.58	USD 3.095.000	JPMorgan Chase & Co FRN	1,103,000	0.12
USD 515,000	Glencore Funding LLC '144A'	-,,			8/11/2032	2,917,780	0.30
	3.375% 23/9/2051	431,649	0.04	USD 1,455,000	JPMorgan Chase & Co FRN		
USD 1,125,000	Global Payments Inc 2.9%				25/1/2033	1,423,775	0.15
LICD 400 000	15/11/2031	1,061,001	0.11	USD 3,800,000	JPMorgan Chase & Co FRN	2 040 000	0.44
050 190,000	Global Payments Inc 3.2% 15/8/2029	185,949	0.02	LISD 1 000 000	15/11/2048 Kennametal Inc 2.8% 1/3/2031	3,942,882 950,444	0.41 0.10
USD 765.000	GLP Capital LP / GLP	100,040	0.02	· ' '	Kilroy Realty LP 2.5% 15/11/2032	1,622,011	0.17
002 :00,000	Financing II Inc 4% 15/1/2031	763,627	0.08		Kinder Morgan Energy	.,022,0	0
USD 5,400,000	Goldman Sachs Group Inc/The				Partners LP 5% 1/3/2043	1,993,621	0.21
	FRN 5/6/2028	5,540,275	0.57	USD 1,139,000	Kinder Morgan Inc 5.05%		
USD 1,105,000	Goldman Sachs Group Inc/The	4 040 000	0.40	1100 000 000	15/2/2046	1,208,818	0.12
LISD 2 105 000	FRN 21/7/2032 Goldman Sachs Group Inc/The	1,012,393	0.10	USD 220,000	Lam Research Corp 3.125% 15/6/2060	191,703	0.02
03D 2,103,000	FRN 21/10/2032	1,967,080	0.20	USD 360 000	Leidos Inc 2.3% 15/2/2031	324,830	0.02
USD 5,605,000	Goldman Sachs Group Inc/The	1,007,000	0.20		Lowe's Cos Inc 2.625% 1/4/2031	2,351,459	0.24
	FRN 24/2/2033	5,434,917	0.56		Lowe's Cos Inc 2.8% 15/9/2041	377,233	0.04
USD 1,211,000	Goldman Sachs Group Inc/The				Lowe's Cos Inc 3% 15/10/2050	165,119	0.02
EUD 500 000	FRN 22/4/2042	1,107,440	0.11		Lowe's Cos Inc 3.65% 5/4/2029	1,304,739	0.13
EUR 500,000	Goldman Sachs Group Inc/The	400.000	0.05	1,300,000 עצט	LYB International Finance III	1 207 275	0.40
FUR 2 200 000	0.75% 23/3/2032 Goldman Sachs Group Inc/The	498,322	0.05	USD 55 000	LLC 2.25% 1/10/2030 Marathon Petroleum Corp	1,207,375	0.12
LOIX 2,200,000	0.875% 9/5/2029	2,328,619	0.24	000 00,000	3.8% 1/4/2028	56,444	0.01
EUR 1,600,000	Goldman Sachs Group Inc/The	_,0_0,010	J. <u>L</u> r	USD 460,000	Marathon Petroleum Corp	JJ, 11T	5.01
, ,	1.25% 7/2/2029	1,734,916	0.18		4.7% 1/5/2025	487,095	0.05
USD 1,200,000	Goldman Sachs Group Inc/The		_	USD 400,000	Marathon Petroleum Corp		
	4.75% 21/10/2045	1,342,181	0.14		4.75% 15/9/2044	414,476	0.04
	0 /0 2 // 10/2040	1,0 12,101	J. 17		0 /0 10/0/2011	717,710	

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
ELIR 1 150 000	Marsh & McLennan Cos Inc			USD 2 110 000	Paramount Global 4.2%		
LOIX 1,130,000	1.349% 21/9/2026	1,305,691	0.13	000 2,110,000	19/5/2032	2,180,383	0.23
USD 1,000,000	Masco Corp 1.5% 15/2/2028	907,054	0.09	USD 1,860,000	Penske Truck Leasing Co Lp /	_,,	
USD 300,000	Mastercard Inc 3.95%				PTL Finance Corp '144A'		
1100 500 000	26/2/2048	322,611	0.03	1100 045 000	1.2% 15/11/2025	1,756,630	0.18
USD 502,000	McDonald's Corp 4.875% 9/12/2045	559,867	0.06	USD 845,000	Penske Truck Leasing Co Lp / PTL Finance Corp '144A'		
USD 1 030 000	Merck & Co Inc 2.9%	559,667	0.00		1.7% 15/6/2026	808,335	0.08
7,000,000	10/12/2061	886,048	0.09	USD 3,500,000	Penske Truck Leasing Co Lp /	000,000	0.00
USD 400,000	Merck & Co Inc 3.7%				PTL Finance Corp '144A'		
	10/2/2045	410,020	0.04		4% 15/7/2025	3,632,993	0.37
USD 2,102,000	Microsoft Corp 2.921%	4 040 040	0.00	USD 270,000	Pernod Ricard International		
LISD 1 028 000	17/3/2052 Microsoft Corp 3.95% 8/8/2056*	1,948,618 1,132,218	0.20 0.12		Finance LLC '144A' 2.75% 1/10/2050	227,926	0.02
	Mid-America Apartments LP	1,102,210	0.12	EUR 1.000.000	Philip Morris International Inc	227,020	0.02
	1.7% 15/2/2031	808,759	0.08	,	1.45% 1/8/2039	891,491	0.09
USD 65,000	Mid-America Apartments LP			EUR 1,000,000	Philip Morris International Inc		
	2.875% 15/9/2051	56,295	0.01		1.875% 6/11/2037*	981,137	0.10
EUR 1,000,000	MMS USA Holdings Inc	1 115 077	0.12	EUR 500,000	Philip Morris International Inc 2% 9/5/2036	E07 E07	0.05
FUR 400 000	0.625% 13/6/2025 Mondelez International Inc	1,115,277	0.12	USD 545 000	Phillips 66 Partners LP 3.15%	507,507	0.05
LOIX 400,000	1.375% 17/3/2041	383,780	0.04	000 040,000	15/12/2029	532,291	0.05
EUR 2,788,000	Morgan Stanley FRN 7/2/2031	2,833,184	0.29	USD 1,145,000	Pioneer Natural Resources Co	, ,	
	Morgan Stanley FRN 21/7/2032	2,177,937	0.22		1.125% 15/1/2026	1,082,031	0.11
	Morgan Stanley FRN 20/10/2032	1,851,094	0.19	USD 600,000	Plains All American Pipeline		
, ,	Morgan Stanley FRN 29/4/2033	1,751,701	0.18		LP / PAA Finance Corp 4.5%	020 404	0.07
, ,	Morgan Stanley FRN 16/9/2036 Motorola Solutions Inc 2.3%	2,861,423	0.30	FIIR 1 940 000	15/12/2026 Procter & Gamble Co/The 0.9%	636,101	0.07
000 1,000,000	15/11/2030	1,265,804	0.13	LOI(1,940,000	4/11/2041*	1,888,777	0.19
USD 2,125,000	Motorola Solutions Inc 2.75%	,,		USD 870,000	Prudential Financial Inc 3.7%	1,000,111	*****
	24/5/2031	1,988,165	0.21		13/3/2051	864,110	0.09
	MPLX LP 4.5% 15/4/2038	579,074	0.06	USD 500,000	Prudential Financial Inc 3.935%		
	MPLX LP 4.8% 15/2/2029	2,691,645	0.28	HSD 600 000	7/12/2049	515,572	0.05
,	MPLX LP 4.875% 1/6/2025 National Grid North America	319,081	0.03		PulteGroup Inc 5.5% 1/3/2026 QUALCOMM Inc 4.8%	658,508	0.07
LOIX 3,240,000	Inc 0.41% 20/1/2026	3,574,787	0.37	OOD 200,000	20/5/2045	233,557	0.02
USD 175,000	National Retail Properties Inc	2,21 1,1 21		USD 2,000,000	Republic Services Inc 2.3%		
	3.5% 15/4/2051	158,225	0.02		1/3/2030	1,896,186	0.20
USD 480,000	Newmont Corp 2.25%			USD 910,000	Sabine Pass Liquefaction LLC		
LISD 1 155 000	1/10/2030 NextEra Energy Capital	444,005	0.05	LICD 1 500 000	4.2% 15/3/2028 salesforce.com Inc 2.9%	946,915	0.10
03D 1,133,000	Holdings Inc 1.9% 15/6/2028	1,088,411	0.11	030 1,360,000	15/7/2051	1,407,304	0.15
USD 2,300,000	NiSource Inc 0.95% 15/8/2025	2,169,603	0.22	EUR 1,000,000	Silgan Holdings Inc 2.25%	1,107,001	0.10
USD 100,000	Nissan Motor Acceptance Co				1/6/2028	1,057,840	0.11
	LLC '144A' 2.75% 9/3/2028	94,873	0.01	USD 300,000	Simon Property Group LP		
USD 420,000	Norfolk Southern Corp 3.05%	274 400	0.04	HCD 202 000	2.65% 1/2/2032	285,312	0.03
1180 720 000	15/5/2050 Norfolk Southern Corp 4.65%	371,109	0.04	USD 282,000	Southern California Edison Co 3.65% 1/2/2050	260,150	0.03
03D 720,000	15/1/2046	806,843	0.08	USD 800.000	Southern California Edison Co	200,130	0.03
USD 780,000	Novartis Capital Corp 4%	,			3.65% 1/2/2050	738,015	0.08
	20/11/2045	848,372	0.09	USD 800,000	Southern California Edison Co		
USD 2,870,000	NRG Energy Inc '144A' 4.45%				4.65% 1/10/2043	838,034	0.09
LICD 1 750 000	15/6/2029	2,949,799	0.30	USD 450,000	Southern Copper Corp 5.25%	E20 004	0.05
	Nucor Corp 3.95% 1/5/2028 Ohio Power Co 1.625%	1,851,236	0.19	000 008 0211	8/11/2042* Spectra Energy Partners LP	520,094	0.05
03D 1,333,000	15/1/2031	1,171,303	0.12	03D 000,000	4.5% 15/3/2045	814,463	0.08
USD 155,000	Omnicom Group Inc 2.6%	.,,	****	EUR 2,000,000	Stryker Corp 0.25% 3/12/2024	2,227,232	0.23
	1/8/2031	147,328	0.02	USD 1,065,000	Tampa Electric Co 2.4%		
USD 1,070,000	Oncor Electric Delivery Co LLC				15/3/2031	1,003,226	0.10
1100 540 000	4.1% 15/11/2048	1,134,501	0.12	EUR 1,255,000	Thermo Fisher Scientific Inc	4 000 000	0.40
USD 540,000	Oncor Electric Delivery Co LLC 4.55% 1/12/2041	601,454	0.06	USD 6 500 000	1.5% 1/10/2039 T-Mobile USA Inc 3.5%	1,282,886	0.13
USD 600 000	ONEOK Inc 6% 15/6/2035	678,758	0.07	000 0,000,000	15/4/2025	6,649,911	0.69
	Oracle Corp 2.8% 1/4/2027	775,217	0.08	USD 2,576,000	T-Mobile USA Inc 3.875%	-, -, -, -, -, -, -, -, -, -, -, -, -, -	0.50
USD 4,385,000	Oracle Corp 2.875% 25/3/2031	4,143,623	0.43		15/4/2030	2,636,035	0.27
USD 390,000	Oracle Corp 2.95% 1/4/2030	372,886	0.04	USD 1,000,000	Travelers Cos Inc/The 4.3%		
	Oracle Corp 3.65% 25/3/2041	2,250,080	0.23	HOD 4 400 000	25/8/2045	1,106,067	0.11
		2,660,103	0.27	USD 1.100.000	Union Pacific Corp 2.891%		
USD 2,902,000	Oracle Corp 4.125% 15/5/2045 Oracle Corp 4.5% 8/7/2044				6/4/2036	1 053 912	Λ 11
USD 2,902,000 USD 1,810,000	Oracle Corp 4.125% 15/5/2045 Oracle Corp 4.5% 8/7/2044 Oracle Corp 5.375% 15/7/2040	1,781,930 1,269,151	0.18 0.13		6/4/2036 Union Pacific Corp 3.25%	1,053,812	0.11

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 500,000	Union Pacific Corp 3.6%			USD 130,000	Virginia Electric and Power Co		
	15/9/2037	508,518	0.05		3.8% 1/4/2028	136,518	0.01
USD 3,058,373	United Airlines 2020-1 Class A			USD 500,000	Virginia Electric and Power Co		
	Pass Through Trust 5.875%				4.2% 15/5/2045	529,780	0.05
1100 740 000	15/10/2027	3,234,072	0.33	, ,	VMware Inc 2.2% 15/8/2031	3,258,165	0.34
USD 712,800	United Airlines 2020-1 Class B			USD 1,000,000	Walt Disney Co/The 4.75% 15/9/2044	1 142 002	0.12
	Pass Through Trust 4.875% 15/1/2026	729,475	0.08	1160 600 000	Waste Management Inc 1.5%	1,142,093	0.12
LISD 1 370 000	UnitedHealth Group Inc	129,415	0.06	030 000,000	15/3/2031	529,883	0.05
000 1,070,000	3.875% 15/8/2059	1,398,482	0.14	USD 3 500 000	Wells Fargo & Co FRN 2/3/2033	3,512,285	0.36
USD 650.000	UnitedHealth Group Inc 4.75%	.,000,.02	0		Wells Fargo & Co FRN 4/4/2051	906,708	0.09
	15/7/2045	747,825	0.08		Wells Fargo & Co 1% 2/2/2027	6,300,340	0.65
USD 555,476	US Airways 2013-1 Class A			USD 1,320,000	Welltower Inc 2.05% 15/1/2029	1,239,085	0.13
	Pass Through Trust 3.95%			USD 510,000	WRKCo Inc 3% 15/6/2033	486,328	0.05
	15/11/2025	548,432	0.06	USD 1,587,000	Wyeth LLC 5.95% 1/4/2037	2,051,261	0.21
USD 270,000	Valero Energy Corp 4%	054.005	0.00			462,196,970	47.70
LICD 1 E7E 000	1/6/2052	251,895	0.03 0.15	Total Bonds		887,301,834	91.56
	VeriSign Inc 2.7% 15/6/2031 Verizon Communications Inc	1,458,962	0.15	Total Transferable Se	curities and Money	, ,	
EUR 1,570,000	0.75% 22/3/2032	1,627,096	0.17	Market Instruments A			
FUR 1 100 000	Verizon Communications Inc	1,021,000	0.17	Official Stock Exchan			
	1.125% 19/9/2035	1,120,994	0.12	Dealt in on Another R		887,301,834	91.56
USD 1,000,000	Verizon Communications Inc	, .,					
	1.75% 20/1/2031	889,404	0.09	Other Transferable	Securities		
USD 1,495,000	Verizon Communications Inc			Othor Translatable	occurring .		
	2.1% 22/3/2028	1,431,601	0.15	BONDS			
USD 1,339,000	Verizon Communications Inc	4 007 070	0.40		United States		
LISD 1 025 000	'144A' 2.355% 15/3/2032 Verizon Communications Inc	1,237,378	0.13	EUR 270,000	Lehman Brothers Holdings Inc		
050 1,925,000	2.55% 21/3/2031	1,825,679	0.19	.,	(Defaulted) 4.75% 16/1/2014*	* 2,349	0.00
EUR 600,000	Verizon Communications Inc	1,020,010	0.10	Total Bonds		2,349	0.00
	2.875% 15/1/2038	740,035	0.08	Total Other Transfera	ble Securities	2,349	0.00
USD 3,934,000	Verizon Communications Inc						
	3.4% 22/3/2041	3,718,064	0.38	Total Portfolio		887,304,183	91.56
USD 715,000	Verizon Communications Inc 3.55% 22/3/2051	676,015	0.07	Other Net Assets		81,777,522	8.44
	0.00 /0 22/3/2001	070,013	0.07	Total Net Assets (USI	D)	969,081,705	100.00
					<i>'</i>	, ,	

^{**} Security subject to a fair value adjustment as detailed in Note 2(j).

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
20	AUD	Australian 10 Year Bond	March 2022	(71,882)
20	AUD	Australian 3 Year Bond	March 2022	(16,843)
136	EUR	Euro Bund	March 2022	(198,193)
17	EUR	Euro Schatz	March 2022	3,232
(75)	EUR	Euro-BTP	March 2022	(45,691)
(196)	EUR	Euro BUXL	March 2022	3,372,751
(464)	(4) EUR Euro BOBL		March 2022	(181,345)
5	JPY	Japanese 10 Year Bond (OSE)	March 2022	(65,073)
74	CAD	Canadian 10 Year Bond	June 2022	27,624
99	GBP	Long Gilt	June 2022	102,986
585	USD	US Treasury 5 Year Note (CBT)	June 2022	414,818
220	USD	US Treasury 2 Year Note (CBT)	June 2022	112,635
138	USD	US Long Bond (CBT)	June 2022	255,640
43	USD	US Ultra Bond (CBT)	June 2022	68,288
30	USD	US Treasury 10 Year Note (CBT)	June 2022	20,231
(199)	USD	US Ultra 10 Year Note	June 2022	(268,587)
254	USD	90 Day Euro \$	March 2023	(581,025)
(254)	USD	90 Day Euro \$	December 2024	190,500
otal				3,140,066

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currenc	y Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CAD	640,000	USD	503,222	Morgan Stanley	2/3/2022	418
EUR	1,630,000	USD	1,858,960	Deutsche Bank	2/3/2022	(29,524)
EUR	23,510,000	USD	26,298,814	Morgan Stanley	2/3/2022	87,713
GBP	850,000	USD	1,140,194	Morgan Stanley	2/3/2022	(258)
USD	336,424	AUD	480,000	Bank of America	2/3/2022	(11,077)
USD	27,334,596	CAD	34,880,000	Citibank	2/3/2022	(113,806)
USD	612,247	CHF	570,000	Bank of America	2/3/2022	(8,356)
USD	394,966,393	EUR	354,710,000	BNP Paribas	2/3/2022	(3,143,559)
USD	48,601,270	GBP	36,350,000	Goldman Sachs	2/3/2022	(147,715)
USD	1,299	JPY	150,000	Bank of America	2/3/2022	(3)
USD	245,968	PLN	1,010,000	Morgan Stanley	2/3/2022	4,290
Net unrea	ised depreciat	ion				(3,361,877)
AUD Hed	ged Share Cla	ISS				
AUD	27,599,686	USD	19,868,825	BNY Mellon	15/3/2022	116,226
USD	999,595	AUD	1,392,024	BNY Mellon	15/3/2022	(8,375)
Net unrea	ised appreciat	ion				107,851
CAD Hed	ged Share Cla	ISS				
CAD	1,900,835	USD	1,499,952	BNY Mellon	15/3/2022	(4,022)
USD	24,644	CAD	31,403	BNY Mellon	15/3/2022	(69)
Net unrea	ised depreciat	ion				(4,091)
CNH Hed	ged Share Cla	ISS				
CNY	184,700,328	USD	28,979,398	BNY Mellon	15/3/2022	230,978
USD	1,659,419	CNY	10,531,342	BNY Mellon	15/3/2022	(6,106)
Net unrea	ised appreciat	ion				224,872
EUR Hed	ged Share Cla	ISS				
EUR	403,529,698	USD	461,620,461	BNY Mellon	15/3/2022	(8,459,925)
USD	8,527,918	EUR	7,538,479	BNY Mellon	15/3/2022	62,321
Net unrea	ised depreciat	ion				(8,397,604)

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD				
	ed Share Cla		Sales	Counterparty	uate	030				
GBP	19.610.914	USD	26.603.912	BNY Mellon	15/3/2022	(300,445)				
USD	581,906	GBP	430,694	BNY Mellon	15/3/2022	4,231				
Net unrealised depreciation (296,214)										
HKD Hedged Share Class										
HKD	52,949,705	USD	6,794,734	BNY Mellon	15/3/2022	(18,824)				
USD	149,380	HKD	1,165,333	BNY Mellon	15/3/2022	254				
Net unreali	sed depreciat	ion				(18,570)				
NOK Hedg	jed Share Cla	iss								
NOK	59,636,232	USD	6,759,821	BNY Mellon	15/3/2022	(22,200)				
USD	103,588	NOK	926,243	BNY Mellon	15/3/2022	(1,058)				
Net unreali	sed depreciat	ion				(23,258)				
NZD Hedg	ed Share Cla	ss								
NZD	5,193,029	USD	3,477,754	BNY Mellon	15/3/2022	28,676				
USD	68,544	NZD	103,049	BNY Mellon	15/3/2022	(1,037)				
Net unreali	sed appreciat	ion				27,639				
SEK Hedg	ed Share Cla	ss								
SEK	427,437	USD	46,520	BNY Mellon	15/3/2022	(1,282)				
USD	782	SEK	7,343	BNY Mellon	15/3/2022	5				
Net unreali	sed depreciat	ion				(1,277)				
SGD Hedg	ed Share Cla	ISS								
SGD	1,354,134	USD	1,009,208	BNY Mellon	15/3/2022	(11,972)				
USD	20,866	SGD	28,135	BNY Mellon	15/3/2022	146				
Net unreali	sed depreciat	ion				(11,826)				
Total net unrealised depreciation (11,754,355)										

Swaps as at 28 February 2022

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR 5,170,000	Fund receives default protection on BASF SE; and pays Fixed 1%	Bank of America	20/12/2026	9,742	(160,428)
CDS	USD 5,580,000	Fund receives default protection on CDX.EM.36.V1; and pays Fixed 1%	Barclays	20/12/2026	114,813	459,884
CDS	EUR 5,160,000	Fund receives default protection on LANXESS AG; and pays Fixed 1%	BNP Paribas	20/12/2026	1,094	(39,307)
CDS	EUR 11,800,000	Fund receives default protection on Lloyds Banking Group Plc; and pays Fixed 1%	Citibank	20/12/2026	105,811	(250,903)
CDS	EUR 6,430,000	Fund receives default protection on Glencore International AG; and pays Fixed 5%	Citigroup	20/12/2026	10,628	(1,212,144)
CDS	EUR (6,430,000)	Fund provides default protection on Anglo American Plc; and receives Fixed 5%	Citigroup	20/12/2026	(8,432)	1,256,371
CDS	EUR 9,720,000	Fund receives default protection on British American Tobacco Plc; and pays Fixed 1%	Deutsche Bank	20/12/2026	154,411	19,335
CDS	USD 22,630,000	Fund receives default protection on CDX.EM.36.V1; and pays Fixed 1%	Goldman Sachs	20/12/2026	587,898	1,865,084
CDS	EUR 11,500,000	Fund receives default protection on BNP Paribas SA; and pays Fixed 1%	Goldman Sachs	20/12/2026	150,322	(130,365)
CDS	EUR 5,500,000	Fund receives default protection on HSBC Holdings Plc; and pays Fixed 1%	Goldman Sachs	20/12/2026	91,037	59,687
CDS	EUR 5,500,000	Fund receives default protection on HSBC Holdings Plc; and pays Fixed 1%	JP Morgan	20/12/2026	84,076	59,687
CDS	EUR 5,200,000	Fund receives default protection on Eni SpA; and pays Fixed 1% $$	JP Morgan	20/12/2026	33,813	(78,106)

Swaps as at 28 February 2022

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR 7,500,000	Fund receives default protection on UniCredit SpA; and pays Fixed 1%	Morgan Stanley	20/12/2026	90,514	654,733
IFS	GBP 6,480,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.191%	Morgan Stanley	16/10/2031	(640,510)	(640,510)
IRS	CAD 13,860,000	Fund receives Fixed 0.942%; and pays Floating CAD CDOR 6 Month	Morgan Stanley	8/2/2026	(514,801)	(514,801)
IRS	EUR 18,666,000	Fund receives Fixed 0.54056%; and pays Floating EUR EURIBOR 6 Month	Morgan Stanley	9/10/2026	19,925	19,925
IRS	EUR 19,000,000	Fund receives Fixed 0.5706%; and pays Floating EUR EURIBOR 6 Month	Morgan Stanley	9/10/2026	49,539	49,539
IRS	CHF 1,600,000	Fund receives Fixed -0.268%; and pays Floating CHF SARON 1 Day	Morgan Stanley	25/11/2026	(32,674)	(32,674)
IRS	CHF 810,000	Fund receives Fixed 0.072%; and pays Floating CHF SARON 1 Day	Morgan Stanley	25/11/2031	(37,073)	(37,073)
IRS	GBP 3,240,000	Fund receives Fixed 1.2591%; and pays Floating GBP SONIA 1 Day	Morgan Stanley	1/3/2052	(26,791)	(26,791)
TRS	EUR 10,000,000	Fund receives EUR EURIBOR 3 Month + 0bps; and pays Markit iBoxx Euro Contingent + 0bps	BNP Paribas	20/6/2022	153,525	146,109
TRS	USD 10,000,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid High + 0bps	Goldman Sachs	20/3/2022	(107,135)	(106,608)
Total					289,732	1,360,644

CDS: Credit Default Swaps IFS: Inflation Swaps IRS: Interest Rate Swaps TRS: Total Return Swaps

Global Dynamic Equity Fund

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% (N Asse
	rities and Money Market Inst	rumonte Adr	nitted		Contemporary Amperex		
	k Exchange Listing or Dealt				Technology Co Ltd Foshan Haitian Flavouring &	2,253,839	0.4
_			_		Food Co Ltd	326,002	0.0
COMMON / PREFI	ERRED STOCKS (SHARES) &	WARRANIS	·		Ganfeng Lithium Co Ltd 'H'	316,361	0.0
07.070	Australia	040.454	0.47		Glodon Co Ltd	121,830	0.0
	BHP Group Ltd* South32 Ltd	918,154 535,699	0.17 0.10	25,200	Gree Electric Appliances Inc of Zhuhai	146,695	0.
100,007	South 32 Eta	-		100 000	Guangzhou Baiyun International	140,093	0.
		1,453,853	0.27	.00,000	Airport Co Ltd	198,843	0.
	Brazil			56,800	Hangzhou Robam Appliances		
	Banco Bradesco SA (Pref)	43,503	0.01		Co Ltd	299,173	0.
11,589	Locaweb Servicos de Internet SA	22,473	0.00	6,500	Hangzhou Tigermed Consulting		_
		65,976	0.01	20.220	Co Ltd 'H'	72,782	0.
	Canada				Hundsun Technologies Inc Industrial & Commercial Bank	234,299	0
36,306	Cenovus Energy Inc	563,469	0.10	102,000	of China Ltd 'H'	96,813	0.
	Cenovus Energy Inc	2,658,939	0.50	27.500	Jiangsu Hengrui Medicine Co Ltd	174,495	0.
169,871	Enbridge Inc	7,256,041	1.36		Kweichow Moutai Co Ltd	311,791	0
		10,478,449	1.96	23,500	Shanghai Jinjiang International		
	Cayman Islands				Hotels Co Ltd	209,049	0
26 500	AAC Technologies Holdings Inc	72,570	0.01		Venustech Group Inc	136,820	0
	Alibaba Group Holding Ltd	680,045	0.13	23,200	Wuhan Raycus Fiber Laser	404 400	_
	Alibaba Group Holding Ltd ADR	892,428	0.17	0.001	Technologies Co Ltd WuXi AppTec Co Ltd	184,490 161,591	0
	Angel Pond Holdings Corp	77,998	0.01		Yifeng Pharmacy Chain Co Ltd	156,103	0
	ANTA Sports Products Ltd	346,910	0.07	,	Yonyou Network Technology	130,103	U
	Diversey Holdings Ltd*	1,025,213	0.19	33,333	Co Ltd	266,363	0
	ENN Energy Holdings Ltd	26,121	0.01			7,955,101	1
	GLOBALFOUNDRIES Inc	2,129,361	0.40			7,000,101	
	Haidilao International Holding Ltd Hedosophia European Growth	116,952 274,834	0.02 0.05	000	Denmark	470.000	
	Highland Transcend Partners I	274,004	0.03	926	DSV A/S	170,829	0
,000	Corp	219,519	0.04		Finland		
6,049	Huazhu Group Ltd ADR*	247,767	0.05	22,845	Neste Oyj	894,585	0
34,200	Hygeia Healthcare Holdings				France		
	Co Ltd	185,563	0.03	60,318	Alstom SA*	1,523,884	0
	JD Health International Inc*	918,015	0.17	17,616	Arkema SA	2,334,011	0
,	JD.com Inc	291,759 197,748	0.05 0.04		BNP Paribas SA	2,848,568	0
	Jinxin Fertility Group Ltd Jiumaojiu International	197,740	0.04	-,	Cie de Saint-Gobain	3,064,729	0
07,000	Holdings Ltd*	149,528	0.03	,	Danone SA	1,798,116	0
32.000	Kingdee International Software	1 10,020	0.00		EssilorLuxottica SA	969,740	0
,	Group Co Ltd*	78,541	0.01	5,213	LVMH Moet Hennessy	2 011 014	0
41,400	Kingsoft Corp Ltd*	153,638	0.03	23 951	Louis Vuitton SE Safran SA	3,811,814 3,024,705	0
	Li Auto Inc ADR	1,165,984	0.22	20,001	Gallan G/t		
,	Meituan 'B'	244,600	0.05			19,375,567	3
483,000	Microport Cardioflow Medtech	404 400	0.00		Germany		
22.000	Corp Ming Yuan Cloud Group	184,189	0.03		Auto1 Group SE*	699,280	0
32,000	Ming Yuan Cloud Group Holdings Ltd	62,817	0.01	- , -	Deutsche Telekom AG	4,901,870	0
1 215	NetEase Inc	25,662	0.01		Infineon Technologies AG	941,929	0
,	NU Holdings Ltd/Cayman	20,002	3.00	,	Mercedes-Benz Group AG	6,554,254	1
3.,311	Islands*	426,617	0.08		Puma SE Siemens AG	1,422,175 6,846,832	0 1
57,400	Tencent Holdings Ltd	3,093,856	0.58		Vantage Towers AG*	3,135,930	0
	Want Want China Holdings Ltd*	44,663	0.01	55,720		24,502,270	4
28,956	Wuxi Biologics Cayman Inc	238,074	0.04			24,502,270	4
		13,570,972	2.53	20.000	Guernsey	400 700	_
	China			29,966	Genius Sports Ltd	168,709	0
33,871	Aier Eye Hospital Group Co Ltd	194,436	0.04		Hong Kong		
	Amoy Diagnostics Co Ltd	181,756	0.03		AIA Group Ltd	4,092,402	0
	Asymchem Laboratories Tianjin	,		15,000	Hang Lung Properties Ltd	31,442	0
	Co Ltd	188,245	0.03			4,123,844	0
	BYD Co Ltd	1,151,675	0.22		India		
42,000	China Merchants Bank		0.5-	1 204	India InterGlobe Aviation Ltd	44,890	0
0.000	Co Ltd 'H'*	353,651	0.07	1,004		++,090	
6,800	China Tourism Group Duty Free Corp Ltd	217,999	0.04		Indonesia		
	OUIP LIU	217,999	0.04	174,200	Bank Central Asia Tbk PT	97,606	0

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)		Holding	Description	Market Value (USD)	% of Net Assets
Holaing	-	(005)	ASSOLS	riolaling		(005)	ASSOL
4.070	Israel	F74	0.00	0.000	Switzerland	404.000	0.00
	Innovid Corp (Wts 31/12/2027) Nice Ltd ADR	571 3,185,896	0.00 0.60		On Holding AG* Sika AG	164,269	0.03 0.03
,	SimilarWeb Ltd	68,153	0.60		TE Connectivity Ltd	167,001 3,292,852	0.62
3,000	Similar Web Etu	3,254,620	0.61	25,194	TE Connectivity Eta	3,624,122	0.68
	lán.	3,234,020	0.01		Taiwan	3,024,122	0.00
1.372.094	Italy Intesa Sanpaolo SpA	3,511,141	0.65	28.000	Taiwan Cathay Financial Holding Co Ltd	62,222	0.01
1,01-,001	<u> </u>	-,,			Formosa Plastics Corp	48,689	0.01
40.700	Japan	0.400.070		29,325	Fubon Financial Holding Co Ltd	78,556	0.01
	FANUC Corp* Hoya Corp	3,432,376	0.64	13,320	Hon Hai Precision Industry		
,	Keyence Corp	2,571,833	0.48 0.07		Co Ltd	48,937	0.01
	Kose Corp*	339,698 922,762	0.07		Nan Ya Plastics Corp	53,180	0.01
	Recruit Holdings Co Ltd	461,642	0.09	270,000	Taiwan Semiconductor		
	Sony Group Corp	491,848	0.09		Manufacturing Co Ltd	5,817,013	1.09
.,000	ос., отобр ос.р				Uni-President Enterprises Corp	33,508	0.0
		8,220,159	1.54	1,000	Yageo Corp	16,105	0.00
15 903	Jersey Aptiv Plc	2,083,784	0.39			6,158,210	1.15
	Aptiv Pic (Pref)	714,922	0.33		Thailand		
	Glencore Plc	1,991,728	0.13	24,700	Intouch Holdings PCL	65,010	0.01
· · · · ·		4,790,434	0.89		United Kingdom		
		1,1 0 0, 10 1		,	Alphawave IP Group Plc	211,500	0.04
400.000	Luxembourg	070 700	0.07		Anglo American Plc	1,078,572	0.20
109,686	Arrival SA*	370,739	0.07		AstraZeneca Plc	3,870,147	0.73
	Netherlands				Atlassian Corp Plc	921,335	0.1
1,207	Adyen NV	2,502,637	0.47		Compass Group Plc	2,473,028	0.4
19,799	Akzo Nobel NV	1,872,826	0.35	5,434	Genius Sports Ltd	0.047	0.0
6,896	ASML Holding NV	4,526,205	0.84	7.044	(Wts 31/12/2028)	6,847	0.0
	ING Groep NV	5,221,975	0.98	7,011	Hedosophia European Growth (Wts 13/5/2027)	7,072	0.00
13,269	NXP Semiconductors NV	2,536,236	0.47	7 031 385	Lloyds Banking Group Plc	4,511,212	0.84
		16,659,879	3.11		Rio Tinto Plc*	759,668	0.14
	Norway			,	THG Plc 'B'*	455,012	0.09
22 513	LINK Mobility Group			41,761	Unilever Plc	2,099,373	0.39
22,010	Holding ASA	41,468	0.01	37,629	Unilever Plc	1,891,618	0.36
57,005	Norsk Hydro ASA	535,502	0.10			18,285,384	3.42
		576,970	0.11		United States		
	Portugal			803	2020 Cash Mandatory		
3,154	Jeronimo Martins SGPS SA	68,497	0.01	50.004	Exchangeable Trust (Pref)	893,739	0.1
	Singapore			,	Abbott Laboratories	6,741,135	1.20
4 200	DBS Group Holdings Ltd	104,613	0.02	,	AbbVie Inc	6,312,181 3,712,513	1.18 0.69
	United Overseas Bank Ltd	96,924	0.02		Air Products and Chemicals Inc		0.6
7,700	Office Overseas Bank Eta				Albemarle Corp Alcoa Corp*	3,294,196 853,241	0.0
		201,537	0.04		Alphabet Inc [†]	12,462,766	2.3
	South Korea			,	Altair Engineering Inc 'A'*	152,170	0.0
10,183	Amorepacific Corp	1,558,342	0.29		AltC Acquisition Corp	191,598	0.0
2,040	Kakao Corp	159,657	0.03		Altice USA Inc	29,264	0.0
84	Krafton Inc	20,610	0.00	,	Altus Power Inc (Wts 22/1/2026)	3,364	0.0
1,665	LG Chem Ltd	782,405	0.15		Amazon.com Inc	12,794,877	2.3
9,807	LG Energy Solution	3,360,489	0.63		American Tower Corp (Reit)	4,948,945	0.9
	POSCO	56,177	0.01		Apple Inc†	16,310,084	3.0
	Samsung SDI Co Ltd	1,071,069	0.20	19,348	Applied Materials Inc	2,621,654	0.4
3	SK Innovation Co Ltd	500	0.00	18,704	Astra Space Inc	62,471	0.0
		7,009,249	1.31		Autodesk Inc	2,977,556	0.5
	Cuain			736	AvidXchange Holdings Inc	7,169	0.0
67 326	Spain Cellnex Telecom SA	3,067,881	0.57		Bank of America Corp	8,198,980	1.5
01,320		3,007,001	0.51		Bath & Body Works Inc	312,021	0.0
	Sweden				Becton Dickinson and Co (Pref)	1,014,740	0.1
	Atlas Copco AB	101,788	0.02		Berkshire Grey Inc 'A'	22,514	0.0
	Hexagon AB*	147,413	0.03		Boston Scientific Corp (Brof)	6,289,386	1.1
	Sandvik AB	2,311,552	0.43		Boston Scientific Corp (Pref) Bristol-Myers Squibb Co	331,476 4,033,704	0.0 0.7
199 630	Volvo AB	3,788,465	0.71		California Resources Corp	726,021	0.7
100,000				17.039	Camorna Nescurces COID	1 ZU,UZ I	U. I
100,000		6,349,218	1.19		Cano Health Inc (Wts 3/6/2026)	4,234	0.00

^{*} All or a portion of this security represents a security on loan.
† All or a portion of this security is pledged or given in guarantee, see Note 14, for further details.

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value	% of Net Assets
	-	` ′			•	(030)	ASSELS
,	Capital One Financial Corp	864,618	0.16	4,666	Park Hotels & Resorts Inc	00.000	0.00
	CF Industries Holdings Inc	2,130,903	0.40	0.000	(Reit)	89,680	0.02
,	Charles Schwab Corp/The	6,278,544	1.17	· '	Parker-Hannifin Corp	2,465,259	0.46
	Charter Communications Inc* Comcast Corp	2,608,756 3,557,775	0.49 0.66	l '	Peloton Interactive Inc 'A' Pioneer Natural Resources Co	697,642 2,012,059	0.13 0.38
	ConocoPhillips	8,370,098	1.56		Playtika Holding Corp	1,327,137	0.36
	Costco Wholesale Corp	5,461,639	1.02		PPG Industries Inc	2,936,175	0.55
,	Crowdstrike Holdings Inc	1,600,164	0.30	· '	Regeneron Pharmaceuticals Inc	798,164	0.15
	Datadog Inc	555,410	0.10	· '	ResMed Inc	977,620	0.18
6,881	Devon Energy Corp	388,020	0.07	17,505	Rivian Automotive Inc	1,127,847	0.21
2,747	Dexcom Inc	1,131,022	0.21	11,307	Rocket Lab USA Inc	105,155	0.02
	DR Horton Inc	3,920,680	0.73		salesforce.com Inc	4,839,233	0.90
	Dynatrace Inc	516,363	0.10	1,783	Sarcos Technology and		
	Edwards Lifesciences Corp	1,979,357	0.37	0,4 500	Robotics Corp	10,609	0.00
	Element Solutions Inc	169,014	0.03	21,532	Sarcos Technology and	17.656	0.00
3,482	Embark Technology Inc	2,611	0.00	0.622	Robotics Corp (Wts 15/6/2027		0.00
516	(Wts 31/12/2027) EPAM Systems Inc	171,890	0.00		Seagen Inc Sema4 Holdings Corp	1,232,157 78,912	0.23 0.01
	EPAM Systems Inc	7,329	0.00		Sema4 Holdings Corp	393,362	0.07
	EQT Corp	3,899,304	0.73	· '	Sempra Energy	6,032,140	1.13
	Estee Lauder Cos Inc/The 'A'	332,735	0.06		ServiceNow Inc	3,159,785	0.59
	EVgo Inc (Wts 15/9/2025)	9,588	0.00	32,349	SmartRent Inc	207,681	0.04
5,011	F5 Inc	996,036	0.19	37,351	Soc Telemed Inc 'A'	109,438	0.02
4,110	Fortinet Inc	1,379,480	0.26	1,914	Splunk Inc	228,168	0.04
	Fortive Corp	4,833,862	0.90		Starbucks Corp	1,193,085	0.22
	Freeport-McMoRan Inc	4,327,658	0.81		Stryker Corp	1,101,074	0.21
	General Motors Co	3,780,638	0.71		Sun Country Airlines Lockup	671,759	0.13
	Gitlab Inc	4,181 91,184	0.00 0.02		Tenet Healthcare Corp Thermo Fisher Scientific Inc	88,400	0.02 0.86
	Gores Holdings VIII Inc Gores Holdings VIII Inc	91,104	0.02		TJX Cos Inc/The	4,584,843 3,622,233	0.68
1,7 11	(Wts 31/12/2027)	2,310	0.00	· '	Toast Inc	53,434	0.00
4.215	Green Plains Inc	136,692	0.03		TPG Pace Beneficial Finance	00,101	0.01
,	HCA Healthcare Inc	106,016	0.02	,,,,,,,	Corp (Wts 9/10/2027)	1,145	0.00
16,053	Hilton Worldwide Holdings Inc	2,352,246	0.44	4,148	Twilio Inc 'A'	708,769	0.13
3,380	Hippo Holdings Inc			899	Ulta Beauty Inc	335,192	0.06
	(Wts 2/8/2026)	1,136	0.00		United Parcel Service Inc 'B'	5,616,220	1.05
	Home Depot Inc/The	4,426,010	0.83		UnitedHealth Group Inc	9,969,106	1.86
	HubSpot Inc	191,337	0.04		Vail Resorts Inc	59,114	0.01
,	Humana Inc International Flavors &	4,229,585	0.79		Valero Energy Corp Vertiv Holdings Co 'A'	4,127,053 1,780,646	0.77 0.33
10,495	Fragrances Inc*	2,547,501	0.48		Vertiv Holdings Co 'A'	376,929	0.33
8 910	Intuitive Surgical Inc	2,601,809	0.49		Volta Inc (Wts 26/8/2026)	6,698	0.00
	Johnson & Johnson	3,686,830	0.69		Vulcan Materials Co	4,849,491	0.91
	Khosla Ventures Acquisition Co	198,959	0.04		Walmart Inc	2,214,597	0.41
44,854	Liberty Media Acquisition Corp	456,165	0.08	33,066	Walt Disney Co/The	4,879,219	0.91
49,432	Liberty Media Corp-Liberty			11,913	XPO Logistics Inc	861,310	0.16
	SiriusXM	2,489,890	0.46		Yum China Holdings Inc	139,570	0.03
35,255	Liberty Media Corp-Liberty	4 775 440	0.00		Yum China Holdings Inc	215,696	0.04
0.000	SiriusXM	1,775,442	0.33		Zoetis Inc	271,908	0.05
	Live Nation Entertainment Inc Marsh & McLennan Cos Inc	789,808	0.15 0.85	5,476	Zscaler Inc	1,288,010	0.24
,	Masco Corp	4,530,078 2,927,189	0.55			312,646,432	58.43
	Mastercard Inc	6,003,487	1.12	Total Common / Prefe	erred Stocks (Shares) & Warrants	477,762,133	89.28
	McDonald's Corp	2,850,820	0.53				
8,782	Meta Platforms Inc 'A'	1,826,305	0.34	BONDS			
30,928	Micron Technology Inc	2,765,582	0.52		Cayman Islands		
58,744	Microsoft Corp	17,417,009	3.25	USD 600,000	China Milk Products Group		
	Mirion Technologies Inc	96,260	0.02		Ltd (Restricted) (Defaulted)		
	MongoDB Inc 'A'*	750,682	0.14		5/1/2012 (Zero Coupon)	900	0.00
	Morgan Stanley	4,689,936	0.88		United States		
	NextEra Energy Inc	4,315,959	0.81	USD 26,000	Stem Inc '144A' 0.5% 1/12/2028	17,307	0.01
	NVIDIA Corp Offerpad Solutions Inc	3,260,223	0.61	Total Bonds		18,207	0.01
0,990	(Wts 1/9/2026)	4,334	0.00	Total Transferable Se	curities and Money	10,201	3.01
19 766	Offerpad Solutions Inc 'A'	96,260	0.00	Market Instruments A			
	Okta Inc	590,848	0.11	Official Stock Exchange			
3,255							
	O'Reilly Automotive Inc	500,388	0.09	Dealt in on Another R		477,780,340	89.29

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Other Transferable	Securities			· '	Included Health (Pref)**	613,459	0.12
COMMON / DDEE	EDDED OTOOKO (OLIADEO)			151,300 30,196	JumpCloud Inc** Loadsmart Inc**	859,384 603,920	0.16 0.11
COMMON / PREFI	ERRED STOCKS (SHARES)			· '	Mythic Inc**	204.390	0.11
	China			l '	SambaNova Systems Inc**	1,124,777	0.04
1,544	Epic Games, Inc.**	1,295,555	0.24		Zero Mass Water, Inc.**	387,788	0.21
	India			20,000	Zero Mass Water, Inc.		
138		522,113	0.09			9,781,366	1.83
97	Think & Learn Pvt Ltd,**	366,993	0.07	Total Common / Prefe	al Common / Preferred Stocks (Shares)		2.69
	·	889,106	0.16	BONDS			
	United Kingdom			201120	Cayman Islands		
14,725	Lookout, Inc**	155,202	0.03	CNY 5,600,000	Fresh Express Delivery Holding		
119,463	Lookout, Inc Series F (Pref)**	1,259,140	0.24		Group Co Ltd (Defaulted)		
1,700	Neon Payments Ltd (Pref)**	1,035,130	0.19		18/10/2010 (Zero Coupon)**	_	0.00
53,031	NMC Health Plc**	_	0.00		India		
		2.449.472	0.46	1100 1 315 000	REI Agro Ltd (Restricted)		
	United States			035 1,213,000	(Defaulted) 5.5% 13/11/2014**	_	0.00
6,221	ByteDance Ltd**	1,012,662	0.19	Total Bonds		_	0.00
13,107	Databricks Inc**	2,528,734	0.47	Total Other Transferal	nla Sacurities	14,415,499	2.69
1,800	Databricks Inc**	347,274	0.07		ole decurities	, ,	
50,360	Deep Instinct Ltd**	311,728	0.06	Total Portfolio		492,195,839	91.98
56,400	Exscientia Ltd Lockup**	895,632	0.17			10.010.010	
, -	Farmer's Business Network Inc**	660,532	0.12	Other Net Assets		42,912,010	8.02
107,482	Included Health (Pref)**	231,086	0.04	Total Net Assets (USI	0)	535,107,849	100.00

^{**} Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currenc	y Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD		
CHF	4,613,000	USD	4,999,852	Morgan Stanley	10/3/2022	24,631		
SEK	32,086,000	USD	3,526,861	Deutsche Bank	10/3/2022	(131,572)		
AUD	7,541,474	USD	5,380,089	State Street	12/5/2022	84,834		
JPY	1,403,759,346	USD	12,171,021	Bank of America	12/5/2022	27,602		
USD	12,222,895	EUR	10,687,180	Deutsche Bank	12/5/2022	196,269		
AUD	11,057,000	USD	7,906,728	Deutsche Bank	19/5/2022	106,670		
CAD	9,255,000	USD	7,254,545	Deutsche Bank	19/5/2022	29,477		
GBP	7,124,000	USD	9,635,486	Deutsche Bank	19/5/2022	(81,013)		
JPY	1,778,224,000	USD	15,394,657	Citibank	19/5/2022	61,261		
KRW	2,612,908,492	USD	2,178,785	Citibank	19/5/2022	(8,810)		
USD	6,534,094	EUR	5,733,000	State Street	19/5/2022	80,792		
Net unrealised appreciation 390,								

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD						
CNH Hedg	CNH Hedged Share Class											
CNY	64,420	USD	10,110	BNY Mellon	15/3/2022	78						
USD	955	CNY	6,061	BNY Mellon	15/3/2022	(3)						
Net unreali	sed appreciat	ion				75						
EUR Hedg	ed Share Cla	iss										
EUR	15,893,413	USD	18,172,927	BNY Mellon	15/3/2022	(324,760)						
USD	2,352,100	EUR	2,082,914	BNY Mellon	15/3/2022	13,022						
Net unreali	sed depreciat	ion				(311,738)						
Total net u	nrealised appr	reciation				78,478						

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
7	AUD	KOSPI SPI 200 Index	March 2022	(26,605)
9	CAD	S&P/TSX 60 Index	March 2022	18,159
33	EUR	CAC 40 10 Euro	March 2022	(120,557)
6	EUR	Dax Index	March 2022	(216,839)
68	GBP	FTSE 100 Index	March 2022	112,735
66	JPY	Nikkei 225 (Yen)	March 2022	(465,840)
53	USD	S&P 500 E-Mini Index	March 2022	(831,141)
(11)	USD	NASDAQ 100 E-Mini Index	March 2022	480,851
Total				(1,049,237)

Swaps as at 28 February 2022

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
TRS	USD (627)	Fund receives USD SOFR 1 Day -7bps; and pays Universal Health Services Inc + 0bps	BNP Paribas	10/8/2022	(3,924)	(3,924)
TRS	USD (682)	Fund receives USD SOFR 1 Day -7bps; and pays Universal Health Services Inc + 0bps	BNP Paribas	10/8/2022	(8,132)	(8,132)
Total					(12,056)	(12,056)

TRS: Total Return Swaps

Purchased Options as at 28 February 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
		•					
647	Call	Moelis & Co	Barclays	EUR 730	18/3/2022	(18,773)	1,380
42,557	Call	Royal Dutch Shell Plc	Citibank	USD 50	14/4/2022	40,757	148,799
285	Call	Amazon.com Inc	Citibank	USD 4,150	17/6/2022	(37,331)	1,999
10,688	Call	Devon Energy Corp	Credit Suisse	USD 50	14/4/2022	38,184	87,135
4,737	Call	EssilorLuxottica SA	Goldman Sachs	EUR 200	17/6/2022	(31,187)	2,445
2,891	Call	EssilorLuxottica SA	JP Morgan	EUR 200	16/9/2022	(27,813)	3,934
14,216	Call	Pioneer Natural Resources Co	Morgan Stanley	USD 210	14/4/2022	213,935	361,819
33,906	Call	Royal Dutch Shell Plc	Nomura	USD 52.5	14/4/2022 18/3/2022	19,858	69,700
4	Put	Alphabet Inc	Exchange Traded	USD 2,600		(7,995)	20,980
3	Put	Amazon.com Inc	Exchange Traded	USD 3,000	18/3/2022	(5,818)	22,665
9	Call	Amazon.com Inc	Exchange Traded	USD 3,000	14/4/2022	47,280	157,995
2	Call	Amazon.com Inc	Exchange Traded	USD 3,200	20/5/2022	(768)	26,880
60	Put	Apple Inc	Exchange Traded	USD 160	18/3/2022	(13,571)	16,890
54	Call	Apple Inc	Exchange Traded	USD 185	14/4/2022	(17,160)	3,591
32	Call	Apple Inc	Exchange Traded	USD 165	14/4/2022	(3,440)	21,520
30	Call	Apple Inc	Exchange Traded	USD 180	20/5/2022	(2,343)	10,125
22	Call	Autodesk Inc	Exchange Traded	USD 250	14/4/2022	(21,622)	6,952
176	Call	Bath & Body Works Inc	Exchange Traded	USD 60	20/5/2022	(46,592)	46,024
336	Call	BP Plc	Exchange Traded	USD 34	14/4/2022	(36,533)	6,888
336	Call	BP Plc	Exchange Traded	USD 35	17/6/2022	(38,381)	13,776
27	Call	Coinbase Global Inc	Exchange Traded	USD 200	14/4/2022	(30,467)	26,055
206	Call	Comcast Corp	Exchange Traded	USD 52.5	14/4/2022	(27,857)	6,180
34	Call	Crowdstrike Holdings Inc	Exchange Traded	USD 200	18/3/2022	4,514	38,760
(61)	Call	Devon Energy Corp	Exchange Traded	USD 60	18/3/2022	3,195	(8,998)
266	Call	Devon Energy Corp	Exchange Traded	USD 60	14/4/2022	9,382	74,081
144	Call	Devon Energy Corp	Exchange Traded	USD 55	14/4/2022	28,103	69,480
13	Call	Dexcom Inc	Exchange Traded	USD 440	18/3/2022	(19,269)	10,010
10	Call	Dexcom Inc	Exchange Traded	USD 600	18/3/2022	(24,772)	50
55	Call	Diamondback Energy Inc	Exchange Traded	USD 135	18/3/2022	(1,269)	32,450
189	Call	General Motors Co	Exchange Traded	USD 55	17/6/2022	(26,843)	27,783
15	Call	Home Depot Inc/The	Exchange Traded	USD 365	14/4/2022	(22,436)	1,148
36	Call	JPMorgan Chase & Co	Exchange Traded	USD 155	14/4/2022	(3,626)	6,534
15	Call	Mastercard Inc	Exchange Traded	USD 370	14/4/2022	4,542	22,200
20	Call	McDonald's Corp	Exchange Traded	USD 270	18/3/2022	(5,228)	270
17	Call	Meta Platforms Inc	Exchange Traded	USD 320	14/4/2022	(22,762)	221
33	Put	Microsoft Corp	Exchange Traded	USD 295	18/3/2022	(4,862)	26,647
18	Call	Microsoft Corp	Exchange Traded	USD 310	14/4/2022	(5,665)	12,375
39	Put	NVIDIA Corp	Exchange Traded	USD 245	18/3/2022	(11,066)	52,358
23	Call	NVIDIA Corp	Exchange Traded	USD 240	14/4/2022	9,235	45,367
83	Call	Ovintiv Inc	Exchange Traded	USD 45	14/4/2022	3,343	22,618
99	Call	Pfizer Inc	Exchange Traded	USD 55	14/4/2022	(16,014)	1,931
26	Call	Pioneer Natural Resources Co	Exchange Traded	USD 210	18/3/2022	35,487	57,850
44	Put	salesforce.com Inc	Exchange Traded	USD 220	18/3/2022	27,351	71,720
56	Call	salesforce.com Inc	Exchange Traded	USD 230	14/4/2022	(30,196)	33,040
19	Put	ServiceNow Inc	Exchange Traded	USD 500	18/3/2022	(44,217)	10,640
25	Call	ServiceNow Inc	Exchange Traded	USD 520	20/5/2022	94,819	221,375

Purchased Options as at 28 February 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
54	Call	Starbucks Corp	Exchange Traded	USD 100	14/4/2022	(17,527)	4,995
6	Call	Tesla Inc	Exchange Traded	USD 950	14/4/2022	(41,881)	18,360
23	Call	Twilio Inc	Exchange Traded	USD 310	14/4/2022	(60,691)	356
25	Call	Visa Inc	Exchange Traded	USD 215	14/4/2022	8,694	26,625
38	Call	Walt Disney Co/The	Exchange Traded	USD 140	14/4/2022	22,446	43,225
98	Call	Wells Fargo & Co	Exchange Traded	USD 55	14/4/2022	(5,749)	16,807
Total						(120,599)	2,004,010

Written Options as at 28 February 2022

willen O	puons as	at 26 February 2022					
						Unrealised appreciation/	Market
Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	(depreciation) USD	Value USD
(647)	Put	Moelis & Co	Barclays	EUR 650	18/3/2022	(6,421)	(17,405)
(971)	Call	Moelis & Co	Barclays	EUR 800	18/3/2022	8,042	(230)
(1,200)	Put	Charter Communications Inc	Citibank	USD 560	18/3/2022	13,480	(4,520)
(1,200)	Call	Charter Communications Inc	Citibank	USD 680	18/3/2022	11,937	(903)
(14,295)	Call	Royal Dutch Shell Plc	Citibank	USD 55	14/4/2022	(8,852)	(15,857)
(28,262)	Call	Royal Dutch Shell Plc	Citibank	USD 60	14/4/2022	9,476	(8,899)
(37,213)	Put	Royal Dutch Shell Plc	Citibank	USD 40	14/4/2022	28,163	(4,482)
(143)	Put	Amazon.com Inc	Citibank	USD 2,800	17/6/2022	3,063	(17,728)
(5,344)	Put	Devon Energy Corp	Credit Suisse	USD 41	14/4/2022	7,538	(3,257)
(10,688)	Call	Devon Energy Corp	Credit Suisse	USD 55	14/4/2022	(25,689)	(54,119)
(4,737)	Put	EssilorLuxottica SA	Goldman Sachs	EUR 160	17/6/2022	(55,904)	(79,700)
(4,737)	Call	EssilorLuxottica SA	Goldman Sachs	EUR 220	17/6/2022	9,704	(848)
(2,891)	Call	EssilorLuxottica SA	JP Morgan	EUR 225	16/9/2022	9,766	(1,247)
(2,891)	Put	EssilorLuxottica SA	JP Morgan	EUR 160	16/9/2022	(36,350)	(57,730)
(14,216)	Put	Pioneer Natural Resources Co	Morgan Stanley	USD 155	14/4/2022	89,296	(6,272)
(14,216)	Call	Pioneer Natural Resources Co	Morgan Stanley	USD 240	14/4/2022	(70,804)	(124,155)
(33,906)	Call	Royal Dutch Shell Plc	Nomura	USD 57.5	14/4/2022	(6,280)	(19,842)
(20)	Put	Air Products and Chemicals Inc	Exchange Traded	USD 230	14/4/2022	(9,145)	(13,500)
(22)	Put	Albemarle Corp	Exchange Traded	USD 180	17/6/2022	(19,122)	(33,000)
(51)	Put	Alibaba Group Holding Ltd	Exchange Traded	USD 115	18/3/2022	(32,644)	(62,092)
(9)	Call	Amazon.com Inc	Exchange Traded	USD 3,300	14/4/2022	912	(42,053)
(2)	Call	Amazon.com Inc	Exchange Traded	USD 3,600	20/5/2022	900	(6,600)
(2)	Put	Amazon.com Inc	Exchange Traded	USD 2,500	20/5/2022	521	(8,930)
(29)	Put	Apple Inc	Exchange Traded	USD 155	14/4/2022	(4,919)	(10,513)
(86)	Put	Apple Inc	Exchange Traded	USD 150	14/4/2022	(4,385)	(22,575)
(30)	Put	Apple Inc	Exchange Traded	USD 140	20/5/2022	(399)	(8,955)
(36)	Put	Aptiv Plc	Exchange Traded	USD 135	20/5/2022	(16,979)	(42,480)
(23)	Put	Autodesk Inc	Exchange Traded	USD 220	18/3/2022	(5,686)	(22,655)
(21)	Put	Autodesk Inc	Exchange Traded	USD 210	14/4/2022	(9,192)	(19,372)
, ,	Put	Autodesk Inc	Exchange Traded	USD 195	14/4/2022	5,283	(11,330)
(176)		Bath & Body Works Inc	Exchange Traded	USD 70	20/5/2022	17,132	(13,816)
(176)		Bath & Body Works Inc	Exchange Traded	USD 50	20/5/2022	(16,229)	(60,016)
(336)	Put	BP Plc	Exchange Traded	USD 27	14/4/2022	(23,093)	(33,432)
(336)	Put	BP Plc	Exchange Traded	USD 27	17/6/2022	(33,845)	(57,960)
(27)	Call	Coinbase Global Inc	Exchange Traded	USD 225	14/4/2022	23,691	(11,205)
(27)	Put	Coinbase Global Inc	Exchange Traded	USD 140	14/4/2022	8,496	(13,365)
(206)		Comcast Corp	Exchange Traded	USD 42.5	14/4/2022	3,962	(17,201)
(116)		ConocoPhillips	Exchange Traded	USD 100	14/4/2022	844	(22,678)
(34)		Crowdstrike Holdings Inc	Exchange Traded	USD 250	18/3/2022	1,318	(4,896)
(7)	Put	Dexcom Inc	Exchange Traded	USD 580	18/3/2022	(97,309)	(118,195)
(13)		Dexcom Inc	Exchange Traded	USD 350	18/3/2022	11,769	(3,803)
(302)		EQT Corp	Exchange Traded	USD 23	18/3/2022	(5,248)	(30,955)
(118)		Freeport-McMoRan Inc	Exchange Traded	USD 48	14/4/2022	(12,536)	(30,503)
(115)	Call	Freeport-McMoRan Inc	Exchange Traded	USD 55	20/5/2022	(2,614)	(18,113)

Written Options as at 28 February 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(189)	Call	General Motors Co	Exchange Traded	USD 62.5	17/6/2022	11,747	(9,733)
(189)	Put	General Motors Co	Exchange Traded	USD 35	17/6/2022	(3,527)	(18,144)
(15)	Put	Home Depot Inc/The	Exchange Traded	USD 300	14/4/2022	(3,146)	(12,338)
(14)	Put	Home Depot Inc/The	Exchange Traded	USD 290	20/5/2022	(7,430)	(13,055)
(36)	Put	JPMorgan Chase & Co	Exchange Traded	USD 125	14/4/2022	4,276	(7,344)
(85)	Put	Masco Corp	Exchange Traded	USD 50	17/6/2022	(5,049)	(14,025)
(15)	Call	Mastercard Inc	Exchange Traded	USD 415	14/4/2022	1,137	(3,405)
(17)	Put	Meta Platforms Inc	Exchange Traded	USD 250	14/4/2022	(59,832)	(73,653)
(59)	Call	Micron Technology Inc	Exchange Traded	USD 100	14/4/2022	(3,172)	(14,602)
(19)	Put	Nice Ltd	Exchange Traded	USD 220	20/5/2022	(18,385)	(25,365)
(39)	Put	NVIDIA Corp	Exchange Traded	USD 210	18/3/2022	9,328	(11,778)
(23)	Call	NVIDIA Corp	Exchange Traded	USD 270	14/4/2022	1,100	(17,595)
(99)	Put	Pfizer Inc	Exchange Traded	USD 45	14/4/2022	(1,769)	(15,147)
(13)	Put	Pioneer Natural Resources Co	Exchange Traded	USD 170	18/3/2022	2,576	(910)
(26)	Call	Pioneer Natural Resources Co	Exchange Traded	USD 235	18/3/2022	(10,582)	(16,900)
(48)	Call	Pioneer Natural Resources Co	Exchange Traded	USD 240	18/3/2022	(5,135)	(24,720)
(44)	Put	salesforce.com Inc	Exchange Traded	USD 185	18/3/2022	(4,098)	(14,630)
(39)	Put	salesforce.com Inc	Exchange Traded	USD 220	14/4/2022	(39,087)	(73,710)
(56)	Put	salesforce.com Inc	Exchange Traded	USD 175	14/4/2022	2,648	(19,460)
(25)	Call	ServiceNow Inc	Exchange Traded	USD 620	20/5/2022	(39,056)	(84,000)
(54)	Put	Starbucks Corp	Exchange Traded	USD 80	14/4/2022	3,317	(5,076)
(54)	Put	Starbucks Corp	Exchange Traded	USD 80	20/5/2022	(1,470)	(10,152)
(6)	Put	Tesla Inc	Exchange Traded	USD 720	14/4/2022	14,037	(16,710)
(23)	Put	Twilio Inc	Exchange Traded	USD 260	14/4/2022	(163,333)	(208,265)
(13)	Put	Unitedhealth Group Inc	Exchange Traded	USD 430	18/3/2022	7,219	(4,322)
(100)	Call	Valero Energy Corp	Exchange Traded	USD 90	18/3/2022	4,785	(11,350)
(25)	Call	Visa Inc	Exchange Traded	USD 235	14/4/2022	(831)	(6,775)
(38)	Call	Walt Disney Co/The	Exchange Traded	USD 155	14/4/2022	(6,011)	(13,110)
(98)	Call	Wells Fargo & Co	Exchange Traded	USD 60	14/4/2022	4,486	(4,704)
(98)	Put	Wells Fargo & Co	Exchange Traded	USD 45	14/4/2022	5,711	(7,105)
Total						(537,898)	(1,915,470)

Contracts For Difference as at 28 February 2022

Holding	Description	Counterparty	Unrealised appreciation USD
Ĭ	United States		
(1,285)	J M Smucker Co/The	JP Morgan	1,992
(16,242)	Walgreens Boots Alliance		
	Inc	JP Morgan	66,592
			68,584
Total			68,584

Sector Breakdown as at 28 February 2022

	% of Net Assets
Information Technology	20.17
Consumer Discretionary	12.50
Healthcare	12.43
Industrials	9.70
Financials	9.10
Communication Services	8.69
Materials	6.98
Energy	5.82
Consumer Staples	3.22
Utilities	1.95
Real Estate	0.97
Diversified	0.45
Other Net Assets	8.02
	100.00

Global Equity Income Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	rities and Money Market Inst k Exchange Listing or Dealt			,	Taiwan MediaTek Inc Taiwan Semiconductor	17,647,935	1.77
FUNDS					Manufacturing Co Ltd	27,124,514	2.71
	Ireland					44,772,449	4.48
85,322	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [~]	8,533,515	0.86	· '	United Kingdom AstraZeneca Plc	26,237,166	2.63
Total Funds		8,533,515	0.86		BAE Systems Plc	21,504,626	2.15
				· ·	Diageo Plc Prudential Plc	25,897,107 22,563,768	2.59 2.26
COMMON STOCK	S (SHARES)				Reckitt Benckiser Group Plc	31,799,611	3.18
	Canada			· ·	RELX Pic*	30,588,165	3.06
1,136,636	TELUS Corp	28,774,850	2.88		Taylor Wimpey Plc	15,009,470	1.50
	Denmark			7,000,101	Taylor Willipsy 1 to	173,599,913	17.37
311,166	Novo Nordisk A/S	31,865,677	3.19		United States	170,000,010	17.07
	France			179 544	United States AbbVie Inc	26,208,038	2.62
61 176	Air Liquide SA	10,094,553	1.01	· '	American Tower Corp (Reit)	12,085,029	1.21
,	EssilorLuxottica SA	18,047,127	1.81		Assurant Inc	21,038,044	2.10
,	Kering SA	18,527,221	1.85		Baker Hughes Co 'A'	10,177,987	1.02
,	LVMH Moet Hennessy	10,021,221	1.00	l '	Citizens Financial Group Inc	27,812,670	2.78
10,511	Louis Vuitton SE	12,365,546	1.24		Comcast Corp	24,552,154	2.46
317.816		33,130,468	3.31	· '	Estee Lauder Cos Inc/The 'A'	19,754,213	1.98
- ,	Schneider Electric SE	13,758,475	1.38		Fidelity National Information	13,734,213	1.50
00,011	Conneder Electric CE			200,024	Services Inc	25,540,995	2.56
		105,923,390	10.60	261 804	Hasbro Inc*	25,313,829	2.53
	Indonesia			· '	Intercontinental Exchange Inc	30,459,690	3.05
39.454.100	Bank Rakyat Indonesia			l '	Intuit Inc	15,578,801	1.56
, . ,	Persero Tbk PT	12,495,034	1.25	· · · · · · · · · · · · · · · · · · ·	M&T Bank Corp*	23,875,615	2.39
		· · · · ·			Microsoft Corp	39,698,825	3.97
	Ireland			· ·	Otis Worldwide Corp	20,571,044	2.06
305,419	Medtronic Plc	31,842,985	3.19		Paychex Inc	9,849,686	0.99
	Japan			· ·	Philip Morris International Inc	21,923,630	2.19
508 200	KDDI Corp*	16,561,528	1.66		Synchrony Financial	20,239,666	2.02
	· · · · · · · · · · · · · · · · · · ·	.0,00.,020		· ·	Texas Instruments Inc	20,454,323	2.05
	Jersey				UnitedHealth Group Inc	25,951,696	2.60
127,407	Ferguson Plc*	19,273,632	1.93	· ·	Visa Inc 'A'*	22,466,835	2.25
	Mexico			l '	Williams Cos Inc/The	11,507,696	1.15
2,833,273	Wal-Mart de Mexico SAB de CV	10,502,848	1.05	,		455,060,466	45.54
	Portugal			Total Common Stocks	(Shares)	1,000,153,771	100.09
4,848,725	EDP - Energias de Portugal SA	23,694,393	2.37	Total Transferable Se			
	Singapore			Market Instruments A			
471 270		11 7/1 051	1.18	Official Stock Exchan	ge Listing or		
411,319	DBS Group Holdings Ltd	11,741,051	1.10	Dealt in on Another R	egulated Market	1,008,687,286	100.95
125,660	Spain Amadeus IT Group SA*	8,315,419	0.83	Total Portfolio		1,008,687,286	100.95
	Switzerland			Other Net Liabilities		(9,456,300)	(0.95
130 150	Logitech International SA*	10,369,550	1.04	Total Net Assets (USI	D)	999,230,986	100.00
	TE Connectivity Ltd	15,360,586	1.53		,	, ,	
100, 190	TE COMMECTIVITY ETG						
		25,730,136	2.57				

 $[\]mbox{^{\sim}}$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

Global Equity Income Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
	ged Share Cla			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
AUD	24,631,580	USD	17,733,528	BNY Mellon	15/3/2022	102,305
USD	1,346,971	AUD	1,881,950	BNY Mellon	15/3/2022	(15,756)
Net unreal	ised appreciat	ion				86,549
CHF Hedg	jed Share Cla	ISS				
CHF	11,531,757	USD	12,478,116	BNY Mellon	15/3/2022	85,288
USD	1,334,880	CHF	1,231,518	BNY Mellon	15/3/2022	(6,812)
Net unreal	ised appreciat	ion				78,476
CNH Hedg	ged Share Cla	iss				
CNY	31,958,000	USD	5,015,392	BNY Mellon	15/3/2022	38,768
USD	411,826	CNY	2,613,012	BNY Mellon	15/3/2022	(1,420)
Net unreal	ised appreciat	ion				37,348
EUR Hedg	jed Share Cla	iss				
EUR	71,349,963	USD	81,580,123	BNY Mellon	15/3/2022	(1,454,724)
USD	6,632,174	EUR	5,883,393	BNY Mellon	15/3/2022	25,226
Net unreal	ised depreciat	ion				(1,429,498)
GBP Hedg	ged Share Cla	iss				
GBP	1,341,668	USD	1,819,619	BNY Mellon	15/3/2022	(20,084)
USD	143,811	GBP	106,630	BNY Mellon	15/3/2022	791
Net unreal	ised depreciat	ion				(19,293)
HKD Hedo	ged Share Cla	iss				
HKD	9,011,306	USD	1,156,306	BNY Mellon	15/3/2022	(3,140)
USD	81,043	HKD	632,585	BNY Mellon	15/3/2022	92
Net unreal	ised depreciat	ion				(3,048)
PLN Hedg	jed Share Cla	ss				
PLN	68,813,195	USD	16,553,828	BNY Mellon	15/3/2022	(104,949)
USD	1,032,014	PLN	4,292,193	BNY Mellon	15/3/2022	6,021
Net unreal	ised depreciat	ion				(98,928)
SGD Hedg	ged Share Cla	iss				
SGD	97,615,261	USD	72,735,761	BNY Mellon	15/3/2022	(848,164)
USD	6,415,884	SGD	8,664,019	BNY Mellon	15/3/2022	35,368
Net unreal	ised depreciat	ion				(812,796)
ZAR Hedg	jed Share Cla	ISS				
USD	180,936	ZAR	2,772,738	BNY Mellon	15/3/2022	1,738
ZAR	30,406,371	USD	2,004,266	BNY Mellon	15/3/2022	(39,177)
Net unreal	ised depreciat	ion				(37,439)
Total net u	nrealised depi	reciation				(2,198,629)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Information Technology	21.26
Healthcare	17.54
Financials	17.03
Consumer Staples	10.99
Industrials	10.58
Consumer Discretionary	8.93
Communication Services	7.00
Utilities	2.37
Energy	2.17
Real Estate	1.21
Materials	1.01
Investment Funds	0.86
Other Net Liabilities	(0.95)
	100.00

Global Government Bond Fund

Holding	Description	Market Value (USD)	% of Net	Holding	Description	Market Value (USD)	% (No Δsset
ransferable Secu	rities and Money Market Inst	ruments Adn	nitted	· · · · · · · · · · · · · · · · · · ·	Republic of Austria Government		
o an Official Stoc Regulated Market	k Exchange Listing or Dealt i	n on Anothe	r	EUR 127,000	Bond '144A' 1.2% 20/10/2025* Republic of Austria Government Bond '144A' 1.5% 2/11/2086	1,959,332 156,629	0.2
FUNDS	locks and			EUR 2,170,000	Republic of Austria Government		
15,000	Ireland iShares EUR High Yield Corp			EUR 650,000	Bond '144A' 1.65% 21/10/2024 Republic of Austria Government	2,565,758	0.
15,000	Bond UCITS ETF*~ iShares USD High Yield Corp	1,649,354	0.21	EUR 1,160,000	Bond '144A' 2.1% 20/9/2117 Republic of Austria Government	953,459	0.
	Bond UCITS ETF*~	1,488,150	0.18	FUR 300 000	Bond '144A' 3.65% 20/4/2022 Republic of Austria Government	1,308,765	0.
otal Funds		3,137,504	0.39		Bond '144A' 3.8% 26/1/2062	631,886	0
ONDS	Argentina			EUR 41,000	Republic of Austria Government Bond '144A' 4.15% 15/3/2037	68,431	0
USD 505,000	Argentine Republic Government			EUR 129,000	Republic of Austria Government Bond '144A' 4.15% 15/3/2037	215,307	0
	International Bond (Step-up coupon) 1.125% 9/7/2035	148,975	0.02	USD 170,000	Suzano Austria GmbH 3.125% 15/1/2032	150,238	0
USD 1,202,000	Argentine Republic Government International Bond (Step-up			USD 70,000	Suzano Austria GmbH 3.75%		
1100 00 000	coupon) 1.125% 9/7/2035	354,590	0.04		15/1/2031	65,550 10,974,629	0 1
	Capex SA '144A' 6.875% 15/5/2024	94,301	0.01		Bahrain	.0,01 1,020	
USD 245,902	Generacion Mediterranea SA / Central Termica Roca SA			USD 406,000	Bahrain Government International Bond '144A'		
USD 74 900	'144A' 9.625% 1/12/2027 Genneia SA '144A' 8.75%	201,639	0.03		5.625% 18/5/2034	362,355	0
,	2/9/2027	70,086	0.01	ELID 841 000	Belgium Kingdom of Belgium		
05D 260,000	YPF SA '144A' 7% 15/12/2047	1,033,956	0.02	LOIX 041,000	Government Bond '144A'		_
	Australia	1,000,000		EUR 2,128,000	22/10/2031 (Zero Coupon) Kingdom of Belgium	891,465	C
AUD 5,817,000	Australia Government Bond 0.25% 21/11/2024*	4,079,168	0.51		Government Bond '144A' 0.1% 22/6/2030	2,321,613	0
AUD 1,230,000	Australia Government Bond			EUR 510,000	Kingdom of Belgium	2,021,010	Ŭ
AUD 120,000	0.25% 21/11/2025 Australia Government Bond	843,650	0.10		Government Bond '144A' 0.4% 22/6/2040	511,497	0
AUD 460.000	1.75% 21/6/2051 Australia Government Bond	70,920	0.01	EUR 380,000	Kingdom of Belgium Government Bond '144A'		
	2.25% 21/11/2022 Australia Government Bond	337,626	0.04	EUD 160 000	0.5% 22/10/2024 Kingdom of Belgium	435,493	0
	2.75% 21/4/2024	284,542	0.04	EUR 100,000	Government Bond '144A'		
AUD 100,000	Australia Government Bond 2.75% 21/11/2029	75,832	0.01	EUR 490,000	0.65% 22/6/2071 Kingdom of Belgium	129,448	0
AUD 450,000	Australia Government Bond 2.75% 21/5/2041	334,472	0.04		Government Bond '144A' 0.8% 22/6/2027	569,889	0
AUD 1,090,000	Australia Government Bond			EUR 745,000	Kingdom of Belgium	309,009	Ü
AUD 152,000	3% 21/3/2047 Australia Government Bond	844,196	0.11		Government Bond '144A' 0.8% 22/6/2028	867,699	0
AUD 860 000	3.25% 21/6/2039 Australia Government Bond	121,584	0.01	EUR 350,000	Kingdom of Belgium Government Bond '144A'		
	5.75% 15/7/2022	635,696	0.08	EUD 2 200 000	0.9% 22/6/2029	409,145	0
		7,627,686	0.95	EUR 2,200,000	Kingdom of Belgium Government Bond '144A'		
USD 249,000	Austria BRF GmbH '144A' 4.35%			EUR 1,625,000	1% 22/6/2026 Kingdom of Belgium	2,577,451	0
USD 200 000	29/9/2026 Klabin Austria GmbH '144A'	245,797	0.03	, , , , , , ,	Government Bond '144A' 1.45% 22/6/2037*	1,962,183	0
	3.2% 12/1/2031	171,900	0.02	EUR 600,000	Kingdom of Belgium	1,002,103	U
EUK 1,357,000	Republic of Austria Government Bond '144A' 20/2/2030				Government Bond '144A' 1.6% 22/6/2047	733,010	0
EUR 616.000	(Zero Coupon) Republic of Austria Government	1,468,661	0.18	EUR 620,000	Kingdom of Belgium Government Bond '144A'		
2.1.2.0,000	Bond '144A' 20/10/2040	E04 200	0.07	EUD 400 000	1.7% 22/6/2050	770,118	0
EUR 58,000	(Zero Coupon) Republic of Austria Government	584,380		EUR 130,000	Kingdom of Belgium Government Bond '144A'		
EUR 344,000	Bond '144A' 0.5% 20/2/2029 Republic of Austria Government	65,721	0.01	EUR 268.000	2.25% 22/6/2057 Kingdom of Belgium	184,439	0
	Bond '144A' 0.7% 20/4/2071 Republic of Austria Government	307,482	0.04		Government Bond '144A'	380 E24	0
EUR /U,UUU	Bond '144A' 0.85% 30/6/2120	55,333	0.01		3% 22/6/2034	380,534	0.

 $[\]tilde{\ }$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

Global Government Bond Fund continued

Portfolio of Investments 28 February 2022

Holdina	Description	Market Value (USD)		Holdina	Description	Market Value (USD)	% o No Asset
	-	(005)	7.00.01.0		•	(002)	7.000
EUR 370,000	Kingdom of Belgium Government Bond			,,,,,,,,	Canadian Government Bond 0.25% 1/8/2023	1,161,592	0.1
EUR 1.310.000	3.75% 22/6/2045 Kingdom of Belgium	639,226	0.08	CAD 770,000	Canadian Government Bond 0.25% 1/3/2026	572,300	0.0
,,,,,,,,	Government Bond '144A' 4.25% 28/9/2022	1 511 770	0.19	CAD 3,550,000	Canadian Government Bond 1.25% 1/3/2025	2,761,713	0.3
	4.25% 28/9/2022	1,511,779		CAD 970 000	Canadian Government Bond	2,701,713	0.
		14,894,989	1.86		1.25% 1/6/2030	730,408	0.0
USD 74.205	Bermuda Digicel Group Holdings Ltd			CAD 1,110,000	Canadian Government Bond 1.5% 1/9/2024	871,029	0.
	'144A' 8% 1/4/2025*	67,749	0.01	CAD 370,000	Canadian Government Bond		
USD 41,183	Digicel International Finance Ltd/Digicel international			CAD 1,510,000	1.75% 1/12/2053 Canadian Government Bond	260,890	0.
	Holdings Ltd '144A' 8% 31/12/2026	39,536	0.01	CAD 60 000	2% 1/9/2023	1,198,924	0.
USD 103,163	Digicel International Finance	39,330	0.01	CAD 60,000	Canadian Government Bond 2% 1/6/2028	47,915	0.
	Ltd/Digicel international Holdings Ltd '144A' 8.75%			CAD 1,100,000	Canadian Government Bond 2.25% 1/3/2024	877,448	0.
1100 50 505	25/5/2024	104,619	0.01	CAD 2,007,000	Canadian Government Bond		
USD 58,585	Digicel International Finance Ltd/Digicel international			CAD 580 000	2.75% 1/12/2048 Canadian Government Bond	1,753,327	0.
	Holdings Ltd '144A' 13%	50.070			3.5% 1/12/2045	564,078	0.
USD 5,000	31/12/2025* NCL Corp Ltd '144A' 3.625%	58,878	0.01	CAD 190,000	Canadian Government Bond 5% 1/6/2037	204,213	0.
1160 360 000	15/12/2024 Star Energy Geothermal Darajat	4,700	0.00	USD 14,000	Masonite International Corp		
USD 200,000	II / Star Energy Geothermal			USD 14,000	'144A' 5.375% 1/2/2028 Mattamy Group Corp '144A'	14,195	0.
	Salak '144A' 4.85% 14/10/2038	263,613	0.03		5.25% 15/12/2027	13,880	0.
USD 10,000	Viking Cruises Ltd '144A'	203,013	0.03	USD 330,000	MEGlobal Canada ULC '144A' 5% 18/5/2025	346,270	0
	5.875% 15/9/2027	9,243				11,623,867	1
		548,338	0.07		Cayman Islands		
	Brazil			USD 1,400,000	AGL CLO 5 Ltd		
USD 225,000	Banco Votorantim SA '144A' 4% 24/9/2022	227,814	0.03		'Series 2020-5A A1R' '144A'	4 204 000	0
USD 230,000	BRF SA '144A' 5.75%	221,014	0.03	USD 500,000	FRN 20/7/2034 AIMCO CLO Series 2017-A	1,394,988	0
	21/9/2050	205,643	I		'Series 2017-AA CR' '144A'		_
08D 309,000	Oi SA 10% 27/7/2025	252,298		1160 320 000	FRN 20/4/2034 Allegro CLO XI Ltd 'Series	497,377	0
		685,755	0.09	03D 230,000	2019-2A A2A' '144A' FRN		
1105 000 000	British Virgin Islands				19/1/2033	248,403	0
USD 200,000	Easy Tactic Ltd 5.875% 13/2/2023	55,900	0.01	USD 295,000	ANCHORAGE CAPITAL CLO		
USD 200.000	Fortune Star BVI Ltd 5.95%	33,900	0.01		1-R Ltd 'Series 2018-1RA A1' '144A' FRN 13/4/2031	293,144	0
,	19/10/2025	193,900	0.02	USD 980.000	Anchorage Capital CLO 2018-	293, 144	U
USD 225,000	NWD Finance BVI Ltd FRN	011001		,	10 Ltd 'Series 2018-10A A1A'		
	10/3/2028 (Perpetual)	214,031	0.03	1100 1 000 000	'144A' FRN 15/10/2031	977,230	0
		463,831	0.06	USD 1,000,000	Apidos CLO XV 'Series 2013- 15A A1RR' '144A' FRN		
1105 40 000	Canada				20/4/2031	994,805	0
USD 19,000	1011778 BC ULC / New Red Finance Inc '144A' 3.875%			USD 250,000	ASSURANT CLO Ltd 'Series		
	15/1/2028	18,542	0.00		2018-2A A' '144A' FRN	040 440	0
USD 20,000	Bausch Health Cos Inc '144A'	,		USD 500 000	20/4/2031 ASSURANT CLO LTD FRN	248,412	0
LICD 44 000	5.5% 1/11/2025	20,057	0.00	002 000,000	20/4/2031	496,825	0
USD 14,000	Bausch Health Cos Inc '144A' 5.75% 15/8/2027	14,070	0.00	USD 350,000	Bean Creek CLO Ltd 'Series 2015-1A AR' '144A' FRN		
USD 39,000	Bausch Health Cos Inc '144A'	,			20/4/2031	347,732	0
USD 39.000	7% 15/1/2028 Bausch Health Cos Inc '144A'	35,796	0.01	USD 500,000	Benefit Street Partners CLO XV		
232 30,000	7.25% 30/5/2029	34,218	0.00		Ltd 'Series 2018-15A A2A' '144A' FRN 18/7/2031	499,048	0.
USD 81,000	Bausch Health Cos Inc '144A'	00.700	0.04	USD 500,000	Canyon CLO 2018-1 Ltd 'Series	100,040	J.
USD 12.000	9% 15/12/2025 Brookfield Residential	83,729	0.01		2018-1A A' '144A' FRN	407.040	^
	Properties Inc / Brookfield			USD 500.000	15/7/2031 CARLYLE US CLO 2018-1 Ltd	497,249	0
	Residential US LLC '144A'	40.004	0.00	000,000	'Series 2018-1A A1' '144A' FRN		
USD 27,000	6.25% 15/9/2027 Brookfield Residential	12,084	0.00	1160 300 000	20/4/2031	496,882	0
,	Properties Inc / Brookfield			USD 200,000	China SCE Group Holdings Ltd 7.25% 19/4/2023	141,000	0
	Residential US LLC '144A' 6.25% 15/9/2027	27,189	0.00				

^{*} All or a portion of this security represents a security on loan.

Global Government Bond Fund continued

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	CIFC Funding 2013-III-R Ltd	· · · · · ·			OCP CLO 2020-18 Ltd 'Series	· · · ·	
	FRN 24/4/2031 CIFC Funding 2018-I Ltd	248,385	0.03	1,000,000	2020-18A AR' '144A' FRN 20/7/2032	992,750	0.12
USD 2,200,000	FRN 18/4/2031 CIFC Funding 2018-I Ltd	1,243,437	0.16	USD 500,000	Octagon Investment Partners XVII Ltd 'Series 2013-1A	,	
1100 050 000	'Series 2018-1A A' '144A' FRN 18/4/2031	2,188,450	0.27	USD 245,292	A1R2' '144A' FRN 25/1/2031 OZLM Funding IV Ltd 'Series	496,375	0.06
	CIFC Funding 2018-V Ltd FRN 15/1/2032 Clear Creek CLO 'Series 2015-	248,632	0.03	USD 650 000	2013-4A A1R' '144A' FRN 22/10/2030 OZLM VI Ltd 'Series 2014-6A	243,831	0.03
	1A AR' '144A' FRN 20/10/2030	398,155	0.05	USD 500,000	A2AS' '144A' FRN 17/4/2031 OZLM XX Ltd FRN 20/4/2031	650,010 500,006	0.08 0.06
080 1,000,000	Deer Creek Clo Ltd 2017-1 'Series 2017-1A B' '144A' FRN 20/10/2030	1,000,057	0.13	USD 500,000	Palmer Square CLO 2018-2 Ltd 'Series 2018-2A A1A' '144A' FRN 16/7/2031	496,344	0.06
USD 1,000,000	Dryden 41 Senior Loan Fund 'Series 2015-41A BR' '144A'			USD 250,000	Palmer Square CLO 2018-2 Ltd 'Series 2018-2A A2' '144A'		
USD 280,290	FRN 15/4/2031 Dryden 70 CLO Ltd 'Series 2018-70A B' '144A' FRN	991,209	0.12	USD 1,100,000	FRN 16/7/2031 Pikes Peak CLO 8 'Series 2021-8A A' '144A' FRN	250,005	0.03
USD 500,000	16/1/2032 Dryden XXVIII Senior Loan Fund 'Series 2013-28A A1LR'	280,281	0.04	USD 200,000	20/7/2034 Powerlong Real Estate Holdings Ltd 6.25%	1,093,041	0.14
USD 144,000	'144A' FRN 15/8/2030 Embraer Overseas Ltd	497,313	0.06	USD 277,863	10/8/2024 Rockford Tower CLO 2017-3	108,000	0.01
USD 1,350,000	(Restricted) 5.696% 16/9/2023 Flatiron CLO 18 Ltd 'Series	150,153	0.02	USD 200,000	Ltd 'Series 2017-3A A' '144A' FRN 20/10/2030 Ronshine China Holdings Ltd	277,101	0.04
LISD 604 000	2018-1A A' '144A' FRN 17/4/2031	1,341,922	0.17	USD 4,000,000	7.35% 15/12/2023 RR 1 LLC 'Series 2017-1A	49,000	0.01
030 691,000	Galaxy XXII CLO Ltd 'Series 2016-22A ARR' '144A' FRN 16/4/2034	691,691	0.09	USD 1,000,000	A1AB' '144A' FRN 15/7/2035 RR 3 Ltd 'Series 2018-3A A1R2' '144A' FRN 15/1/2030	3,980,720 994,313	0.50
USD 750,000	Generate CLO 2 Ltd 'Series 2015-2A AR' '144A' FRN	740040			RR 4 Ltd 'Series 2018-4A A2' '144A' FRN 15/4/2030	1,002,561	0.13
USD 250,000	22/1/2031 Goldentree Loan Management US CLO 1 Ltd 'Series 2017-	746,242	0.09		Shui On Development Holding Ltd 5.5% 3/3/2025 Times China Holdings Ltd	183,400	0.02
112D 200 040	1A A1R2' '144A' FRN 20/4/2034 Goldentree Loan Opportunities	248,067	0.03	GBP 100,000	6.75% 8/7/2025 Trafford Centre Finance Ltd/The FRN 28/7/2035	75,000 106,282	0.01
03D 290,949	XI Ltd 'Series 2015-11A AR2' '144A' FRN 18/1/2031	289,116	0.04	USD 32,139	Transocean Guardian Ltd '144A' 5.875% 15/1/2024	30,765	0.00
	Grupo Aval Ltd '144A' 4.375% 4/2/2030	346,606	0.04		Transocean Pontus Ltd '144A' 6.125% 1/8/2025 Venture XXVI CLO Ltd 'Series	35,987	0.01
050 567,629	Madison Park Funding XIII Ltd 'Series 2014-13A AR2' '144A' FRN 19/4/2030	584,310	0.07	05D 250,000	2017-26A AR' '144A' FRN 20/1/2029	248,757	0.03
USD 1,000,000	Madison Park Funding XIII Ltd 'Series 2014-13A BR2' '144A'	000.040	0.40		Wynn Macau Ltd 4.875% 1/10/2024	185,561	0.02
USD 640,000	FRN 19/4/2030 Madison Park Funding XXVI Ltd 'Series 2017-26A AR' '144A'	996,016	0.13	USD 300,000	Yuzhou Group Holdings Co Ltd 8.375% 30/10/2024	51,000	0.01
	FRN 29/7/2030	641,106	0.08			35,169,305	4.38
	Melco Resorts Finance Ltd 5.375% 4/12/2029 MGM China Holdings Ltd	174,000	0.02	USD 510,000	Chile Chile Government International Bond 3.5% 31/1/2034	501,840	0.06
,	5.25% 18/6/2025 Milos CLO Ltd FRN 20/10/2030	189,927 247,820	0.02 0.03	USD 200,000	VTR Comunicaciones SpA '144A' 4.375% 15/4/2029	189,500	0.03
USD 500,000	Neuberger Berman Loan					691,340	0.09
1100 750 000	Advisers CLO 29 Ltd 'Series 2018-29A A1' '144A' FRN 19/10/2031	498,375	0.06	CNY 14,400,000	China China Government Bond 2.85% 4/6/2027	2,302,810	0.29
USD 750,000	Neuberger Berman Loan Advisers CLO 33 Ltd 'Series 2019-33A AR' '144A' FRN			CNY 8,200,000	China Government Bond 3.01% 13/5/2028	1,319,162	0.16
1100 4 000 000	16/10/2033	745,507	0.09	CNY 5,100,000	China Government Bond 3.72% 12/4/2051	853,967	0.11
1,000,000 טפט	Neuberger Berman Loan Advisers CLO 37 Ltd 'Series				112001	4,475,939	0.56
	2020-37A BR' '144A' FRN 20/7/2031	998,624	0.13				

Global Government Bond Fund continued

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Assets
	Colombia	<u> </u>		_	BNP Paribas SA '144A' FRN		
USD 885 000	Colombia Government			002 1,011,000	20/1/2028	1,622,543	0.20
002 000,000	International Bond 4.5%			EUR 200,000	CAB SELAS 3.375% 1/2/2028	206,517	0.03
	15/3/2029	849,257	0.11		Chrome Bidco SASU 3.5%	, -	
USD 50,000	Ecopetrol SA 4.625% 2/11/2031	44,921	0.00		31/5/2028	105,225	0.0
USD 149,000	Ecopetrol SA 6.875% 29/4/2030	155,064	0.02	EUR 100,000	CMA CGM SA 7.5% 15/1/2026	121,320	0.0
USD 439,000	Ecopetrol SA 6.875% 29/4/2030	456,867	0.06	USD 200,000	Credit Agricole SA '144A' FRN		
USD 259,000	Empresas Publicas de Medellin				23/3/2029 (Perpetual)	187,500	0.0
	ESP '144A' 4.25% 18/7/2029	230,816	0.03	EUR 200,000	Electricite de France SA FRN		
USD 200,000	Empresas Publicas de Medellin			EUD 00 074	15/6/2030 (Perpetual)	195,682	0.0
	ESP '144A' 4.375% 15/2/2031	174,301	0.02	,	FCT Noria 2018-1 FRN 25/6/2038	23,442	0.0
		1,911,226	0.24		FCT Noria 2018-1 FRN 25/6/2038	23,471	0.0
	Denmark				FCT Noria 2021 FRN 25/10/2049 French Republic Government	111,555	0.0
DKK 5 160 000	Denmark Government Bond			EUR 10,769,000	Bond OAT 25/5/2022		
DKK 3, 100,000	0.5% 15/11/2029	789,009	0.10		(Zero Coupon)*	12,127,234	1.5
DKK 6 000 000	Denmark Government Bond	703,003	0.10	ELID 4 807 000	French Republic Government	12, 121,254	1.0
DIAT 0,000,000	1.75% 15/11/2025	964,430	0.12	LOIX 4,007,000	Bond OAT 25/3/2024		
DKK 4 210 000	Denmark Government Bond	304,400	0.12		(Zero Coupon)*	5,437,504	0.6
D141 1,210,000	4.5% 15/11/2039	1,047,714	0.13	FUR 9 783 000	French Republic Government	3,437,304	0.0
	1.070 10/11/2000			2017 0,700,000	Bond OAT 25/3/2025		
		2,801,153	0.35		(Zero Coupon)	11,041,471	1.3
	Dominican Republic			EUR 2.740.000	French Republic Government	,	
USD 495,000	Dominican Republic			,_,,,,,,,,	Bond OAT 25/2/2026		
	International Bond '144A'				(Zero Coupon)	3,079,400	0.3
	5.5% 22/2/2029	493,476	0.06	EUR 2,130,000	French Republic Government		
USD 430,000	Dominican Republic				Bond OAT 25/11/2031		
	International Bond '144A'				(Zero Coupon)*	2,255,902	0.2
	6% 22/2/2033*	423,926	0.05	EUR 6,050,000	French Republic Government		
		917,402	0.11		Bond OAT 0.5% 25/5/2025*	6,940,310	0.8
	F			EUR 1,770,000	French Republic Government		
LICD 246 000	Egypt Egypt Government International				Bond OAT '144A' 0.5%		
USD 216,000	Bond 7.6% 1/3/2029	194,940	0.02		25/5/2040	1,823,170	0.2
	BOHU 7.6% 1/3/2029	194,940	0.02	EUR 2,709,000	French Republic Government		
	Finland				Bond OAT '144A' 0.5%		
EUR 500,000	Finland Government Bond				25/6/2044	2,705,104	0.3
	'144A' 15/4/2022			EUR 150,000	French Republic Government	440.050	
	(Zero Coupon)	561,609	0.07	EUD 005 000	Bond OAT 0.75% 25/5/2052	148,356	0.0
EUR 290,000	Finland Government Bond			EUR 605,000	French Republic Government Bond OAT '144A' 0.75%		
	'144A' 15/9/2023				25/5/2053	588,680	0.0
	(Zero Coupon)	328,085	0.04	ELID 3 556 000	French Republic Government	366,060	0.0
EUR 360,000	Finland Government Bond			EUR 3,550,000	Bond OAT 1% 25/11/2025	4,149,748	0.
	'144A' 15/9/2030	007.700		EUR 30 000	French Republic Government	4,143,740	0.
EUD 540 000	(Zero Coupon)	387,760	0.05	LOIX 30,000	Bond OAT '144A' 1.25%		
EUR 510,000	Finland Government Bond	500.000	0.00		25/5/2036	35,434	0.0
EUD 440 000	'144A' 0.125% 15/4/2036	522,286	0.06	FUR 493 382	French Republic Government	55,454	0.0
EUR 140,000	Finland Government Bond	105 247	0.00	2011 100,002	Bond OAT '144A' 1.5%		
ELID 200 000	'144A' 0.125% 15/4/2052	125,347	0.02		25/5/2050	595,861	0.
EUR 200,000	Finland Government Bond '144A' 0.25% 15/9/2040	201,373	0.02	EUR 3.080.000	French Republic Government	,	-
ELID 570 000		201,373	0.02		Bond OAT '144A' 1.75%		
EUR 570,000	Finland Government Bond '144A' 0.5% 15/4/2026	654,127	0.08		25/6/2039	3,949,795	0.4
ELID 770 000	Finland Government Bond	054,127	0.06	EUR 364,000	French Republic Government	-,- :-,:	
LOIX 770,000	'144A' 0.5% 15/9/2028	874,729	0.11	,	Bond OAT '144A' 1.75%		
ELID 140 000	Finland Government Bond	014,123	0.11		25/5/2066	467,077	0.
LOIX 140,000	'144A' 0.5% 15/9/2029	158,911	0.02	EUR 1,670,000	French Republic Government		
FUR 100 000	Finland Government Bond	100,511	0.02		Bond OAT '144A' 2%		
2011 100,000	'144A' 0.75% 15/4/2031	114,889	0.01		25/5/2048	2,247,134	0.:
FUR 390 000	Finland Government Bond	111,000	0.01	EUR 105,000	French Republic Government		
2011 000,000	'144A' 2% 15/4/2024	460,588	0.06		Bond OAT 3.25% 25/5/2045	169,951	0.0
EUR 30.000	Finland Government Bond	.00,000	0.00	EUR 525,000	French Republic Government		
	'144A' 2.625% 4/7/2042	45,515	0.01		Bond OAT 4% 25/10/2038	877,332	0.
		•		EUR 140,000	French Republic Government		
		4,435,219	0.55		Bond OAT 4.5% 25/4/2041	254,447	0.
	France			EUR 246,000	French Republic Government		
EUR 200,000	Altice France SA/France 2.5%				Bond OAT 4.75% 25/4/2035	414,933	0.
	15/1/2025	215,059	0.03		Getlink SE 3.5% 30/10/2025	111,574	0.0
EUR 200,000	Altice France SA/France			GBP 200,000	La Financiere Atalian SASU		
	5.875% 1/2/2027	230,967	0.03		6.625% 15/5/2025	252,078	0.0
				EUR 100,000	Picard Groupe SAS 3.875%		
					1/7/2026	108,908	0.0

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 300,000	Societe Generale SA '144A' FRN 18/12/2023 (Perpetual)	316,875	0.04	USD 250 000	Hong Kong Bank of East Asia Ltd/The FRN		
USD 200,000	Societe Generale SA '144A' FRN 29/9/2025 (Perpetual)	219,707	0.03		21/10/2025 (Perpetual) Yango Justice International Ltd	253,906	0.03
EUR 100,000	Tereos Finance Groupe I SA 7.5% 30/10/2025	116,842	0.02		(Defaulted) 7.5% 15/4/2024 Yango Justice International Ltd	53,789	0.01
EUR 100,000	Vallourec SA 8.5% 30/6/2026	113,919	0.01	,	8.25% 25/11/2023	30,000	0.00
		63,592,027	7.93			337,695	0.04
EUR 640,000	Germany Bundesobligation 10/4/2026 (Zero Coupon)*	724,516	0.09	USD 200,000	India ReNew Power Pvt Ltd 5.875% 5/3/2027	199,500	0.02
EUR 3,313,000	Bundesrepublik Deutschland Bundesanleihe 15/2/2031	724,510	0.03	USD 200,000	Shriram Transport Finance Co Ltd 5.1% 16/7/2023	201,650	0.02
	(Zero Coupon)*	3,689,206	0.46		Eta 3.170 10/1/2023		
EUR 2,140,000	Bundesrepublik Deutschland Bundesanleihe 15/5/2036				Indonesia	401,150	0.05
EUR 2,211,000	(Zero Coupon) Bundesrepublik Deutschland	2,297,325	0.29	, , ,	Indonesia Treasury Bond 7.5% 15/6/2035	452,850	0.06
EUD 2 040 000	Bundesanleihe 1.25% 15/8/2048*	3,026,505	0.38	IDR 6,190,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	486,213	0.06
	Bundesrepublik Deutschland Bundesanleihe 4% 4/1/2037*	6,339,783	0.79		Ireland	939,063	0.12
EUR 1,074,000	Bundesrepublik Deutschland Bundesanleihe 4.75% 4/7/2034*	1,883,222	0.24	EUR 200,000	AIB Group Plc FRN 23/6/2025 (Perpetual)	234,273	0.03
EUR 21,450,000	Bundesschatzanweisungen 11/3/2022 (Zero Coupon)*	24,077,488	3.00	GBP 100,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc	, ,	
EUR 610,000	Bundesschatzanweisungen 10/3/2023 (Zero Coupon)	689,072	0.09	USD 298,000	4.75% 15/7/2027 Ardagh Packaging Finance Plc /	121,334	0.02
	Cheplapharm Arzneimittel GmbH 4.375% 15/1/2028	218,271	0.03	HOD 405 000	Ardagh Holdings USA Inc '144A' 5.25% 15/8/2027	280,692	0.0
	Commerzbank AG FRN 9/10/2025 (Perpetual)	230,094	0.03	USD 485,000	ASG Finance Designated Activity Co '144A' 7.875% 3/12/2024	470 027	0.0
	Deutsche Lufthansa AG 2% 14/7/2024	110,585	0.01	EUR 145,000	Avoca CLO XXII DAC FRN 15/4/2035	478,937 160,264	0.00
	Deutsche Lufthansa AG 2.875% 16/5/2027 DIC Asset AG 2.25% 22/9/2026	106,732 100,956	0.01 0.01	EUR 1,000,000	Avoca CLO XXIV DAC FRN 15/7/2034	1,113,495	0.1
	IHO Verwaltungs GmbH 3.875% 15/5/2027	111,597	0.01	EUR 370,000	Bilbao CLO II DAC FRN 20/8/2035	413,111	0.0
EUR 300,000	Nidda Healthcare Holding GmbH 3.5% 30/9/2024	315,594	0.04	EUR 182,000	CVC Cordatus Loan Fund IV DAC FRN 22/2/2034	201,178	0.0
	ProGroup AG 3% 31/3/2026 Tele Columbus AG 3.875%	108,507	0.01		CVC Cordatus Loan Fund V DAC FRN 21/7/2030	279,116	0.03
EUR 200,000	2/5/2025 thyssenkrupp AG 2.875%	210,787	0.03	EUR 301,000	Euro-Galaxy VI CLO DAC 'Series 2018-6X A' FRN	220 022	0.0
EUR 100,000	22/2/2024 TK Elevator Midco GmbH	225,078	0.03	EUR 100,000	11/4/2031 Henley CLO IV DAC FRN 25/4/2034	336,833 109,844	0.0
EUR 200,000	4.375% 15/7/2027 ZF Finance GmbH 3%	112,240	0.01	EUR 250,000	Invesco Euro CLO IV DAC FRN 15/4/2033	279,843	0.0
	21/9/2025	222,355 44,799,913	0.03 5.59	EUR 1,615,000	Ireland Government Bond 18/10/2022 (Zero Coupon)	1,818,918	0.2
USD 412,000	Ghana Ghana Government			EUR 700,000	Ireland Government Bond 0.2% 15/5/2027	786,354	0.1
,	International Bond 7.625% 16/5/2029	281,190	0.03	EUR 1,496,000	Ireland Government Bond 1.1% 15/5/2029	1,758,039	0.2
FUR 280 000	Greece Hellenic Republic Government				Ireland Government Bond 1.5% 15/5/2050	733,947	0.0
201,000	Bond '144A' 12/2/2026 (Zero Coupon)	297,569	0.04		Ireland Government Bond 1.7% 15/5/2037	578,885	0.0
EUR 602,000	Hellenic Republic Government Bond '144A' 1.5% 18/6/2030	637,475	0.08		Last Mile Logistics Pan Euro Finance DAC FRN 17/8/2033 Last Mile Securities PE 2021	163,921	0.0
EUR 280,000	Hellenic Republic Government Bond '144A' 1.75% 18/6/2032	292,492	0.04	,	DAC FRN 17/8/2031 Last Mile Securities PE 2021	153,419	0.0
EUR 900,000	Hellenic Republic Government Bond '144A' 1.875% 24/1/2052	810,887	0.10		DAC FRN 17/8/2031 Pearl Finance 2020 DAC FRN	170,144	0.0
EUR 298,000	Hellenic Republic Government Bond '144A' 2% 22/4/2027	342,994	0.04		17/11/2032 Pearl Finance 2020 DAC FRN	303,265	0.0
		2,381,417	0.30		17/11/2032	240,070	0.0

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Portfolio of Investments 28 February 2022

		Market Value	% of Net			Market Value	% of Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
	Penta Clo 9 DAC FRN 25/7/2036	291,760	0.04	EUR 811,000	Italy Buoni Poliennali Del Tesoro '144A' 2.15%		
,	River Green Finance 2020 DAC FRN 22/1/2032	109,759	0.01	EUR 840,000	1/3/2072 Italy Buoni Poliennali Del	789,777	0.10
	Rockford Tower Europe CLO 2019-1 DAC FRN 20/1/2033	548,503	0.07	EUR 1,030,000	Tesoro 2.45% 1/10/2023* Italy Buoni Poliennali Del	981,400	0.12
	RRE 2 Loan Management DAC FRN 15/7/2035	462,257	0.06		Tesoro '144A' 2.45% 1/9/2050	1,168,643	0.15
	RRE 5 Loan Management DAC 1.75% 15/1/2037	1,225,647	0.15	·	Italy Buoni Poliennali Del Tesoro '144A' 2.7% 1/3/2047	240,400	0.03
,	Taurus 2019-2 UK DAC FRN 17/11/2029	628,161	0.08		Italy Buoni Poliennali Del Tesoro 2.8% 1/12/2028	2,458,187	0.31
	Taurus 2019-2 UK DAC FRN 17/11/2029	540,995	0.07		Italy Buoni Poliennali Del Tesoro '144A' 2.95% 1/9/2038	2,511,294	0.31
	Taurus 2021-1 UK DAC FRN 17/5/2031	132,896	0.02	·	Italy Buoni Poliennali Del Tesoro 3% 1/8/2029	802,124	0.10
	Taurus 2021-4 UK DAC FRN 17/8/2031	135,201	0.02		Italy Buoni Poliennali Del Tesoro '144A' 3.1% 1/3/2040	4,085,703	0.51
	Voya Euro CLO II DAC FRN 15/7/2035	1,062,374	0.13	,	Italy Buoni Poliennali Del Tesoro '144A' 3.45% 1/3/2048	1,237,047	0.15
,	Voya Euro CLO III DAC FRN 15/4/2033	126,238	0.02	·	Italy Buoni Poliennali Del Tesoro '144A' 3.85% 1/9/2049	1,347,206	0.17
EUK 684,000	Voya Euro CLO IV DAC 1.75% 15/10/2034	762,393	0.09		Italy Buoni Poliennali Del Tesoro 4.5% 1/3/2024	2,302,262	0.29
		16,742,066	2.09	EUR 100,000	Rekeep SpA 7.25% 1/2/2026	117,625	0.01
	Israel				lawan	50,674,577	6.32
ILS 7,750,000	Israel Government Bond - Fixed 1% 31/3/2030	2,295,203	0.29	JPY 224,300,000	Japan Japan Government Five Year Bond 0.005% 20/3/2026	1,947,141	0.24
EUR 100.000	Italy Banco BPM SpA FRN 14/1/2031	109,009	0.01	JPY 504,750,000	Japan Government Five Year		
	Centurion Bidco SpA 5.875% 30/9/2026	221,412	0.03	JPY 193,950,000	Bond 0.005% 20/6/2026 Japan Government Five Year	4,381,457	0.55
EUR 200,000	doValue SpA 3.375% 31/7/2026*	217,398	0.03	JPY 472,450,000	Bond 0.005% 20/9/2026 Japan Government Five Year	1,683,303	0.21
EUR 250,000	Intesa Sanpaolo SpA FRN 1/9/2031 (Perpetual)	287,428	0.04	JPY 248,850,000	Bond 0.1% 20/6/2022 Japan Government Five Year	4,101,384	0.51
EUR 4,600,000	Italy Buoni Poliennali Del Tesoro 1/4/2026	,		JPY 183,900,000	Bond 0.1% 20/9/2023 Japan Government Five Year	2,164,512	0.27
EUR 2,820,000	(Zero Coupon) Italy Buoni Poliennali Del	4,999,269	0.62	JPY 542,300,000	Bond 0.1% 20/3/2024 Japan Government Five Year	1,600,291	0.20
	Tesoro 1/8/2026 (Zero Coupon)*	3,048,489	0.38	JPY 257,550,000	Bond 0.1% 20/6/2024 Japan Government Five Year	4,719,216	0.59
EUR 3,770,000	Italy Buoni Poliennali Del Tesoro 0.35% 1/2/2025*	4,222,838	0.53	JPY 269,100,000	Bond 0.1% 20/9/2024 Japan Government Five Year	2,241,749	0.28
EUR 810,000	Italy Buoni Poliennali Del Tesoro '144A' 0.6% 1/8/2031	823,144	0.10	JPY 1,262,500,000	Bond 0.1% 20/12/2024 Japan Government Five Year	2,342,691	0.29
EUR 290,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/8/2030	310,228	0.04	JPY 78,400,000	Bond 0.1% 20/3/2025 Japan Government Forty Year	10,992,802	1.37
EUR 450,000	Italy Buoni Poliennali Del Tesoro '144A' 0.95%	,		JPY 414,850,000	Bond 0.5% 20/3/2059 Japan Government Forty Year	597,154	0.07
EUR 250.000	1/3/2037 Italy Buoni Poliennali Del	436,677	0.05	JPY 348,350,000	Bond 0.5% 20/3/2060 Japan Government Forty Year	3,147,378	0.39
	Tesoro 1.35% 15/4/2022 Italy Buoni Poliennali Del	281,202	0.04	JPY 12,350,000	Bond 0.7% 20/3/2061 Japan Government Forty Year	2,824,550	0.35
,	Tesoro 1.35% 1/4/2030 Italy Buoni Poliennali Del	578,293	0.07	JPY 166,100,000	Bond 1.7% 20/3/2054 Japan Government Ten Year Pand 0.1% 20/9/2028	131,822	0.02
,-30	Tesoro '144A' 1.5% 30/4/2045	730,216	0.09	JPY 54,050,000	Bond 0.1% 20/9/2028 Japan Government Ten Year	1,447,241	0.18
EUR 5,660,000	Italy Buoni Poliennali Del Tesoro 1.75% 1/7/2024	6,573,648	0.82	JPY 155,350,000	Bond 0.1% 20/12/2028 Japan Government Ten Year Pand 0.1% 20/6/2020	471,216	0.06
EUR 1,010,000	Italy Buoni Poliennali Del Tesoro '144A' 1.85%	,,		JPY 216,350,000	Bond 0.1% 20/6/2029 Japan Government Ten Year Pand 0.1% 20/9/2020	1,352,349	0.17
EUR 5,280.000	1/7/2025* Italy Buoni Poliennali Del	1,182,182	0.15	JPY 58,000,000	Bond 0.1% 20/9/2029 Japan Government Ten Year	1,882,060	0.24
	Tesoro '144A' 1.85% 1/7/2025*	6,180,121	0.77	JPY 265,150,000	Bond 0.1% 20/12/2029 Japan Government Ten Year Pand 0.1% 20/9/2020	504,191	0.06
EUR 2,300,000	Italy Buoni Poliennali Del Tesoro '144A' 2.15%	-,.00,121	5.77	JPY 187,000,000	Bond 0.1% 20/9/2030 Japan Government Ten Year	2,300,137	0.29
	1/9/2052	2,431,355	0.30		Bond 0.1% 20/9/2031	1,613,590	0.20

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Japan Government Ten Year				Jersey	<u> </u>	
	Bond 0.5% 20/9/2024 Japan Government Ten Year	3,322,834	0.41	USD 210,000	Galaxy Pipeline Assets Bidco Ltd '144A' 2.16% 31/3/2034	195,300	0.02
	Bond 0.6% 20/12/2023 Japan Government Thirty Year	377,408	0.05	USD 240,000	Galaxy Pipeline Assets Bidco Ltd '144A' 2.94% 30/9/2040	220,800	0.03
	Bond 0.4% 20/6/2049 Japan Government Thirty Year	2,054,805	0.26	USD 850,000	HPS Loan Management 15-2019 Ltd 'Series 15A-19		0.00
, ,	Bond 0.4% 20/12/2049 Japan Government Thirty Year	3,054,909	0.38	GRP 100 000	A1' '144A' FRN 22/7/2032 Kane Bidco Ltd 6.5% 15/2/2027	845,323 134,808	0.10 0.02
	Bond 0.4% 20/3/2050 Japan Government Thirty Year	1,241,242	0.16	GB1 100,000	Name Blace Eta 0.576 10/2/2021	1,396,231	0.17
	Bond 0.5% 20/3/2049 Japan Government Thirty Year	720,774	0.09	FUR 200 000	Luxembourg ADLER Group SA 3.25%		
	Bond 0.6% 20/6/2050 Japan Government Thirty Year	43,838	0.01		5/8/2025 Altice Financing SA 2.25%	195,374	0.03
	Bond 0.7% 20/12/2048	770,980	0.10		15/1/2025 BL Consumer Credit 2021 FRN	105,273	0.01
	Japan Government Thirty Year Bond 0.7% 20/12/2050	3,904,078	0.49		25/9/2038	164,509	0.02
	Japan Government Thirty Year Bond 0.8% 20/3/2047	1,337,064	0.17		BL Consumer Credit 2021 FRN 25/9/2038	213,789	0.03
JPY 50,000,000	Japan Government Thirty Year Bond 0.8% 20/12/2047	434,246	0.05		Cidron Aida Finco Sarl 6.25% 1/4/2028	248,040	0.03
JPY 7,400,000	Japan Government Thirty Year Bond 0.8% 20/3/2048	64,186	0.01	EUR 200,000	Cirsa Finance International Sarl 4.75% 22/5/2025	218,776	0.03
JPY 21,450,000	Japan Government Thirty Year Bond 0.9% 20/9/2048	189,634	0.02	USD 339,000	EIG Pearl Holdings Sarl '144A' 3.545% 31/8/2036	332,644	0.04
JPY 314,950,000	Japan Government Twenty Year Bond 0.2% 20/6/2036	2,655,275	0.33	USD 596,000	EIG Pearl Holdings Sarl '144A' 4.387% 30/11/2046*	582,530	0.07
JPY 799,600,000	Japan Government Twenty Year Bond 0.3% 20/12/2039	6,617,694	0.83	USD 206,470	FEL Energy VI Sarl 5.75% 1/12/2040	195,114	0.02
JPY 634,750,000	Japan Government Twenty Year Bond 0.4% 20/3/2039	5,375,149	0.67	EUR 100,000	Garfunkelux Holdco 3 SA 6.75% 1/11/2025	112,922	0.01
JPY 924,800,000	Japan Government Twenty Year			USD 339,000	Gol Finance SA '144A' 7% 31/1/2025		0.04
JPY 132,950,000	Bond 0.4% 20/3/2040 Japan Government Twenty Year	7,767,099	0.97	USD 200,000	JSM Global Sarl '144A' 4.75%	306,359	
JPY 160,800,000	Bond 0.5% 20/9/2036 Japan Government Twenty Year	1,167,291	0.15	USD 200,000	20/10/2030 Kenbourne Invest SA '144A'	174,750	0.02
JPY 260,000,000	Bond 0.5% 20/3/2038 Japan Government Twenty Year	1,397,002	0.17	USD 598,000	4.7% 22/1/2028 Kenbourne Invest SA '144A'	186,521	0.02
JPY 102,000,000	Bond 0.5% 20/6/2038 Japan Government Twenty Year	2,251,964	0.28	USD 200,000	6.875% 26/11/2024 MC Brazil Downstream Trading	608,301	0.08
JPY 12,550,000	Bond 0.6% 20/12/2036 Japan Government Twenty Year	906,429	0.11	USD 180,000	SARL '144A' 7.25% 30/6/2031 Millicom International Cellular	186,500	0.02
JPY 477,000,000	Bond 0.7% 20/3/2037 Japan Government Twenty Year	112,912	0.01	USD 30,000	SA '144A' 6.625% 15/10/2026 Nielsen Co Luxembourg SARL/	186,630	0.02
JPY 323.500.000	Bond 0.7% 20/9/2038 Japan Government Twenty Year	4,257,200	0.53	USD 303,000	The '144A' 5% 1/2/2025 Puma International Financing	30,031	0.00
	Bond 1% 20/12/2035 Japan Government Twenty Year	3,041,455	0.38	,	SA '144A' 5.125% 6/10/2024* Rossini Sarl 6.75% 30/10/2025	299,213 229,521	0.04 0.03
	Bond 1.2% 20/12/2034 Japan Government Twenty Year	1,157,878	0.14	,	SC Germany SA Compartment Consumer 2020-1 FRN		0.00
	Bond 1.4% 20/9/2034 Japan Government Twenty Year	3,624,655	0.45	FIID 174 020	14/11/2034 SC Germany SA Compartment	99,451	0.01
, ,	Bond 1.5% 20/6/2034	87,471	0.01	LOR 174,930	Consumer 2020-1 FRN 14/11/2034	107.045	0.00
	Japan Government Twenty Year Bond 1.8% 20/9/2030	99,259	0.01	EUR 100,000	SES SA FRN 29/1/2024	197,915	0.03
	Japan Government Twenty Year Bond 2% 20/3/2031	2,377,757	0.30	USD 250,000	(Perpetual) Simpar Europe SA '144A' 5.2%	116,102	0.02
	Japan Government Twenty Year Bond 2.1% 20/3/2030	455,178	0.06	EUR 200,000	26/1/2031 Summer BC Holdco B SARL	210,479	0.03
JPY 293,400,000	Japan Government Twenty Year Bond 2.2% 20/6/2024	2,676,493	0.33		5.75% 31/10/2026	226,684 5,427,428	0.03
JPY 824,550,000	Japan Government Two Year Bond 0.1% 1/4/2022	7,155,137	0.89		Malaysia	5,, ,0	
EUR 200,000	Rakuten Group Inc FRN 22/4/2027 (Perpetual)	197,422	0.02	MYR 1,000,000	Malaysia Government Bond 4.254% 31/5/2035	243,064	0.03
USD 400,000	SoftBank Group Corp FRN 19/7/2023 (Perpetual)*	391,122	0.05	MYR 950,000	Malaysia Government Bond 4.921% 6/7/2048	240,866	0.03
	(i dipotual)	301,122	0.00			,	

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Portfolio of Investments 28 February 2022

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% N Asse
	-	(/			Embraer Netherlands Finance	(000)	
WITK 3,000,000	Malaysia Government Investment Issue 4.07% 30/9/2026	735,978	0.09	,,,,,	BV 5.4% 1/2/2027	102,701	0.
MYR 4,980,000	Malaysia Government	735,976	0.09		Embraer Netherlands Finance BV '144A' 6.95% 17/1/2028 Equate Petrochemical BV	208,750	0
	Investment Issue 4.245% 30/9/2030	1,232,992	0.16		'144A' 2.625% 28/4/2028	189,250	0
		2,452,900	0.31	USD 200,000	Equate Petrochemical BV 4.25% 3/11/2026	207,332	0
USD 200,000	Mauritius Azure Power Solar Energy Pvt			EUR 100,000	Jubilee Place 17/1/2059 (Zero Coupon)	112,505	C
USD 227.000	Ltd 5.65% 24/12/2024 Network i2i Ltd FRN 15/1/2025	206,853	0.02	USD 250,000	Mong Duong Finance Holdings BV 5.125% 7/5/2029	220,122	C
	(Perpetual)	229,749	0.03	EUR 660,000	Netherlands Government Bond	220,122	•
		436,602	0.05		'144A' 15/7/2030 (Zero Coupon)	724,457	C
USD 200,000	Mexico Axtel SAB de CV '144A' 6.375%			EUR 640,000	Netherlands Government Bond '144A' 15/7/2031	124,401	
HCD 200 000	14/11/2024 Braskem Idesa SAPI '144A'	206,049	0.03		(Zero Coupon)	696,793	C
, ,	6.99% 20/2/2032*	191,500	0.02	EUR 280,000	Netherlands Government Bond '144A' 15/1/2052		
USD 260,000	Cydsa SAB de CV '144A' 6.25% 4/10/2027	256,101	0.03	EUR 350 000	(Zero Coupon) Netherlands Government Bond	260,709	(
MXN 230,000	Mexican Bonos 6.5% 9/6/2022	1,131,506	0.14	EUR 350,000	'144A' 0.25% 15/7/2025	398,916	(
	Mexican Bonos 7.5% 3/6/2027	920,712	0.11	EUR 680,000	Netherlands Government Bond	,	
	Mexican Bonos 8% 5/9/2024 Mexican Bonos 8.5%	741,510	0.09	EUR 1,509,000	'144A' 0.25% 15/7/2029 Netherlands Government Bond	766,947	(
MXN 245.000	31/5/2029 Mexican Bonos 8.5%	867,276	0.11	ELID 1 130 000	'144A' 0.5% 15/7/2026 Netherlands Government Bond	1,737,418	(
	18/11/2038 Mexican Bonos 10% 5/12/2024	1,251,548 622,610	0.16 0.08		'144A' 0.5% 15/1/2040	1,265,653	(
	Mexico City Airport Trust 5.5%			EUR 840,000	Netherlands Government Bond '144A' 0.75% 15/7/2028	982,144	(
USD 720,000	31/7/2047 Mexico Government	387,340	0.05	EUR 710,000	Netherlands Government Bond '144A' 1.75% 15/7/2023	823,168	C
	International Bond 4.4% 12/2/2052	656,640	0.08	EUR 1,940,000	Netherlands Government Bond '144A' 2.25% 15/7/2022	2,200,881	C
USD 390,000	Operadora de Servicios Mega SA de CV Sofom ER '144A'			EUR 160,000	Netherlands Government Bond '144A' 2.5% 15/1/2033	219,767	C
USD 107,000	8.25% 11/2/2025* Petroleos Mexicanos 5.5%	334,027	0.04	EUR 785,000	Netherlands Government Bond '144A' 2.75% 15/1/2047	1,338,914	(
USD 1,952,000	27/6/2044 Petroleos Mexicanos '144A'	81,534	0.01	EUR 280,000	Netherlands Government Bond '144A' 3.75% 15/1/2042	505,909	(
LISD 159 000	6.7% 16/2/2032 Petroleos Mexicanos 6.75%	1,871,968	0.23	EUR 385,000	Netherlands Government Bond		
000 100,000	21/9/2047	130,619	0.02	EUR 520,000	'144A' 4% 15/1/2037 Netherlands Government Bond	648,623	(
USD 509,000	Petroleos Mexicanos 6.84% 23/1/2030	507,728	0.06		'144A' 5.5% 15/1/2028 NXP BV / NXP Funding LLC /	770,351	(
USD 209,000	Petroleos Mexicanos 6.875%	,		03D 312,000	NXP USA Inc '144A' 2.65%		
USD 100,000	16/10/2025* Petroleos Mexicanos 6.95%	222,481	0.03	FUR 100 000	15/2/2032 OI European Group BV 2.875%	480,500	(
LICD 4 000	28/1/2060	82,500	0.01		15/2/2025	109,502	(
080 1,000	Petroleos Mexicanos 6.95% 28/1/2060	825	0.00	USD 272,000	Petrobras Global Finance BV 5.299% 27/1/2025	286,211	(
MXN 44,111	Petroleos Mexicanos 7.19% 12/9/2024	208,271	0.03	EUR 100,000	Phoenix PIB Dutch Finance BV 2.375% 5/8/2025	111,096	(
USD 191,000	Petroleos Mexicanos 7.69% 23/1/2050	170,028	0.02	EUR 100,000	Telefonica Europe BV FRN		
	23/ 1/2030	10,842,773	1.35	EUR 100,000	14/12/2024 (Perpetual) Teva Pharmaceutical Finance	116,304	C
	Mongolia				Netherlands II BV 4.5% 1/3/2025	111,769	C
USD 200,000	Mongolia Government			EUR 150,000	United Group BV FRN 1/2/2029	165,836	0
	International Bond 5.125% 7/4/2026	199,000	0.02	EUR 100,000	United Group BV 4.875% 1/7/2024	112,439	C
	Netherlands			USD 286,000	VEON Holdings BV '144A'		
USD 527,000	Braskem Netherlands Finance BV '144A' FRN 23/1/2081*	584,509	0.07		3.375% 25/11/2027	107,250	
USD 214,000	Braskem Netherlands Finance				Norway	17,047,361	2
EUR 125,000	BV '144A' 5.875% 31/1/2050* Dutch Property Finance 2020-2	211,636	0.03	NOK 4,400,000	Norway Government Bond '144A' 1.375% 19/8/2030	471,292	C
USD 125,000	BV FRN 28/1/2058 Embraer Netherlands Finance	141,754	0.02		1 19 A 1.373/0 19/0/2030	411,282	·
,	BV 5.05% 15/6/2025	127,245	0.02				

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% N Asse
NOK 7,000,000	Norway Government Bond			EUR 100,000	Autonoria Spain 2021 FT FRN		
	'144A' 1.5% 19/2/2026	778,287	0.10	EUD 200 000	31/1/2039 Banco Bilbao Vizcaya	112,006	0.
		1,249,579	0.16	LON 200,000	Argentaria SA FRN 29/3/2024		
11SD 200 000	Pakistan Pakistan Government			EUD 200 000	(Perpetual)	231,447	0.
OOD 200,000	International Bond 6%			EUR 200,000	Banco Santander SA FRN 29/9/2023 (Perpetual)	231,465	0.
	8/4/2026	183,500	0.02	EUR 200,000	CaixaBank SA FRN 18/7/2022	227 500	0
1100 200 000	Panama			EUR 69,472	(Perpetual) FT Santander Consumer Spain	227,500	0.
05D 200,000	Aeropuerto Internacional de Tocumen SA '144A' 5.125%			EUD 400 000	Auto 2020-1 FRN 20/3/2033	78,845	0
	11/8/2061	183,268	0.02	EUR 100,000	International Consolidated Airlines Group SA 2.75%		
	Peru				25/3/2025	108,304	0
USD 200,000	InRetail Consumer '144A' 3.25% 22/3/2028	188,250	0.02	EUR 200,000	Lorca Telecom Bondco SA 4% 18/9/2027	216,312	0
	Philippines	100,230	0.02	EUR 6,210,000	Spain Government Bond	210,012	Ū
USD 200,000	Rizal Commercial Banking Corp			ELIR 4 020 000	31/1/2025 (Zero Coupon) Spain Government Bond	6,951,762	0
	FRN 27/8/2025 (Perpetual)	194,241	0.02	2017 4,020,000	31/1/2026 (Zero Coupon)*	4,457,678	0
	Poland			EUR 1,680,000	Spain Government Bond 31/1/2027 (Zero Coupon)	1 020 170	0
PLN 3,420,000	Republic of Poland Government Bond 2.25% 25/10/2024*	783,413	0.10	EUR 5,620,000	Spain Government Bond '144A'	1,838,179	U
PLN 5,940,000	Republic of Poland Government			EUD 0 000 000	0.25% 30/7/2024	6,352,883	0
PI N 3 615 000	Bond 2.5% 25/7/2027 Republic of Poland Government	1,307,505	0.16	EUR 9,090,000	Spain Government Bond 0.4% 30/4/2022	10,217,114	1
1 214 0,010,000	Bond 4% 25/10/2023*	865,623	0.11	EUR 8,428,000	Spain Government Bond '144A'		
		2,956,541	0.37	EUR 500.000	0.5% 30/4/2030 Spain Government Bond '144A'	9,201,005	1
	Portugal				0.6% 31/10/2029	553,601	0
EUR 88,079	TAGUS - Sociedade de Titularizacao de Creditos SA/			EUR 330,000	Spain Government Bond '144A' 0.85% 30/7/2037	337,594	0
	Volta VII 0.7% 12/2/2024	98,568	0.01	EUR 1,200,000	Spain Government Bond '144A'	001,001	·
	Qatar			FUR 1 500 000	1% 31/10/2050 Spain Government Bond '144A'	1,102,093	0
USD 200,000	Qatar Energy 3.125%	100 500	0.00	LOI(1,500,000	1.2% 31/10/2040	1,573,023	0
	12/7/2041	188,500	0.02	EUR 592,000	Spain Government Bond '144A' 1.4% 30/7/2028	695,238	0
RUB 61 105 000	Russian Federation Russian Federal Bond - OFZ			EUR 690,000	Spain Government Bond '144A'	093,230	U
	6.1% 18/7/2035	163,003	0.02	EUD 1 750 000	1.45% 31/10/2071 Spain Government Bond '144A'	600,930	0
	Singapore			EUR 1,750,000	1.85% 30/7/2035	2,083,380	0
USD 200,000	ABJA Investment Co Pte Ltd 5.95% 31/7/2024	212,500	0.03	EUR 370,000	Spain Government Bond '144A'	400.067	^
USD 197,250	Continuum Energy Levanter Pte	•		EUR 534,000	2.7% 31/10/2048* Spain Government Bond '144A'	498,967	0
1160 300 000	Ltd '144A' 4.5% 9/2/2027 Global Prime Capital Pte Ltd	192,565	0.02	EUD 544 000	3.45% 30/7/2066	814,457	0
03D 200,000	5.95% 23/1/2025	200,000	0.02	EUR 541,000	Spain Government Bond '144A' 4.9% 30/7/2040	942.322	0
USD 200,000	LMIRT Capital Pte Ltd 7.25%	400.750	0.00	EUR 275,000	Spain Government Bond '144A'		
USD 200,000	19/6/2024 Medco Oak Tree Pte Ltd	198,750	0.02		5.15% 31/10/2044	516,303	0
000 500 000	7.375% 14/5/2026	202,500	0.03		Ori I amba	50,166,432	6
SGD 580,000	Singapore Government Bond 1.75% 1/2/2023	430,343	0.05	USD 330.000	Sri Lanka Sri Lanka Government		
SGD 1,890,000	Singapore Government Bond				International Bond 6.825%		
SGD 290 000	2.125% 1/6/2026 Singapore Government Bond	1,420,489	0.18		18/7/2026	158,692	0
	2.375% 1/7/2039	221,910	0.03	EUD 100 000	Sweden Heimstaden Bostad AB FRN		
SGD 170,000	Singapore Government Bond 2.75% 1/4/2042	138,098	0.02	LON 100,000	1/2/2027 (Perpetual)	95,961	0
SGD 480,000	Singapore Government Bond	130,090	0.02	,	Intrum AB 4.875% 15/8/2025	224,923	0
SCD 360 000	2.75% 1/3/2046 Singapora Covernment Band	392,045	0.05	SEK 200,000	Sweden Government Bond 0.75% 12/5/2028	21,488	0
3GD 260,000	Singapore Government Bond 2.875% 1/9/2030	205,943	0.03	SEK 4,450,000	Sweden Government Bond		
		3,815,143	0.48	SEK 8 000 000	'144A' 0.75% 12/11/2029 Sweden Government Bond 1%	478,794	0
	Spain				12/11/2026	868,946	0
ELID 100 000	Autonoria Spain 2021 FT FRN	112,029	0.01	SEK 1,500,000	Sweden Government Bond 3.5% 30/3/2039	228,907	0
EUK 100,000		าา ว กวก	0.01			220,307	U
	31/1/2039 Autonoria Spain 2021 FT FRN	112,029	0.01	EUR 200,000	Verisure Holding AB 3.5%		

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% c Ne Asset
EUR 100,000	Verisure Holding AB 3.875% 15/7/2026	110,038	0.01	GBP 93,896	Greene King Finance Plc 4.064% 15/3/2035	130,754	0.0
		2,254,304	0.28	GBP 181,000	Harben Finance 28/9/2055		0.0
	Switzerland			GBP 179,000	(Zero Coupon) Harben Finance 28/9/2055	239,458	0.0
USD 200,000	Credit Suisse Group AG '144A' FRN 18/12/2024 (Perpetual)	206,500	0.03	EUR 100,000	(Zero Coupon) Jaguar Land Rover Automotive	236,850	0.0
USD 200 000	Thailand Bangkok Bank PCL/Hong Kong			GBP 100,000	Plc 4.5% 15/7/2028 Jerrold Finco Plc 4.875%	107,579	0.0
,	FRN 23/9/2025 (Perpetual) Kasikornbank PCL/Hong Kong	198,913	0.03	GBP 140,000	15/1/2026 Lanebrook Mortgage	130,910	0.
002 200,000	FRN 2/10/2031	194,169	0.02		Transaction 2020-1 Plc FRN	100 506	0
		393,082	0.05	GBP 100,000	12/6/2057 Mortimer BTL 2021-1 Plc FRN	188,596	0.
USD 221 000	Ukraine NPC Ukrenergo '144A' 6.875%				23/6/2053 Motor 2016-1 Plc 'Series 2016-1	130,603	0.
	9/11/2026	89,284	0.01		C' 3.75% 25/11/2025 Motor 2016-1 Plc 'Series 2016-1	37,246	0
05D 239,000	Ukraine Government International Bond '144A'	00.050	0.04	,	D' 4.25% 25/11/2025 Neptune Energy Bondco Plc	137,905	0.
	7.253% 15/3/2033	83,650 172,934	0.01		'144A' 6.625% 15/5/2025	202,560	0
	United Arab Emirates				Ocado Group Plc 3.875% 8/10/2026	121,573	0
	Emirates NBD Bank PJSC FRN 20/3/2025 (Perpetual)	218,121	0.03		Paragon Mortgages No 12 Plc FRN 15/11/2038	37,434	0
USD 293,000	NBK Tier 1 Ltd '144A' FRN 24/8/2026 (Perpetual)	282,196	0.03		Paragon Mortgages No 25 Plc FRN 15/5/2050	133,860	0
		500,317	0.06		Paragon Mortgages No 25 Plc FRN 15/5/2050	134,050	0
USD 218,150	United Kingdom Avianca Midco 2 Ltd '144A' 9%			GBP 100,000	PCL Funding IV Plc FRN 15/9/2024	134,224	0
GBP 165.000	1/12/2028 Azure Finance No 2 Plc FRN	217,189	0.03	GBP 100,000	PCL Funding V Plc FRN 15/10/2025	133,627	0
	20/7/2030 Barclays Plc FRN 15/12/2025	224,406	0.03	GBP 100,000	Pinewood Finance Co Ltd 3.25% 30/9/2025	130,624	0
	(Perpetual) Bellis Acquisition Co Plc 4.5%	208,250	0.03	GBP 136,000	Polaris 2022-1 Plc 23/10/2059 (Zero Coupon)	182,458	0
	16/2/2026	127,162	0.02	GBP 298,000	Polaris 2022-1 Plc 23/10/2059 (Zero Coupon)	399,798	0
	British Telecommunications Plc '144A' FRN 23/11/2081	191,793	0.02	GBP 100,000	Residential Mortgage Securities 32 Plc FRN 20/6/2070	135,625	0
	Canada Square Funding 17/1/2059 (Zero Coupon)	154,612	0.02	GBP 150,000	Sage AR Funding No 1 Plc FRN		
GBP 130,000	Canada Square Funding 17/1/2059 (Zero Coupon)	174,692	0.02	EUR 200,000	17/11/2030 Sherwood Financing Plc 4.5%	200,873	0
EUR 275,000	Channel Link Enterprises Finance Plc FRN 30/6/2050	309,439	0.04	GBP 200,000	15/11/2026 Stonegate Pub Co Financing	214,595	C
EUR 200,000	Channel Link Enterprises	204.704	0.00	CBB 40 000	2019 Plc 8.25% 31/7/2025	273,887	C
GBP 100,000	Finance Plc FRN 30/6/2050 CMF 2020-1 Plc FRN 16/1/2057	224,724 133,613	0.03 0.02	GBF 40,999	Tesco Property Finance 1 Plc 7.623% 13/7/2039	74,858	0
,	CMF 2020-1 Plc FRN 16/1/2057 Constellation Automotive	154,112	0.02	GBP 46,765	Tesco Property Finance 3 Plc 5.744% 13/4/2040	76,235	0
	Financing Plc 4.875% 15/7/2027	123,773	0.01	GBP 94,869	Tesco Property Finance 4 Plc 5.801% 13/10/2040	154,349	0
GBP 200,000	Dowson 2021-2 Plc 1.882% 20/10/2028	267,846	0.03	GBP 100,000	Thames Water Kemble Finance Plc 4.625% 19/5/2026	131,789	0
EUR 100,000	eG Global Finance Plc 4.375% 7/2/2025	107,796	0.01	GBP 100,000	Tower Bridge Funding 2020-1 Plc FRN 20/9/2063	135,685	0
GBP 232,000	Finsbury Square FRN			GBP 100,000	Tower Bridge Funding 2020-1 Plc FRN 20/9/2063	136,090	0
GBP 161,000	16/12/2067 Finsbury Square 2018-2 Plc	310,073	0.04	GBP 124,000	Tower Bridge Funding 2021-1		
GBP 100,000	FRN 12/9/2068 Finsbury Square 2018-2 Plc	216,211	0.03	GBP 106,000	Plc FRN 21/7/2064 Tower Bridge Funding 2021-1	166,730	0
GBP 205,000	FRN 12/9/2068 Finsbury Square 2018-2 Plc	134,297	0.02	GBP 100,000	Plc FRN 21/7/2064 Tower Bridge Funding 2021-2	142,259	0
	'Series 2018-2 B' FRN 12/9/2068	275,269	0.03	GBP 100,000	Plc FRN 20/11/2063 Tower Bridge Funding 2022-1	132,601	0
GBP 99,977	Gemgarto 2018-1 Plc FRN 16/9/2065	134,248	0.02		Plc 20/12/2063 (Zero Coupon) Turbo Finance 9 Plc FRN	134,472	0
	Greene King Finance Plc FRN	101,240	0.02	300,000	20/8/2028	411,070	0

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Twin Bridges 2019-1 Plc FRN 12/12/2052	134,350	0.02	_	Vmed O2 UK Financing I Plc 3.25% 31/1/2031	102,470	0.01
GBP 100,000	Twin Bridges 2019-2 Plc FRN 12/6/2053	134,766	0.02	GBP 200,000	Vmed O2 UK Financing I Plc 4.5% 15/7/2031	242,321	0.01
GBP 115,000	Twin Bridges 2020-1 Plc FRN 12/12/2054	155,607	0.02		,	45,747,119	5.70
GBP 125,000	Twin Bridges 2020-1 Plc FRN 12/12/2054	169,389	0.02	USD 500 000	United States 1211 Avenue of the Americas		
GBP 100,000	Twin Bridges 2021-1 Plc FRN 12/3/2055	134,470	0.02	202 200,000	Trust 2015-1211 'Series 2015-1211 C' '144A' FRN		
GBP 138,000	Twin Bridges 2021-1 Plc FRN 12/3/2055	185,208	0.02	USD 330 000	10/8/2035 1211 Avenue of the Americas	507,309	0.06
GBP 100,000	Twin Bridges 2022-1 Plc 1/12/2055 (Zero Coupon)	132,514	0.02	302 300,000	Trust 2015-1211 'Series 2015-1211 D' '144A' FRN		
GBP 290,797	Unique Pub Finance Co Plc/			USD 415 000	10/8/2035 245 Park Avenue Trust 2017-	326,151	0.04
GBP 550,000	The 5.659% 30/6/2027 United Kingdom Gilt 0.125%	425,782	0.05	03D 413,000	245P 'Series 2017-245P C' '144A' FRN 5/6/2037	407 202	0.05
GBP 590,000	31/1/2023* United Kingdom Gilt 0.125%	732,766	0.09	USD 330,000	245 Park Avenue Trust 2017-	407,383	0.05
GBP 290,000	30/1/2026* United Kingdom Gilt 0.25%	762,875	0.09	1100 000 000	245P 'Series 2017-245P D' '144A' FRN 5/6/2037	303,196	0.04
GBP 5,000	31/7/2031 United Kingdom Gilt 0.375%	348,841	0.04	USD 230,000	245 Park Avenue Trust 2017- 245P 'Series 2017-245P E'	207 225	0.00
GBP 2,135,000	22/10/2030* United Kingdom Gilt 0.5%	6,194	0.00	USD 360,000	'144A' FRN 5/6/2037 280 Park Avenue 2017-280P	207,335	0.03
GBP 1,390,000	22/10/2061* United Kingdom Gilt 0.625%	2,015,455	0.25	1100 4 050 000	Mortgage Trust 'Series 2017- 280P D' '144A' FRN 15/9/2034	355,622	0.04
GBP 190,000	7/6/2025* United Kingdom Gilt 1%	1,838,348	0.23		AbbVie Inc 3.2% 14/5/2026 Albertsons Cos Inc / Safeway	1,072,773	0.13
GBP 370,000	22/4/2024* United Kingdom Gilt 1%	254,441	0.03		Inc / New Albertsons LP / Albertsons LLC '144A' 3.5%	40.004	0.00
GBP 550,000	31/1/2032 United Kingdom Gilt 1.25%	475,401	0.06	USD 19,000	15/2/2023 Albertsons Cos Inc / Safeway	19,024	0.00
GBP 3,050,000	22/7/2027* United Kingdom Gilt 1.25%	743,934	0.09		Inc / New Albertsons LP / Albertsons LLC '144A' 4.625%	10.065	0.00
GBP 680,000	22/10/2041 United Kingdom Gilt 1.25%	3,797,424	0.47	USD 29,000	15/1/2027 Albertsons Cos Inc / Safeway Inc / New Albertsons LP /	19,065	0.00
GBP 1,980,000	31/7/2051 United Kingdom Gilt 1.625%	831,660	0.10		Albertsons LLC '144A' 4.875% 15/2/2030	29,145	0.00
GBP 5,182,000	22/10/2054 United Kingdom Gilt 1.75%	2,676,209	0.33	USD 56,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP /	29,143	0.00
GBP 139,000	7/9/2022* United Kingdom Gilt 1.75%	6,992,216	0.87		Albertsons LLC '144A' 5.875% 15/2/2028	58,107	0.01
GBP 1,165,000	7/9/2037 United Kingdom Gilt 1.75%	188,519	0.02	USD 46,000	Albertsons Cos Inc / Safeway	36,107	0.01
GBP 360,000	22/1/2049* United Kingdom Gilt 1.75%	1,604,511	0.20		Inc / New Albertsons LP / Albertsons LLC '144A' 7.5% 15/3/2026	49 503	0.01
GBP 960,000	22/7/2057 United Kingdom Gilt 2%	506,308	0.06	USD 19,000	AMC Networks Inc 4.75% 1/8/2025	48,593	0.00
GBP 1,410,000	7/9/2025* United Kingdom Gilt 2.75%	1,328,185	0.17	USD 83,000	AMC Networks Inc 5% 1/4/2024*	18,885 82,907	0.00
GBP 1,775,000	7/9/2024* United Kingdom Gilt 3.25%	1,967,705	0.24	USD 771,000	Anheuser-Busch Cos LLC /	62,907	0.01
GBP 1,616,500	22/1/2044 United Kingdom Gilt 3.5%	3,071,819	0.38		Anheuser-Busch InBev Worldwide Inc 3.65%	902 217	0.10
GBP 20,000	22/1/2045 United Kingdom Gilt 3.5%	2,925,251	0.36	USD 15,000	1/2/2026 Aramark Services Inc '144A'	803,317	0.10
GBP 289,000	22/7/2068 United Kingdom Gilt 4.25%	44,940	0.01		5% 1/2/2028 AT&T Inc 2.55% 1/12/2033	15,096 375,974	0.05
GBP 36,000	7/12/2040 United Kingdom Gilt 4.25%	549,868	0.07	USD 357,000	AT&T Inc 4.3% 15/2/2030 AT&T Inc 4.35% 1/3/2029	373,488 385,046	0.05 0.05
GBP 67,000	7/12/2055 United Kingdom Gilt 4.5%	81,866	0.01		Bain Capital Credit CLO 2021-4 Ltd 1.296% 20/10/2034	248,514	0.03
USD 400,000	7/12/2042 Vedanta Resources Finance II	134,836	0.02		Ball Corp 5.25% 1/7/2025 BAMLL Commercial Mortgage Socurities Trust 2015 200P	30,739	0.00
USD 200,000	Plc '144A' 8.95% 11/3/2025 Vedanta Resources Finance II	375,000	0.05		Securities Trust 2015-200P 'Series 2015-200P F' '144A'	336 000	0.04
GBP 100,000	Plc 8.95% 11/3/2025 Very Group Funding Plc/The	187,500	0.02		FRN 14/4/2033	326,080	0.04
	6.5% 1/8/2026	129,013	0.02				

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 330,000	BAMLL Commercial Mortgage			USD 37,000	Cedar Fair LP / Canada's		
	Securities Trust 2015-200P 'Series 2015-200P B' '144A' 3.49% 14/4/2033	329,466	0.04		Wonderland Co / Magnum Management Corp / Millennium Op '144A' 5.5%		
USD 450,613	BAMLL Commercial Mortgage Securities Trust 2018-DSNY	329,400	0.04	USD 219 000	1/5/2025 Centene Corp 4.25%	38,061	0.01
	'Series 2018-DSNY D' '144A' FRN 15/9/2034	440.224	0.06		15/12/2027 Centene Corp 4.25%	223,834	0.03
USD 1,450,000	Bank of America Corp FRN 22/10/2025	1,442,187	0.18	,	15/12/2027 Centennial Resource	216,680	0.03
USD 995,000	Bank of America Corp FRN 22/7/2027	942,213	0.12	,	Production LLC '144A' 6.875% 1/4/2027	48,480	0.01
USD 2,801,000	Bank of America Corp FRN 4/2/2028	2,742,221	0.34	USD 14,000	Charles River Laboratories International Inc '144A' 4.25%		
USD 501,000	Bank of America Corp FRN 4/2/2033	486,131	0.06	USD 5,079,000	1/5/2028 Charter Communications	13,849	0.00
USD 269,000	Bausch Health Americas Inc '144A' 8.5% 31/1/2027	273,625	0.03		Operating LLC / Charter Communications Operating		
USD 81,000	Bausch Health Americas Inc '144A' 9.25% 1/4/2026	83,408	0.01	USD 37,000	Capital 4.908% 23/7/2025 Churchill Downs Inc '144A' 4.75%	5,367,094	0.67
USD 818,749	Bayview Commercial Asset Trust 2006-1 FRN 25/4/2036	777,534	0.10	USD 44,000	15/1/2028 Churchill Downs Inc '144A' 5.5%	36,180	0.01
USD 470,000	BBCMS 2017-DELC Mortgage Trust 'Series 2017-DELC B'			USD 175,000	1/4/2027 Citgo Holding Inc '144A' 9.25%	44,714	0.01
USD 2,400,000	'144A' FRN 15/8/2036 Bear Stearns Asset Backed	464,696	0.06	USD 380,000	1/8/2024 Citigroup Commercial Mortgage	175,374	0.02
	Securities I Trust 2007-HE5 'Series 2007-HE5 1A4' FRN				Trust 2016-C1 'Series 2016- C1 D' '144A' FRN 10/5/2049	366,391	0.05
	25/6/2047	2,344,524	0.29	USD 1,700,000	Citigroup Inc FRN 24/4/2025	1,731,303	0.22
EUR 100,000	Belden Inc 4.125% 15/10/2026	112,117	0.01	USD 122,000	Citigroup Inc FRN 25/1/2026	119,674	0.02
USD 408,000	Benchmark 2018-B2 Mortgage Trust 'Series 2018-B2 B' FRN 15/2/2051	421,384	0.05		Citigroup Inc FRN 25/1/2033 Citigroup Mortgage Loan Trust 2006-FX1 (Step-up coupon)	11,719	0.00
EUR 100,000	Boxer Parent Co Inc 6.5% 2/10/2025	115,065	0.01		'Series 2006-FX1 A7' 5.775% 25/10/2036	209,397	0.03
, ,	Broadcom Inc 5% 15/4/2030 Buckeye Partners LP 3.95%	3,175,642	0.40		Citigroup Mortgage Loan Trust Inc FRN 25/8/2036	2,040,685	0.26
USD 390,000	1/12/2026 BX Trust 2018-BILT 'Series 2018-BILT D' '144A' FRN	35,630	0.00	USD 480,000	Citigroup Mortgage Loan Trust Inc 'Series 2007-WFH4 M3A' FRN 25/7/2037	507,141	0.06
USD 350,000	15/5/2030 BXP Trust 2017-GM FRN	382,105	0.05	USD 652,832	CitiMortgage Alternative Loan Trust Series 2007-A5 'Series		
USD 320,000	13/6/2039 BXP Trust 2017-GM 'Series 2017-GM C' '144A' FRN	338,567	0.04	USD 364,308	2007-A5 1A1' 6% 25/5/2037 CitiMortgage Alternative Loan Trust Series 2007-A5 'Series	642,401	0.08
USD 62,000	13/6/2039 Callon Petroleum Co 6.125%	314,613	0.04	USD 29,000	2007-A5 1A6' 6% 25/5/2037 Clear Channel Outdoor	358,290	0.05
USD 51,000	1/10/2024 CCO Holdings LLC / CCO	61,444	0.01	1105 40 000	Holdings Inc '144A' 5.125% 15/8/2027	28,884	0.00
USD 35.000	Holdings Capital Corp '144A' 4.75% 1/3/2030 CCO Holdings LLC / CCO	49,948	0.01	05D 42,000	Clear Channel Outdoor Holdings Inc '144A' 5.125% 15/8/2027	41,832	0.01
	Holdings Capital Corp '144A' 4.75% 1/3/2030	34,278	0.00	USD 785,000	COMM 2013-300P Mortgage Trust FRN 10/8/2030	778,414	0.10
USD 71,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A'	74.000	0.04	USD 725,000	COMM 2013-GAM 'Series 2013-GAM B' '144A'	707.000	0.00
USD 35,000	5.375% 1/6/2029 CCO Holdings LLC / CCO Holdings Capital Corp '144A'	71,880	0.01	USD 631,793	FRN 10/2/2028 COMM 2013-GAM 'Series 2013-GAM A2' '144A' 3.367%	707,980	0.09
USD 22 000	5.5% 1/5/2026 Cedar Fair LP 5.25% 15/7/2029	35,745 21,899	0.01 0.00	USD 440 000	10/2/2028 COMM 2014-UBS5 Mortgage	630,973	0.08
USD 15,000	Cedar Fair LP 5.25% 15/7/2029 Cedar Fair LP / Canada's Wonderland Co / Magnum	14,931	0.00	,	Trust 'Series 2014-UBS5 B' FRN 10/9/2047 COMM 2015-CCRE27	448,293	0.06
	Management Corp / Millennium Op 5.375% 15/4/2027	37,323	0.01		Mortgage Trust 'Series 2015- CR27 B' FRN 10/10/2048 Connect Finco SARL / Connect	1,156,177	0.14
	.0,2021	07,020	0.01	005 400,000	US Finco LLC '144A' 6.75% 1/10/2026	406,538	0.05

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
_		(005)	ASSULS		•	(005)	ASSOLS
USD 446,890	Conseco Finance Corp 'Series 1997-7 M1' FRN 15/7/2028	440.139	0.06	USD 280,775	GoodLeap Sustainable Home Solutions Trust 2021-5		
FUR 100 000	Coty Inc 3.875% 15/4/2026	109,700	0.00		'Series 2021-5CS A' '144A'		
	Countrywide Asset-Backed	109,700	0.01		2.31% 20/10/2048	271,422	0.03
002 270,000	Certificates 'Series 2006-26			USD 39.000	Gray Television Inc '144A'	27 1, 122	0.00
	1A' FRN 25/6/2037	262,621	0.03	002 00,000	5.875% 15/7/2026	39,835	0.01
USD 69,000	CrownRock LP / CrownRock	,		USD 441,000	GS Mortgage Securities Trust	,	
	Finance Inc '144A' 5.625%				2015-GC32 4.422%		
	15/10/2025	69,883	0.01		10/7/2048	443,943	0.06
USD 201,000	CSAIL 2015-C4 Commercial			USD 419,153	GSMPS Mortgage Loan Trust		
	Mortgage Trust 'Series 2015-				2005-RP1 'Series 2005-RP1		
1100 404 500	C4 D' FRN 15/11/2048	190,611	0.02	1100 000 074	2A1' '144A' FRN 25/1/2035	425,477	0.05
USD 124,500	CSAIL 2016-C5 Commercial			USD 320,371	GSMPS Mortgage Loan Trust 2005-RP3 'Series 2005-RP3		
	Mortgage Trust 'Series 2016- C5 C' FRN 15/11/2048	125,653	0.02		2A1' '144A' FRN 25/9/2035	313,113	0.04
USD 262 000	CSAIL 2018-CX12 Commercial	123,033	0.02	USD 431 000	HCA Inc 4.125% 15/6/2029	448,624	0.04
000 202,000	Mortgage Trust 4.742%				HCA Inc 5.375% 1/2/2025	39,083	0.00
	15/8/2051	272,247	0.03	,	HCA Inc 5.375% 1/9/2026	16,087	0.00
USD 490,000	CSC Holdings LLC '144A'	ŕ			HCA Inc 5.875% 15/2/2026	20,577	0.00
	5.75% 15/1/2030	433,792	0.05	USD 68,000	Herc Holdings Inc '144A' 5.5%		
USD 1,200,000	CVS Health Corp 3.75%				15/7/2027	69,778	0.01
	1/4/2030	1,245,259	0.16	USD 14,000	Hilton Worldwide Finance LLC /		
USD 272,000	Daimler Trucks Finance North				Hilton Worldwide Finance		
	America LLC '144A' 2%	202 744		1100 100 000	Corp 4.875% 1/4/2027	14,262	0.00
LICD 44 000	14/12/2026	260,741	0.03	USD 460,000	HMH Trust 2017-NSS 'Series		
USD 14,000	Darling Ingredients Inc '144A' 5.25% 15/4/2027	14 212	0.00		2017-NSS A' '144A' 3.062% 5/7/2031	459,381	0.06
1120 802 000	Deutsche Alt-A Securities	14,313	0.00	LISD 14 000	iHeartCommunications Inc	459,361	0.06
000 002,333	Mortgage Loan Trust Series			000 14,000	'144A' 4.75% 15/1/2028	13,554	0.00
	2007-OA4/DE 'Series 2007-			USD 19.000	iHeartCommunications Inc	10,001	0.00
	OA4 3A1' FRN 25/8/2047	762,471	0.10		'144A' 5.25% 15/8/2027	18,755	0.00
USD 82,000	Diamond Sports Group LLC /			USD 19,200	iHeartCommunications Inc		
	Diamond Sports Finance Co				6.375% 1/5/2026	19,676	0.00
	(Restricted) '144A' 5.375%			USD 102,000	International Business		
	15/8/2026*	33,857	0.00		Machines Corp 3.43%		
USD 29,000	Diamond Sports Group LLC /			LICD 2 652 051	9/2/2052 IXIS Real Estate Capital Trust	95,930	0.01
	Diamond Sports Finance Co '144A' 6.625% 15/8/2027	6,887	0.00	080 3,003,001	2006-HE2 'Series 2006-HE2		
LISD 27 000	DR Horton Inc 2.6% 15/10/2025	26,948	0.00		A4' FRN 25/8/2036	1,303,185	0.16
	Elanco Animal Health Inc	20,010	0.00	USD 24 000	JBS USA LUX SA / JBS USA	1,000,100	0.10
002 .0,000	5.772% 28/8/2023	19,641	0.00	002 2 .,000	Finance Inc (Restricted)		
EUR 100,000	Encore Capital Group Inc	ŕ			'144A' 6.75% 15/2/2028	25,410	0.00
	4.875% 15/10/2025	113,678	0.01	USD 193,000	JBS USA LUX SA / JBS USA		
USD 74,000	Expedia Group Inc '144A'				Food Co / JBS USA Finance		
	6.25% 1/5/2025	81,014	0.01		Inc '144A' 6.5% 15/4/2029	206,124	0.03
USD 231,386	Freddie Mac STACR REMIC			USD 596,987	JP Morgan Mortgage Trust		
	Trust 2021-HQA2 'Series				2018-4 'Series 2018-4 B4'	F0F 000	0.07
	2021-HQA2 B1' '144A' FRN 25/12/2033	233,919	0.03	1190 405 000	'144A' FRN 25/10/2048 JPMBB Commercial Mortgage	585,802	0.07
USD 352 100	Freddie Mac STACR REMIC	200,010	0.03	000 400,000	Securities Trust 2016-C1		
000 002,100	Trust 2022-DNA1 'Series				'Series 2016-C1 D1' '144A'		
	2022-DNA1 M1B' '144A' FRN				FRN 17/3/2049	476,612	0.06
	25/1/2042	347,124	0.04	USD 850,000	JPMorgan Chase & Co FRN	,	
USD 3,000	Freeport-McMoRan Inc 5%				1/2/2028	882,340	0.11
	1/9/2027	3,094	0.00	USD 887,000	JPMorgan Chase & Co FRN		
USD 11,000	Freeport-McMoRan Inc 5%				24/2/2028	886,308	0.11
	1/9/2027	11,344	0.00	USD 56,000	KAR Auction Services Inc '144A'		
USD 783,000	General Motors Co 6.125%	000 040	0.44	1105 44 000	5.125% 1/6/2025	56,908	0.01
HCD 600 000	1/10/2025	863,649	0.11	USD 14,000	Lamar Media Corp 3.75%	12 400	0.00
030 000,000	General Motors Financial Co Inc 3.1% 12/1/2032	641,290	0.08	1150 458 000	15/2/2028 Lennar Corp 4.5% 30/4/2024	13,498 475,633	0.00 0.06
USD 451 000	Goldman Sachs Group Inc/The	041,290	0.06		Lennar Corp 4.75% 30/4/2024 Lennar Corp 4.75% 30/5/2025	14,757	0.00
305 401,000	FRN 24/2/2028	442,087	0.06		Lennar Corp 4.75% 30/3/2025 Lennar Corp 4.75% 29/11/2027	25,918	0.00
USD 648.000	Goldman Sachs Group Inc/The	112,007	0.00		Level 3 Financing Inc '144A'	20,010	0.00
,,,,,,,,,	3.5% 1/4/2025	663,780	0.08	- 3,300	4.625% 15/9/2027	27,769	0.00
	Goldman Sachs Group Inc/The			USD 323,000	Level 3 Financing Inc 5.25%	,	
USD 392,000			0.05		15/3/2026	204 252	0.04
USD 392,000	3.85% 26/1/2027	406,279	0.05		13/3/2020	324,353	0.04
	Goldman Sachs Group Inc/The			USD 177,799	Mastr Asset Backed Securities	324,353	0.04
		406,279 1,064,131	0.05	USD 177,799		176,121	0.02

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 864 834	Mastr Asset Backed Securities			USD 30 000	Navient Corp 6.75% 15/6/2026	31,312	0.00
000 004,004	Trust 2005-WF1 'Series 2005-				Navient Corp 7.25% 25/9/2023	18,967	0.00
	WF1 M8' FRN 25/6/2035	867,971	0.11		Netflix Inc 4.875% 15/4/2028	23,615	0.00
USD 73,000	Matador Resources Co 5.875%	,		1	Netflix Inc '144A' 4.875%	,	
	15/9/2026	74,243	0.01		15/6/2030	16,343	0.00
USD 72,000	MGM Growth Properties			USD 24,000	Netflix Inc '144A' 5.375%		
	Operating Partnership LP /				15/11/2029	26,955	0.00
	MGP Finance Co-Issuer Inc				Netflix Inc 5.875% 15/11/2028	5,654	0.00
LICD 772 000	(Restricted) 4.5% 1/9/2026	74,035	0.01		Netflix Inc 6.375% 15/5/2029	22,107	0.00
080 773,000	MGM Growth Properties Operating Partnership LP /			050 418,687	New Century Home Equity Loan Trust Series 2005-B 'Series		
	MGP Finance Co-Issuer Inc				2005-B M1' FRN 25/10/2035	415,074	0.05
	(Restricted) 5.625% 1/5/2024	803,459	0.10	USD 46.225	Newcastle Mortgage Securities	110,011	0.00
USD 115,000	MGM Growth Properties	,			Trust 2007-1 'Series 2007-1		
	Operating Partnership LP /				2A3' FRN 25/4/2037	45,546	0.01
	MGP Finance Co-Issuer Inc			USD 879,252	Newcastle Mortgage Securities		
	(Restricted) 5.75% 1/2/2027	124,700	0.02		Trust 2007-1 'Series 2007-1		
USD 11,000	MGM Resorts International				2A3' FRN 25/4/2037	866,339	0.11
LIOD 45 000	4.625% 1/9/2026	11,037	0.00	1	Newell Brands Inc 4.7% 1/4/2026	27,901	0.00
USD 15,000	MGM Resorts International	15 455	0.00	050 68,000	Nexstar Media Inc '144A' 5.625% 15/7/2027	60.070	0.01
USD 4 000	5.5% 15/4/2027 MGM Resorts International	15,455	0.00	LISD 450 000	NRG Energy Inc '144A' 4.45%	68,879	0.01
03D 4,000	5.5% 15/4/2027	4,121	0.00	03D 430,000	15/6/2029	462,512	0.06
USD 16.000	MGM Resorts International	7,121	0.00	USD 19.000	NRG Energy Inc '144A' 5.25%	402,012	0.00
.,	5.75% 15/6/2025	16,640	0.00		15/6/2029	19,326	0.00
USD 1,115,000	Morgan Stanley FRN 21/1/2028	1,089,104	0.14	USD 24,000	NRG Energy Inc 5.75%		
	Morgan Stanley FRN 22/7/2028	1,332,996	0.17		15/1/2028	24,594	0.00
USD 2,377,114	Morgan Stanley ABS Capital I			USD 58,000	NRG Energy Inc 6.625%		
	Inc Trust 2007-HE6 'Series				15/1/2027	59,914	0.01
1100 4 350 000	2007-HE6 A2' FRN 25/5/2037	2,169,100	0.27		NVIDIA Corp 3.5% 1/4/2050	508,905	0.06
030 1,350,000	Morgan Stanley Bank of America Merrill Lynch Trust			030 1,400,000	OneMain Financial Issuance Trust 2019-2 'Series 2019-2A		
	2012-C5 'Series 2012-C5 B'				A' '144A' 3.14% 14/10/2036	1,433,033	0.18
	FRN 15/8/2045	1,355,944	0.17	USD 100 000	OneMain Financial Issuance	1,400,000	0.10
USD 306,000	Morgan Stanley Bank of	.,000,0	0	002 .00,000	Trust 2021-1 'Series 2021-1A		
	America Merrill Lynch Trust				C' '144A' 2.22% 16/6/2036	95,361	0.01
	2015-C25 'Series 2015-C25			USD 100,000	OneMain Financial Issuance		
	B' FRN 15/10/2048	315,797	0.04		Trust 2021-1 'Series 2021-1A		
USD 1,125,000	Morgan Stanley Capital I Trust			1100 0 050 000	D' '144A' 2.47% 16/6/2036	94,005	0.01
	2017-CLS 'Series 2017-CLS	1,112,048	0.14		Oracle Corp 2.5% 1/4/2025	2,928,869	0.37
HSD 222 260	E' '144A' FRN 15/11/2034 Morgan Stanley Capital I Trust	1,112,046	0.14	050 14,000	Outfront Media Capital LLC / Outfront Media Capital Corp		
000 222,200	2017-H1 'Series 2017-H1 C'				'144A' 4.625% 15/3/2030	13,224	0.00
	FRN 15/6/2050	218,436	0.03	USD 196.000	Outfront Media Capital LLC /	. 0,== .	0.00
USD 923,286	Morgan Stanley Capital I Trust	,		,	Outfront Media Capital Corp		
	2018-H3 'Series 2018-H3 B'				'144A' 5% 15/8/2027	193,470	0.02
	FRN 15/7/2051	973,471	0.12	USD 36,000	Performance Food Group Inc		
USD 1,000,000	Morgan Stanley Capital I Trust	4 0 40 005	0.40	1100 05 000	'144A' 5.5% 15/10/2027	36,838	0.01
LICD 475 000	2018-H3 4.864% 15/7/2051	1,046,285	0.13	USD 25,000	Performance Food Group Inc	25 502	0.00
050 475,000	Morgan Stanley Capital I Trust 2018-H4 'Series 2018-H4 A4'			118D 200 000	'144A' 5.5% 15/10/2027 Periama Holdings LLC/DE 5.95%	25,582	0.00
	4.31% 15/12/2051	514,376	0.06	03D 200,000	19/4/2026	204,750	0.03
USD 367 000	Morgan Stanley Capital I Trust	014,070	0.00	USD 61 000	Pilgrim's Pride Corp '144A'	204,730	0.00
	2018-MP 'Series 2018-MP A'				5.875% 30/9/2027	62,608	0.01
	'144A' FRN 11/7/2040	386,451	0.05	USD 46,000	Post Holdings Inc '144A'		
USD 253,000	Morgan Stanley Capital I Trust				5.5% 15/12/2029	46,383	0.01
	2018-MP 'Series 2018-MP E'			USD 59,000	Post Holdings Inc '144A'		
	'144A' FRN 11/7/2040	226,927	0.03		5.625% 15/1/2028	59,650	0.01
USD 838,126	Morgan Stanley Home Equity			1	PulteGroup Inc 5% 15/1/2027	10,847	0.00
	Loan Trust 2007-1 'Series 2007-1 A3' FRN 25/12/2036	516,996	0.07		PulteGroup Inc 5.5% 1/3/2026 RASC Series 2006-EMX9 Trust	13,170	0.00
USD 14 000	MPT Operating Partnership LP /	510,990	0.07	030 1,191,744	'Series 2006-EMX9 1A4' FRN		
000 14,000	MPT Finance Corp 5.25%				25/11/2036	1,063,726	0.13
	1/8/2026	14,297	0.00	USD 16.000	RHP Hotel Properties LP / RHP	1,000,120	0.10
USD 690,000	MSSG Trust 2017-237P 'Series	,			Finance Corp 4.75% 15/10/2027	15,658	0.00
	2017-237P A' '144A' 3.397%			USD 33,000	RHP Hotel Properties LP / RHP		
	13/9/2039	697,665	0.09		Finance Corp 4.75% 15/10/2027	32,296	0.00
USD 30,000	Navient Corp 5.875%	00.00=		USD 200,000	Sasol Financing USA LLC	101 ===	
1160 30 000	25/10/2024 Navient Corp 6 75% 25/6/2025	30,937	0.00		4.375% 18/9/2026	194,750	0.02
U3U,UUU	Navient Corp 6.75% 25/6/2025	31,280	0.00				

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Sasol Financing USA LLC	, ,			Targa Resources Partners LP /	, ,	
	5.5% 18/3/2031 Scientific Games International	191,750	0.02	000 10,000	Targa Resources Partners Finance Corp 6.875%		
	Inc '144A' 5% 15/10/2025	141,089	0.02	1105 45 000	15/1/2029	17,421	0.00
USD 32,000	Select Medical Corp '144A' 6.25% 15/8/2026	32,113	0.00		TEGNA Inc 4.625% 15/3/2028 TEGNA Inc 5% 15/9/2029	15,024 15,077	0.00
USD 234,000	Sesac Finance LLC 'Series	5_,		USD 14,000	Teleflex Inc 4.625% 15/11/2027	14,256	0.00
	2019-1 A2' '144A' 5.216% 25/7/2049	238,153	0.03	USD 30,000	Tenet Healthcare Corp '144A' 4.875% 1/1/2026	30,087	0.00
USD 17,000	Sirius XM Radio Inc '144A' 5.5%			USD 19,000	Tenet Healthcare Corp '144A'		
USD 15.000	1/7/2029 Six Flags Entertainment Corp	17,423	0.00	USD 296.000	5.125% 1/11/2027 Tenet Healthcare Corp '144A'	19,237	0.00
	'144A' 4.875% 31/7/2024	15,129	0.00		6.25% 1/2/2027	303,024	0.04
USD 37,000	Six Flags Entertainment Corp '144A' 5.5% 15/4/2027	36,987	0.01	USD 697,558	Tricon American Homes 2019- SFR1 Trust 'Series 2019-		
USD 216,222	SLM Private Credit Student	,			SFR1 A' '144A' 2.75%	000 040	0.00
	Loan Trust 2004-A 'Series 2004-A A3' FRN 15/6/2033	213,632	0.03	USD 1,850,000	17/3/2038 UBS Commercial Mortgage	686,642	0.09
USD 1,017,776	SLM Private Credit Student				Trust 2017-C2 'Series 2017-	4 007 000	0.04
	Loan Trust 2006-A 'Series 2006-A A5' FRN 15/6/2039	989,017	0.12	USD 736,000	C2 A4' 3.487% 15/8/2050 UBS Commercial Mortgage	1,897,600	0.24
USD 1,010,632	SLM Private Credit Student			·	Trust 2018-C12 'Series 2018-	770 000	0.40
	Loan Trust 2006-B FRN 15/12/2039	986,373	0.12	USD 482,000	C12 B' FRN 15/8/2051 United Rentals North America	770,933	0.10
USD 304,508	SLM Private Credit Student Loan Trust 2006-B 'Series			1160 10 635 000	Inc 3.875% 15/11/2027 United States Treasury Bill	488,690	0.06
	2006-BW A5' FRN 15/12/2039	297,133	0.04	03D 16,033,000	7/4/2022 (Zero Coupon)	18,633,131	2.32
USD 537,094	SLM Private Credit Student Loan Trust 2007-A FRN			USD 240,000	United States Treasury Note/ Bond 0.125% 31/8/2023	235,387	0.03
	16/12/2041	527,898	0.07	USD 3,220,000	United States Treasury Note/	233,367	0.03
USD 805,815	SLM Private Education Loan Trust 2010-C 'Series 2010-C			115D 46 180 000	Bond 0.25% 30/9/2023* United States Treasury Note/	3,159,059	0.39
	A5' '144A' FRN 15/10/2041	894,557	0.11		Bond 0.25% 30/6/2025*	43,823,196	5.47
USD 5,000	SM Energy Co '144A' 10% 15/1/2025	5,452	0.00	USD 770,000	United States Treasury Note/ Bond 0.875% 30/9/2026	735,561	0.09
USD 19,000	SM Energy Co '144A' 10%			USD 6,890,000	United States Treasury Note/		
USD 345.000	15/1/2025 SMB Private Education Loan	20,719	0.00	USD 830.000	Bond 1.125% 15/8/2040* United States Treasury Note/	5,669,716	0.71
	Trust 2015-C 'Series 2015-C	0.45.400	0.04		Bond 1.25% 30/11/2026	811,098	0.10
USD 560,000	B' '144A' 3.5% 15/9/2043 SMB Private Education Loan	345,196	0.04	USD 1,513,000	United States Treasury Note/ Bond 1.75% 15/8/2041	1,377,539	0.17
	Trust 2020-A 'Series 2020-A	E40.041	0.07	USD 6,976,900	United States Treasury Note/	6 262 049	0.70
USD 690,000	B' '144A' 3% 15/8/2045 SMB Private Education Loan	549,941	0.07	USD 3,809,000	Bond 1.75% 15/8/2041 United States Treasury Note/	6,263,948	0.78
	Trust 2020-PTB 'Series 2020-	659.005	0.00	1160 530 000	Bond 1.875% 15/2/2041	3,556,654	0.44
USD 130,000	PTB B' '144A' 2.5% 15/9/2054 SMB Private Education Loan	658,925	0.08	05D 520,000	United States Treasury Note/ Bond 2% 15/11/2041	487,419	0.06
LISD 240 000	Trust 2021-A 3.86% 15/1/2053 SMB Private Education Loan	126,101	0.02	USD 728,400	United States Treasury Note/ Bond 2% 15/2/2050	691,126	0.09
03D 240,000	Trust 2021-A 'Series 2021-A			USD 260,000	United States Treasury Note/	091,120	0.09
USD 1 430 000	D1' '144A' 3.86% 15/1/2053 Southern California Edison Co	233,808	0.03	USD 908 000	Bond 2.25% 15/8/2049 United States Treasury Note/	259,837	0.03
	2.75% 1/2/2032	1,364,947	0.17		Bond 2.75% 15/11/2047	987,663	0.12
USD 8,000	Spectrum Brands Inc 5.75% 15/7/2025	8,132	0.00	USD 688,100	United States Treasury Note/ Bond 2.875% 15/11/2046	757,716	0.10
	Sprint Corp 7.625% 15/2/2025	365,904	0.05	USD 30,000	United States Treasury Note/		
USD 29,000	Standard Industries Inc/NJ '144A' 4.75% 15/1/2028	28,413	0.00	USD 770.000	Bond 2.875% 15/5/2049 United States Treasury Note/	33,245	0.00
USD 14,000	Standard Industries Inc/NJ				Bond 3% 15/5/2045	859,212	0.11
USD 1.862.986	'144A' 5% 15/2/2027 Structured Asset Securities	14,096	0.00	USD 2,360,000	United States Treasury Note/ Bond 3% 15/2/2047	2,659,794	0.33
.,,,,	Corp Mortgage Loan Trust			USD 2,690,000	United States Treasury Note/	, ,	
	2006-BC2 'Series 2006-BC2 A1' FRN 25/9/2036	1,451,847	0.18	USD 3,380,000	Bond 3% 15/2/2048* United States Treasury Note/	3,071,854	0.38
USD 29,000	Targa Resources Partners LP /				Bond 3% 15/8/2048 [†]	3,869,308	0.48
	Targa Resources Partners Finance Corp 5.875%			USD 770,000	United States Treasury Note/ Bond 3.375% 15/11/2048	943,611	0.12
	15/4/2026	30,049	0.00	USD 3,000,000	Verizon Communications Inc		
					2.1% 22/3/2028	2,872,777	0.36

^{*} All or a portion of this security represents a security on loan.

 $^{^{\}dagger}$ All or a portion of this security is pledged or given in guarantee, see Note 14, for further details.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Viper Energy Partners LP '144A' 5.375% 1/11/2027	59,580	0.01		Waste Pro USA Inc '144A' 5.5% 15/2/2026	28,557	0.00
	Vistra Operations Co LLC '144A' 3.7% 30/1/2027 Vistra Operations Co LLC	919,705	0.12	USD 126,000	Wells Fargo Commercial Mortgage Trust 2016-NXS5 'Series 2016-NXS5 C' FRN		
	'144A' 5% 31/7/2027 Vistra Operations Co LLC	34,093	0.00	USD 189,898	15/1/2059 WinWater Mortgage Loan Trust	130,323	0.02
USD 379,000	'144A' 5.5% 1/9/2026 Vistra Operations Co LLC '144A' 5.625% 15/2/2027	29,334 386,212	0.00	USD 64 000	2014-1 'Series 2014-1 A1' '144A' FRN 20/6/2044 Wynn Las Vegas LLC / Wynn	189,935	0.02
USD 1,286,310	WaMu Asset-Backed Certificates WaMu Series 2007-HE3 Trust 'Series 2007-	300,212	0.03	·	Las Vegas LLC / Wyfiii Las Vegas Capital Corp '144A' 5.25% 15/5/2027* Wynn Las Vegas LLC / Wynn	63,844	0.01
USD 734,362	HE3 2A4' FRN 25/5/2037 WaMu Mortgage Pass-Through Certificates Series 2006-	1,209,293	0.15	,	Las Vegas LLC / Wyfiii Las Vegas Capital Corp '144A' 5.5% 1/3/2025 Wynn Resorts Finance LLC /	133,490	0.02
	AR11 Trust 'Series 2006- AR11 1A' FRN 25/9/2046	690,515	0.09	002 02,000	Wynn Resorts Capital Corp '144A' 5.125% 1/10/2029	50,541	0.01
USD 1,293,940	WaMu Mortgage Pass-Through Certificates Series 2006-					201,699,852	25.15
	AR13 Trust 'Series 2006-			Total Bonds		753,312,425	93.93
USD 1,165,804	AR13 1A' FRN 25/10/2046 WaMu Mortgage Pass-Through Certificates Series 2007-OA5	1,240,114	0.16	Total Transferable Se Market Instruments A Official Stock Exchan	dmitted to an ge Listing or		
	Trust 'Series 2007-OA5 2A'	4 0 4 4 4 4 0	0.40	Dealt in on Another R	egulated Market	756,449,929	94.32
LISD 1 376 654	FRN 25/6/2047 Washington Mutual Mortgage	1,041,119	0.13	Total Portfolio		756,449,929	94.32
702 1,010,001	Pass-Through Certificates			Other Net Assets		45,516,317	5.68
	WMALT Series 2006-AR8 Trust 'Series 2006-AR8 2A'			Total Net Assets (USI	0)	801,966,246	100.00
	FRN 25/10/2046	1,250,343	0.16				

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2022

					Maturitu	Unrealised appreciation/
Currency	Purchases	Currency	Sales	Counterparty	Maturity date	(depreciation) USD
EUR	2,510,000	USD	2,815,316	Standard Chartered Bank	3/3/2022	1,911
EUR	1,775,090	USD	1,979,705	BNP Paribas	3/3/2022	12,658
GBP	422,881	EUR	507,380	Royal Bank of Canada	3/3/2022	(2,353)
GBP	630,000	USD	845,240	Standard Chartered Bank	3/3/2022	(338)
JPY	214,880,000	USD	1,864,873	Standard Chartered Bank	3/3/2022	(444)
MYR	3,200,000	USD	764,526	Royal Bank of Canada	3/3/2022	(2,371)
TRY	1,040,000	USD	75,381	UBS	3/3/2022	(176)
USD	400,000	AUD	572,771	Royal Bank of Canada	3/3/2022	(14,670)
USD	7,347,073	AUD	10,521,266	BNP Paribas	3/3/2022	(270,022)
USD	268,035	CAD	340,000	Morgan Stanley	3/3/2022	475
USD	10,796,359	CAD	13,799,452	UBS	3/3/2022	(63,007)
USD	42,999	CHF	40,000	Royal Bank of Canada	3/3/2022	(554)
USD	94,520	CNY	603,331	BNY Mellon	3/3/2022	(1,068)
USD	3,105,885	DKK	20,732,655	BNP Paribas	3/3/2022	(21,623)
USD	45,300	EUR	40,000	Standard Chartered Bank	3/3/2022	404
USD	8,687,413	EUR	7,730,000	State Street	3/3/2022	11,249
USD	1,461,344	EUR	1,310,000	Morgan Stanley	3/3/2022	(9,001)
USD	265,424,435	EUR	237,991,084	BNP Paribas	3/3/2022	(1,697,124)

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Curre	ncy Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
Currency USD	48,143,427	GBP	35,971,890	BNY Mellon	3/3/2022	(98,931)
USD	2,518,190	ILS	8,050,000	UBS	3/3/2022	8,600
USD	1,586,672	JPY	182,480,000	State Street	3/3/2022	3,365
USD	865,264	JPY	99,840,000	HSBC Bank Plc	3/3/2022	(1,008)
USD	2,626,202	JPY	302,690,000	Morgan Stanley	3/3/2022	(1,000)
USD	118,175,133	JPY	13,613,184,437	Goldman Sachs	3/3/2022	58,894
USD	751.903	JPY	86.600.000	UBS	3/3/2022	508
USD	6,104,515	MXN	127,865,178	Bank of America	3/3/2022	(179,852)
USD	1,348,371	NOK	12,140,000	HSBC Bank Plc	3/3/2022	(23,311)
USD	3,186,033	PLN	13,140,000	Goldman Sachs	3/3/2022	42,070
USD	1,694,258	SEK	16,010,000	HSBC Bank Plc	3/3/2022	439
USD	2,979,871	SGD	4,043,021	Standard Chartered Bank	3/3/2022	2,266
USD	72,872	ZAR	1,145,000	UBS	3/3/2022	(1,251)
THB	7,400,250	USD	220,000	Barclays	15/3/2022	6,492
USD	32	THB	1,056	Barclays	15/3/2022	(1)
AUD	2,640,000	USD	1,906,758	UBS	16/3/2022	4,908
BRL	5,363,260	USD	920,000	HSBC Bank Plc	16/3/2022	116,910
BRL	500,000	USD	86,229	Bank of America	16/3/2022	10,439
CHF	611,753	USD	665,000	BNP Paribas	16/3/2022	1,517
CHF	2,443,629	USD	2,663,916	Barclays	16/3/2022	(1,535)
CHF	1,298,082	USD	1,421,084	Morgan Stanley	16/3/2022	(6,799)
CNH	4,255,000	USD	672,074	UBS	16/3/2022	795

Open Forward Foreign Exchange Contracts as at 28 February 2022

Unrealised appreciation/ Maturity (depreciation) Currency Purchases Currency Sales Counterparty date 6,043.000 USD 943.772 11,844 CNH Goldman Sachs 16/3/2022 CNH 29 340 000 USD 4 584 733 Deutsche Bank 16/3/2022 54 978 **EUR** 3,097,672 USD 3,510,891 Barclays 16/3/2022 (32.117)**EUR** 550,000 USD 627,193 JP Morgan 16/3/2022 (9,527)**EUR** 3,390,000 USD 3,879,659 HSBC Bank Plc 16/3/2022 (72,593)**EUR** 9,208,291 USD 16/3/2022 (90,259)10.431.431 Deutsche Bank **EUR** 1,730,000 USD 1,973,337 Bank of America 16/3/2022 (30,498)**EUR** 3.160.000 USD 3.576.536 BNP Paribas 16/3/2022 (27,767)**EUR** 8,924,037 USD 10,128,668 Morgan Stanley 16/3/2022 (106,723)UBS 16/3/2022 FUR 230.000 USD 260 991 (2.694)1 490 000 USD 1 688 525 Citibank 16/3/2022 FUR (15.213)**EUR** 5,250,000 USD 5.964.661 Goldman Sachs 16/3/2022 (68.763)(849) **EUR** 80,000 USD 90,692 RBS Plc 16/3/2022 **EUR** 1,840,000 USD 2,096,312 Standard 16/3/2022 Chartered Bank (29,940)2,605,000 USD **GBP** 3.525.339 Morgan Stanley 16/3/2022 (31,311)1,925,000 USD (17,376)**GBP** 2.599.336 JP Morgan 16/3/2022 GBP 2,490,000 USD 3,334,782 Barclays 16/3/2022 4,999 **GBP** 710,000 USD 956,256 HSBC Bank Plc 16/3/2022 (3,949)**GBP** 710,000 USD 952,443 State Street 16/3/2022 (136)1,420,000 USD 1,886,936 Deutsche Bank 16/3/2022 17,678 **GBP** IDR 11,047,630 USD 772 Goldman Sachs 16/3/2022 **IDR** 5,928,973,866 USD 412,304 HSBC Bank Plc 16/3/2022 (314)IDR 9,706,047,243 USD 676.229 Bank of America 16/3/2022 (1,779)890.959 Barclays 16/3/2022 **IDR** 12,910,000,000 USD 6,125 180,084 Goldman Sachs 16/3/2022 INR 13.780.000 USD 2.349 INR 2,870,000 USD 37,657 Citibank 16/3/2022 339 JPY 543,967,539 USD 4,730,000 BNP Paribas 16/3/2022 (8,844)JPY Barclays 16/3/2022 118,000,000 USD 1,024,870 (735)JPY 118,000,000 USD 1,030,545 Deutsche Bank 16/3/2022 (6,409)JPY 427,361,449 USD 3,760,000 JP Morgan 16/3/2022 (50,882)KRW 340,000,000 USD 288,184 Citibank 16/3/2022 (5,588)MXN 40,700,000 USD 1.914.168 Barclays 16/3/2022 81,354 MXN 200,000 USD 9.414 RBS Plc 16/3/2022 392 Morgan Stanley 16/3/2022 MYR 665.000 USD 158.920 (598)MYR 985,000 USD 235,285 Barclays 16/3/2022 (778)JP Morgan 16/3/2022 NOK 630,000 USD 71,146 30 1,590,000 USD 176,933 Goldman Sachs 16/3/2022 NOK 2,702 PHP 38,235,000 USD 753,564 Deutsche Bank 16/3/2022 (8,942)PHP 9,000,000 USD 173,544 Bank of America 16/3/2022 1,729 PHP 18,835,000 USD 376,436 Barclays 16/3/2022 (9,628)18.830.000 USD 375.736 HSBC Bank Plc 16/3/2022 PHP (9,024)138,716,515 USD 1,850,000 Barclays 16/3/2022 RUB (582,673)RUB 5,370,000 USD 71,289 Bank of America 16/3/2022 (22.228)SEK 2,260,000 USD 248,377 JP Morgan 16/3/2022 (9,187)THB 55.000.000 USD 1.642.649 Citibank 16/3/2022 40,691 1,891,066 AUD 2,640,000 Royal Bank of USD 16/3/2022 Canada (20.601)424,730 BRL 2,430,000 USD Standard 16/3/2022 (45.076)Chartered Bank USD 1,101 BRL 6,313 Citibank 16/3/2022 (119)USD 63,531 BRL 363,687 HSBC Bank Plc 16/3/2022 (6,783)BNP Paribas 16/3/2022 USD 22 721 BRI 130.000 (2,412)Royal Bank of USD 920,000 BRL 5,336,819 Canada 16/3/2022 (111,798)USD 1,533,770 CHF 1,425,983 Morgan Stanley 16/3/2022 (19,866)USD 446,230 CHF 414,328 UBS 16/3/2022 (5,188)USD 2,770,000 CHF 2,550,655 JP Morgan 16/3/2022 (8,987)

Open Forward Foreign Exchange Contracts as at 28 February 2022

					Maturity	appreciatio
Currency	Purchases	Curre		Counterparty	date	US
USD	770,313	CNH	4,930,000	UBS	16/3/2022	(9,29
USD	4,755,465	CNH	30,438,000 2,420,000	Deutsche Bank Goldman Sachs	16/3/2022 16/3/2022	(57,87
USD USD	378,025 5,894,560	CNH EUR	5,300,000	Standard	10/3/2022	(4,66
030	3,034,300	LUIN	3,300,000	Chartered Bank	16/3/2022	(57,49
USD	1,004,212	EUR	880,000	Goldman Sachs	16/3/2022	15,94
USD	73,464	EUR	65,000	BNY Mellon	16/3/2022	46
USD	411,323	EUR	360,000	Citibank	16/3/2022	7,03
USD	10,086,624	EUR	8,917,713	Deutsche Bank	16/3/2022	71,78
USD	4,223,163	EUR	3,725,000	State Street	16/3/2022	39,88
USD	4,358,812	EUR	3,817,453	Barclays	16/3/2022	71,70
USD	2,524,463	EUR	2,225,000	JP Morgan	16/3/2022	25,72
USD	6,625,250	EUR	5,834,834	Bank of America	16/3/2022	72,56
USD	1,656,691	EUR	1,458,570	BNP Paribas	16/3/2022	18,67
USD	10,737,385	EUR	9,481,430	Morgan Stanley	16/3/2022	89,47
USD	1,407,190	EUR	1,250,000	HSBC Bank Plc	16/3/2022	3,40
USD	3,467,038	GBP	2,590,000	JP Morgan	16/3/2022	(6,87
USD	4,481,391	GBP	3,350,000	Deutsche Bank	16/3/2022	(11,88
USD	514,925	GBP	378,612	HSBC Bank Plc	16/3/2022	7,10
USD	4,643,846	GBP	3,440,968	Morgan Stanley	16/3/2022	28,5
USD	133,947	GBP	100,420	Goldman Sachs	16/3/2022	(74
USD	972,268	IDR	14,071,852,521	BNP Paribas	16/3/2022	(5,5
USD	817,371	IDR	11,842,153,352	Barclays	16/3/2022	(5,5
USD	641,093	INR	49,051,628	HSBC Bank Plc	16/3/2022	(8,29
USD	38,569	INR JPY	2,870,000	BNP Paribas HSBC Bank Plc	16/3/2022 16/3/2022	57
USD USD	2,720,000 3,890,000	JPY	314,267,276 450,304,455	Standard	10/3/2022	(7,56
030	3,090,000	JF I	430,304,433	Chartered Bank	16/3/2022	(18,24
USD	2,042,182	JPY	236,000,000	Deutsche Bank	16/3/2022	(6,08
USD	1,880,000	JPY	213,666,888	Goldman Sachs	16/3/2022	25,56
USD	272,611	KRW	322,295,652	Citibank	16/3/2022	4,73
USD	58,179	KRW	69,437,563	Goldman Sachs	16/3/2022	46
USD	1,870	KRW	2,232,437	Standard Chartered Bank	16/3/2022	
USD	163,889	KRW	196,670,000	BNP Paribas	16/3/2022	42
USD	1,979,775	MXN	40,900,000	UBS	16/3/2022	(25,55
USD	3,232,569	MYR	13,662,906	Morgan Stanley	16/3/2022	(20,27
USD	247,608	NOK	2,220,000	JP Morgan	16/3/2022	(3,20
USD	1,675,368	PHP	84,900,000	Deutsche Bank	16/3/2022	21,95
USD	527,141	RUB	39,539,411	Goldman Sachs	16/3/2022	165,90
USD	69,395	RUB	5,370,000	HSBC Bank Plc	16/3/2022	20,33
USD	1,850,000	RUB	143,597,000	Barclays	16/3/2022	538,08
USD	71,737	SEK	650,000	JP Morgan	16/3/2022	2,94
USD	177,712	SEK	1,610,000	Bank of America	16/3/2022	7,3
USD	308,951	SGD	415,000	Deutsche Bank	16/3/2022	3,33
USD	78,070	SGD	105,000	Barclays	16/3/2022	74
USD	554,054	THB	18,600,000	Bank of America	16/3/2022	(15,22
USD	355,977	THB	12,000,000	HSBC Bank Plc	16/3/2022	(11,29
USD	355,503	THB	12,000,000	Deutsche Bank	16/3/2022	(11,77
USD	382,480	THB	12,400,000	Barclays	16/3/2022	2,96
USD	977,234	ZAR	15,500,000	Morgan Stanley	16/3/2022	(24,39
ZAR	15,500,000	USD	956,537	JP Morgan	16/3/2022	45,08
BRL	1,655,488	USD	320,000	Goldman Sachs	18/3/2022	(1
BRL	2,013,381	USD	380,000	Barclays	18/3/2022	9,03
	315,942,900	USD	390,000	Citibank	18/3/2022	5,82
	984,000,000	USD	250,000	Barclays	18/3/2022	1,76
CZK	6,670,261	USD	310,000	State Street	18/3/2022	(10,50

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised appreciation/
						(depreciation)
Currency	Purchases	Curren	cy Sales	Counterparty	date	USD
EUR	410,000	USD	465,609	UBS	18/3/2022	(5,128)
HUF	127,055,604	USD	390,000	Bank of America	18/3/2022	(6,620)
HUF	130,102,401	USD	390,000	UBS	18/3/2022	2,574
MXN	12,839,227	USD	620,000	BNY Mellon	18/3/2022	9,274
MXN	8,195,314	USD	400,000	State Street	18/3/2022	1,667
PLN	1,935,884	USD	460,000	BNP Paribas	18/3/2022	2,640
SEK	5,042,125	USD	540,000	Goldman Sachs	18/3/2022	(6,331)
USD	380,000	BRL	1,985,690	Barclays	18/3/2022	(3,685)
USD	390,000	CLP	313,950,000	Barclays	18/3/2022	(3,323)
USD	480,000	COP	1,890,144,000	Barclays	18/3/2022	(3,605)
USD	310,000	CZK	6,669,482	State Street	18/3/2022	10,541
USD	457,554	EUR	410,000	BNP Paribas	18/3/2022	(2,927)
USD	320,000	HUF	100,710,182	State Street	18/3/2022	16,115
USD	460,000	HUF	144,897,010	UBS	18/3/2022	22,785
USD	710,000	MXN	14,654,675	UBS	18/3/2022	(8,252)
USD	310,000	MXN	6,357,434	Goldman Sachs	18/3/2022	(1,589)
USD	460,000	PLN	1,854,536	BNP Paribas	18/3/2022	16,801
USD	240,000	RUB	20,196,000	Citibank	18/3/2022	56,030
USD	540,000	SEK	5,093,606	Citibank	18/3/2022	882
USD	220,000	THB	7,068,820	Goldman Sachs	18/3/2022	3,649
USD	230,000	ZAR	3,510,384	BNP Paribas	18/3/2022	3,218
EUR	1,756,578	USD	1,979,705	Standard Chartered Bank	6/4/2022	(5,356)
GBP	426,773	EUR	507,380	State Street	6/4/2022	2,215
TRY	1,040,000	USD	71,409	Citibank	6/4/2022	(989)
USD	7,996,571	AUD	11,075,180	State Street	6/4/2022	(25,528)
USD	11,099,556	CAD	14,139,452	BNP Paribas	6/4/2022	(28,820)
USD	43,190	CHF	40,000	Standard Chartered Bank	6/4/2022	(433)
USD	95,268	CNH	603,331	Morgan Stanley	6/4/2022	15
USD	3,138,727	DKK	20,732,655	HSBC Bank Plc	6/4/2022	6,878
USD	3,504,570	EUR	3,110,000	HSBC Bank Plc	6/4/2022	9,011
USD	275,495,616	EUR	244,561,084	UBS	6/4/2022	615,263
USD	47,452,060	GBP	35,431,549	HSBC Bank Plc	6/4/2022	(77,725)
USD	2,484,218	ILS	8,050,000	Goldman Sachs	6/4/2022	(27,546)

Open Forward Foreign Exchange Contracts as at 28 February 2022

			,		Maturity	Unrealised appreciation/ (depreciation)		
Currenc	y Purchases	Curre	ncy Sales	Counterparty	date	USD		
USD	123,758,001	JPY	14,311,223,203	Goldman Sachs	6/4/2022	(506,687)		
USD	6,236,839	MXN	127,865,178	Citibank	6/4/2022	(8,326)		
USD	1,371,656	NOK	12,140,000	HSBC Bank Plc	6/4/2022	346		
USD	3,181,000	PLN	13,140,000	BNP Paribas	6/4/2022	45,398		
USD	1,699,440	SEK	16,010,000	BNP Paribas	6/4/2022	4,074		
USD	2,985,219	SGD	4,042,413	HSBC Bank Plc	6/4/2022	8,477		
USD	75,101	ZAR	1,145,000	Citibank	6/4/2022	1,319		
USD	948,080	IDR	13,679,719,170	Citibank	18/4/2022	477		
USD	2,963,417	CNH	18,878,095	BNP Paribas	24/5/2022	(8,356)		
USD	204,746	MXN	4,238,283	BNP Paribas	24/5/2022	(415)		
USD	644,871	RUB	49,795,000	HSBC Bank Plc	24/5/2022	220,131		
Net unre	alised depreciat	ion				(2,056,784)		
EUR He	dged Share Cla	ISS						
EUR	286,524,315	USD	327,115,239	BNY Mellon	15/3/2022	(5,351,154)		
USD	7,230,791	EUR	6,388,809	BNY Mellon	15/3/2022	56,253		
Net unre	alised depreciat	ion				(5,294,901)		
GBP He	dged Share Cla	iss						
GBP	715,480	USD	970,683	BNY Mellon	15/3/2022	(11,033)		
USD	7,890	GBP	5,831	BNY Mellon	15/3/2022	70		
Net unre	alised depreciat	ion				(10,963)		
HKD He	dged Share Cla	iss						
HKD	39,916	USD	5,122	BNY Mellon	15/3/2022	(14)		
USD	31	HKD	243	BNY Mellon	15/3/2022	-		
Net unre	alised depreciat	ion				(14)		
NOK He	dged Share Cla	ass						
NOK	58,072,772	USD	6,581,805	BNY Mellon	15/3/2022	(20,821)		
USD	49,555	NOK	441,761	BNY Mellon	15/3/2022	(354)		
Net unre	alised depreciat	ion				(21,175)		
SEK Hedged Share Class								
SEK	2,580,249,111	USD	280,775,598	BNY Mellon	15/3/2022	(7,696,646)		
USD	3,646,260	SEK	33,999,884	BNY Mellon	15/3/2022	47,925		
Net unre	Net unrealised depreciation (7,648,721)							
Total net	Total net unrealised depreciation (15,032,558)							

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
53	AUD	Australian 10 Year Bond	March 2022	(205,531)
132	EUR	Euro Schatz	March 2022	33,678
89	EUR	Euro-OAT	March 2022	(126,972)
69	EUR	Euro BOBL	March 2022	25,631
25	EUR	Euro BUXL	March 2022	30,640
21	EUR	Euro-BTP	March 2022	10,211
(9)	EUR	Short-Term Euro-BTP	March 2022	(5,771)
(80)	EUR	Euro Bund	March 2022	8,919
21	JPY	Japanese 10 Year Bond (OSE)	March 2022	(247,191)
(112)	USD	30 Day Federal Funds	March 2022	42,962
27	CAD	Canadian 10 Year Bond	June 2022	21,381
38	GBP	Long Gilt	June 2022	41,386
358	USD	US Treasury 2 Year Note (CBT)	June 2022	196,750
275	USD	US Treasury 10 Year Note (CBT)	June 2022	218,658

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
161	USD	US Treasury 5 Year Note (CBT)	June 2022	113,063
161	USD	US Ultra Bond (CBT)	June 2022	163,272
18	USD	US Long Bond (CBT)	June 2022	36,546
(154)	USD	US Ultra 10 Year Note	June 2022	(191,332)
14	EUR	3 Month EURIBOR	September 2022	(1,178)
25	GBP	3 Month SONIA	December 2022	(43,228)
Total				121,894

Swaps as at 28 February 2022

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS		Fund receives default protection on CDX.NA.HY.37.V1; and pays Fixed 5%	Bank of America		(111,085)	203,069
CDS	USD 212,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	114	3,140
CDS	USD 210,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	113	3,110
CDS	USD 210,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	113	3,110
CDS	USD 129,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	104	1,911
CDS	USD 300,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	242	4,443
CDS	USD 214,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	172	3,170
CDS	USD 396,215	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Barclays	20/12/2026	3,243	22,500
CDS	USD 230,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	1,228	12,850
CDS	USD 500,000	Fund receives default protection on Chile Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	2,275	(3,592)
CDS	USD 226,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	1,399	12,627
CDS	USD 225,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	(231)	12,571
CDS	USD 230,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	444	12,850
CDS	USD 226,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	1,110	12,627
CDS	USD 1,609,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	21,442	89,897
CDS	USD 226,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	1,110	12,627
CDS	USD 355,698	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Citibank	20/12/2026	2,987	20,199
CDS	EUR 350,000	Fund provides default protection on ITRAXX.EUR.36.V1; and receives Fixed 1%	Credit Suisse	20/12/2026	2,010	(5,091)
CDS	USD 1,304,718	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/12/2026	15,450	74,090
CDS	USD 1,618,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2026	55,027	90,019
CDS	USD 731,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2026	24,852	40,670
CDS	USD (445,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(256)	(48,676)
CDS		Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	JP Morgan	20/12/2026	888	11,174
CDS	USD 1,213,990	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	JP Morgan	20/12/2026	27,282	(2,463)
CDS	USD 200,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	JP Morgan	20/12/2026	633	11,174

Swaps as at 28 February 2022

Swa	us as at 20 Fe	toruary 2022			Hanadia ad	
Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS		Fund receives default protection on Indonesia Government International Bond; and pays Fixed 1%		20/12/2026	50,617	20,590
CDS	USD 1,437,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2026	13,263	10,901
CDS	USD 4,636,342	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2026	42,793	35,171
CDS	USD 190,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2026	562	10,616
CDS	USD 194,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2026	410	10,839
CDS	USD (432,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	67,286	(47,254)
CDS	USD (935,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	80,614	(102,275)
IFS	GBP 305,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.11%	Bank of America	16/9/2031	(34,996)	(34,996)
IFS	EUR 590,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 1.955%	Bank of America	16/1/2032	(24,576)	(24,576)
IFS	EUR 6,130,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.96%	Bank of America	16/1/2032	(251,477)	(251,477)
IFS	GBP 2,930,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 3.4275%	Credit Suisse	15/11/2025	461,196	461,196
IFS	GBP 390,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 4.585%	Credit Suisse	16/2/2027	14,417	14,417
IFS	GBP 2,930,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.51%	Credit Suisse	15/11/2030	(683,235)	(683,235)
IFS	GBP 120,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.535%	Credit Suisse	15/12/2030	(27,939)	(27,939)
IFS	GBP 114,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.735%	Credit Suisse	15/5/2031	(23,324)	(23,324)
IFS	GBP 305,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.81%	Credit Suisse	15/7/2031	(54,125)	(54,125)
IFS	GBP 310,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.85%	Credit Suisse	15/7/2031	(52,969)	(52,969)
IFS	USD 1,670,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.8925%	Credit Suisse	16/11/2031	(17,714)	(17,714)
IFS	USD 925,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.925%	Credit Suisse	16/11/2031	(6,511)	(6,511)
IFS	USD 1,612,500	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.889%	Credit Suisse	19/11/2031	(17,327)	(17,327)
IFS	USD 3,220,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.9625%	Credit Suisse	19/11/2031	(8,578)	(8,578)
IFS	USD 3,225,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.8425%	Credit Suisse	25/11/2031	(50,290)	(50,290)
IFS	USD 835,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.7975%	Credit Suisse	7/1/2032	(8,182)	(8,182)
IFS	USD 1,670,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.837%	Credit Suisse	7/1/2032	(9,198)	(9,198)
IFS	USD 835,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.7905%	Credit Suisse	7/1/2032	(8,816)	(8,816)
IFS		Fund receives default protection USCPIU + 0bps; and pays Fixed 2.73375%	Credit Suisse	14/1/2032	(26,053)	(26,053)
IFS	EUR 1,739,525	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 1.94625%	Credit Suisse	16/1/2032	(74,375)	(74,375)
IFS	USD 1,700,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.65%	Credit Suisse	19/1/2032	(39,371)	(39,371)
IFS	EUR 840,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 1.9125%	Credit Suisse	16/2/2032	(33,419)	(33,419)
IFS		Fund provides default protection UKRPI + 0bps; and receives Fixed 4.285%	Credit Suisse	16/2/2032	(16,596)	(16,596)
IFS	USD 1,820,000	and receives Fixed 2.8825%	Credit Suisse	29/2/2032	15,318	15,318
IRS	CLP 1,382,339,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 6 Month; and pays Fixed 1.42%	Bank of America	1/4/2023	144,030	144,030

Swaps as at 28 February 2022

Туре	Nominal	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	CLP 1,382,339,000	Fund receives Fixed 1.65%; and pays Floating CLP Sinacofi Chile Interbank Rate 6 Month	Bank of America	28/5/2023	(151,040)	(151,040)
IRS	EUR 18,070,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.355%	Bank of America	14/2/2024	(32,013)	(29,768)
IRS	MYR 24,580,000	Fund receives Floating MYR KLIB3M 3 Month; and pays Fixed 2.605%	Bank of America	16/3/2024	9,768	9,768
IRS	EUR 3,420,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.60376%	Bank of America	20/2/2025	(3,044)	(4,229)
IRS	EUR 6,930,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.6425%	Bank of America	20/2/2025	(12,160)	(11,625)
IRS	EUR 1,930,000	Fund receives Fixed 0.6142%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(35,280)	(35,280)
IRS	EUR 1,925,000	Fund receives Fixed 0.8162%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	3,145	3,145
IRS	CNY 12,385,000	Fund receives Fixed 2.24%; and pays Floating CNY CNRR 3 Month	BNP Paribas	15/6/2024	(975)	(975)
IRS	EUR 9,460,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.62%	BNP Paribas	16/2/2025	(13,615)	(13,615)
IRS	CNY 5,165,000	Fund receives Floating CNY CNRR 3 Month; and pays Fixed 2.427%	BNP Paribas	15/6/2027	1,761	1,761
IRS	CNY 12,385,000	Fund receives Fixed 2.2375%; and pays Floating CNY CNRR 3 Month	Citibank	15/6/2024	(1,070)	(1,070)
IRS	CNY 5,165,000	Fund receives Floating CNY CNRR 3 Month; and pays Fixed 2.42%	Citibank	15/6/2027	2,028	2,028
IRS	EUR 7,900,000	Fund receives Fixed -0.435%; and pays Floating EUR EURIBOR 1 Day	Credit Suisse	17/10/2023	(36,954)	(36,954)
IRS	EUR 18,550,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.44%	Credit Suisse	16/2/2024	(47,817)	(47,817)
IRS	EUR 18,450,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.4485%	Credit Suisse	20/2/2024	(47,899)	(47,899)
IRS		Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.3125%	Credit Suisse	28/2/2024	(13,657)	(13,657)
IRS	NZD 4,474,659	Fund receives Fixed 2.7%; and pays Floating NZD BBR FRA 3 Month	Credit Suisse	16/3/2024	(5,724)	(5,724)
IRS	NZD 1,075,861	Fund receives Fixed 2.7175%; and pays Floating NZD BBR FRA 3 Month	Credit Suisse	16/3/2024	(1,129)	(1,129)
IRS	NZD 1,075,861	Fund receives Fixed 2.785%; and pays Floating NZD BBR FRA 3 Month	Credit Suisse	16/3/2024	(175)	(175)
IRS	EUR 10,300,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.5%	Credit Suisse	6/2/2025	(1,995)	(1,139)
IRS	EUR 13,480,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.75%	Credit Suisse	13/2/2025	(39,477)	(39,477)
IRS		Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.52%	Credit Suisse	20/2/2025	(348)	(485)
IRS		Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.462%	Credit Suisse	6/2/2027	4,829	4,829
IRS	PLN 4,810,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 4.12%	Credit Suisse	11/2/2027	1,367	1,367
IRS	NZD 471,572	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 2.82%	Credit Suisse	16/3/2027	2,748	2,748
IRS	NZD 898,323	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 2.835%	Credit Suisse	16/3/2027	4,815	4,815
IRS	NZD 3,736,252	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 2.8375%	Credit Suisse	16/3/2027	19,735	19,735
IRS	NZD 898,322	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 2.9%	Credit Suisse	16/3/2027	2,992	2,992
IRS	EUR 2,025,000	Fund receives Fixed 0.767%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	15/2/2031	(6,514)	(6,514)
IRS	EUR 2,105,000	Fund receives Fixed 0.7895%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	15/2/2031	(2,102)	(2,102)
IRS	EUR 167,450	Fund receives Fixed 0.222%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	19/10/2031	(10,763)	(10,802)
IRS	MXN 16,120,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.6%	Credit Suisse	1/1/2032	(14,007)	(14,007)
IRS	MXN 19,084,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.565%	Credit Suisse	12/1/2032	(19,037)	(19,037)

Swaps as at 28 February 2022

					Unrealised appreciation/	Market
Туре	Nominal Value	Description	Counterparty	Expiration date	(depreciation) USD	Value USD
IRS	MXN 11,653,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.53%	Credit Suisse	23/1/2032	(13,030)	(13,030)
IRS	NZD 238,136	Fund receives Fixed 2.7895%; and pays Floating NZD BBR FRA 3 Month	Credit Suisse	16/3/2032	(3,410)	(3,410)
IRS	NZD 144,665	Fund receives Fixed 2.7925%; and pays Floating NZD BBR FRA 3 Month	Credit Suisse	16/3/2032	(2,046)	(2,046)
IRS	NZD 990,438	Fund receives Fixed 2.8169%; and pays Floating NZD BBR FRA 3 Month	Credit Suisse	16/3/2032	(12,609)	(12,609)
IRS	NZD 238,135	Fund receives Fixed 2.852%; and pays Floating NZD BBR FRA 3 Month	Credit Suisse	16/3/2032	(2,547)	(2,547)
IRS	GBP 150,000	Fund receives Fixed 1.0945%; and pays Floating GBP SONIA 1 Day	Credit Suisse	25/2/2072	(3,484)	(3,484)
IRS	BRL 10,727,330	Fund receives Fixed 11.47%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2024	(15,508)	(15,508)
Total					(1,024,140)	(791,482)

CDS: Credit Default Swaps IFS: Inflation Swaps IRS: Interest Rate Swaps

Purchased Options as at 28 February 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
4,370,000	Call	OTC EUR/USD	Bank of America	EUR 1.1566	10/3/2022	(17,117)	134
9,070,000	Call	OTC EUR/USD	Bank of America	EUR 1.185	5/8/2022	(30,982)	48,378
1,960,000	Call	OTC USD/CHF	Citibank	USD 0.9303	8/3/2022	(1,258)	1,273
1,960,000	Call	OTC USD/CHF	Citibank	USD 0.9298	22/3/2022	(1,963)	4,048
4,020,000	Call	OTC EUR/USD	Credit Suisse	EUR 1.21	10/8/2022	(5,669)	12,351
9,230,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.15	27/5/2022	13,271	68,219
165,000	Call	OTC USD/CNH	HSBC Bank Plc	USD 6.7	10/3/2022	(31,845)	_
20,700,000	Put	OTC USD/JPY	HSBC Bank Plc	USD 113.5	20/4/2022	(47,403)	107,330
4,020,000	Call	OTC EUR/USD	JP Morgan	EUR 1.21	10/8/2022	(5,995)	12,351
95	Put	US Treasury 10 Year Note	Exchange Traded	USD 126	25/3/2022	(24,637)	36,367
Total						(153,598)	290,451

Written Options as at 28 February 2022

Number of contracts		Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(4,370,000)	Call	OTC EUR/USD	Bank of America	EUR 1.168	10/3/2022	7,496	(9)
(1,960,000)	Call	OTC USD/CHF	Citibank	USD 0.9349	8/3/2022	464	(674)
(1,960,000)	Call	OTC USD/CHF	Citibank	USD 0.9391	22/3/2022	733	(1,633)
(20,700,000)	Put	OTC USD/JPY	HSBC Bank Plc	USD 111	20/4/2022	24,806	(40,399)
(119)	Put	US Treasury 10 Year Note	Exchange Traded	USD 124	25/3/2022	12,835	(7,438)
Total						46,334	(50,153)

Purchased Swaptions as at 28 February 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
USD 136,000,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.02% Fixed annually from 6/5/2026; and pays Floating USD SOFR 1 Day annually from 6/5/2026	Bank of America	4/5/2022	_	163,200
USD 7,870,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 18/5/2023; and pays 1.6% Fixed semi-annually from 18/11/2022	Barclays	16/5/2022	103,336	178,416

Purchased Swaptions as at 28 February 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
EUR 2,115,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 10/12/2022; and pays 0.45% Fixed annually from 10/6/2023	Goldman Sachs	8/6/2022	82,544	108,646
EUR 2,115,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 10/12/2022; and pays 0.45% Fixed annually from 10/6/2023	Goldman Sachs	8/6/2022	80,406	108,646
Total				266,286	558,908

Written Swaptions as at 28 February 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
USD (136,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 6/8/2025; and pays 2.23% Fixed annually from 6/11/2025	Bank of America	4/5/2022	_	(61,200)
USD (43,300,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.4% Fixed semi-annually from 18/11/2022; and pays Floating USD SOFR 1 Day annually from 18/5/2023	Barclays	16/5/2022	(206,447)	(249,747)
EUR (2,115,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.75% Fixed annually from 10/6/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 10/12/2022	Goldman Sachs	8/6/2022	(41,128)	(54,165)
EUR (2,115,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.75% Fixed annually from 10/6/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 10/12/2022	Goldman Sachs	8/6/2022	(42,012)	(54,165)
Total				(289,587)	(419,277)

Global High Yield Bond Fund

Portfolio of Investments 28 February 2022

Holdina	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o No Asset
	rities and Money Market Inst	, ,			Belgium		
	k Exchange Listing or Dealt			EUR 1,300,000	House of Finance NV/The		
egulated Market	3. 3. 3.				4.375% 15/7/2026	1,420,365	0.0
OMMON STOCKS	S (SHADES)			EUR 600,000	KBC Group NV FRN 5/3/2024		
OMMON STOCKS	Belgium				(Perpetual)	685,197	0.0
15.978	Telenet Group Holding NV	555,204	0.03			2,105,562	0.0
,	Cayman Islands	· · · · · · · · · · · · · · · · · · ·			Bermuda		
158 848	Diversey Holdings Ltd	1,528,118	0.06	USD 247,352	Digicel Group Holdings Ltd 10%	0.17.70.1	
18,997	GLOBALFOUNDRIES Inc	1,077,700	0.05	1100 30 660	1/4/2024	247,721	0.0
,		2,605,818	0.11	050 30,009	Digicel International Finance Ltd/Digicel international		
	France	_,,,,,,,,			Holdings Ltd 8% 31/12/2026	37,122	0.0
186 861	France Constellium SE 'A'	3,612,023	0.15	USD 955,000	Digicel International Finance		
,	Electricite de France SA	399,354	0.13		Ltd/Digicel international		
11,200	Electricité de l'idrice e/t	4,011,377	0.17		Holdings Ltd '144A' 8.75%	000 504	0
	-	4,011,377	0.17	1150 06 866	25/5/2024 Digicel International Finance	968,501	0.0
0.4.700	Japan	554.040	0.00	03D 90,000	Ltd/Digicel international		
24,788	SoftBank Group Corp ADR	551,843	0.02		Holdings Ltd 8.75% 25/5/2024*	98,233	0.
	United Kingdom			USD 55,009	Digicel International Finance		
	Liberty Global Plc	664,824	0.03		Ltd/Digicel international		
21,197	Sensata Technologies	4 007 000	0.05	1100.000	Holdings Ltd 13% 31/12/2025	55,284	0.
	Holding Plc	1,237,693	0.05	050 9,966	Highlands Holdings Bond Issuer Ltd / Highlands Holdings		
		1,902,517	0.08		Bond Co-Issuer Inc '144A'		
	United States				7.625% 15/10/2025	10,260	0.
,	Aramark	1,121,849	0.05	USD 261,000	Nabors Industries Ltd '144A'		
,	Archrock Inc	1,664,402	0.07		7.25% 15/1/2026	254,986	0.
,	Avantor Inc AZEK Co Inc/The 'A'	2,303,799	0.10 0.00	USD 669,000	Nabors Industries Ltd '144A'	0.40.704	
	Cheniere Energy Inc	18,363 2,209,227	0.00	1100 1 644 000	7.5% 15/1/2028	640,731	0.
	Chesapeake Energy Corp	3,295,398	0.14	030 1,044,000	NCL Corp Ltd '144A' 5.875% 15/3/2026	1,588,959	0.
	Clear Channel Outdoor	.,,		USD 462.000	NCL Corp Ltd '144A' 7.75%	1,000,000	0.
	Holdings Inc	863,642	0.04	,,,,,	15/2/2029	474,705	0.
	CommScope Holding Co Inc	437,837	0.02	USD 340,000	NCL Finance Ltd '144A' 6.125%		
	Devon Energy Corp	1,871,302	0.08 0.12	1100 4 000 000	15/3/2028	325,193	0.
	Diamondback Energy Inc DT Midstream Inc	2,758,190 1,649,389	0.12	USD 1,396,000	NCL Finance Ltd '144A' 6.125% 15/3/2028	1,335,204	0.
,	Element Solutions Inc	2,764,670	0.12	USD 565 000	Viking Ocean Cruises Ship VII	1,555,204	0.
	EQT Corp	4,896,998	0.21	002 000,000	Ltd '144A' 5.625% 15/2/2029	531,962	0.
,	Informatica Inc	1,521,894	0.06	USD 238,000	Viking Ocean Cruises Ship VII		
	Lear Corp	18,741	0.00		Ltd '144A' 5.625% 15/2/2029	224,083	0.
	Matador Resources Co	1,280,231	0.05 0.03	USD 64,000	Weatherford International Ltd	05.044	•
	Occidental Petroleum Corp Pioneer Natural Resources Co	601,373 1,187,892	0.05	1190 1 010 000	'144A' 6.5% 15/9/2028 Weatherford International Ltd	65,914	0.
	Syneos Health Inc	2,376,780	0.10	03D 1,019,000	'144A' 8.625% 30/4/2030	1,034,484	0.
	Targa Resources Corp	1,532,482	0.06		111/10:02070 00/11/2000		
45,842	Uber Technologies Inc	1,634,267	0.07		5 "	7,893,342	0.
		36,008,726	1.53	1160 000 000	Brazil		
tal Common Stocks	(Shares)	45,635,485	1.94	USD 226,000	Banco do Brasil SA/Cayman 3.875% 10/10/2022	229,165	0.
		· · · · · · · · · · · · · · · · · · ·		USD 2.550.000	Banco do Brasil SA/Cayman	۲۲۵,۱۵۵	0.
ONDS					4.875% 11/1/2029	2,571,497	0.
	Argentina			USD 2,688,000	Globo Comunicacao e		
USD 4,197,404	YPF SA (Step-up coupon)	2 507 504	0.45		Participacoes SA 4.875%	0.404===	_
LISD 1 626 000	4% 12/2/2026 YPF SA 8.5% 28/7/2025	3,587,521 1,295,751	0.15 0.06	LISD 2 742 000	22/1/2030	2,404,765	0.
	YPF SA 8.75% 4/4/2024	1,663,744	0.00	050 2,742,000	Itau Unibanco Holding SA/ Cayman Island FRN		
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		6,547,016	0.28		27/2/2025 (Perpetual)*	2,517,985	0.
		0,047,010	0.20	USD 750,000	Itau Unibanco Holding SA/	, , 9	
ELID 0 400 000	Austria				Cayman Island '144A' 5.125%		
EUK 2,400,000	ams-OSRAM AG 5/3/2025 (Zero Coupon)	2,345,548	0.10		13/5/2023	774,786	0.
EUR 600 000	ams-OSRAM AG 2.125%	۷,345,340	0.10	USD 2,381,000	Natura Cosmeticos SA 4.125%	2 252 647	0
_51, 000,000	3/11/2027	616,347	0.03		3/5/2028	2,253,617	0.
EUR 500,000	ams-OSRAM AG 6% 31/7/2025	586,559	0.02			10,751,815	0.
USD 697,000	Klabin Austria GmbH 3.2%	_			British Virgin Islands		
	12/1/2031	599,071	0.03	USD 2,008,000	Arcos Dorados Holdings Inc		
		4,147,525	0.18		5.875% 4/4/2027*	2,048,662	0.

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

		Market Value	Net			Market Value	% of Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
USD 3,125,000	Central American Bottling Corp / CBC Bottling Holdco SL / Beliv Holdco SL 5.25%			USD 338,000	ATS Automation Tooling Systems Inc '144A' 4.125% 15/12/2028	327,062	0.01
HSD 200 000	27/4/2029 Champion Path Holdings Ltd	3,210,937	0.14	USD 315,000	Bausch Health Cos Inc '144A' 4.875% 1/6/2028	302,101	0.01
	4.5% 27/1/2026	175,000	0.01	USD 311,000	Bausch Health Cos Inc '144A' 4.875% 1/6/2028		0.01
	Champion Path Holdings Ltd 4.85% 27/1/2028	436,350	0.02	USD 894,000	Bausch Health Cos Inc '144A'	298,265	
	Easy Tactic Ltd 5.875% 13/2/2023	103,415	0.00	USD 584,000	5% 15/2/2029 Bausch Health Cos Inc '144A'	724,140	0.03
	Easy Tactic Ltd 8.125% 27/2/2023	150,000	0.01	USD 818,000	6.125% 1/2/2027 Bausch Health Cos Inc '144A'	589,277	0.03
	Easy Tactic Ltd 8.125% 11/7/2024	80,400	0.00	USD 932,000	6.25% 15/2/2029 Bausch Health Cos Inc '144A'	696,028	0.03
USD 600,000	Easy Tactic Ltd 8.625% 27/2/2024	144,000	0.01	USD 795,000	7% 15/1/2028 Bausch Health Cos Inc '144A'	855,441	0.04
USD 1,040,000	Fortune Star BVI Ltd 6.85% 2/7/2024*	1,034,280	0.04	USD 584,000	7.25% 30/5/2029 Bausch Health Cos Inc '144A'	697,523	0.03
USD 1,700,000	Gold Fields Orogen Holdings BVI Ltd 5.125% 15/5/2024	1,755,309	0.08	USD 926,000	7.25% 30/5/2029 Bausch Health Cos Inc '144A'	512,394	0.02
USD 525,000	Gold Fields Orogen Holdings BVI Ltd 6.125% 15/5/2029	573,748	0.02	USD 2,073,000	9% 15/12/2025 Bombardier Inc '144A' 6%	957,197	0.04
USD 250,000	Hong Seng Ltd 9.875% 27/8/2022	76,250	0.00	USD 981.000	15/2/2028 Bombardier Inc '144A' 7.125%	1,982,410	0.08
USD 200,000	Huarong Finance 2019 Co Ltd 2.5% 24/2/2023	196,000	0.01	USD 2.867.000	15/6/2026 Bombardier Inc '144A' 7.125%	982,069	0.04
USD 420,000	Knight Castle Investments Ltd (Defaulted) 7.99% 23/1/2021	300,993	0.01	USD 100.000	15/6/2026 Bombardier Inc '144A' 7.45%	2,870,125	0.12
USD 650,000	New Metro Global Ltd 6.8% 5/8/2023	414,375	0.02		1/5/2034 Bombardier Inc '144A' 7.45%	109,750	0.01
USD 362,000	Prime Bloom Holdings Ltd 6.95% 5/7/2022	63,463	0.00		1/5/2034 Bombardier Inc '144A' 7.5%	159,138	0.01
USD 1,180,000	RKPF Overseas 2019 A Ltd 6% 4/9/2025	964,650	0.04		1/12/2024 Bombardier Inc '144A' 7.5%	1,033,265	0.04
USD 1,150,000	Scenery Journey Ltd 11.5% 24/10/2022	117,875	0.01		15/3/2025 Bombardier Inc '144A' 7.875%	299,639	0.01
USD 200,000	Scenery Journey Ltd 12% 24/10/2023	20,500	0.00		15/4/2027 Brookfield Residential	3,207,880	0.14
USD 1,200,000	Scenery Journey Ltd 13% 6/11/2022	123,000	0.01	002 373,000	Properties Inc / Brookfield Residential US LLC '144A'		
USD 1,100,000	Scenery Journey Ltd (Defaulted) 13.75%	123,000	0.01	1160 803 000	4.875% 15/2/2030 Brookfield Residential	897,738	0.04
1150 370 000	6/11/2023 Wanda Properties Overseas Ltd	105,925	0.00	030 093,000	Properties Inc / Brookfield Residential US LLC '144A'		
	6.875% 23/7/2023	254,610	0.01	LISD 4 274 000	5% 15/6/2029	841,715	0.04
	Canada	12,349,742	0.53		Canacol Energy Ltd 5.75% 24/11/2028	1,192,929	0.05
USD 1,127,000	1011778 BC ULC / New Red Finance Inc '144A' 3.875%				Clarios Global LP '144A' 6.75% 15/5/2025	2,859,322	0.12
HSD 4 744 000	15/1/2028	1,099,817	0.05		ERO Copper Corp '144A' 6.5% 15/2/2030	657,660	0.03
USD 1,744,000	1011778 BC ULC / New Red Finance Inc '144A' 4.375%	4 000 01=	0.07		Garda World Security Corp '144A' 4.625% 15/2/2027	906,351	0.04
USD 462,000	15/1/2028 1011778 BC ULC / New Red	1,699,615	0.07	,	Garda World Security Corp '144A' 9.5% 1/11/2027	490,355	0.02
1105 445 655	Finance Inc '144A' 4.375% 15/1/2028	450,242	0.02		GFL Environmental Inc '144A' 3.5% 1/9/2028	1,280,776	0.06
บรบ 445,000	1011778 BC ULC / New Red Finance Inc '144A' 5.75%	455.55			GFL Environmental Inc '144A' 3.75% 1/8/2025	441,250	0.02
USD 1,801,000	15/4/2025 Air Canada '144A' 3.875%	458,926	0.02		GFL Environmental Inc '144A' 4% 1/8/2028	309,092	0.01
USD 344,000	15/8/2026 Air Canada '144A' 3.875%	1,754,075	0.08		GFL Environmental Inc '144A' 4% 1/8/2028	1,402,944	0.06
USD 262,000	15/8/2026 Akumin Escrow Inc '144A'	335,037	0.01		GFL Environmental Inc '144A' 4.25% 1/6/2025	218,999	0.01
USD 266,000	7.5% 1/8/2028 Akumin Inc '144A' 7%	225,849	0.01	USD 783,000	GFL Environmental Inc '144A' 4.375% 15/8/2029	725,336	0.03
	1/11/2025	230,613	0.01	USD 237 000	GFL Environmental Inc '144A'		

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1 320 000	GFL Environmental Inc '144A'			USD 500 000	China Evergrande Group 8.25%		
	4.75% 15/6/2029 GFL Environmental Inc '144A'	1,258,026	0.05		23/3/2022 China Evergrande Group 9.5%	86,250	0.00
USD 976,000	5.125% 15/12/2026 Husky III Holding Ltd '144A'	1,019,500	0.04		11/4/2022 China Evergrande Group 10%	124,000	0.01
USD 583,000	13% 15/2/2025 Intertape Polymer Group Inc	1,019,403	0.04		11/4/2023 China Evergrande Group 11.5%	58,000	0.00
	'144A' 4.375% 15/6/2029 Masonite International Corp	551,821	0.02	USD 1,255,000	22/1/2023 China Evergrande Group 12%	216,225	0.01
	'144A' 3.5% 15/2/2030 Masonite International Corp	839,723	0.04		22/1/2024 China SCE Group Holdings Ltd	194,525	0.01
	'144A' 5.375% 1/2/2028 Mattamy Group Corp '144A'	149,050	0.01		7% 2/5/2025 China SCE Group Holdings Ltd	236,503	0.01
	4.625% 1/3/2030 Mattamy Group Corp '144A'	405,121	0.02		7.25% 19/4/2023* China SCE Group Holdings Ltd	211,500	0.01
	5.25% 15/12/2027 New Gold Inc '144A' 6.375%	363,866	0.02		7.375% 9/4/2024 CIFC Funding 2017-V Ltd	305,235	0.01
	15/5/2025 New Gold Inc '144A' 7.5%	277,642	0.01	002 700,000	'Series 2017-5A C' '144A' FRN 16/11/2030	746,407	0.03
	15/7/2027 NOVA Chemicals Corp '144A'	2,346,807	0.10	USD 230,000	CIFI Holdings Group Co Ltd 5.25% 13/5/2026	175,950	0.03
,	4.875% 1/6/2024 Open Text Corp '144A' 3.875%	902,031	0.04	USD 400,000	CIFI Holdings Group Co Ltd 6% 16/7/2025	315,000	0.01
	1/12/2029	94,825	0.00	USD 200,000	CIFI Holdings Group Co Ltd 6.45% 7/11/2024		
	Parkland Corp '144A' 5.875% 15/7/2027	554,914	0.02	USD 400,000	CIFI Holdings Group Co Ltd	165,500	0.01
	Tervita Corp '144A' 11% 1/12/2025	287,630	0.01	USD 323,000	6.55% 28/3/2024* Country Garden Holdings Co	338,000	0.01
	Videotron Ltd '144A' 3.625% 15/6/2029	19,926	0.00	USD 1,080,000	Ltd 6.5% 8/4/2024* CSN Inova Ventures 6.75%	267,283	0.01
	Videotron Ltd '144A' 3.625% 15/6/2029	1,224,036	0.05	USD 1,800,000	28/1/2028* DP World Salaam FRN	1,115,945	0.05
	Videotron Ltd '144A' 5.125% 15/4/2027	450,188	0.02	USD 275,000	1/10/2025 (Perpetual) Fantasia Holdings Group Co	1,894,223	0.08
		47,072,727	2.00		Ltd (Defaulted) 6.95% 17/12/2021	62,563	0.00
USD 335,000	Cayman Islands Agile Group Holdings Ltd 5.75%			USD 500,000	Fantasia Holdings Group Co Ltd 9.25% 28/7/2023	110,369	0.00
USD 599,000	2/1/2025 Agile Group Holdings Ltd 6.05%	132,325	0.01	USD 640,000	Fantasia Holdings Group Co Ltd 9.875% 19/10/2023	140,568	0.01
USD 1,000,000	13/10/2025 Aimco CLO 12 Ltd 'Series	230,615	0.01	USD 630,000	Fantasia Holdings Group Co Ltd 10.875% 9/1/2023	143,325	0.01
	2020-12A DR' '144A' FRN 17/1/2032	1,000,000	0.04	USD 1,148,000	Fantasia Holdings Group Co Ltd 11.875% 1/6/2023	261,170	0.01
USD 1,000,000	Allegany Park CLO Ltd 'Series 2019-1A DR' '144A' FRN			USD 350,000	Fantasia Holdings Group Co Ltd 12.25% 18/10/2022	79,625	0.00
USD 1.000.000	20/1/2035 Allegany Park CLO Ltd 'Series	1,000,000	0.04	USD 800,000	Fantasia Holdings Group Co Ltd (Defaulted) 15% 18/12/2021	184,000	0.01
	2019-1A ER' '144A' FRN 20/1/2035	1,000,000	0.04	USD 849,000	Fibria Overseas Finance Ltd 5.5% 17/1/2027	910,559	0.04
USD 250,000	Allegro CLO VIII Ltd 'Series 2018-2A C' '144A' FRN	, ,		USD 956,767	Global Aircraft Leasing Co Ltd '144A' 6.5% 15/9/2024	906,537	0.04
USD 1.500.000	15/7/2031 ANCHORAGE CAPITAL CLO	249,677	0.01	USD 1,000,000	Goldentree Loan Management US Clo 8 Ltd 'Series 2020-8A	000,001	0.01
332 1,633,633	1-R Ltd 'Series 2018-1RA E' '144A' FRN 13/4/2031	1,428,186	0.06	USD 1 038 032	DR' '144A' FRN 20/10/2034 Hawaiian Brand Intellectual	992,785	0.04
USD 1,000,000	Bain Capital Credit CLO 2019-2 'Series 2019-2A DR' '144A'	1,120,100	0.00	1,000,902	Property Ltd / HawaiianMiles Loyalty Ltd '144A' 5.75%		
USD 1 000 000	FRN 17/10/2032 Beechwood Park CLO Ltd	1,003,719	0.04	HSD 334 000	20/1/2026	1,056,573	0.05
302 1,000,000	'Series 2019-1A ER' '144A' FRN 17/1/2035	1,000,000	0.04		Hilong Holding Ltd 9.75% 18/11/2024	188,523	0.01
USD 200,000	Central China Real Estate Ltd 7.65% 27/8/2023	98,000	0.00	3,000,000	Invesco CLO 2022-1 Ltd 'Series 2022-1A D' '144A' FRN	2 000 000	0.42
USD 1,395,000	China Aoyuan Group Ltd 5.98% 18/8/2025	258,075	0.00	USD 2,000,000	20/4/2035 Invesco CLO 2022-1 Ltd 'Series	3,000,000	0.13
USD 1,431,000	China Aoyuan Group Ltd 6.2% 24/3/2026	264,735	0.01	HeD 4 000 000	2022-1A E' '144A' FRN 20/4/2035	2,000,000	0.09
USD 1,000,000	24/3/2026 China Aoyuan Group Ltd 7.95% 19/2/2023	190,000	0.01	1,000,000 עפט	Invesco CLO Ltd 'Series 2021- 2A D' '144A' FRN 15/7/2034	992,929	0.04
	13/2/2023	190,000	0.01				

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 800 000	Kaisa Group Holdings Ltd	<u> </u>		USD 442 000	Shimao Group Holdings Ltd		
	9.75% 28/9/2023 Kaisa Group Holdings Ltd	183,272	0.01		5.6% 15/7/2026* Shui On Development Holding	132,600	0.01
	10.875% 23/7/2023 Kaisa Group Holdings Ltd	351,810	0.02	·	Ltd 5.5% 3/3/2025 Shui On Development Holding	791,371	0.03
	11.5% 30/1/2023 Kaisa Group Holdings Ltd	326,600	0.01	USD 132,327	Ltd 6.15% 24/8/2024 Spirit Loyalty Cayman Ltd /	187,400	0.01
	(Defaulted) 11.7% 11/11/2025 Kaisa Group Holdings Ltd (Defaulted) 11.95%	81,269	0.00	USD 320 000	Spirit IP Cayman Ltd '144A' 8% 20/9/2025 Sunac China Holdings Ltd 6.5%	143,977	0.01
USD 400 000	12/11/2023 KWG Group Holdings Ltd	160,603	0.01		10/1/2025 Sunac China Holdings Ltd 7%	124,800	0.01
	5.875% 10/11/2024* KWG Group Holdings Ltd 7.4%	166,000	0.01		9/7/2025 Symphony CLO XXIX Ltd	507,000	0.02
	5/3/2024 Logan Group Co Ltd 4.85%	222,500	0.01	7,000,000	'Series 2021-29A D' '144A' FRN 15/1/2034	991,639	0.04
	14/12/2026* Logan Group Co Ltd 5.25%	180,000	0.01	USD 1,293,000	Times China Holdings Ltd 6.2%		0.04
	19/10/2025	61,000	0.00	USD 336,000	22/3/2026 Transocean Inc '144A' 11.5%	471,945	
050 1,000,000	Madison Park Funding XXVIII Ltd 'Series 2018-28A D'	000 000	0.04	USD 96,000	30/1/2027* Transocean Inc '144A' 11.5%	335,024	0.01
USD 2,802,000	'144A' FRN 15/7/2030 MAF Global Securities Ltd FRN 20/3/2026 (Perpetual)	990,826 2,942,100	0.04	EUR 3,348,000	30/1/2027* UPCB Finance VII Ltd 3.625% 15/6/2029	95,721 3,638,315	0.00
USD 804,000	Melco Resorts Finance Ltd 5.25% 26/4/2026*	750,703	0.13	USD 599,000	Wynn Macau Ltd 4.875% 1/10/2024*	555,755	0.10
USD 442,000	Melco Resorts Finance Ltd			USD 862,000	Wynn Macau Ltd 5.5%		
USD 200,000	5.625% 17/7/2027* MGM China Holdings Ltd 5.25%	410,109	0.02	USD 242,000	15/1/2026* Wynn Macau Ltd 5.5%	783,601	0.03
USD 200,000	18/6/2025 MGM China Holdings Ltd	189,927	0.01	USD 1,300,000	1/10/2027 Yuzhou Group Holdings Co Ltd	212,960	0.01
USD 585,000	5.875% 15/5/2026* Modern Land China Co Ltd	191,224	0.01	USD 466,000	7.375% 13/1/2026 Yuzhou Group Holdings Co Ltd	225,459	0.01
1100 440 000	(Defaulted) 26/2/2022 (Zero Coupon)	112,905	0.01	USD 200,000	7.7% 20/2/2025 Yuzhou Group Holdings Co Ltd	79,220	0.00
	Modern Land China Co Ltd 9.8% 11/4/2023	88,000	0.00	USD 300,000	7.85% 12/8/2026 Zhenro Properties Group Ltd	35,500	0.00
USD 775,000	Modern Land China Co Ltd (Defaulted) 12.85%	447.047	0.04	USD 450,000	8.3% 15/9/2023 Zhenro Properties Group Ltd	37,500	0.00
USD 1,000,000	25/10/2021 Neuberger Berman Loan	147,347	0.01	USD 552,000	8.35% 10/3/2024 Zhenro Properties Group Ltd	56,250	0.00
	Advisers CLO 47 Ltd 'Series 2022-47A E' '144A' FRN				8.7% 3/8/2022	76,387 46,725,694	0.00 1.99
USD 190,857	14/4/2035 Pearl Holding II Ltd 6%	997,500	0.04		Chile		
USD 152,000	30/3/2022 (Perpetual) Pearl Holding III Ltd 9%	9,516	0.00		CAP SA 3.9% 27/4/2031 Inversiones La Construccion SA	1,940,440	0.08
USD 1,000,000	22/10/2025 Pikes Peak CLO 5 'Series	106,564	0.00	USD 1,105,000	4.75% 7/2/2032 VTR Comunicaciones SpA	2,248,945	0.10
	2020-5A E' '144A' FRN 20/4/2033	992,491	0.04	USD 1,352,000	4.375% 15/4/2029 VTR Comunicaciones SpA	1,053,137	0.04
USD 800,000	Powerlong Real Estate Holdings Ltd 6.25%				5.125% 15/1/2028*	1,327,488 6,570,010	0.06
USD 200.000	10/8/2024 Powerlong Real Estate	432,000	0.02		China	0,570,010	0.20
	Holdings Ltd 6.95% 23/7/2023	118,000	0.01	USD 275,000	Huachen Energy Co Ltd (Defaulted) 6.625% 18/5/2020	112,750	0.00
USD 744,000	Ronshine China Holdings Ltd 7.35% 15/12/2023	182,280	0.01	1100 0 075 000	Colombia		
USD 560,000	Ronshine China Holdings Ltd 8.1% 9/6/2023	145,320	0.01	, ,	Banco Davivienda SA FRN 22/4/2031 (Perpetual)	2,245,355	0.10
USD 755,000	Ronshine China Holdings Ltd 8.75% 25/10/2022	312,948	0.01		Bancolombia SA FRN 18/10/2027*	2,358,062	0.10
USD 200,000	Ronshine China Holdings Ltd 8.95% 22/1/2023	60,900	0.00	USD 2,345,000	Ecopetrol SA 4.625% 2/11/2031 Ecopetrol SA 5.375% 26/6/2026	6,637,453 2,403,508	0.28 0.10
USD 400,000	Sable International Finance Ltd '144A' 5.75% 7/9/2027		0.00	USD 3,618,000	Ecopetrol SA 5.875% 2/11/2051	3,020,342 16,664,720	0.13
USD 1,050,000	Seazen Group Ltd 6%	411,402				, - ,- ===	
	12/8/2024*	582,750	0.03				

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Assets
	Cyprus			CBD 2 300 000	Electricite de France SA FRN	· · · · · ·	
EUR 2,125,000	Cyprus Bank of Cyprus Pcl FRN				29/1/2026 (Perpetual)	3,064,481	0.13
	24/6/2027	2,157,233	0.09	EUR 600,000	Electricite de France SA FRN 15/12/2026 (Perpetual)	614,488	0.03
FUR 1 225 000	Finland Citycon Oyj FRN 24/11/2024			EUR 200,000	Electricite de France SA FRN		
	(Perpetual)*	1,263,394	0.05	EUR 5.200.000	3/9/2027 (Perpetual) Electricite de France SA FRN	202,473	0.0
, ,	Finnair Oyj 4.25% 19/5/2025	1,446,215	0.06	,,	15/6/2030 (Perpetual)	5,087,740	0.2
	Nokia Oyj 6.625% 15/5/2039	659,156	0.03	EUR 890,000	Faurecia SE 3.75% 15/6/2028	989,365	0.0
EUR 200,000	SBB Treasury Oyj 0.75% 14/12/2028	191,434	0.01	, ,	Getlink SE 3.5% 30/10/2025	2,614,185	0.1
EUR 600,000	SBB Treasury Oyj 1.125%			LUI 2,003,000	Goldstory SASU 5.375% 1/3/2026	2,328,791	0.1
	26/11/2029	575,334	0.03	EUR 1,451,000	Iliad Holding SASU 5.125%		
		4,135,533	0.18	FUR 300 000	15/10/2026* Iliad Holding SASU 5.625%	1,625,807	0.0
EUD 4 500 000	France			LON 300,000	15/10/2028*	332,236	0.0
EUR 1,500,000	Accor SA FRN 30/1/2024 (Perpetual)	1,704,381	0.07	USD 3,074,000	Iliad Holding SASU '144A' 6.5%		
EUR 13,365	Accor SA 0.7% 7/12/2027	745,423	0.03	1160 3 070 000	15/10/2026 Iliad Holding SASU '144A' 7%	3,078,181	0.1
EUR 2,400,000	Air France-KLM 3.875%			05D 2,079,000	15/10/2028	2,075,112	0.0
EUR 200 000	1/7/2026 Altice France SA/France 2.5%	2,569,484	0.11	GBP 2,000,000	Korian SA FRN 15/3/2024		
LOIX 200,000	15/1/2025	215,059	0.01	EUD 0 000 000	(Perpetual)*	2,487,740	0.1
EUR 3,971,000	Altice France SA/France	-,		EUR 2,683,000	La Financiere Atalian SASU 5.125% 15/5/2025*	2,745,529	0.1
ELID 4 040 000	4.125% 15/1/2029	4,100,873	0.17	GBP 606,000	La Financiere Atalian SASU	2,740,020	0.1
EUR 1,612,000	Altice France SA/France 4.25% 15/10/2029	1,668,240	0.07		6.625% 15/5/2025	763,798	0.0
USD 1,095,000	Altice France SA/France '144A'	1,000,210	0.07	EUR 282,000	Laboratoire Eimer Selas 5% 1/2/2029	293,484	0.0
	5.125% 15/1/2029	987,137	0.04	EUR 708.000	Loxam SAS 3.25% 14/1/2025	767,061	0.0
USD 953,000	Altice France SA/France '144A'	064 544	0.04		Loxam SAS 3.75% 15/7/2026	1,504,547	0.0
LISD 3 682 000	5.125% 15/7/2029 Altice France SA/France '144A'	864,514	0.04		Loxam SAS 4.25% 15/4/2024*	1,897,926	0.0
000 0,002,000	5.125% 15/7/2029	3,340,126	0.14		Loxam SAS 4.5% 15/2/2027	1,065,936	0.0
USD 1,543,000	Altice France SA/France '144A'				Loxam SAS 5.75% 15/7/2027* Midco GB SASU 7.75%	1,060,875	0.0
LICD 222 000	5.5% 15/1/2028	1,448,599	0.06	2011 / 20,000	1/11/2027	829,578	0.0
03D 222,000	Altice France SA/France '144A' 5.5% 15/10/2029	204,252	0.01		Novafives SAS 5% 15/6/2025*	658,310	0.0
USD 3,129,000	Altice France SA/France '144A'	, ,		EUR 1,026,000	Paprec Holding SA 3.5% 1/7/2028	1,094,033	0.0
EUD 4 000 000	5.5% 15/10/2029	2,878,852	0.12	EUR 380,000	Parts Europe SA FRN	1,004,000	0.0
EUR 1,800,000	Altice France SA/France 5.875% 1/2/2027	2,078,702	0.09		20/7/2027	428,991	0.0
USD 3,046,000	Altice France SA/France '144A'	2,070,702	0.00	EUR 2,887,000	Picard Groupe SAS 3.875% 1/7/2026	2 144 161	0.1
	8.125% 1/2/2027	3,216,317	0.14	EUR 2.450.000	Quatrim SASU 5.875%	3,144,161	0.1
EUR 1,700,000	Banijay Group SAS 6.5% 1/3/2026	1,890,313	0.08		15/1/2024*	2,728,482	0.1
USD 510 000	BNP Paribas SA FRN	1,090,515	0.00		RCI Banque SA FRN 18/2/2030	2,665,435	0.1
002 0.0,000	30/9/2022 (Perpetual)	404,240	0.02		Renault SA 1.25% 24/6/2025 Renault SA 2.375% 25/5/2026	211,643 645,331	0.0
EUR 1,575,000	Burger King France SAS FRN			,	Rubis Terminal Infra SAS	040,331	0.0
ELID 400 000	1/11/2026 CAB SELAS 3.375% 1/2/2028	1,766,831 413,035	0.07 0.02	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	5.625% 15/5/2025	1,952,449	0.0
	CAB SELAS 3.375% 1/2/2028	1,311,386	0.02	USD 1,000,000	Societe Generale SA '144A'	1 050 050	0.0
	Casino Guichard Perrachon SA			USD 445 000	FRN 18/12/2023 (Perpetual) SPCM SA '144A' 3.125%	1,056,250	0.0
ELID 2 425 000	FRN 31/1/2024 (Perpetual)	750,409	0.03	002,000	15/3/2027	422,016	0.0
EUR 2,425,000	Casino Guichard Perrachon SA 5.25% 15/4/2027	2,271,373	0.10	EUR 1,350,000	Tereos Finance Groupe I SA		
EUR 2,227,000	CGG SA 7.75% 1/4/2027*	2,473,449	0.10	FUR 1 747 000	7.5% 30/10/2025* Vallourec SA 8.5% 30/6/2026	1,577,367 1,990,163	0.0
EUR 2,944,000	Chrome Bidco SASU 3.5%	0.007.044	0.40	201(1,7 47,000	Validated 67 (0.0 70 007072020		4.4
FUR 1 736 000	31/5/2028 Chrome Holdco SASU 5%	3,097,811	0.13			105,277,803	4.4
2010 1,700,000	31/5/2029	1,806,357	0.08	FUR 1 120 000	Germany CeramTec BondCo GmbH		
	CMA CGM SA 7.5% 15/1/2026*	2,547,713	0.11	201(1,120,000	5.25% 15/12/2025	1,282,704	0.0
USD 1,686,000	Constellium SE '144A' 3.75%	1 5/1 222	0.07	EUR 903,000	Cheplapharm Arzneimittel		
LICD 1 221 000	15/4/2029 Constellium SE '144A' 5.625%	1,541,333	0.07	ELID 2 455 000	GmbH 3.5% 11/2/2027*	970,574	0.0
USD 1.231.000	15/6/2028	1,241,205	0.05	EUR 2,155,000	Cheplapharm Arzneimittel GmbH 4.375% 15/1/2028	2,351,868	0.1
050 1,231,000						_,551,550	0.1
	Constellium SE '144A' 5.875%	000 :==		USD 757,000	Cheplapharm Arzneimittel		
USD 821,000	Constellium SE '144A' 5.875% 15/2/2026* Credit Agricole SA '144A' FRN	830,175	0.04		Cheplapharm Arzneimittel GmbH '144A' 5.5% 15/1/2028 Cheplapharm Arzneimittel	740,535	0.0

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 5 600 000	Commerzbank AG FRN			EUR 700 000	ZF Finance GmbH 2.75%		
2017 0,000,000	9/10/2025 (Perpetual)	6,442,622	0.27	2017 700,000	25/5/2027	743,670	0.03
EUR 1,100,000	DEMIRE Deutsche Mittelstand	-, ,-		EUR 900,000	ZF Finance GmbH 3%	-,-	
	Real Estate AG 1.875%				21/9/2025	1,000,598	0.04
	15/10/2024	1,189,909	0.05	EUR 1,100,000	ZF Finance GmbH 3.75%		
EUR 2,000,000	Deutsche Bank AG FRN	0.470.407	0.44		21/9/2028	1,200,619	0.05
ELID 2 200 000	19/5/2031 Deutsche Lufthansa AG 2%	2,470,187	0.11			71,868,642	3.06
LOT 2,200,000	14/7/2024	2,432,880	0.10		Greece		
EUR 900,000	Deutsche Lufthansa AG 2.875%	, - ,		EUR 989,000	Public Power Corp SA 3.375%		
	11/2/2025	995,729	0.04		31/7/2028	1,034,427	0.04
EUR 1,000,000	Deutsche Lufthansa AG 2.875%			EUR 1,316,000	Public Power Corp SA 3.875%	4 405 070	0.00
ELID 2 200 000	16/5/2027 Deutsche Lufthansa AG 3.5%	1,067,319	0.05		30/3/2026	1,425,979	0.06
EUR 2,200,000	14/7/2029*	2,366,287	0.10			2,460,406	0.10
EUR 1.800.000	Deutsche Lufthansa AG 3.75%	2,000,201	0.10		Hong Kong		
,,,,,,,,	11/2/2028	1,977,488	0.08	USD 670,000	Bank of East Asia Ltd/The FRN		
EUR 2,700,000	DIC Asset AG 2.25% 22/9/2026	2,725,819	0.12	1100 005 000	21/10/2025 (Perpetual)	680,469	0.03
	Douglas GmbH 6% 8/4/2026	3,245,661	0.14	USD 605,000	Wanda Group Overseas Ltd 7.5% 24/7/2022	564,162	0.02
EUR 944,000	Gruenenthal GmbH 3.625%	4 000 400	0.04	USD 750 000	Yango Justice International Ltd	504,102	0.02
ELID 2 252 000	15/11/2026* Gruenenthal GmbH 4.125%	1,032,490	0.04	000 700,000	(Defaulted) 7.5% 15/4/2024	100,854	0.01
LOTY 2,202,000	15/5/2028	2,414,028	0.10	USD 601,000	Yango Justice International Ltd		
EUR 412,000	HT Troplast GmbH 9.25%	_,, 0_0	00		8.25% 25/11/2023	90,150	0.00
	15/7/2025	471,468	0.02	USD 307,000	Yango Justice International Ltd		
EUR 1,806,000	IHO Verwaltungs GmbH			HCD 000 000	(Defaulted) 9.25% 15/4/2023	45,897	0.00
1100 000 000	3.875% 15/5/2027	2,015,437	0.09	USD 682,000	Yango Justice International Ltd 10.25% 15/9/2022	102,300	0.01
USD 200,000	IHO Verwaltungs GmbH '144A' 6% 15/5/2027	204 700	0.01	USD 442 000	Yanlord Land HK Co Ltd 6.75%	102,500	0.01
FUR 855 000	Nidda BondCo GmbH 5%	204,788	0.01	002 2,000	23/4/2023*	428,740	0.02
2017 000,000	30/9/2025*	869,389	0.04			2,012,572	0.09
EUR 231,000	Nidda BondCo GmbH 7.25%				India		
== ===	30/9/2025	250,814	0.01	USD 300 000	Delhi International Airport Ltd		
EUR 500,000	Nidda Healthcare Holding GmbH 3.5% 30/9/2024	548,943	0.02	000,000	6.125% 31/10/2026*	297,379	0.01
FUR 5 592 000	Nidda Healthcare Holding	546,943	0.02	USD 320,000	Shriram Transport Finance Co	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
2017 0,002,000	GmbH 3.5% 30/9/2024	5,882,682	0.25		Ltd 4.4% 13/3/2024	314,800	0.01
EUR 658,000	PCF GmbH FRN 15/4/2026	729,705	0.03	USD 620,000	Shriram Transport Finance Co	005.445	0.00
	PCF GmbH 4.75% 15/4/2026*	2,521,965	0.11	1160 004 000	Ltd 5.1% 16/7/2023 Shriram Transport Finance Co	625,115	0.03
EUR 1,692,000	Renk AG/Frankfurt am Main	4 040 750	0.00	030 664,000	Ltd 5.95% 24/10/2022	892,398	0.04
EUD 000 000	5.75% 15/7/2025	1,913,758	0.08		210 0.00 /0 2 1/ 10/2022	2,129,692	0.09
EUR 900,000	Schenck Process Holding GmbH/Darmstadt 5.375%		-			2,129,092	0.09
	15/6/2023*	998,603	0.04		Indonesia		
EUR 1,142,957	Techem	,		USD 525,000	Alam Sutera Realty Tbk PT 8% 2/5/2024*	440,887	0.02
	Verwaltungsgesellschaft 674		-			440,007	0.02
EUD 400 000	mbH 6% 30/7/2026	1,295,604	0.06		Ireland		
EUR 400,000	Verwaltungsgesellschaft 675			EUR 1,200,000	AIB Group Plc FRN 9/10/2024	1 252 549	0.06
	mbH 2% 15/7/2025	430,849	0.02	EUR 1 200 000	(Perpetual) AIB Group Plc FRN 23/6/2025	1,352,548	0.06
EUR 5,264,000	Tele Columbus AG 3.875%	100,010	0.02	LOIX 1,200,000	(Perpetual)	1,405,640	0.06
	2/5/2025	5,547,912	0.24	EUR 1,800,000	AlbaCore EURO CLO I DAC	,,-	
EUR 400,000	thyssenkrupp AG 2.5%				FRN 18/10/2034	1,974,053	0.08
EUD 044 000	25/2/2025*	449,098	0.02	EUR 630,000	Anchorage Capital Europe CLO		
EUR 914,000	thyssenkrupp AG 2.875% 22/2/2024	1,028,606	0.04	EUD 400 000	2 DAC FRN 15/4/2034	700,069	0.03
FUR 1 260 000	TK Elevator Holdco GmbH	1,020,000	0.04	EUR 100,000	Anchorage Capital Europe CLO 2021-4 DAC FRN 25/4/2034	107,619	0.00
20.1.,200,000	6.625% 15/7/2028	1,415,749	0.06	EUR 359.000	Aqueduct European CLO	107,013	0.00
USD 850,000	TK Elevator Holdco GmbH				2-2017 DAC 'Series 2017-2X		
	'144A' 7.625% 15/7/2028	867,153	0.04		E' FRN 15/10/2030	390,075	0.02
USD 2,271,000	TK Elevator Holdco GmbH	0.040.000	0.40	USD 5,617,000	Ardagh Metal Packaging		
ELID 3 300 000	'144A' 7.625% 15/7/2028 TK Elevator Midco GmbH	2,316,829	0.10		Finance USA LLC '144A' 4%	E 242 200	0.22
LUIN 2,380,000	4.375% 15/7/2027	2,682,532	0.11	FUR 1 281 000	1/9/2029 Ardagh Metal Packaging	5,242,290	0.22
	ZF Finance GmbH 2%	_, _, _, _,	J	_31(1,201,000	Finance USA LLC / Ardagh		
EUR 1,200,000			0.05		•		
	6/5/2027	1,241,765	0.05		Metal Packaging Finance Plc		
	6/5/2027 ZF Finance GmbH 2.25% 3/5/2028	1,241,765 1,131,945	0.05		2% 1/9/2028	1,304,823	0.06

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding Description (USD) Assets Holding Description (USD)	
Finance USA LLC Ardagh Metal Packaging Finance Ptc 3% 1/9/2029 0.35 0.03 USD 305.000 Ardagh Packaging Finance Ptc Ardagh Holdings USA Inc 1444 A 1.25% 15/9/2026 294.754 0.01 USD 365.000 LCPR Senior Secured Financing DAC 144A 5.125% 15/9/2026 Total Variagh Holdings USA Inc 1444 A 1.25% 15/9/2026 601.104 0.03 USD 365.000 LCPR Senior Secured Financing DAC 144A 5.125% 15/9/2029 726.1 USD 365.000 LCPR Senior Secured Financing DAC 144A 5.125% 15/9/2029 351.0 USD 365.000 LCPR Senior Secured Financing DAC 144A 5.125% 15/9/2029 351.0 USD 365.000 LCPR Senior Secured Financing DAC 144A 5.125% 15/9/2029 351.0 USD 1.099.000 LCPR Senior Secured Financing DAC 144A 5.125% 15/9/2029 USD 1.099.000 LCPR Senior Secured Financing DAC 144A 5.125% 15/9/2029 USD 1.099.000 LCPR Senior Secured Financing DAC 144A 5.125% 15/9/2029 USD 1.099.000 LCPR Senior Secured Financing DAC 144A 5.125% 15/9/2029 USD 1.099.000 LCPR Senior Secured Financing DAC 144A 5.125% 15/9/2029 USD 1.099.000 LCPR Senior Secured Financing DAC 144A 5.125% 15/9/2029 USD 1.099.000 LCPR Senior Secured Financing DAC 144A 5.125% 15/9/2029 USD 1.099.000 LCPR Senior Secured Financing DAC 144A 5.125% 15/9/2029 USD 1.099.000 LCPR Senior Secured Financing DAC 144A 5.125% 15/9/2029 USD 1.099.000 LCPR Senior Secured Financing DAC 144A 5.125% 15/9/2029 USD 1.099.000 LCPR Senior Secured Financing DAC 144A 5.125% 15/9/2029 USD 1.099.000 LCPR Senior Secured Financing DAC 144A 5.125% 15/9/2029 USD 1.099.000 LCPR Senior Secured Financing DAC 144A 5.125% 15/9/2029 USD 1.099.000 LCPR Senior Secured Financing DAC 144A 5.125% 15/9/2029 USD 1.099.000 LCPR Senior Secured Financing DAC 144A 5.25% 15/9/2029 USD 1.099.000 LCPR Senior Secured Financing DAC 144A 5.25% 15/9/2029 USD 1.099.000 U	D) Assets
Metal Packaging Finance Pic 3% 19/9/209 USD 305,000 Ardagh Packaging Finance Pic Ardagh Holdings USA inc 144A 4 125% 15/8/2026 294,754 0.01 USD 622,000 Ardagh Packaging Finance Pic / Ardagh Holdings USA inc 144A 4 125% 15/8/2026 601,104 0.03 USD 755,000 LCPR Senior Secured Financing DAC '144A' 5.125% 15/7/2029 351,00 USD 365,000 LCPR Senior Secured Financing DAC '144A' 5.125% 15/7/2029 351,00 USD 365,000 LCPR Senior Secured Financing DAC '144A' 5.125% 15/7/2029 351,00 USD 711,000 Ardagh Packaging Finance Pic / Ardagh Holdings USA inc 144A 5.25% 15/8/2027 431,821 0.02 USD 1,550,000 Ardagh Packaging Finance Pic / Ardagh Holdings USA inc 144A 5.25% 15/8/2027 1,459,976 0.06 USD 1,550,000 Ardagh Packaging Finance Pic / Ardagh Holdings USA inc 144A 5.25% 15/8/2027 1,459,976 0.06 USD 1,500,000 Ardagh Packaging Finance Pic / Ardagh Holdings USA inc 144A 5.25% 15/8/2027 1,459,976 0.06 USD 200,000 Ardagh Packaging Finance Pic / Ardagh Holdings USA inc 144A 5.25% 15/8/2027 1,459,976 0.06 USD 200,000 Ardagh Packaging Finance Pic / Ardagh Holdings USA inc 144A 5.25% 15/8/2027 1,459,976 0.06 USD 200,000 Ardagh Packaging Finance Pic / Ardagh Holdings USA inc 144A 5.25% 15/8/2027 1,459,976 0.06 USD 200,000 Ardagh Packaging Finance Pic / Ardagh Holdings USA inc 144A 5.25% 15/8/2027 USD 200,000 Ardagh Packaging Finance Pic / Ardagh Holdings USA inc 144A 5.25% 15/8/2027 USD 200,000 Ardagh Packaging Finance Pic / Ardagh Holdings USA inc 144A 5.25% 15/8/2027 USD 200,000 Ardagh Packaging Finance Pic / Ardagh Holdings USA inc 144A 5.25% 15/8/2027 USD 200,000 Ardagh Packaging Finance Pic / Ardagh Holdings USA inc 144A 5.25% 15/8/2027 USD 200,000 Ardagh Packaging Finance Pic / Ardagh Holdings USA inc 144A 5.25% 15/8/2027 USD 200,000 Ardagh Packaging Finance Pic / Ardagh Holdings USA inc 144A 5.25% 15/8/2027 USD 200,000 Ardagh Packaging Finance Pic / Ardagh Holdings USA inc 144A 5.25% 15/8/2027 USD 200,000 Ar	32 0.00
USD 305,000 Ardagh Packaging Finance Pic / Ardagh Holdings USA Inc '144A' 4.125% 158/2026	0.00
Ardagh Holdings USA Inc	12 0.08
144K 4.125% 158/82026	
USD 622,000 Ardagh Packaging Finance Pic / Ardagh Holdings USA lnc 144A 4.125% 15/8/2026 601,104 0.03 15/7/2029 351,0 USD 1,099,000 LCPR Senior Secured Financing DAC 144A 6.75% 15/7/2029 351,0 USD 1,099,000 LCPR Senior Secured Financing DAC 144A 6.75% 15/7/2029 15/7/2029 351,0 USD 1,099,000 LCPR Senior Secured Financing DAC 144A 6.75% 15/7/2029 15/7/2029 15/7/2029 351,0 USD 1,099,000 LCPR Senior Secured Financing DAC 144A 6.75% 15/7/2029 15/7/2029 15/7/2029 15/7/2029 351,0 USD 1,099,000 LCPR Senior Secured Financing DAC 144A 6.75% 15/7/2029	10 0.03
144A 4 125% 15/8/2027	
GBP 355,000 Ardagh Packaging Finance Pic / Ardagh Holdings USA inc	0.00
Ardagh Holdings USA Inc	33 0.02
USD 711,000 Ardagh Packaging Finance PIc	
Ardagh Holdings USA Inc	0.05
Section Sect	36 0.01
USD 1,550,000 Ardagh Packaging Finance PIc / Ardagh Holdings USA Inc 144A 5.25% 15/8/2027 1,459,976 0.06 EUR 1,573,000 Neuberger Berman Loan Advisers Euro CLO 2 DAC FRN 15/4/2034 107,0 1,665,1 1,665,1 1,665,1 1,665,1 1,665,1 1,744A 5.25% 15/8/2027 188,384 0.01 EUR 210,000 North Westerly VII ESG CLO DAC FRN 15/3/2034 228,1 1,665,1 1,66	0.01
Section Sect	
USD 200,000 Ardagh Packaging Finance Pic / Ardagh Holdings USA Inc 144A/ 5.25% 15/8/2027 188,384 0.01 USD 617,000 Ardagh Packaging Finance Pic / Ardagh Holdings USA Inc 144A/ 5.25% 15/8/2027 581,165 0.03 EUR 900,000 Aurium CLO II DAC FRN 22/6/2034 950,869 0.04 EUR 1,050,000 Avoca CLO XV DAC FRN 15/4/2031 1,127,451 0.05 EUR 900,000 Bink of Ireland Group Pic FRN 19/5/2025 (Perpetual) 977,565 0.04 EUR 900,000 Bink of Ireland Group Pic FRN 20/7/2034 986,655 0.04 EUR 1,000,000 Bilbabo CLO I DAC FRN 22/7/2034 986,655 0.04 EUR 1,000,000 Bilbabo CLO I DAC FRN 22/7/2034 986,655 0.04 EUR 1,000,000 Bilbabo CLO I DAC FRN 20/7/2031 873,061 0.04 EUR 1,000,000 Bilbabo CLO II DAC FRN 20/7/2034 1,952,087 0.08 EUR 1,000,000 Bilbabo CLO II DAC FRN 25/2/2034 1,952,087 0.08 EUR 1,000,000 Bilbabo CLO II DAC FRN 15/1/2034 1,952,087 0.08 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 1,095,301 0.05 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 1,095,301 0.05 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 1,095,301 0.05 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 1,095,301 0.05 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 1,095,301 0.05 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 1,095,301 0.05 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 111,211 0.01 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 111,211 0.01 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 111,211 0.01 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 111,211 0.01 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 111,211 0.01 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 111,211 0.01 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 111,211 0.01 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 111,211 0.01 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 111,211 0.01 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 111,211 0.01 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 111,211 0.01 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 111,211 0.01 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 111,211 0.01 EUR 100,000	90 0.00
Ardagh Holdings USA Inc	
USD 617,000 Ardagh Packaging Finance Pic / Ardagh Holdings USA Inc	56 0.07
Ardagh Holdings USA Inc	
Tarabara Same	99 0.01
EUR 900,000	0.04
EUR 1,050,000 Avoca CLO XV DAC FRN 15/4/2031 1,127,451 0.05 EUR 800,000 Bank of Ireland Group Plc FRN 19/5/2025 (Perpetual) 977,565 0.04 EUR 900,000 BBAM European CLO I DAC FRN 22/7/2034 986,655 0.04 EUR 800,000 Bilbao CLO I DAC FRN 20/7/2031 873,061 0.04 EUR 1,800,000 Bilbao CLO II DAC FRN 20/7/2031 873,061 0.04 EUR 100,000 BlueMountain EUR 2021-1 CLO DAC FRN 15/4/2034 107,809 0.00 EUR 1,800,000 BlueMountain Fuji Eur CLO IV DAC FRN 15/4/2034 1,952,087 0.08 EUR 1,000,000 Bridgepoint CLO 3 DAC 6.24% 15/1/2036 1,096,301 0.05 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 108,213 0.00 EUR 100,000 Castlelake Aviation Finance DAC 144A/5 % 15/4/2027 345,375 0.02 EUR 100,000 CIFC European Funding CLO III DAC FRN 15/1/2034 111,211 0.01 EUR 1,214,000 Contego CLO IX DAC FRN 15/1/2034 1,308,759 0.06 EUR 1,214,000 Contego CLO IX DAC FRN 24/1/2034 1,308,759 0.06 EUR 1,214,000 Contego CLO IX DAC FRN 24/1/2034 1,308,759 0.06 EUR 1,214,000 Virgin Media Vendor Financing Notes III DAC 4,875% 1,236,2	
15/4/2031	34 0.00
EUR 800,000 Bank of Ireland Group Pic FRN 19/5/2025 (Perpetual) 977,565 0.04	50 0.01
EUR 900,000 BBAM European CLO I DAC FRN 22/7/2034 986,655 0.04 EUR 800,000 Bilbao CLO I DAC FRN 20/7/2031 873,061 0.04 EUR 1,800,000 Bilbao CLO II DAC FRN 20/8/2035 1,970,691 0.08 EUR 100,000 BlueMountain EUR 2021-1 CLO DAC FRN 15/4/2034 107,809 0.00 EUR 1,800,000 Bridgepoint CLO 3 DAC 6.24% 15/1/2036 1,096,301 0.05 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 108,213 0.00 USD 363,000 Castlelake Aviation Finance DAC '144A' 5% 15/4/2027 345,375 0.02 EUR 1,214,000 Contego CLO IX DAC FRN 15/1/2034 1,308,759 0.06 EUR 1,214,000 Contego CLO IX DAC FRN 24/1/2034 1,308,759 0.06 EUR 400,000 OCP Euro CLO 2017-2 DAC FRN 15/1/2032 432,0 EUR 400,000 OCP Euro CLO 2017-2 DAC FRN 15/1/2032 432,0 EUR 374,000 OCP Euro CLO 2019-3 DAC FRN 20/4/2033 402,3 EUR 374,000 OCP Euro CLO 2019-3 DAC FRN 20/4/2033 402,3 EUR 374,000 OCP Euro CLO 2019-3 DAC FRN 20/4/2033 402,3 EUR 900,000 Providus Clo III DAC FRN 18/7/2034 991,4 EUR 900,000 Providus CLO V DAC FRN 18/7/2034 107,809 0.00 EUR 900,000 Providus CLO V DAC FRN 18/7/2034 1,095,9 EUR 100,000 Rockfield Park CLO DAC FRN 16/7/2034 109,1 EUR 100,000 Rockford Tower Europe CLO 2021-1 DAC FRN 20/4/2034 109,1 EUR 100,000 Rockford Tower Europe CLO 2021-2 DAC 6.22% 24/1/2035 1,075,2 EUR 100,000 CIFC European Funding CLO III DAC FRN 15/1/2034 111,211 0.01 EUR 10.01 Sound Point Euro CLO V Funding DAC FRN 25/7/2035 109,2 GBP 980,000 Virgin Media Vendor Financing Notes III DAC 4.875% 15/7/2028 1,236,2	70 0.01
EUR 800,000 Bilbao CLO I DAC FRN 20/7/2031 873,061 0.04 EUR 374,000 OCP Euro CLO 2019-3 DAC FRN 20/8/2035 1,970,691 0.08 EUR 100,000 Bilbao CLO II DAC FRN 20/8/2034 107,809 0.00 EUR 1,000,000 Bridgepoint CLO 3 DAC 6.24% 15/1/2034 108,213 0.00 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 108,213 0.00 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 108,213 0.00 EUR 100,000 CIFC European Funding CLO III DAC FRN 20/1/2034 11,211 0.01 EUR 1,214,000 Contego CLO IX DAC FRN 24/1/2034 1,308,759 0.06 USD 2,155,000 Virgin Media Vendor Financing 1,308,759 0.06 USD 2,155,000 Virgin Media Vendor Financing 1,308,759 0.06 USD 2,155,000 Virgin Media Vendor Financing	34 0.03
EUR 800,000 Bilbao CLO I DAC FRN 20/7/2031 873,061 0.04 EUR 1,800,000 Bilbao CLO II DAC FRN 20/8/2035 1,970,691 0.08 EUR 100,000 BlueMountain EUR 2021-1 CLO DAC FRN 15/4/2034 107,809 0.00 EUR 1,000,000 Bridgepoint CLO 3 DAC 6.24% 15/1/2036 1,096,301 0.05 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 108,213 0.00 USD 363,000 Castlelake Aviation Finance DAC 144/4/ 5% 15/1/2027 345,375 0.02 EUR 100,000 Contego CLO IX DAC FRN 15/1/2034 11,211 0.01 EUR 1,214,000 Contego CLO IX DAC FRN 15/1/2034 1,308,759 0.06 EUR 374,000 OCP Euro CLO 2019-3 DAC FRN 20/4/2033 402,3 EUR 900,000 Providus Clo II DAC FRN 18/7/2034 991,4 EUR 900,000 Providus CLO V DAC FRN 18/7/2034 991,4 EUR 100,000 Providus CLO V DAC FRN 15/2/2035 106,0 EUR 900,000 Rockfield Park CLO DAC FRN 16/7/2034 1,005,9 EUR 100,000 Rockford Tower Europe CLO 2021-1 DAC FRN 20/4/2034 109,1 EUR 1,000,000 Rockford Tower Europe CLO 2021-2 DAC 6.22% 24/1/2035 1,075,2 EUR 100,000 Contego CLO IX DAC FRN 25/7/2034 111,211 0.01 EUR 1,214,000 Contego CLO IX DAC FRN 24/1/2034 1,308,759 0.06 USD 2,155,000 Virgin Media Vendor Financing	11 0.00
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20/8/2035 1,970,691 0.08 18/7/2034 991,4	90 0.02
EUR 100,000 BlueMountain EUR 2021-1 CLO DAC FRN 15/4/2034 107,809 0.00 EUR 1,800,000 BlueMountain Fuji Eur CLO IV DAC FRN 25/2/2034 1,952,087 0.08 EUR 1,000,000 Bridgepoint CLO 3 DAC 6,24% 15/1/2036 1,096,301 0.05 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 108,213 0.00 EUR 100,000 Castlelake Aviation Finance DAC '144A' 5% 15/4/2027 345,375 0.02 EUR 100,000 CIFC European Funding CLO III DAC FRN 15/1/2034 111,211 0.01 EUR 1,214,000 Contego CLO IX DAC FRN 1,308,759 0.06 EUR 100,000 Providus CLO V DAC FRN 15/2/2035 106,00 EUR 100,000 Rockfield Park CLO DAC FRN 15/2/2034 1,005,90 EUR 920,000 Rockfield Park CLO DAC FRN 16/7/2034 1,005,90 EUR 100,000 Rockford Tower Europe CLO 2021-1 DAC FRN 20/4/2034 109,10 EUR 1,000,000 Rockford Tower Europe CLO 2021-2 DAC 6,22% 24/1/2035 1,075,20 EUR 100,000 Sound Point Euro CLO V Funding DAC FRN 25/7/2035 109,20 Rockford Tower Europe CLO 2021-2 DAC 6,22% 24/1/2035 1,075,20 EUR 100,000 Rockford Tower Europe CLO 2021-2 DAC 6,22% 24/1/2035 1,075,20 EUR 100,000 Rockford Tower Europe CLO 2021-2 DAC 6,22% 24/1/2035 1,075,20 EUR 100,000 Rockford Tower Europe CLO 2021-2 DAC 6,22% 24/1/2035 1,075,20 EUR 100,000 Rockford Tower Europe CLO 2021-2 DAC 6,22% 24/1/2035 1,075,20 EUR 100,000 Rockford Tower Europe CLO 2021-2 DAC 6,22% 24/1/2035 1,075,20 EUR 100,000 Rockford Tower Europe CLO 2021-2 DAC 6,22% 24/1/2035 1,075,20 EUR 100,000 Rockford Tower Europe CLO 2021-2 DAC 6,22% 24/1/2035 1,075,20 EUR 100,000 Rockford Tower Europe CLO 2021-2 DAC 6,22% 24/1/2035 1,075,20 EUR 100,000 Rockford Tower Europe CLO 2021-2 DAC 6,22% 24/1/2035 1,075,20 EUR 100,000 Rockford Tower Europe CLO 2021-2 DAC 6,22% 24/1/2035 1,075,20 EUR 100,000 Rockford Tower Europe CLO 2021-2 DAC 6,22% 24/1/2035 1,075,20 EUR 100,000 Rockford Tower Europe CLO 2021-2 DAC 6,22% 24/1/2035 1,075,20 EUR 100,000 Rockford Tower Europe CLO 2021-2 DAC 6,22% 24/1/2035 1,075,20 EUR 100,000 Rockford Tower Europe CLO 2021-2 DAC 6,22% 24/1/2035 1,075,20 EUR 100,000 Rockford Tower Europe CLO 2021-2 DAC 6,22% 24/1/2035 1,075,20 EUR 100,000 R	
DAC FRN 15/4/2034	72 0.04
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EUR 1,000,000 Bridgepoint CLO 3 DAC 6.24% 15/1/2036 1,096,301 0.05 EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 108,213 0.00 USD 363,000 Castlelake Aviation Finance DAC '144A' 5% 15/4/2027 345,375 0.02 EUR 100,000 CIFC European Funding CLO III DAC FRN 15/1/2034 111,211 0.01 EUR 1,214,000 Contego CLO IX DAC FRN 24/1/2034 1,308,759 0.06 USD 2,155,000 Virgin Media Vendor Financing	
15/1/2036	16 0.04
EUR 100,000 Capital Four CLO II DAC FRN 15/1/2034 108,213 0.00 2021-2 DAC 6.22% 24/1/2035 1,075,2 USD 363,000 Castlelake Aviation Finance DAC '144A' 5% 15/4/2027 345,375 0.02 EUR 100,000 CIFC European Funding CLO III DAC FRN 15/1/2034 111,211 0.01 EUR 1,214,000 Contego CLO IX DAC FRN 24/1/2034 1,308,759 0.06 USD 2,155,000 Virgin Media Vendor Financing 1,236,2	57 0.00
USD 363,000 Castlelake Aviation Finance DAC '144A' 5% 15/4/2027 345,375 0.02 EUR 100,000 CIFC European Funding CLO III DAC FRN 15/1/2034 111,211 0.01 EUR 1,214,000 Contego CLO IX DAC FRN 24/1/2034 1,308,759 0.06 USD 2,155,000 Virgin Media Vendor Financing USD 363,000 Count Point Euro CLO V Funding DAC FRN 25/7/2035 109,2 GBP 980,000 Virgin Media Vendor Financing Notes III DAC 4.875% 15/7/2028 1,236,2	0.00
DAC '144A' 5% 15/4/2027 345,375 0.02 Funding DAC FRN 25/7/2035 109,2 EUR 100,000 CIFC European Funding CLO III DAC FRN 15/1/2034 111,211 0.01 EUR 1,214,000 Contego CLO IX DAC FRN 24/1/2034 1,308,759 0.06 USD 2,155,000 Virgin Media Vendor Financing USD 2,155,000 Virgin Media Vendor Financing	96 0.05
EUR 100,000 CIFC European Funding CLO	0.00
III DAC FRN 15/1/2034	0.00
24/1/2034 1,308,759 0.06 USD 2,155,000 Virgin Media Vendor Financing	
	39 0.05
DAC FRN 22/6/2034 285,494 0.01 15/7/2028 2,054,9	97 0.09
EUR 783,000 CVC Cordatus Loan Fund XXII EUR 1,005,000 Voya Euro CLO II DAC FRN	
DAC 6.16% 15/12/2034 846,970 0.04 15/7/2035 1,085,6 USD 925,000 Endo Dac / Endo Finance LLC /	
Endo Finco Inc '144A' 9.5%	93 2.31
31/7/2027* 901,875 0.04 Isle of Man	
USD 2,364,000 Endo Dac / Endo Finance LLC / USD 954,000 AngloGold Ashanti Holdings Plc Endo Finco Inc '144A' 9.5% 3.75% 1/10/2030 902,7	22 0.04
Endo Finco Inc '144A' 9.5% 3.75% 1/10/2030 902,7 31/7/2027* 2,304,900 0.10 USD 600,000 Sasol Financing International	22 0.04
EUR 800,000 Fidelity Grand Harbour CLO Ltd 4.5% 14/11/2022 604,3	92 0.02
2021-1 DAC 6.22% 1,507,1	14 0.06
15/10/2034 895,469 0.04 Israel	
EUR 1,680,000 Harvest CLO XVI DAC FRN 15/10/2031 1,823,881 0.08 USD 1,151,000 Bank Leumi Le-Israel BM '144A'	
EUR 100,000 Henley CLO IV DAC FRN FRN 29/1/2031 1,103,1	0.05
25/4/2034 106,831 0.00 USD 2,300,000 Energean Israel Finance Ltd "144A' 4.5% 30/3/2024* 2,251,1	25 0.10
EUR 693,000 Invesco Euro CLO FRN 144A 4.5% 30/3/2024 2,251,1	.0 0.10
100,000	

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Energean Israel Finance Ltd			EUR 600 000	Intesa Sanpaolo SpA FRN		
	'144A' 4.875% 30/3/2026	692,851	0.03		1/9/2031 (Perpetual)	689,826	0.03
	Leviathan Bond Ltd '144A' 6.125% 30/6/2025	2,204,494	0.09		Intesa Sanpaolo SpA '144A' FRN 1/6/2032	627,477	0.03
USD 524,610	Leviathan Bond Ltd '144A' 6.75% 30/6/2030	533,919	0.02	USD 510,000	Intesa Sanpaolo SpA '144A' FRN 1/6/2042	446,577	0.02
USD 2,405,000	Mizrahi Tefahot Bank Ltd '144A' FRN 7/4/2031*	2,314,812	0.10	EUR 1,300,000	Nexi SpA 24/2/2028 (Zero Coupon)	1,233,544	0.05
		9,100,363	0.39	EUR 2,450,000	Poste Italiane SpA 2.625% 24/6/2170		
	Italy			FUR 2 313 000	Rekeep SpA 7.25% 1/2/2026	2,373,391 2,720,676	0.10 0.12
EUR 1,625,000	Autostrade per l'Italia SpA 1.625% 25/1/2028	1,734,138	0.07	EUR 1,183,875	Sisal SpA/Milano 7% 31/7/2023 Societa Cattolica Di	1,336,791	0.06
EUR 800,000	Autostrade per l'Italia SpA 1.75% 26/6/2026	875,000	0.04	201(1,000,000	Assicurazione SPA FRN	4 074 555	0.00
EUR 1,300,000	Autostrade per l'Italia SpA 1.75%			EUR 2,462,000	14/12/2047 Telecom Italia SpA/Milano	1,874,555	80.0
EUR 200,000	1/2/2027 Autostrade per l'Italia SpA 1.875%	1,406,322	0.06	EUR 591,000	1.625% 18/1/2029* Telecom Italia SpA/Milano	2,413,560	0.10
EUR 1.285.000	4/11/2025 Autostrade per l'Italia SpA 2%	221,372	0.01	FUR 1 554 000	2.75% 15/4/2025 Telecom Italia SpA/Milano	660,830	0.03
	4/12/2028 Autostrade per l'Italia SpA 2%	1,377,093	0.06	, ,	2.875% 28/1/2026	1,720,940	0.07
	15/1/2030	5,150,785	0.22	EUR 300,000	Telecom Italia SpA/Milano 3% 30/9/2025	335,777	0.01
EUR 868,000	Banca Monte dei Paschi di Siena SpA 1.875% 9/1/2026	885,087	0.04	EUR 746,000	Telecom Italia SpA/Milano 3.625% 25/5/2026	848,683	0.04
EUR 1,400,000	Banca Monte dei Paschi di Siena SpA 2.625%			EUR 539,000	Telecom Italia SpA/Milano 4% 11/4/2024	619,631	0.03
EUD 100 000	28/4/2025*	1,485,038	0.06	USD 346,000	Telecom Italia SpA/Milano		
EUR 100,000	Banca Monte dei Paschi di Siena SpA 3.625%			EUR 1,600,000	'144A' 5.303% 30/5/2024 UniCredit SpA FRN 3/6/2023	354,565	0.02
EUR 705,000	24/9/2024 Banco BPM SpA FRN	108,777	0.00	EUR 800,000	(Perpetual)* UniCredit SpA FRN 3/6/2026	1,854,128	0.08
FUR 3 425 000	14/9/2030 Banco BPM SpA FRN	818,105	0.03		(Perpetual)* UniCredit SpA FRN 3/6/2027	967,917	0.04
	29/6/2031*	3,635,039	0.15		(Perpetual)*	1,845,654	0.08
	Banco BPM SpA FRN 19/1/2032*	1,012,689	0.04		UniCredit SpA FRN 20/2/2029 UniCredit SpA FRN 15/1/2032	234,909 428,178	0.01 0.02
	BPER Banca FRN 25/7/2032* Brunello Bidco SpA FRN	1,758,131	0.07	EUR 611,000	Verde Bidco SpA 4.625% 1/10/2026	673,329	0.03
	15/2/2028	609,570	0.03			73,181,155	3.12
	Castor SpA FRN 15/2/2029 Cedacri Mergeco SPA FRN	831,883	0.04		Japan	70,101,100	0.12
EUR 2.907.000	15/5/2028* Centurion Bidco SpA 5.875%	1,862,693	0.08	EUR 3,370,000	Rakuten Group Inc FRN 22/4/2027 (Perpetual)	3,326,560	0.14
	30/9/2026	3,218,227	0.14	USD 1,051,000	SoftBank Group Corp FRN		0.04
	doValue SpA 3.375% 31/7/2026*	3,009,870	0.13	EUR 1,738,000	19/7/2023 (Perpetual)* SoftBank Group Corp 2.125%	1,027,673	
USD 1,124,000	F-Brasile SpA / F-Brasile US LLC '144A' 7.375%			EUR 1,571,000	6/7/2024 SoftBank Group Corp 2.875%	1,859,662	80.0
EUR 1.743.000	15/8/2026 FIS Fabbrica Italiana Sintetici	1,110,844	0.05	EUR 1.400.000	6/1/2027 SoftBank Group Corp 3.125%	1,587,424	0.07
	SpA 5.625% 1/8/2027	1,922,350	0.08		19/9/2025 SoftBank Group Corp 3.375%	1,514,052	0.06
	Gamma Bidco SpA 5.125% 15/7/2025	767,951	0.03		6/7/2029	1,218,705	0.05
EUR 2,191,000	Gamma Bidco SpA 6.25% 15/7/2025	2,454,736	0.10	EUR 431,000	SoftBank Group Corp 4% 19/9/2029	428,613	0.02
EUR 702,000	IMA Industria Macchine Automatiche SpA FRN			EUR 200,000	SoftBank Group Corp 4.5% 20/4/2025	225,366	0.01
FIIR 1 300 000	15/1/2028* IMA Industria Macchine	780,391	0.03	EUR 1,806,000	SoftBank Group Corp 4.75% 30/7/2025*	2,052,064	0.09
LOIX 1,300,000	Automatiche SpA 3.75%	4 074 077	0.00	EUR 1,900,000	SoftBank Group Corp 5%		
EUR 980,000	15/1/2028 Inter Media and Communication	1,371,377	0.06		15/4/2028	2,076,750 15,316,869	0.09
EUR 800,000	SpA 6.75% 9/2/2027* Intesa Sanpaolo SpA FRN	1,088,352	0.05		Jersey	,,	
	20/1/2025 (Perpetual) Intesa Sanpaolo SpA FRN	924,258	0.04	EUR 500,000	Avis Budget Finance Plc 4.125% 15/11/2024	564,257	0.03
_0.12,000,000	11/1/2027 (Perpetual) Intesa Sanpaolo SpA FRN	2,582,742	0.11	EUR 1,400,000	Avis Budget Finance Plc 4.75% 30/1/2026	1,593,450	0.07
ELID E 050 000					7.10/0 00/1/2020	1,555,450	0.07

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Assets
USD 1 000 000	Canyon Capital CLO 2022-1	· · · · · · · · · · · · · · · · · · ·		LISD 1 822 000	B2W Digital Lux Sarl '144A'		
1,000,000	Ltd 'Series 2022-1A D' '144A' FRN 15/4/2035	1,000,000	0.04		4.375% 20/12/2030 BK LC Lux Finco1 Sarl 5.25%	1,574,969	0.07
GBP 500,000	CPUK Finance Ltd 4.5% 28/8/2027	657,390	0.04		30/4/2029 Camelot Finance SA '144A'	1,396,764	0.06
GBP 1,265,000	CPUK Finance Ltd 4.875% 28/8/2025	1,673,996	0.07		4.5% 1/11/2026 Camelot Finance SA '144A'	617,235	0.0
GBP 4,592,000	Galaxy Bidco Ltd 6.5% 31/7/2026	6,161,047	0.26		4.5% 1/11/2026 Cidron Aida Finco Sarl 5%	78,156	0.0
	Kane Bidco Ltd 5% 15/2/2027* Kane Bidco Ltd 6.5%	1,609,011	0.07		1/4/2028* Cidron Aida Finco Sarl 6.25%	4,728,582	0.2
OBI 1,204,000	15/2/2027*	1,730,927	0.07	OBI 1,120,000	1/4/2028	1,398,948	0.0
		14,990,078	0.64	EUR 867,000	Cirsa Finance International Sarl 4.5% 15/3/2027	917,099	0.0
USD 1.391.000	Liberia Royal Caribbean Cruises Ltd			EUR 2,133,000	Cirsa Finance International Sarl 4.75% 22/5/2025*	2,333,244	0.1
	'144A' 5.375% 15/7/2027 Royal Caribbean Cruises Ltd	1,369,926	0.06	EUR 169,834	Cirsa Finance International Sarl 6.25% 20/12/2023	191,300	0.0
	'144A' 5.5% 31/8/2026 Royal Caribbean Cruises Ltd	650,430	0.03	EUR 2,869,000	Codere Finance 2 Luxembourg	191,300	0.0
,	'144A' 5.5% 1/4/2028	987	0.00		SA (Step-up coupon) 11% 30/9/2026*	3,403,219	0.1
, ,	Royal Caribbean Cruises Ltd '144A' 5.5% 1/4/2028	1,701,907	0.07		Codere Finance 2 Luxembourg SA 12.75% 30/11/2027	688,737	0.0
	Royal Caribbean Cruises Ltd '144A' 9.125% 15/6/2023	1,086,994	0.04		CSN Resources SA 4.625% 10/6/2031	2,954,920	0.1
	Royal Caribbean Cruises Ltd '144A' 10.875% 1/6/2023	311,244	0.01	EUR 2,582,000	Cullinan Holdco Scsp 4.625% 15/10/2026	2,734,474	0.
USD 355,000	Royal Caribbean Cruises Ltd '144A' 11.5% 1/6/2025	393,858	0.02	EUR 1,200,000	Dana Financing Luxembourg Sarl 3% 15/7/2029	1,245,529	0.0
		5,515,346	0.23	USD 2,134,000	Endo Luxembourg Finance Co I Sarl / Endo US Inc '144A'	, ,	
EUR 400,000	Luxembourg ADLER Group SA 2.25%			FUR 1 700 000	6.125% 1/4/2029 European TopSoho Sarl	2,014,805	0.0
EUR 3,100,000	14/1/2029 ADLER Group SA 2.75%	370,020	0.02		(Defaulted) 4% 21/9/2021 EverArc Escrow Sarl '144A' 5%	1,641,035	0.0
	13/11/2026* ADLER Group SA 3.25%	2,933,272	0.12		30/10/2029 Garfunkelux Holdco 3 SA 6.75%	2,478,720	0.
	5/8/2025 Albion Financing 1 SARL /	1,660,676	0.07		1/11/2025 Garfunkelux Holdco 3 SA 7.75%	5,159,416	0
20.1020,000	Aggreko Holdings Inc 5.25% 15/10/2026	1,022,168	0.04		1/11/2025	3,509,002	0.
USD 837,000	Albion Financing 1 SARL / Aggreko Holdings Inc '144A'	1,022,100	0.01		Herens Holdco Sarl '144A' 4.75% 15/5/2028	236,978	0.
EUD 704 000	6.125% 15/10/2026	812,978	0.03		Herens Holdco Sarl '144A' 4.75% 15/5/2028	1,081,854	0.
	Altice Financing SA 2.25% 15/1/2025	762,179	0.03	EUR 2,680,000	Herens Midco Sarl 5.25% 15/5/2029	2,576,618	0.
	Altice Financing SA 3% 15/1/2028	529,312	0.02	EUR 2,379,000	HSE Finance Sarl 5.625% 15/10/2026	2,608,507	0.
EUR 1,749,000	Altice Financing SA 4.25% 15/8/2029*	1,774,539	0.08	USD 880,000	ION Trading Technologies Sarl '144A' 5.75% 15/5/2028	866,131	0.0
USD 3,161,000	Altice Financing SA '144A' 5% 15/1/2028	2,874,661	0.12	USD 200,000	ION Trading Technologies Sarl '144A' 5.75% 15/5/2028	196,848	0.
USD 3,465,000	Altice Financing SA '144A' 5.75% 15/8/2029	3,166,508	0.13	USD 1,762,000	JSM Global Sarl 4.75% 20/10/2030	1,539,548	0.
USD 2,764,000	Altice France Holding SA '144A' 6% 15/2/2028*	2,455,745	0.10	USD 1,773,000	Klabin Finance SA 4.875% 19/9/2027	1,813,779	0.
EUR 1,255,000	Altice France Holding SA 8% 15/5/2027	1,463,557	0.06	EUR 789,000	Kleopatra Finco Sarl 4.25% 1/3/2026*	796,691	0.
USD 4,174,000	Altice France Holding SA '144A' 10.5% 15/5/2027	4,388,126	0.19	EUR 300,000	Lincoln Financing SARL FRN		
USD 5,951,000	Altice France Holding SA '144A' 10.5% 15/5/2027	6,256,286	0.19	EUR 1,750,000	1/4/2024 Lune Holdings Sarl 5.625%	337,962	0.0
USD 2,133	ARD Finance SA '144A' 6.5%			EUR 1,300,000	15/11/2028 Matterhorn Telecom SA 4%	1,807,362	0.
USD 4,012,492	30/6/2027 ARD Finance SA '144A' 6.5%	2,052	0.00	USD 796,000	15/11/2027 MHP Lux SA 6.95% 3/4/2026*	1,420,657 318,400	0. 0.
EUR 2,700,000	30/6/2027 Aroundtown SA FRN 23/9/2024	3,859,215	0.16	USD 2,138,400	Millicom International Cellular SA 6.25% 25/3/2029	2,194,945	0.
USD 233,000	(Perpetual)* B2W Digital Lux Sarl 4.375%	2,970,868	0.13	EUR 600,000	Monitchem HoldCo 2 SA 9.5% 15/9/2026*	708,766	0.
	20/12/2030	201,409	0.01			,-==	

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 2,608,000	Monitchem HoldCo 3 SA 5.25%			USD 2,444,000	Metalsa S A P I De Cv 3.75%		
LISD 1 529 000	15/3/2025* Petrorio Luxembourg Trading	2,917,145	0.12	USD 2 428 000	4/5/2031 Nemak SAB de CV 3.625%	2,191,700	0.09
	Sarl 6.125% 9/6/2026	1,495,591	0.06		28/6/2031	2,152,604	0.09
	Rossini Sarl 6.75% 30/10/2025 SES SA FRN 27/5/2026	1,526,316	0.06	USD 9,787,000	Petroleos Mexicanos 4.5% 23/1/2026	9,591,260	0.41
-IID 1 171 368	(Perpetual) Summer BC Holdco A Sarl	2,222,066	0.09	USD 8,383,000	Petroleos Mexicanos 5.95% 28/1/2031	7,787,807	0.33
	9.25% 31/10/2027	1,363,898	0.06	USD 8,322,000	Petroleos Mexicanos 6.7%		
:UR 3,443,000	Summer BC Holdco B SARL 5.75% 31/10/2026	3,902,364	0.17	USD 3,598,000	16/2/2032* Petroleos Mexicanos 6.84%	7,980,798	0.34
JSD 1,378,000	Telecom Italia Capital SA 6% 30/9/2034	1,312,070	0.06	USD 5.093.000	23/1/2030 Petroleos Mexicanos 6.84%	3,589,005	0.15
JSD 1,378,000	Telecom Italia Capital SA 6.375% 15/11/2033		0.06		23/1/2030 Petroleos Mexicanos 6.875%	5,080,268	0.22
USD 415,000	Telecom Italia Capital SA	1,350,871			16/10/2025	225,674	0.01
USD 317.000	7.2% 18/7/2036 Telecom Italia Capital SA	420,036	0.02	USD 5,199,000	Petroleos Mexicanos 7.69% 23/1/2050	4,628,150	0.20
	7.721% 4/6/2038	331,848	0.01	USD 4,571,000	Trust Fibra Uno 4.869%		
, ,	Telecom Italia Finance SA 7.75% 24/1/2033*	1,865,258	0.08		15/1/2030*	4,511,268 75,049,951	0.19 3.19
USD 1,200,000	Telenet Finance Luxembourg Notes Sarl '144A' 5.5%				Mongolia	. 0,0 .0,00 .	
	1/3/2028*	1,200,000	0.05	USD 700,000	Mongolian Mining Corp/Energy Resources LLC 9.25%		
		114,982,234	4.89		15/4/2024	507,432	0.02
USD 2,811,000	Marshall Islands Danaos Corp '144A' 8.5%				Morocco		
	1/3/2028	2,997,046	0.13	USD 1,211,000	OCP SA 3.75% 23/6/2031	1,078,934	0.05
3,062,000	Seaspan Corp '144A' 5.5% 1/8/2029	2,951,231	0.12	EUR 2,100,000	Netherlands Abertis Infraestructuras Finance		
		5,948,277	0.25		BV FRN 24/11/2025 (Perpetual)	2,274,237	0.10
ISD 1 000 000	Mauritius CA Magnum Holdings 5.375%			USD 5,042,000	Braskem Netherlands Finance		
	31/10/2026	1,008,250	0.04	USD 2,246,000	BV FRN 23/1/2081 Clear Channel International BV	5,592,208	0.24
SD 2,488,000	CA Magnum Holdings '144A' 5.375% 31/10/2026	2,508,526	0.11	USD 1 100 000	'144A' 6.625% 1/8/2025 Diamond BC BV '144A' 4.625%	2,293,649	0.10
USD 442,000	Greenko Mauritius Ltd 6.25% 21/2/2023*	446,420	0.02		1/10/2029	1,010,887	0.04
	217272020	3,963,196	0.17	USD 134,000	Diamond BC BV '144A' 4.625% 1/10/2029	122,145	0.01
	Mexico	· · ·		CHF 1,200,000	Dufry One BV 0.75% 30/3/2026	1,226,242	0.05
USD 2,518,000	Banco Mercantil del Norte SA/Grand Cayman FRN			EUR 400,000	Dufry One BV 2.5%	, ,	
100 4 004 000	10/1/2028 (Perpetual)*	2,466,066	0.11	USD 1,725,000	15/10/2024 Elastic NV '144A' 4.125%	437,211	0.02
JSD 1,391,000	Banco Mercantil del Norte SA/Grand Cayman FRN				15/7/2029 Energizer Gamma Acquisition	1,589,389	0.07
1120 860 000	27/6/2029 (Perpetual) Banco Mercantil del Norte	1,363,876	0.06		BV 3.5% 30/6/2029	1,149,164	0.05
000 000,000	SA/Grand Cayman FRN				IPD 3 BV 5.5% 1/12/2025 Naturgy Finance BV FRN	661,818	0.03
USD 4,027,000	24/1/2032 (Perpetual) BBVA Bancomer SA/Texas FRN	793,584	0.03		23/11/2026 (Perpetual) Nobel Bidco BV 3.125%	2,059,709	0.09
ISD 3 634 000	18/1/2033* BBVA Bancomer SA/Texas FRN	3,873,169	0.16	, ,	15/6/2028*	2,904,730	0.12
	13/9/2034	3,597,387	0.15	EUR 1,763,000	Nobian Finance BV 3.625% 15/7/2026*	1,857,948	0.08
JSD 3,926,000	Braskem Idesa SAPI 6.99% 20/2/2032	3,769,039	0.16	EUR 672,000	OI European Group BV 2.875%		
JSD 3,521,000	Cemex SAB de CV FRN			EUR 200,000	15/2/2025 OI European Group BV 3.125%	735,856	0.03
EUR 654,000	8/6/2026 (Perpetual)* Cemex SAB de CV 3.125%	3,372,062	0.14	USD 7.527.000	15/11/2024 Petrobras Global Finance BV	223,580	0.01
	19/3/2026 Cemex SAB de CV 3.875%	740,845	0.03		5.093% 15/1/2030*	7,456,434	0.32
USD 2,825,000	11/7/2031*	2,510,719	0.11		Petrobras Global Finance BV 5.6% 3/1/2031	1,089,636	0.05
	Compy SAP do CV/ = 20/			USD 3 663 000	Petrobras Global Finance BV		
	Cemex SAB de CV 5.2% 17/9/2030	927,676	0.04	000 0,000,000	6 85% 5/6/2115	3 385 354	0 14
USD 943,000		927,676 3,896,994	0.04		6.85% 5/6/2115 Repsol International Finance BV FRN 11/3/2026	3,385,354	0.14

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 2,303,000	Repsol International Finance BV FRN 11/9/2028			EUR 900,000	ZF Europe Finance BV 2.5% 23/10/2027*	933,531	0.04
USD 1,518,000	(Perpetual) Sensata Technologies BV	2,579,739	0.11		Ziggo Bond Co BV '144A' 5.125% 28/2/2030	1,663,611	0.07
USD 1,424,000	'144A' 4% 15/4/2029 Sensata Technologies BV '144A' 4% 15/4/2029	1,468,498 1,377,563	0.06		Ziggo Bond Co BV '144A' 6% 15/1/2027 Ziggo BV 2.875% 15/1/2030	203,503	0.01 0.01
USD 943,000	Sensata Technologies BV '144A' 5% 1/10/2025	972,426	0.04		Ziggo BV '144A' 4.875% 15/1/2030	311,217 325,594	0.01
USD 236,000	Sensata Technologies BV '144A' 5.625% 1/11/2024	247,515	0.01			86,502,739	3.68
	Summer BidCo BV 9% 15/11/2025	2,101,781	0.09	USD 750,000	Pakistan Pakistan Water & Power		
	Summer BidCo BV 9% 15/11/2025	679,192	0.03		Development Authority 7.5% 4/6/2031	630,000	0.03
	Telefonica Europe BV FRN 14/12/2024 (Perpetual) Telefonica Europe BV FRN	1,395,646	0.06	USD 2,194,000	Panama Cable Onda SA 4.5% 30/1/2030	2,086,143	0.09
	22/6/2026 (Perpetual) Teva Pharmaceutical Finance	1,346,487	0.06		Carnival Corp '144A' 4% 1/8/2028 Carnival Corp '144A' 5.75%	5,217,742	0.22
20.1.000,000	Netherlands II BV 1.625% 15/10/2028*	553,235	0.02	USD 2,941,000	1/3/2027 Carnival Corp '144A' 6%	5,215,940	0.22
EUR 1,654,000	Teva Pharmaceutical Finance Netherlands II BV 3.75% 9/5/2027	1,745,877	0.07	· ' '	1/5/2029 Carnival Corp 7.625% 1/3/2026 Carnival Corp '144A' 9.875%	2,865,637 1,511,172	0.12 0.06
EUR 987,000	Teva Pharmaceutical Finance Netherlands II BV 4.375% 9/5/2030	1,032,404	0.04		1/8/2027 Carnival Corp 10.125% 1/2/2026* Carnival Corp '144A' 10.5%	1,989,627 3,026,382	0.09 0.13
EUR 2,000,000	Teva Pharmaceutical Finance Netherlands II BV 4.5%	1,032,404	0.04		1/2/2026	3,644,917 25,557,560	0.16 1.09
EUR 1,400,000	1/3/2025 Teva Pharmaceutical Finance	2,235,386	0.09	USD 2.990.000	Paraguay Banco Continental SAECA		
1100 650 000	Netherlands II BV 6% 31/1/2025	1,633,483	0.07	, ,	2.75% 10/12/2025 Peru	2,800,972	0.12
	Teva Pharmaceutical Finance Netherlands III BV 3.15% 1/10/2026	601,338	0.03		InRetail Consumer 3.25% 22/3/2028	2,775,397	0.12
USD 1,352,000	Teva Pharmaceutical Finance Netherlands III BV 4.1% 1/10/2046	1,075,800	0.05		Minsur SA 4.5% 28/10/2031* Petroleos del Peru SA 4.75% 19/6/2032*	2,577,837 2,980,099	0.11
USD 2,605,000	Teva Pharmaceutical Finance Netherlands III BV 4.75%	1,010,000	0.00			8,333,333	0.35
USD 240,000	9/5/2027 Teva Pharmaceutical Finance Netherlands III BV 6.75%	2,507,736	0.11	USD 359,000	Poland Canpack SA / Canpack US LLC '144A' 3.125% 1/11/2025	352,357	0.02
USD 737,000	1/3/2028 Teva Pharmaceutical Finance Netherlands III BV 7.125%	251,936	0.01	EUR 3,000,000	Portugal Banco Espirito Santo SA (Restricted) (Defaulted)		
EUR 854,000	31/1/2025 Titan Holdings II BV 5.125% 15/7/2029	773,043 877,406	0.03	EUR 4,400,000	8/5/2017 (Zero Coupon) Banco Espirito Santo SA (Restricted) (Defaulted)	589,236	0.02
	Trivium Packaging Finance BV '144A' 5.5% 15/8/2026	3,296,908	0.14	EUR 3.400.000	15/1/2018 (Zero Coupon) Banco Espirito Santo SA	864,212	0.04
	Trivium Packaging Finance BV '144A' 8.5% 15/8/2027	6,655,566	0.28	, , , , , , , , , , , , , , , , , , , ,	(Restricted) (Defaulted) 21/1/2019 (Zero Coupon)	667,800	0.03
	United Group BV 4% 15/11/2027* United Group BV 4.625%	2,474,687	0.11		0-4	2,121,248	0.09
	15/8/2028 United Group BV 4.875%	1,350,578	0.06	USD 2,600,000	Qatar Commercial Bank PSQC/The FRN 3/3/2026 (Perpetual)	2,595,177	0.11
	1/7/2024 United Group BV 5.25%	775,833	0.03		Singapore	2,000,111	<u> </u>
USD 2,003,000	1/2/2030 UPC Broadband Finco BV	619,116	0.03		JGC Ventures Pte Ltd 30/6/2025 (Zero Coupon)	772	0.00
EUR 439,000	'144A' 4.875% 15/7/2031 UPC Holding BV 3.875%	1,911,173	0.08		JGC Ventures Pte Ltd 3% 30/6/2025 LMIRT Capital Pte Ltd 7.25%	645,507	0.03
EUR 2,292,000	15/6/2029 VZ Secured Financing BV 3.5% 15/1/2032	476,577 2,418,911	0.02		19/6/2024* Medco Oak Tree Pte Ltd	993,750	0.04
EUR 1,000,000	ZF Europe Finance BV 2% 23/2/2026	1,055,147	0.10		7.375% 14/5/2026*	506,250	0.02

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% c Ne Asset
	Medco Platinum Road Pte Ltd	· · · ·		<u> </u>	Sri Lanka	` ` `	
,	6.75% 30/1/2025* Theta Capital Pte Ltd 8.125%	949,965	0.04	USD 1,000,000	Sri Lanka Government International Bond 6.825%		
002 002,000	22/1/2025*	700,650	0.03		18/7/2026	480,885	0.0
		3,796,894	0.16	USD 1,150,000	Sri Lanka Government		
	South Africa				International Bond 6.85% 14/3/2024	562,856	0.0
USD 1,095,000	Eskom Holdings SOC Ltd			USD 1,000,000	Sri Lanka Government	002,000	0.0
LISD 1 125 000	6.35% 10/8/2028 Eskom Holdings SOC Ltd '144A'	1,119,808	0.05		International Bond 6.85%	400 550	
03D 1,123,000	7.125% 11/2/2025	1,109,121	0.05		3/11/2025	489,550	0.0
USD 1,056,000	Eskom Holdings SOC Ltd '144A'	4.050.044			•	1,533,291	0.0
USD 2.000.000	8.45% 10/8/2028 Growthpoint Properties	1,058,944	0.04	FUR 2 025 000	Sweden Fastighets AB Balder 2.873%		
_,,,,,,,,	International Pty Ltd 5.872%			2011 2,020,000	2/6/2081	1,990,033	0.0
1100 4 000 000	2/5/2023	2,031,475	0.09	EUR 775,000	Heimstaden Bostad AB FRN	700 440	
05D 1,900,000	Transnet SOC Ltd 4% 26/7/2022	1,891,892	0.08	FUR 2 275 000	15/1/2026 (Perpetual) Heimstaden Bostad AB FRN	796,446	0.
		7,211,240	0.31	2011 2,210,000	1/2/2027 (Perpetual)	2,183,118	0.
	South Korea	.,,		EUR 1,925,000	Heimstaden Bostad AB FRN	4 0 40 00 4	•
USD 400.000	KDB Life Insurance Co Ltd FRN			EUR 300 000	29/10/2027 (Perpetual) Intrum AB 3% 15/9/2027	1,849,824 310,403	0. 0.
,	21/5/2023 (Perpetual)	399,800	0.02		Intrum AB 3.5% 15/7/2026	2,702,780	0.
	Spain			, ,	Intrum AB 4.875% 15/8/2025	2,033,304	0.
EUR 731,000	Aedas Homes Opco SLU 4%			EUR 272,000	Verisure Holding AB FRN 15/4/2025	205.050	0
1100 0 400 000	15/8/2026	812,937	0.03	EUR 2.071.000	Verisure Holding AB 3.25%	305,959	0.
USD 2,400,000	Al Candelaria Spain SA 5.75% 15/6/2033	2,128,044	0.09	, ,	15/2/2027	2,186,836	0.
,	Almirall SA 2.125% 30/9/2026*	727,246	0.03	EUR 760,000	Verisure Holding AB 3.5% 15/5/2023	855,940	0.
EUR 1,400,000	Banco Bilbao Vizcaya			EUR 745.000	Verisure Holding AB 3.875%	000,940	U.
	Argentaria SA FRN 29/3/2024 (Perpetual)*	1,620,131	0.07		15/7/2026	819,781	0.
EUR 1,800,000	Banco Bilbao Vizcaya	.,,		EUR 1,717,000	Verisure Midholding AB 5.25%	1 040 040	0.
	Argentaria SA FRN 15/1/2026 (Perpetual)	2,099,732	0.09	EUR 1,706,000	15/2/2029 Volvo Car AB 2.5% 7/10/2027	1,849,949 1,932,274	0.
EUR 1,100,000	Banco de Sabadell SA FRN	2,000,102	0.00			19,816,647	0.
EUD 4 000 000	17/1/2030*	1,165,205	0.05		Switzerland		
EUR 4,000,000	Banco de Sabadell SA FRN 15/4/2031	4,205,912	0.18	USD 400,000	Credit Suisse Group AG FRN		
EUR 1,600,000	Banco Santander SA FRN	,,-		USD 1 064 000	11/12/2023 (Perpetual) Credit Suisse Group AG FRN	422,758	0.
FUD 1 900 000	14/1/2026 (Perpetual)*	1,728,568	0.07	000 1,004,000	18/12/2024 (Perpetual)	1,098,580	0.
EUR 1,800,000	CaixaBank SA FRN 19/9/2023 (Perpetual)*	2,099,712	0.09	USD 600,000	Credit Suisse Group AG '144A'		_
EUR 12,200,000	Cellnex Telecom SA 0.75%	2,000,1.12	0.00	LISD 2 100 000	FRN 18/12/2024 (Perpetual)* Credit Suisse Group AG FRN	619,500	0.
FUD 0 700 000	20/11/2031	11,960,446	0.51	000 2,100,000	12/9/2025 (Perpetual)*	2,184,315	0.
EUR 2,706,000	Food Service Project SA 5.5% 21/1/2027*	2,958,321	0.13	USD 590,000	Credit Suisse Group AG '144A'		
EUR 1,705,000	Grupo Antolin-Irausa SA 3.5%	_,000,021		1160 680 000	FRN 11/2/2027 (Perpetual) UBS Group AG '144A' FRN	566,400	0.
EUD 000 000	30/4/2028*	1,663,609	0.07	000,000	10/2/2031 (Perpetual)	620,500	0.
EUR 600,000	International Consolidated Airlines Group SA 0.625%					5,512,053	0.
	17/11/2022	664,590	0.03		Turkey	. , -	
EUR 2,300,000	International Consolidated			USD 1,722,000	Akbank TAS 6.8% 6/2/2026	1,678,950	0.
	Airlines Group SA 1.125% 18/5/2028	2,389,691	0.10	USD 1,539,000	KOC Holding AS 5.25%	4 500 007	^
EUR 1,400,000	International Consolidated	_,000,001	5.10	USD 874 000	15/3/2023* KOC Holding AS 6.5%	1,539,007	0.
	Airlines Group SA 2.75%	1 510 050	0.00	332 374,000	11/3/2025	887,322	0.
EUR 1.000 000	25/3/2025 International Consolidated	1,516,252	0.06	USD 1,566,000	Turk Telekomunikasyon AS	1 557 050	^
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Airlines Group SA 3.75%			USD 1 606 000	6.875% 28/2/2025 Turkiye Sise ve Cam Fabrikalari	1,557,352	0.
ELID 040 000	25/3/2029	1,074,586	0.05	1,000,000	AS 6.95% 14/3/2026	1,614,030	0.
EUR 819,000	Kaixo Bondco Telecom SA 5.125% 30/9/2029	859,431	0.04			7,276,661	0.
EUR 1,665,000	Lorca Telecom Bondco SA 4%	555,751	0.04		United Arab Emirates		
FUE 442.225	18/9/2027	1,800,800	0.08	USD 3,340,000	Oztel Holdings SPC Ltd 5.625%		
EUR 440,000	Tendam Brands SAU FRN 15/9/2024*	490,786	0.02		24/10/2023	3,427,675	0.
EUR 235,000	Tendam Brands SAU 5%	700,700	0.02		United Kingdom		
EUR 235,000	15/9/2024*	263,588	0.01	USD 361,229	Ardonagh Midco 2 Plc '144A' 11.5% 15/1/2027	390,127	0.
					11.5% 15/1/2027	34H T27	()

^{*} All or a portion of this security represents a security on loan.

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	-	(002)			·	(332)	
GBP 1,200,000	Arqiva Broadcast Finance Plc 6.75% 30/9/2023	1,612,241	0.07	EUR 1,300,000	Jaguar Land Rover Automotive Plc 4.5% 15/1/2026	1,442,455	0.06
GBP 1,800,000	Barclays Plc FRN 15/6/2025	1,012,211	0.07	EUR 1,640,000	Jaguar Land Rover Automotive	1,112,100	0.00
	(Perpetual)	2,507,425	0.11		Plc 4.5% 15/7/2028*	1,764,291	0.07
USD 400,000	Barclays Plc FRN 15/12/2025			USD 200,000	Jaguar Land Rover Automotive		
CBB 600 000	(Perpetual) Barclays Plc FRN 15/12/2025	416,500	0.02	ELID 2 200 000	Plc '144A' 5.875% 15/1/2028 Jaquar Land Rover Automotive	198,323	0.01
GBF 000,000	(Perpetual)	819,989	0.03	EUR 2,300,000	Plc 6.875% 15/11/2026*	2,754,651	0.12
USD 2,075,000	Barclays Plc FRN 15/3/2028	010,000	0.00	USD 240,000	Jaguar Land Rover Automotive	2,701,001	0.12
	(Perpetual)	1,909,000	0.08		Plc '144A' 7.75% 15/10/2025	254,708	0.01
	Barclays Plc 5.2% 12/5/2026	428,148	0.02	USD 400,000	Jaguar Land Rover Automotive	404.544	0.00
EUR 1,600,000	BCP V Modular Services Finance II Plc 4.75%			CRD 761 000	Plc '144A' 7.75% 15/10/2025 Jerrold Finco Plc 4.875%	424,514	0.02
	30/11/2028	1,711,903	0.07	GBF 701,000	15/1/2026	996,226	0.04
GBP 1,900,000	BCP V Modular Services	.,,		GBP 2,087,000	Jerrold Finco Plc 5.25%	,	
	Finance II Plc 6.125%				15/1/2027	2,726,259	0.12
000 0004 000	30/11/2028	2,384,044	0.10	USD 2,393,000	Liquid Telecommunications	0.007.400	0.40
GBP 2,204,000	Bellis Acquisition Co Plc 3.25% 16/2/2026	2 600 784	0.11	USD 335 000	Financing Plc 5.5% 4/9/2026	2,327,192	0.10
GBP 1 226 000	Bellis Acquisition Co Plc 4.5%	2,699,784	0.11	03D 323,000	Mclaren Finance Plc '144A' 7.5% 1/8/2026	324,058	0.01
03. 1,220,000	16/2/2026	1,559,003	0.07	USD 631,000	Merlin Entertainments Ltd	02 .,000	0.0.
USD 2,655,000	Bidvest Group UK Plc/The				'144A' 5.75% 15/6/2026	655,959	0.03
	3.625% 23/9/2026	2,548,800	0.11	GBP 875,000	National Express Group Plc		
USD 1,800,000	British Telecommunications Plc '144A' FRN 23/11/2081	1,721,718	0.07	1160 400 000	FRN 26/11/2025 (Perpetual) Neptune Energy Bondco Plc	1,150,017	0.05
USD 1.400.000	British Telecommunications Plc	1,721,710	0.07	03D 400,000	6.625% 15/5/2025	405,120	0.02
1,100,000	'144A' FRN 23/11/2081	1,342,551	0.06	USD 4,013,000	Neptune Energy Bondco Plc	100,120	0.02
GBP 975,000	BUPA Finance Plc FRN				'144A' 6.625% 15/5/2025	4,064,366	0.17
	24/9/2031 (Perpetual)	1,107,383	0.05	GBP 1,789,000	Ocado Group Plc 3.875%		
GBP 3,846,000	Constellation Automotive			CPD 1 007 000	8/10/2026* Pinewood Finance Co Ltd	2,174,948	0.09
	Financing Plc 4.875% 15/7/2027	4,760,328	0.20	GBF 1,007,000	3.25% 30/9/2025	1,315,382	0.06
EUR 2,037,000	EC Finance Plc 3% 15/10/2026	2,268,653	0.10	USD 1,117,000	Polyus Finance Plc 3.25%	.,0.0,002	0.00
EUR 280,000	eG Global Finance Plc 3.625%				14/10/2028	733,869	0.03
EUD 000 000	7/2/2024	302,402	0.01	GBP 1,090,000	Premier Foods Finance Plc	1 000 701	
EUR 200,000	eG Global Finance Plc 4.375% 7/2/2025	215,592	0.01	EUR 835 000	3.5% 15/10/2026 Rolls-Royce Plc 4.625%	1,388,724	0.06
EUR 2.334.000	eG Global Finance Plc 6.25%	213,332	0.01	LOIX 000,000	16/2/2026*	975,261	0.04
,,	30/10/2025*	2,586,629	0.11	USD 4,820,000	Rolls-Royce Plc '144A' 5.75%		
USD 2,267,000	eG Global Finance Plc '144A'				15/10/2027	5,024,079	0.21
LICD C4C 000	6.75% 7/2/2025	2,255,404	0.10	EUR 556,000	Sherwood Financing Plc FRN	040 004	0.00
050 616,000	eG Global Finance Plc '144A' 8.5% 30/10/2025	623,438	0.03	FUR 2 772 000	15/11/2027* Sherwood Financing Plc 4.5%	616,631	0.03
USD 200.000	eG Global Finance Plc '144A'	020,400	0.00	2017 2,772,000	15/11/2026*	2,974,288	0.13
	8.5% 30/10/2025	202,415	0.01	GBP 611,000	Stonegate Pub Co Financing	,- ,	
GBP 100,000	Greene King Finance Plc FRN				2019 Plc 8% 13/7/2025	831,425	0.04
CDD 400 000	15/12/2034	111,311	0.00	GBP 4,064,000	Stonegate Pub Co Financing	F F0F 204	0.04
GBP 100,000	Greene King Finance Plc FRN 15/3/2036	110,752	0.00	GRP 3 097 000	2019 Plc 8.25% 31/7/2025 Thames Water Kemble Finance	5,565,394	0.24
USD 376.000	Harbour Energy Plc '144A' 5.5%	110,732	0.00	ODI 3,091,000	Plc 4.625% 19/5/2026	4,081,512	0.17
	15/10/2026	372,272	0.02	GBP 1,600,000	Unique Pub Finance Co Plc/	.,,	
GBP 1,300,000	Heathrow Finance Plc FRN				The 6.464% 30/3/2032	2,549,274	0.11
ODD 4 057 000	1/3/2024	1,755,041	0.07	USD 710,000	Vedanta Resources Finance II	005 007	0.00
GBP 1,057,000	Heathrow Finance Plc (Step-up coupon) 4.625% 1/9/2029	1,357,155	0.06	LISD 375 000	Plc 8% 23/4/2023 Vedanta Resources Finance II	665,297	0.03
USD 2.310.000	HSBC Bank Plc FRN 30/6/2022	1,557,155	0.00	000 373,000	Plc '144A' 8.95% 11/3/2025	351,562	0.01
,. ,,	(Perpetual)*	1,919,933	0.08	USD 550,000	Vedanta Resources Ltd 6.375%	,	
USD 285,000	HSBC Holdings Plc FRN				30/7/2022	541,259	0.02
CDD 4 447 000	17/12/2030 (Perpetual)	263,483	0.01	GBP 3,008,000	Very Group Funding Plc/The	2 000 740	0.40
GBP 1,117,000	Iceland Bondco Plc 4.375% 15/5/2028	1,271,779	0.05	EUR 1 663 000	6.5% 1/8/2026* Virgin Media Finance Plc 3.75%	3,880,716	0.16
GBP 1,100,000	Iceland Bondco Plc 4.625%	1,211,119	0.00	2017 1,000,000	15/7/2030	1,692,697	0.07
,,.,.	15/3/2025	1,337,374	0.06	GBP 500,000	Virgin Media Secured Finance	, ,	
EUR 2,100,000	International Game Technology				Plc 4.25% 15/1/2030*	612,816	0.03
EUD 400 000	Plc 3.5% 15/6/2026	2,345,087	0.10	USD 697,000	Virgin Media Secured Finance	654 007	0.00
EUR 100,000	International Game Technology Plc 3.5% 15/6/2026	111,671	0.00	GRP 100 000	Plc '144A' 4.5% 15/8/2030 Virgin Media Secured Finance	651,207	0.03
GBP 1.867.000	Iron Mountain UK Plc 3.875%	111,071	0.00	GDF 100,000	Plc 5.25% 15/5/2029	132,943	0.01
		0.400.400	0.11	HSD 400 000	Virgin Media Secured Finance	,	
,,	15/11/2025	2,493,493	0.11	030 400,000	Virgin Micala Occarca i manoc		

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Vmed O2 UK Financing I Plc	(332)			Albertsons Cos Inc / Safeway	(302)	
USD 236,000	4% 31/1/2029 Vmed O2 UK Financing I Plc	2,187,525	0.09		Inc / New Albertsons LP / Albertsons LLC '144A'		
GBP 2,374,000	'144A' 4.25% 31/1/2031 Vmed O2 UK Financing I Plc	217,280	0.01	USD 100,000	4.625% 15/1/2027 Albertsons Cos Inc / Safeway	967,311	0.04
USD 2,414,000	4.5% 15/7/2031 Vmed O2 UK Financing I Plc '144A' 4.75% 15/7/2031	2,876,346	0.12		Inc / New Albertsons LP / Albertsons LLC '144A'	100 500	0.00
USD 1,200,000	Vodafone Group Plc FRN 3/10/2078	2,289,727 1,246,308	0.10	USD 1,067,000	4.875% 15/2/2030 Albertsons Cos Inc / Safeway Inc / New Albertsons LP /	100,500	0.00
EUR 2,524,000	Vodafone Group Plc FRN 3/10/2078*	2,864,831	0.12		Albertsons LLC '144A' 5.875% 15/2/2028	1,107,146	0.05
EUR 700,000	Vodafone Group Plc FRN 27/8/2080	716,353	0.03	USD 477,000	Allegheny Technologies Inc 4.875% 1/10/2029	460,388	0.02
EUR 1,400,000	Vodafone Group Plc FRN 27/8/2080	1,508,286	0.06	USD 538,000	Allegheny Technologies Inc 5.125% 1/10/2031	527,485	0.02
		120,377,479	5.12	USD 7,504,000	Alliant Holdings Intermediate LLC / Alliant Holdings	,	
USD 679,000	United States 180 Medical Inc '144A' 3.875%	050.047			Co-Issuer '144A' 4.25% 15/10/2027	7,235,094	0.31
USD 398,000	15/10/2029 Acadia Healthcare Co Inc '144A'	650,917	0.03	USD 5,434,000	Alliant Holdings Intermediate LLC / Alliant Holdings		
USD 554,000	5% 15/4/2029 Acadia Healthcare Co Inc '144A' 5.5% 1/7/2028	394,269 556,294	0.02	LISD 0 642 000	Co-Issuer '144A' 5.875% 1/11/2029	5,100,434	0.22
USD 598,000	ACI Worldwide Inc '144A' 5.75% 15/8/2026	621,513	0.02	05D 9,042,000	Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer '144A' 6.75%		
USD 1,024,000	Acrisure LLC / Acrisure Finance Inc '144A' 6% 1/8/2029	926,208	0.04	USD 4 444 000	15/10/2027 Allied Universal Holdco LLC /	9,466,949	0.40
USD 2,027,000	Acuris Finance US Inc / Acuris Finance SARL '144A' 5%				Allied Universal Finance Corp '144A' 6% 1/6/2029	4,161,228	0.18
USD 396,000	1/5/2028 AdaptHealth LLC '144A' 5.125% 1/3/2030	1,894,971 366,771	0.08	USD 7,584,000	Allied Universal Holdco LLC / Allied Universal Finance Corp	7 700 040	0.22
USD 217,000	AdaptHealth LLC '144A' 6.125% 1/8/2028	216,788	0.02	USD 2,910,000	'144A' 6.625% 15/7/2026 Allied Universal Holdco LLC / Allied Universal Finance Corp	7,780,843	0.33
USD 500,000	Adient US LLC '144A' 9% 15/4/2025	528,705	0.02	FUR 1 338 000	'144A' 9.75% 15/7/2027 Allied Universal Holdco LLC/	3,058,410	0.13
USD 97,000	ADT Security Corp/The 4.125% 15/6/2023	98,503	0.00		Allied Universal Finance Corp/Atlas Luxco 4 Sarl		
USD 639,000	Advanced Drainage Systems Inc '144A' 5% 30/9/2027	639,971	0.03	USD 2,532,000	3.625% 1/6/2028 Allied Universal Holdco LLC/	1,420,977	0.06
	Advantage Sales & Marketing Inc '144A' 6.5% 15/11/2028	346,725	0.01		Allied Universal Finance Corp/Atlas Luxco 4 Sarl		
USD 2,328,000	Aethon United BR LP / Aethon United Finance Corp '144A' 8.25% 15/2/2026	2,446,588	0.10	USD 1,191,000	'144A' 4.625% 1/6/2028 Allied Universal Holdco LLC/ Allied Universal Finance	2,377,940	0.10
USD 398,000	Affinity Gaming '144A' 6.875% 15/12/2027	391,704	0.02		Corp/Atlas Luxco 4 Sarl '144A' 4.625% 1/6/2028	1,135,273	0.05
USD 109,000	Affinity Gaming '144A' 6.875% 15/12/2027	107,276	0.00	USD 1,439,000	Allied Universal Holdco LLC/ Allied Universal Finance	.,,	0.00
USD 1,000,000	AGL CLO 17 Ltd 6.594% 21/1/2035	1,000,000	0.04		Corp/Atlas Luxco 4 Sarl '144A' 4.625% 1/6/2028	1,371,669	0.06
USD 1,000,000	AGL CLO 5 Ltd 6.704% 20/7/2034	996,181	0.04	GBP 621,000	Allied Universal Holdco LLC/ Allied Universal Finance	,- ,	
USD 478,000	Ahead DB Holdings LLC '144A' 6.625% 1/5/2028	456,258	0.02		Corp/Atlas Luxco 4 Sarl 4.875% 1/6/2028	777,811	0.03
USD 1,253,000	AHP Health Partners Inc '144A' 5.75% 15/7/2029	1,186,065	0.05	USD 505,000	Allison Transmission Inc '144A' 3.75% 30/1/2031	469,908	0.02
	AHP Health Partners Inc '144A' 5.75% 15/7/2029	231,912	0.01	USD 501,000	Allison Transmission Inc '144A' 5.875% 1/6/2029	524,018	0.02
USD 1,328,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP /				Allison Transmission Inc '144A' 5.875% 1/6/2029	52,297	0.00
1160 00 000	Albertsons LLC '144A' 3.25% 15/3/2026 Albertsons Cos Inc / Safeway	1,278,107	0.05		AMC Entertainment Holdings Inc '144A' 7.5% 15/2/2029	1,976,955	0.08
03D 90,000	Inc / New Albertsons LP / Albertsons LLC '144A'				AMC Entertainment Holdings Inc '144A' 10% 15/6/2026	1,634,296	0.07
	4.625% 15/1/2027	90,309	0.00		AMC Networks Inc 4.25% 15/2/2029 AMC Networks Inc 4.75%	459,051	0.02
				USD 234,000	1/8/2025	232,580	0.01

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	-					(/	
,	AMC Networks Inc 5% 1/4/2024 American Airlines Inc '144A'	8,990	0.00		Arconic Corp '144A' 6.125% 15/2/2028	1,051,276	0.04
USD 136,000	11.75% 15/7/2025 American Airlines Inc '144A'	4,095,510	0.17	, ,	Arcosa Inc '144A' 4.375% 15/4/2029	1,600,295	0.07
USD 2,923,690	11.75% 15/7/2025 American Airlines Inc/	164,985	0.01		Aretec Escrow Issuer Inc '144A' 7.5% 1/4/2029	496,734	0.02
LICD 4 520 920	AAdvantage Loyalty IP Ltd '144A' 5.5% 20/4/2026	2,996,870	0.13		Arko Corp '144A' 5.125% 15/11/2029	802,983	0.03
USD 4,529,829	American Airlines Inc/ AAdvantage Loyalty IP Ltd	4 004 040	0.00		Asbury Automotive Group Inc 4.5% 1/3/2028	321,208	0.01
USD 221,000	'144A' 5.75% 20/4/2029 American Builders &	4,634,310	0.20		Asbury Automotive Group Inc 4.75% 1/3/2030	317,684	0.01
HSD 76 000	Contractors Supply Co Inc '144A' 3.875% 15/11/2029	206,082	0.01		Asbury Automotive Group Inc '144A' 5% 15/2/2032	701,028	0.03
050 76,000	American Builders & Contractors Supply Co Inc '144A' 4% 15/1/2028	74,258	0.00	USD 2,256,000	Ascent Resources Utica Holdings LLC / ARU Finance Corp '144A' 5.875% 30/6/2029	2,140,042	0.09
USD 145,000	American Finance Trust Inc / American Finance Operating	74,236	0.00	USD 1,870,000	Ascent Resources Utica Holdings LLC / ARU Finance		
	Partner LP '144A' 4.5% 30/9/2028	136,011	0.01	USD 51,000	Corp '144A' 9% 1/11/2027 ASGN Inc '144A' 4.625%	2,424,764	0.10
USD 285,000	AMN Healthcare Inc '144A' 4% 15/4/2029	271,142	0.01	USD 1,553,000	15/5/2028 Ashland LLC '144A' 3.375%	50,345	0.00
	Amsted Industries Inc '144A' 5.625% 1/7/2027	405,620	0.02	USD 125,000	1/9/2031 Ashland LLC '144A' 3.375%	1,432,892	0.06
	AmWINS Group Inc '144A' 4.875% 30/6/2029	1,193,141	0.05	USD 401,000	1/9/2031 Ashton Woods USA LLC /	115,333	0.00
	ANGI Group LLC '144A' 3.875% 15/8/2028	740,509	0.03		Ashton Woods Finance Co '144A' 4.625% 1/8/2029	380,499	0.02
USD 1,018,000	Antero Midstream Partners LP / Antero Midstream Finance	4 004 500	0.04	USD 647,000	Ashton Woods USA LLC / Ashton Woods Finance Co	040.004	0.00
USD 316,000	Corp '144A' 5.375% 15/6/2029 Antero Midstream Partners LP / Antero Midstream Finance	1,024,500	0.04	USD 180,000	'144A' 4.625% 1/4/2030 Ashton Woods USA LLC / Ashton Woods Finance Co	612,334	0.03
USD 346,000	Corp '144A' 5.75% 1/3/2027 Antero Resources Corp '144A'	321,462	0.01	USD 2,391,000	'144A' 6.625% 15/1/2028 ATP Tower Holdings LLC /	184,993	0.01
USD 498,000	5.375% 1/3/2030 Antero Resources Corp '144A'	352,532	0.02		Andean Tower Partners Colombia SAS / Andean	2 222 627	0.00
1160 030 000	7.625% 1/2/2029 Apache Corp 4.25% 15/1/2030	539,107 945,611	0.02 0.04	1160 333 000	Telecom Par 4.05% 27/4/2026 Austin BidCo Inc '144A' 7.125%	2,229,607	0.09
	Apache Corp 5.1% 1/9/2040	1,319,768	0.04	03D 233,000	15/12/2028	229,384	0.01
	Apache Corp 5.25% 1/2/2042	256,069	0.01	FUR 800 000	Avantor Funding Inc 2.625%	220,001	0.01
	Apache Corp 5.35% 1/7/2049	204,320	0.01		1/11/2025	893,847	0.04
	APi Escrow Corp '144A' 4.75% 15/10/2029	457,772	0.02	USD 642,000	Avantor Funding Inc '144A' 3.875% 1/11/2029	618,689	0.03
USD 595,000	APi Group DE Inc '144A' 4.125% 15/7/2029	545,276	0.02	USD 3,296,000	Avantor Funding Inc '144A' 4.625% 15/7/2028	3,345,489	0.14
USD 1,228,000	APX Group Inc '144A' 5.75% 15/7/2029	1,102,130	0.05		Avaya Inc '144A' 6.125% 15/9/2028	3,134,387	0.13
	APX Group Inc '144A' 6.75% 15/2/2027	733,349	0.03	USD 429,000	Avis Budget Car Rental LLC / Avis Budget Finance Inc		
	Aramark Services Inc '144A' 5% 1/4/2025	2,112,936	0.09	USD 1,747,000	'144A' 5.375% 1/3/2029 Axalta Coating Systems LLC	421,128	0.02
,	Aramark Services Inc '144A' 5% 1/2/2028	457,905	0.02		'144A' 3.375% 15/2/2029 Ball Corp 2.875% 15/8/2030	1,604,008 161,204	0.07
	Aramark Services Inc '144A' 6.375% 1/5/2025	626,951	0.03		Ball Corp 3.125% 15/9/2031 Banff Merger Sub Inc 8.375%	1,611,377	0.07
	Arches Buyer Inc '144A' 4.25% 1/6/2028	314,706	0.01	USD 274,000	1/9/2026 Bath & Body Works Inc 6.75%	954,842	0.04
USD 1,430,000	Archrock Partners LP / Archrock Partners Finance Corp '144A'	1 424 222	0.06	USD 947,000	1/7/2036 Bath & Body Works Inc 6.875%	294,465	0.01
USD 1,871,000	6.25% 1/4/2028 Archrock Partners LP / Archrock Partners Finance Corp '144A'	1,434,333	0.06	USD 258,000	1/11/2035 Bath & Body Works Inc 7.6% 15/7/2037	1,039,522 280,467	0.04
USD 1 420 000	6.25% 1/4/2028 Archrock Partners LP / Archrock	1,876,669	0.08	USD 1,603,000	Bausch Health Americas Inc '144A' 8.5% 31/1/2027*	1,630,564	0.01
000 1,420,000	Partners Finance Corp '144A' 6.875% 1/4/2027	1,446,646	0.06	USD 490,000	BCPE Empire Holdings Inc '144A' 7.625% 1/5/2027	466,730	0.07
USD 567,000	Arconic Corp '144A' 6%	585,428	0.03	USD 451,000	Beacon Roofing Supply Inc '144A' 4.125% 15/5/2029	419,096	0.02

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

	Description	Market Value	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
riolaling	Bescription	(005)	Aoooto	riolaling	Bescription	(005)	400010
EUR 153,000	Belden Inc 3.375% 15/7/2031	160,080	0.01	USD 6,051,000	Caesars Entertainment Inc		
	Belden Inc 3.875% 15/3/2028	758,283	0.03		'144A' 6.25% 1/7/2025	6,270,016	0.27
	Belden Inc 4.125% 15/10/2026	1,058,389	0.05	USD 807,000	Caesars Entertainment Inc	000 000	0.04
USD 5,072,000	Big River Steel LLC / BRS			116D 4 003 000	'144A' 8.125% 1/7/2027 Caesars Entertainment Inc	869,660	0.04
	Finance Corp '144A' 6.625% 31/1/2029	5,319,666	0.23	03D 4,993,000	'144A' 8.125% 1/7/2027	5,380,681	0.23
USD 700 000	Big River Steel LLC / BRS	3,319,000	0.23	USD 2 051 000	Caesars Resort Collection LLC /	3,360,061	0.23
002 700,000	Finance Corp '144A' 6.625%			002 2,001,000	CRC Finco Inc '144A' 5.75%		
	31/1/2029	734,181	0.03		1/7/2025	2,099,578	0.09
USD 1,156,000	Black Knight InfoServ LLC			USD 491,000	Callon Petroleum Co 6.125%		
	'144A' 3.625% 1/9/2028	1,091,420	0.05		1/10/2024	486,601	0.02
USD 363,000	Block Communications Inc			USD 112,000	Callon Petroleum Co 6.375%		
1100 4 634 000	'144A' 4.875% 1/3/2028 Block Inc '144A' 3.5% 1/6/2031	355,644	0.02 0.18	1160 3 363 000	1/7/2026 Callon Petroleum Co '144A' 8%	108,841	0.00
	Booz Allen Hamilton Inc '144A'	4,339,208	0.16	03D 2,202,000	1/8/2028*	2,321,095	0.10
000 001,000	3.875% 1/9/2028	808,467	0.03	USD 583.000	Callon Petroleum Co '144A' 8%	2,021,000	0.10
USD 1,959,000	Booz Allen Hamilton Inc '144A'	,			1/8/2028*	598,231	0.03
	4% 1/7/2029	1,933,533	0.08	USD 3,945,000	Callon Petroleum Co '144A' 9%		
EUR 3,875,000	Boxer Parent Co Inc 6.5%				1/4/2025	4,226,653	0.18
1100 4 000 000	2/10/2025	4,458,760	0.19	USD 190,000	Calpine Corp '144A' 3.75%	470.044	0.04
USD 1,990,000	Boxer Parent Co Inc '144A' 7.125% 2/10/2025	2,056,983	0.09	1180 452 000	1/3/2031 Calpine Corp '144A' 4.5%	173,241	0.01
LISD 2 235 000	Boxer Parent Co Inc '144A'	2,030,963	0.09	030 432,000	15/2/2028	442.870	0.02
000 2,200,000	9.125% 1/3/2026	2,321,450	0.10	USD 126.000	Calpine Corp '144A' 4.5%	442,070	0.02
USD 2,000,000	Boyce Park Clo Ltd 21/4/2035			,	15/2/2028	123,455	0.01
	(Zero Coupon)	2,000,000	0.09	USD 230,000	Calpine Corp '144A' 4.625%		
USD 1,000,000	Boyce Park Clo Ltd 21/4/2035				1/2/2029	214,362	0.01
LICD 527 000	(Zero Coupon)	1,000,000	0.04	USD 47,000	Calpine Corp '144A' 5%	40.070	0.00
USD 537,000	Boyd Gaming Corp 4.75% 1/12/2027	533,636	0.02	USD 524 000	1/2/2031 Calpine Corp '144A' 5.125%	43,376	0.00
USD 2.321.000	Boyd Gaming Corp '144A'	333,030	0.02	000 324,000	15/3/2028*	505,503	0.02
, , , , , , , , , , , , , , , , , , , ,	4.75% 15/6/2031	2,274,534	0.10	USD 2,272,000	Calpine Corp '144A' 5.125%	,	
USD 355,000	Boyd Gaming Corp '144A'				15/3/2028*	2,191,798	0.09
	8.625% 1/6/2025	374,124	0.02	USD 9,000	Calpine Corp '144A' 5.25%		
USD 1,319,000	Boyne USA Inc '144A' 4.75%	1 207 002	0.00	1100 000 000	1/6/2026	9,101	0.00
LISD 1 671 000	15/5/2029 Brand Industrial Services Inc	1,297,982	0.06	080 603,000	Cano Health LLC '144A' 6.25% 1/10/2028	560,416	0.02
000 1,07 1,000	'144A' 8.5% 15/7/2025	1,536,451	0.07	USD 959.000	Carvana Co '144A' 4.875%	300,410	0.02
USD 209,000	Brink's Co/The '144A' 5.5%	1,000,101			1/9/2029	803,186	0.03
	15/7/2025	213,964	0.01	USD 1,304,000	Carvana Co '144A' 5.5%		
USD 611,000	BroadStreet Partners Inc '144A'				15/4/2027	1,175,419	0.05
LICD 040 000	5.875% 15/4/2029	570,989	0.02	USD 711,000	Castle US Holding Corp '144A' 9.5% 15/2/2028	724 505	0.00
050 616,000	Brookfield Property REIT Inc / BPR Cumulus LLC / BPR			1190 570 000	Catalent Pharma Solutions Inc	734,595	0.03
	Nimbus LLC / GGSI Sellco LL			000 379,000	'144A' 3.125% 15/2/2029	541,058	0.02
	'144A' 4.5% 1/4/2027	761,593	0.03	USD 1,960,000	Catalent Pharma Solutions Inc	211,222	
USD 564,000	Buckeye Partners LP '144A'				'144A' 3.5% 1/4/2030	1,830,297	0.08
	4.125% 1/3/2025	557,128	0.02	USD 120,000	Catalent Pharma Solutions Inc		
USD 577,000	Buckeye Partners LP 5.6%	400 220	0.00	LICD 564 000	'144A' 5% 15/7/2027	122,557	0.01
USD 481 000	15/10/2044 Buckeye Partners LP 5.85%	488,330	0.02	050 564,000	CCM Merger Inc '144A' 6.375% 1/5/2026	577,426	0.02
005 101,000	15/11/2043	415,454	0.02	USD 2.497.000	CCO Holdings LLC / CCO	077,120	0.02
USD 244,000	Builders FirstSource Inc '144A'	-, -		, , , , , , , , , , , , , , , , , , , ,	Holdings Capital Corp '144A'		
	6.75% 1/6/2027	254,343	0.01		4.25% 1/2/2031	2,351,937	0.10
USD 85,000	BWX Technologies Inc '144A'	00.400	0.00	USD 257,000	CCO Holdings LLC / CCO		
LISD 724 000	4.125% 30/6/2028	82,432	0.00		Holdings Capital Corp '144A' 4.25% 1/2/2031	242,070	0.01
03D 734,000	BWX Technologies Inc '144A' 4.125% 30/6/2028	711,826	0.03	USD 3 796 000	CCO Holdings LLC / CCO	242,070	0.01
USD 930,000	BWX Technologies Inc '144A'	, 0 = 0	0.00	002 0,100,000	Holdings Capital Corp '144A'		
,	4.125% 15/4/2029	895,929	0.04		4.25% 15/1/2034	3,466,222	0.15
USD 914,000	Cable One Inc '144A' 1.125%			USD 819,000	CCO Holdings LLC / CCO		
HCD 222 000	15/3/2028	822,143	0.04		Holdings Capital Corp '144A'	700 007	0.00
USD 322,000	Cable One Inc '144A' 4% 15/11/2030	298,900	0.01	1120 2 826 000	4.5% 15/8/2030 CCO Holdings LLC / CCO	788,087	0.03
USD 744 000	Cablevision Lightpath LLC	200,500	0.01	202 2,020,000	Holdings Capital Corp 4.5%		
222 / 11,000	'144A' 3.875% 15/9/2027	694,647	0.03		1/5/2032	2,681,902	0.11
USD 1,358,000	Cablevision Lightpath LLC	•		USD 285,000	CCO Holdings LLC / CCO	•	
1100 4000	'144A' 5.625% 15/9/2028	1,237,844	0.05		Holdings Capital Corp '144A'	0015==	
USD 1,702,000	Caesars Entertainment Inc	1 600 640	0.07		4.5% 1/6/2033	264,852	0.01
	'144A' 4.625% 15/10/2029	1,608,613	0.07				

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	CCO Holdings LLC / CCO	(/		_	Cheniere Energy Partners LP	(/	
002 1,11 1,000	Holdings Capital Corp '144A'	1 001 024	0.05		4.5% 1/10/2029	1,882,060	0.08
USD 1,053,000	4.75% 1/3/2030 CCO Holdings LLC / CCO	1,091,024	0.05	·	Chesapeake Energy Corp '144A' 5.875% 1/2/2029	76,412	0.00
	Holdings Capital Corp '144A' 4.75% 1/2/2032	1,019,014	0.04	USD 2,890,000	Chesapeake Energy Corp '144A' 6.75% 15/4/2029	3,062,071	0.13
USD 1,717,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A'			USD 811,000	Chobani LLC / Chobani Finance Corp Inc '144A' 4.625%		
LISD 1 572 000	5% 1/2/2028 CCO Holdings LLC / CCO	1,727,328	0.07	1160 4 088 000	15/11/2028 Chobani LLC / Chobani Finance	777,080	0.03
03D 1,373,000	Holdings Capital Corp '144A'				Corp Inc '144A' 7.5% 15/4/2025	4,065,271	0.17
USD 729,000	5.125% 1/5/2027 CCO Holdings LLC / CCO	1,590,940	0.07	USD 4,712,000	CHS/Community Health Systems Inc '144A' 5.625%		
	Holdings Capital Corp '144A' 5.375% 1/6/2029	738,040	0.03	USD 1 981 000	15/3/2027 CHS/Community Health	4,742,864	0.20
USD 783,000	CD&R Smokey Buyer Inc '144A'			332 1,001,000	Systems Inc '144A' 6%	4 070 475	0.00
USD 3,528,000	6.75% 15/7/2025 Cedar Fair LP / Canada's	811,266	0.03	USD 920,000	15/1/2029 CHS/Community Health	1,979,475	0.08
	Wonderland Co / Magnum Management Corp /				Systems Inc '144A' 6% 15/1/2029	919,292	0.04
	Millennium Op '144A' 5.5% 1/5/2025	3,629,201	0.15	USD 1,169,000	CHS/Community Health Systems Inc '144A' 6.125%		
USD 178,000	Cedar Fair LP / Canada's	3,029,201	0.13	1100 040 000	1/4/2030	1,088,438	0.05
	Wonderland Co / Magnum Management Corp /			USD 218,000	CHS/Community Health Systems Inc '144A' 6.125%		
	Millennium Op 6.5% 1/10/2028	181,795	0.01	USD 911,000	1/4/2030 CHS/Community Health	202,977	0.01
	Centene Corp 2.45% 15/7/2028	2,345,078	0.10	ŕ	Systems Inc '144A' 6.875%		
	Centene Corp 2.45% 15/7/2028	318,153	0.01	1105 0 004 000	15/4/2029	884,153	0.04
	Centene Corp 2.5% 1/3/2031 Centene Corp 2.5% 1/3/2031	4,370,094 2,858,363	0.19 0.12	080 2,231,000	CHS/Community Health Systems Inc '144A' 8%		
	Centene Corp 2.625% 1/8/2031	1,740,984	0.12		15/3/2026	2,330,636	0.10
	Centene Corp 2.625% 1/8/2031	1,539,783	0.07	USD 1,089,000	Churchill Downs Inc '144A'	2,000,000	0.10
USD 5,801,000	Centene Corp 3% 15/10/2030 Centene Corp 4.25%	5,552,079	0.24		4.75% 15/1/2028	1,064,873	0.05
	15/12/2027	181,929	0.01		Churchill Downs Inc '144A' 5.5% 1/4/2027	1,424,740	0.06
USD 1,656,000	Centene Corp 4.625% 15/12/2029	1,707,002	0.07		Ciena Corp '144A' 4% 31/1/2030 CITGO Petroleum Corp '144A'	446,526	0.02
USD 256,000	Centennial Resource Production LLC '144A'			USD 743 000	6.375% 15/6/2026 CITGO Petroleum Corp '144A'	924,357	0.04
1100 4 555 000	6.875% 1/4/2027	258,559	0.01		7% 15/6/2025	741,038	0.03
	Central Garden & Pet Co 4.125% 15/10/2030	1,477,102	0.06		Civitas Resources Inc '144A' 5% 15/10/2026	423,331	0.02
USD 834,000	Central Garden & Pet Co '144A' 4.125% 30/4/2031	779,269	0.03	EUR 1,700,000	Clarios Global LP / Clarios US Finance Co 4.375% 15/5/2026	1,869,841	0.08
USD 207,000	ChampionX Corp 6.375% 1/5/2026	213,071	0.01	USD 3,375,000	Clarios Global LP / Clarios US Finance Co '144A' 6.25%		
USD 3,322,000	Change Healthcare Holdings LLC / Change Healthcare	,		LISD 11 200 000	15/5/2026* Clarios Global LP / Clarios US	3,497,445	0.15
	Finance Inc '144A' 5.75%			03D 11,209,000	Finance Co '144A' 8.5%		
USD 153,000	1/3/2025 Charles River Laboratories	3,301,171	0.14	USD 394,000	15/5/2027 Clarivate Science Holdings	11,700,010	0.50
	International Inc '144A' 3.75% 15/3/2029	147,192	0.01	USD 1,664,000	Corp '144A' 3.875% 1/7/2028 Clarivate Science Holdings	370,886	0.02
USD 313,000	Charles River Laboratories International Inc '144A' 4.25%			115D 3 696 000	Corp '144A' 3.875% 1/7/2028 Clarivate Science Holdings	1,566,381	0.07
1100 450 000	1/5/2028	309,616	0.01	, ,	Corp '144A' 4.875% 1/7/2029	3,469,417	0.15
USD 153,000	Charles River Laboratories International Inc '144A' 4.25%			050 195,000	Clark Equipment Co '144A' 5.875% 1/6/2025	199,642	0.01
EUR 2.400.000	1/5/2028 Chemours Co/The 4%	151,346	0.01	USD 291,000	Clean Harbors Inc '144A' 4.875% 15/7/2027	291,164	0.01
	15/5/2026* Chemours Co/The '144A' 5.75%	2,622,347	0.11	USD 950,000	Clean Harbors Inc '144A' 5.125% 15/7/2029	969,456	0.04
	15/11/2028	347,305	0.01	USD 376,000	Clean Harbors Inc '144A'		
	Cheniere Energy Inc 4.625% 15/10/2028	8,518,091	0.36	USD 8,145,000	5.125% 15/7/2029 Clear Channel Outdoor	383,700	0.02
USD 3,986,000	Cheniere Energy Partners LP '144A' 3.25% 31/1/2032	3,726,930	0.16		Holdings Inc '144A' 5.125% 15/8/2027	8,112,339	0.35
USD 2,473,000	Cheniere Energy Partners LP 4% 1/3/2031	2,435,868	0.10			•	
	.70 110/2001	_, 100,000	0.10				

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
	-	(002)			•	(002)	
USD 3,116,000	Clear Channel Outdoor Holdings Inc '144A' 7.5%			USD 717,000	Coty Inc/HFC Prestige Products Inc/HFC Prestige		
	1/6/2029	3,228,737	0.14		International US LLC '144A'		
USD 2,771,000	Clear Channel Outdoor			1100 705 000	4.75% 15/1/2029	699,075	0.03
	Holdings Inc '144A' 7.5% 1/6/2029	2,871,255	0.12	USD 705,000	Covanta Holding Corp '144A' 4.875% 1/12/2029	667,082	0.03
USD 2.357.000	Clear Channel Outdoor	2,07 1,233	0.12	USD 476.000	Covanta Holding Corp 5%	007,002	0.03
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Holdings Inc '144A' 7.75%				1/9/2030	450,855	0.02
	15/4/2028	2,460,767	0.10	USD 958,000	CP Atlas Buyer Inc '144A' 7%		
USD 516,000	Clear Channel Outdoor Holdings Inc '144A' 7.75%			1160 1 334 000	1/12/2028 CB Atlas Buyer Inc '1446' 79/	864,130	0.04
	15/4/2028	538,717	0.02	03D 1,234,000	CP Atlas Buyer Inc '144A' 7% 1/12/2028	1,113,087	0.05
USD 1,305,000	Clearway Energy Operating	,		USD 3,923,000	CQP Holdco LP / BIP-V	, -,	
	LLC '144A' 3.75% 15/1/2032	1,220,031	0.05		Chinook Holdco LLC '144A'		
USD 136,000	Clearway Energy Operating	125 626	0.01	LICD 2 952 000	5.5% 15/6/2031	3,914,193	0.17
USD 450 000	LLC '144A' 4.75% 15/3/2028 CNX Midstream Partners LP	135,626	0.01	050 2,052,000	Crescent Energy Finance LLC '144A' 7.25% 1/5/2026	2,841,704	0.12
002 100,000	'144A' 4.75% 15/4/2030	435,483	0.02	USD 38,000	Crestwood Midstream Partners	2,011,701	0.12
USD 300,000	CNX Resources Corp '144A'				LP / Crestwood Midstream		
1100 700 000	6% 15/1/2029	305,775	0.01		Finance Corp '144A' 6%	07.700	0.00
USD 709,000	Colfax Corp '144A' 6.375% 15/2/2026	732,053	0.03	USD 1 040 000	1/2/2029 Crocs Inc '144A' 4.125%	37,780	0.00
USD 1,976,000	Colgate Energy Partners III LLC	702,000	0.00	000 1,040,000	15/8/2031	890,734	0.04
	'144A' 5.875% 1/7/2029	2,042,690	0.09	USD 691,000	Crocs Inc '144A' 4.25%		
USD 1,091,000	Colgate Energy Partners III LLC	4 475 000	0.05	1100 550 000	15/3/2029	607,002	0.03
1160 308 000	'144A' 7.75% 15/2/2026 Commercial Metals Co 4.125%	1,175,902	0.05	USD 556,000	Crowdstrike Holdings Inc 3% 15/2/2029	516,596	0.02
03D 300,000	15/1/2030*	298,409	0.01	USD 596.000	Crowdstrike Holdings Inc 3%	310,390	0.02
USD 330,000	Commercial Metals Co 4.375%	,			15/2/2029	553,761	0.02
	15/3/2032	315,645	0.01	USD 60,000	Crown Americas LLC / Crown		
USD 2,066,000	CommScope Inc '144A' 4.75% 1/9/2029	1,924,303	0.08		Americas Capital Corp V 4.25% 30/9/2026	61,260	0.00
USD 17.000	CommScope Inc '144A' 6%	1,924,303	0.06	USD 92.000	Crown Americas LLC / Crown	01,200	0.00
	1/3/2026	17,296	0.00		Americas Capital Corp VI		
USD 630,000	CommScope Inc '144A' 7.125%				4.75% 1/2/2026	93,035	0.00
LICD 1 157 000	1/7/2028 CommScope Inc '144A' 7.125%	584,070	0.02	USD 741,000	Crown Cork & Seal Co Inc 7.375% 15/12/2026	842,517	0.04
030 1,137,000	1/7/2028	1,072,649	0.05	USD 3.530.000	CrownRock LP / CrownRock	642,517	0.04
USD 660,000	CommScope Inc '144A' 8.25%	.,,			Finance Inc '144A' 5.625%		
	1/3/2027	654,802	0.03		15/10/2025	3,575,184	0.15
USD 1,597,000	CommScope Technologies LLC '144A' 6% 15/6/2025	1,562,633	0.07	USD 700,000	CSC Holdings LLC '144A' 3.375% 15/2/2031	591,311	0.03
USD 934,000	Compass Group Diversified	1,502,055	0.07	USD 1,023,000	CSC Holdings LLC '144A'	331,311	0.00
	Holdings LLC '144A' 5.25%				4.125% 1/12/2030	920,061	0.04
1100 0 5 17 000	15/4/2029	895,776	0.04	USD 1,114,000	CSC Holdings LLC '144A'	1 001 001	0.04
USD 2,547,000	Comstock Resources Inc '144A' 5.875% 15/1/2030	2,455,524	0.10	USD 1 488 000	4.125% 1/12/2030 CSC Holdings LLC '144A' 4.5%	1,001,904	0.04
USD 2,474,000	Comstock Resources Inc '144A'	2,400,024	0.10	000 1,400,000	15/11/2031	1,330,689	0.06
	6.75% 1/3/2029	2,518,037	0.11	USD 1,999,000	CSC Holdings LLC '144A'		
USD 463,000	Comstock Resources Inc '144A'	474.050	0.00	1100 4 000 000	4.625% 1/12/2030	1,663,968	0.07
LISD 1 467 000	7.5% 15/5/2025 Condor Merger Sub Inc '144A'	471,656	0.02	USD 1,232,000	CSC Holdings LLC 5.25% 1/6/2024	1,248,872	0.05
000 1,407,000	7.375% 15/2/2030	1,409,809	0.06	USD 1,764,000	CSC Holdings LLC '144A'	1,240,072	0.00
USD 8,176,000	Connect Finco SARL / Connect				5.75% 15/1/2030	1,561,652	0.07
	US Finco LLC '144A' 6.75%	0.000.007	0.05	USD 1,289,000	CTR Partnership LP / CareTrust		
USD 345 000	1/10/2026 Consensus Cloud Solutions Inc	8,309,637	0.35		Capital Corp '144A' 3.875% 30/6/2028	1,251,696	0.05
002 010,000	'144A' 6% 15/10/2026	345,443	0.01	USD 830,000	Cushman & Wakefield US	1,201,000	0.00
USD 319,000	Consensus Cloud Solutions Inc				Borrower LLC '144A' 6.75%		
LIOD 4 504 000	'144A' 6.5% 15/10/2028	320,191	0.01	1100 50 000	15/5/2028	868,466	0.04
USD 1,561,000	Consolidated Communications Inc '144A' 6.5% 1/10/2028	1,545,858	0.07	USD 58,000	DaVita Inc '144A' 4.625% 1/6/2030	55,732	0.00
USD 2,579,000	CoreLogic Inc '144A' 4.5%	1,010,000	0.07	USD 140,000	DCP Midstream Operating LP	00,702	0.00
	1/5/2028	2,462,906	0.10		5.6% 1/4/2044	154,000	0.01
USD 2,435,000	Cornerstone Building Brands	0.040.050	0.40	USD 702,000	DCP Midstream Operating LP	0.47 500	0.04
FUR 2 503 000	Inc '144A' 6.125% 15/1/2029 Coty Inc 3.875% 15/4/2026	2,313,956 2,844,534	0.10 0.12	USD 685 000	'144A' 6.45% 3/11/2036 DCP Midstream Operating LP	847,500	0.04
	Coty Inc 3.873 % 13/4/2020 Coty Inc 4% 15/4/2023	2,403,890	0.12	302 000,000	'144A' 6.75% 15/9/2037	840,752	0.04
EUR 2,300,000	Coty Inc 4.75% 15/4/2026*	2,523,124	0.11	USD 986,000	Dealer Tire LLC / DT Issuer		
USD 200,000	Coty Inc '144A' 6.5% 15/4/2026	202,979	0.01		LLC '144A' 8% 1/2/2028	984,659	0.04
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^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

11-1-1	Description	Market Value	% of Net		Description	Market Value	% of Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
USD 459,000	Delta Air Lines Inc '144A' 7% 1/5/2025	510,013	0.02	USD 193,000	EnLink Midstream Partners LP 4.85% 15/7/2026	194,404	0.01
USD 2,176,000	Delta Air Lines Inc / SkyMiles IP Ltd '144A' 4.75% 20/10/2028	2,270,656	0.10	USD 72,000	EnLink Midstream Partners LP 5.05% 1/4/2045	59,562	0.00
USD 2,140,000	Directv Financing LLC / Directv Financing Co-Obligor Inc			USD 292,000	EnLink Midstream Partners LP 5.6% 1/4/2044	252,288	0.01
USD 2 201 000	'144A' 5.875% 15/8/2027 DISH DBS Corp 5% 15/3/2023	2,135,431 2,225,651	0.09 0.09	USD 472,000	EnPro Industries Inc 5.75% 15/10/2026	490.040	0.02
	DISH DBS Corp 5.125% 1/6/2029	1,306,682	0.06	USD 780,000	EnPro Industries Inc 5.75% 15/10/2026	809,812	0.03
USD 5,600,000	DISH DBS Corp '144A' 5.25% 1/12/2026	5,456,500	0.23	USD 270,000	Entegris Inc '144A' 3.625% 1/5/2029	253,984	0.01
USD 4,605,000	DISH DBS Corp '144A' 5.75%			USD 587,000	Entegris Inc '144A' 4.375%	,	
USD 3,525,000	1/12/2028 DISH DBS Corp 5.875%	4,394,897	0.19	USD 334,000	15/4/2028 EQM Midstream Partners LP	575,146	0.02
USD 433,000	15/7/2022 DISH Network Corp 3.375%	3,560,356	0.15	USD 668,000	4.125% 1/12/2026 EQM Midstream Partners LP	318,093	0.01
USD 281,000	15/8/2026 Diversified Healthcare Trust	399,865	0.02	USD 818,000	'144A' 4.5% 15/1/2029 EQM Midstream Partners LP	624,493	0.03
USD 534,000	9.75% 15/6/2025 Dornoch Debt Merger Sub Inc	297,167	0.01	USD 1,639,000	'144A' 4.75% 15/1/2031 EQM Midstream Partners LP	772,576	0.03
	'144A' 6.625% 15/10/2029 DT Midstream Inc '144A'	499,957	0.02		'144A' 4.75% 15/1/2031 EQM Midstream Partners LP	1,550,035	0.07
	4.125% 15/6/2029 DT Midstream Inc '144A'	1,764,224	0.08		'144A' 6% 1/7/2025 EQM Midstream Partners LP	755,200	0.03
	4.375% 15/6/2031 Dun & Bradstreet Corp/The	1,581,035	0.07		'144A' 6.5% 1/7/2027 EQT Corp '144A' 3.125%	1,081,095	0.05
	'144A' 5% 15/12/2029	1,335,724	0.06		15/5/2026	788,245	0.03
	Dycom Industries Inc '144A' 4.5% 15/4/2029	401,062	0.02		EQT Corp '144A' 3.625% 15/5/2031	1,318,235	0.06
USD 150,000	Elanco Animal Health Inc 6.4% 28/8/2028	161,675	0.01	USD 148,000	EQT Corp 3.9% 1/10/2027 EQT Corp 5% 15/1/2029	1,979,455 154,896	0.08 0.01
USD 8,784,000	Element Solutions Inc '144A' 3.875% 1/9/2028	8,381,825	0.36	USD 541,000	EQT Corp 7.5% 1/2/2030 EQT Corp 7.5% 1/2/2030	272,412 640,760	0.01 0.03
USD 430,000	Embecta Corp '144A' 5% 15/2/2030	424,126	0.02	USD 214,000	Everi Holdings Inc '144A' 5% 15/7/2029	208,273	0.01
USD 1,695,000	Enact Holdings Inc '144A' 6.5% 15/8/2025	1,756,690	0.07	USD 1,143,000	Fair Isaac Corp '144A' 4% 15/6/2028	1,128,227	0.05
USD 124,000	Encompass Health Corp 4.5% 1/2/2028	118,829	0.01	USD 1,779,000	Fertitta Entertainment LLC / Fertitta Entertainment Finance		
USD 209,000	Encompass Health Corp 4.5% 1/2/2028	200,285	0.01		Co Inc '144A' 4.625% 15/1/2029	1,698,901	0.07
USD 418,000	Encompass Health Corp	392,061	0.02	USD 1,470,000	Fertitta Entertainment LLC / Fertitta Entertainment	1,000,001	0.07
USD 394,000	4.625% 1/4/2031 Encompass Health Corp	,			Finance Co Inc '144A' 6.75%	1 000 100	0.00
USD 1,227,000	4.625% 1/4/2031 Encompass Health Corp	369,550	0.02	USD 4,179,000	15/1/2030 First-Citizens Bank & Trust Co	1,392,163	0.06
USD 1,392,000	4.75% 1/2/2030 Encompass Health Corp	1,166,914	0.05	USD 74,000	6% 1/4/2036 FirstEnergy Corp 2.25% 1/9/2030	4,858,152 67,123	0.21 0.00
GBP 1,740,000	4.75% 1/2/2030 Encore Capital Group Inc	1,323,834	0.06		FirstEnergy Corp 2.65% 1/3/2030 FirstEnergy Corp 3.4% 1/3/2050	1,124,112 3,255,919	0.05 0.14
EUR 1,042,000	4.25% 1/6/2028 Encore Capital Group Inc	2,172,315	0.09	USD 1,365,000	FirstEnergy Corp 7.375% 15/11/2031*	1,705,247	0.07
	4.875% 15/10/2025 Encore Capital Group Inc	1,184,526	0.05	USD 650,000	FirstEnergy Transmission LLC '144A' 4.55% 1/4/2049	665,554	0.03
	5.375% 15/2/2026 Endurance International Group	1,884,900	0.08	USD 2,077,000	FirstEnergy Transmission LLC '144A' 5.45% 15/7/2044	2,335,288	0.10
002 112,000	Holdings Inc '144A' 6% 15/2/2029	363,328	0.02	USD 110,000	Five Point Operating Co LP / Five Point Capital Corp '144A'	2,000,200	0.10
USD 59,000	Energizer Holdings Inc '144A'			1100 2 027 000	7.875% 15/11/2025	112,820	0.00
USD 73,000	4.375% 31/3/2029 Energizer Holdings Inc '144A'	53,188	0.00	USD 792,000	Ford Motor Co 3.25% 12/2/2032 Ford Motor Co 4.75% 15/1/2043	2,815,292 766,410	0.12 0.03
USD 36,000	4.75% 15/6/2028 EnLink Midstream LLC 5.375%	69,345	0.00		Ford Motor Credit Co LLC 2.7% 10/8/2026	2,790,967	0.12
USD 581,000	1/6/2029 EnLink Midstream LLC '144A'	35,983	0.00		Ford Motor Credit Co LLC 2.9% 16/2/2028	1,110,885	0.05
	5.625% 15/1/2028 EnLink Midstream Partners LP	584,991	0.02	USD 332,000	Ford Motor Credit Co LLC 3.087% 9/1/2023	333,715	0.01
USD 894,000							
	4.15% 1/6/2025 EnLink Midstream Partners LP	889,570	0.04	USD 300,000	Ford Motor Credit Co LLC 3.375% 13/11/2025	295,293	0.01

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	-	` '		_		• • •	
USD 200,000	Ford Motor Credit Co LLC 3.625% 17/6/2031	191,257	0.01	USD 1,473,000	Gates Global LLC / Gates Corp '144A' 6.25% 15/1/2026	1,508,013	0.06
USD 829 000	Ford Motor Credit Co LLC	191,237	0.01	USD 478 000	GCI LLC '144A' 4.75%	1,506,015	0.00
000 020,000	3.81% 9/1/2024	838,119	0.04	005 170,000	15/10/2028	469,941	0.02
USD 200,000	Ford Motor Credit Co LLC			USD 928,000	GCP Applied Technologies Inc		
	3.815% 2/11/2027	196,666	0.01		'144A' 5.5% 15/4/2026	946,523	0.04
USD 656,000	Ford Motor Credit Co LLC	050.450	0.00	USD 130,000	Genesis Energy LP / Genesis		
USD 281 000	4% 13/11/2030 Ford Motor Credit Co LLC	650,158	0.03		Energy Finance Corp 6.5% 1/10/2025	126,880	0.01
000 201,000	4% 13/11/2030	278,498	0.01	USD 95.000	Genesis Energy LP / Genesis	120,000	0.01
USD 513,000	Ford Motor Credit Co LLC	-,			Energy Finance Corp 7.75%		
	4.125% 17/8/2027	515,132	0.02		1/2/2028	94,338	0.00
USD 1,493,000	Ford Motor Credit Co LLC	1 500 426	0.06	USD 1,031,000	Global Net Lease Inc / Global		
LISD 402 000	4.134% 4/8/2025 Ford Motor Credit Co LLC	1,502,436	0.06		Net Lease Operating Partnership LP '144A' 3.75%		
00D 1 02,000	4.14% 15/2/2023	406,522	0.02		15/12/2027	952,329	0.04
USD 422,000	Ford Motor Credit Co LLC	, -		USD 205,000	GLP Capital LP / GLP	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
	4.271% 9/1/2027	424,462	0.02		Financing II Inc 3.25%		
USD 860,000	Ford Motor Credit Co LLC	074 005	0.04	1100 400 000	15/1/2032	191,249	0.01
118D 200 000	4.389% 8/1/2026 Ford Motor Credit Co LLC	871,825	0.04	USD 162,000	Go Daddy Operating Co LLC / GD Finance Co Inc '144A'		
03D 200,000	4.687% 9/6/2025	206,619	0.01		3.5% 1/3/2029	151,793	0.01
USD 959,000	Ford Motor Credit Co LLC	200,010	0.0.	USD 415,000	Go Daddy Operating Co LLC /	.0.,.00	0.0.
	5.113% 3/5/2029	1,002,639	0.04		GD Finance Co Inc '144A'		
USD 969,000	Ford Motor Credit Co LLC	4 005 000	0.04		5.25% 1/12/2027	423,850	0.02
HCD 433 000	5.125% 16/6/2025	1,005,323	0.04	USD 580,000	Goodyear Tire & Rubber Co/ The '144A' 5% 15/7/2029	EGE 070	0.00
03D 422,000	Forestar Group Inc '144A' 3.85% 15/5/2026	399,598	0.02	USD 221 000	Goodyear Tire & Rubber Co/	565,978	0.02
USD 1,423,000	Forterra Finance LLC / FRTA	000,000	0.02	002 11.,000	The '144A' 5.25% 15/7/2031	213,737	0.01
	Finance Corp '144A' 6.5%			USD 1,293,000	Goodyear Tire & Rubber Co/		
1100 4 005 000	15/7/2025	1,479,635	0.06	1100 540 000	The 5.625% 30/4/2033	1,250,072	0.05
USD 1,365,000	Fortress Transportation and Infrastructure Investors LLC			USD 543,000	Goodyear Tire & Rubber Co/ The 9.5% 31/5/2025	578,928	0.02
	'144A' 5.5% 1/5/2028	1,286,151	0.05	USD 449.000	GrafTech Finance Inc '144A'	370,320	0.02
USD 245,000	Fortress Transportation and	, ,			4.625% 15/12/2028	430,019	0.02
	Infrastructure Investors LLC	0.47.000	0.04	EUR 363,000	Graphic Packaging International	070 004	0.00
LISD 150 000	'144A' 6.5% 1/10/2025 Fortress Transportation and	247,800	0.01	116D 1 204 000	LLC 2.625% 1/2/2029 Graphic Packaging International	378,231	0.02
03D 130,000	Infrastructure Investors LLC			03D 1,204,000	LLC '144A' 3.5% 15/3/2028	1,217,714	0.05
	'144A' 9.75% 1/8/2027	163,319	0.01	USD 165,000	Graphic Packaging International	.,,.	
USD 763,000	Foundation Building Materials				LLC '144A' 3.5% 1/3/2029	154,557	0.01
1100 540 000	Inc '144A' 6% 1/3/2029	714,504	0.03	USD 227,000	Graphic Packaging International	000 500	0.04
050 519,000	Frontier Communications Holdings LLC '144A' 5%			USD 61 000	LLC '144A' 4.75% 15/7/2027 Great Western Petroleum LLC /	232,593	0.01
	1/5/2028	501,154	0.02	000 01,000	Great Western Finance Corp		
USD 2,897,000	Frontier Communications	ŕ			'144A' 12% 1/9/2025	63,694	0.00
	Holdings LLC '144A' 5%			USD 416,000	Great Western Petroleum LLC /		
LICD 4 FF0 000	1/5/2028	2,797,387	0.12		Great Western Finance Corp	404.075	0.00
080 1,559,000	Frontier Communications Holdings LLC '144A' 5.875%			USD 102 000	'144A' 12% 1/9/2025 Group 1 Automotive Inc '144A'	434,375	0.02
	15/10/2027	1,561,822	0.07	002 .02,000	4% 15/8/2028	98,081	0.00
USD 1,824,000	Frontier Communications			USD 566,000	GTCR AP Finance Inc '144A'		
	Holdings LLC '144A' 6%				8% 15/5/2027	577,054	0.02
LISD 1 605 000	15/1/2030	1,683,215	0.07	USD 16,000	GTCR AP Finance Inc '144A'	16 212	0.00
030 1,093,000	Frontier Communications Holdings LLC '144A' 6.75%			USD 990 000	8% 15/5/2027 GYP Holdings III Corp '144A'	16,312	0.00
	1/5/2029	1,641,489	0.07	002 000,000	4.625% 1/5/2029	926,803	0.04
USD 109,000	Frontier Communications			USD 92,000	H&E Equipment Services Inc		
	Holdings LLC '144A' 6.75%	405.550	0.00	1100 404 000	'144A' 3.875% 15/12/2028	85,949	0.00
1120 485 000	1/5/2029 Gartner Inc '144A' 3.625%	105,559	0.00	USD 194,000	Harvest Midstream I LP '144A' 7.5% 1/9/2028	196,222	0.01
OOD 1 00,000	15/6/2029	469,621	0.02	USD 1.521.000	HAT Holdings I LLC / HAT	130,222	0.01
USD 779,000	Gartner Inc '144A' 3.625%	, .		, , , , , , , , , , , , , , , , , , , ,	Holdings II LLC '144A'		
	15/6/2029	754,298	0.03		3.375% 15/6/2026	1,442,577	0.06
USD 158,000	Gartner Inc '144A' 3.75%	450,000	0.04		HB Fuller Co 4.25% 15/10/2028	312,210	0.01
USD 1 044 000	1/10/2030 Gartner Inc '144A' 3.75%	152,329	0.01		HCA Inc 3.5% 1/9/2030 HCA Inc 5.375% 1/2/2025	3,298,554 9,507	0.14 0.00
335 1,044,000	1/10/2030	1,006,531	0.04		HCA Inc 5.625% 1/9/2028	4,382,833	0.00
USD 422,000	Gartner Inc '144A' 4.5%			USD 726,000	HCA Inc 5.875% 1/2/2029	809,984	0.03
	1/7/2028	424,756	0.02	USD 1,640,000	HealthEquity Inc '144A' 4.5%	4 880 000	
					1/10/2029	1,553,900	0.07

	Description	Market Value	% of Net	Haldina	Description	Market Value	% of Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
USD 264,000	HealthEquity Inc '144A' 4.5%			USD 722,000	IQVIA Inc '144A' 5%		
	1/10/2029	250,140	0.01	·	15/10/2026	739,469	0.03
USD 874,000	Helios Software Holdings Inc /				IQVIA Inc '144A' 5% 15/5/2027	463,504	0.02
	ION Corporate Solutions			USD 465,000	IRB Holding Corp '144A' 7%	100.010	0.00
	Finance Sarl '144A' 4.625%	005.000	0.04	LICD 700 000	15/6/2025	483,019	0.02
LISD 541 000	1/5/2028 Herc Holdings Inc '144A' 5.5%	825,628	0.04	USD 780,000	Iron Mountain Inc '144A' 5.25% 15/7/2030	768,768	0.03
03D 341,000	15/7/2027	555,147	0.02	USD 777 000	Iron Mountain Inc '144A' 5.625%	700,700	0.03
USD 603.000	Hertz Corp/The '144A' 4.625%	000,111	0.02	005 777,000	15/7/2032	764,619	0.03
	1/12/2026	575,811	0.02	USD 1,096,000	Iron Mountain Information	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
USD 963,000	Hertz Corp/The '144A' 5%				Management Services Inc		
	1/12/2029	900,318	0.04		'144A' 5% 15/7/2032	1,038,120	0.04
USD 1,090,000	Hess Midstream Operations LP	1 0 1 0 1 7 1	0.04	USD 1,405,000	ITT Holdings LLC '144A' 6.5%	1 217 110	0.00
USD 1.035.000	'144A' 4.25% 15/2/2030 Hilton Domestic Operating Co	1,042,471	0.04	LISD 143 000	1/8/2029 ITT Holdings LLC '144A' 6.5%	1,317,419	0.06
000 1,000,000	Inc '144A' 4% 1/5/2031	1,013,420	0.04	000 140,000	1/8/2029	134,086	0.01
USD 2,171,000	Hilton Domestic Operating Co	,,		USD 494,000	Jacobs Entertainment Inc '144A'	,,,,,,,	
	Inc 4.875% 15/1/2030	2,230,941	0.10	·	6.75% 15/2/2029	495,057	0.02
USD 61,000	Hilton Domestic Operating Co			USD 1,155,000	JBS USA LUX SA / JBS USA		
1100 050 000	Inc '144A' 5.375% 1/5/2025	62,952	0.00		Food Co / JBS USA Finance	4 004 400	0.05
USD 653,000	Hilton Domestic Operating Co	692 160	0.03	118D 1 421 000	Inc '144A' 3.75% 1/12/2031	1,064,408	0.05
LISD 183 000	Inc '144A' 5.75% 1/5/2028 Hilton Worldwide Finance LLC /	683,169	0.03	030 1,421,000	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance		
000 100,000	Hilton Worldwide Finance				Inc '144A' 3.75% 1/12/2031	1,309,544	0.06
	Corp 4.875% 1/4/2027	186,431	0.01	USD 1,451,000	Jefferies Finance LLC / JFIN	.,000,01.	0.00
USD 278,000	Hologic Inc '144A' 3.25%			, ,	Co-Issuer Corp '144A' 5%		
	15/2/2029	266,099	0.01		15/8/2028	1,401,579	0.06
USD 824,000	Home Point Capital Inc '144A'	005.000	0.00	USD 190,000	JELD-WEN Inc '144A' 4.625%	100 150	0.04
1160 600 000	5% 1/2/2026 Howard Hughes Corp/The	685,082	0.03	1160 64 000	15/12/2025 JELD-WEN Inc '144A' 4.875%	186,158	0.01
03D 000,000	'144A' 4.125% 1/2/2029	576,399	0.02	030 04,000	15/12/2027	62,464	0.00
USD 821,000	Howard Hughes Corp/The	0.0,000	0.02	USD 396,000	JELD-WEN Inc '144A' 6.25%	02, .0 .	0.00
,	'144A' 4.375% 1/2/2031	777,471	0.03	,	15/5/2025	408,789	0.02
USD 679,000	Howard Hughes Corp/The			USD 353,000	Joseph T Ryerson & Son Inc		
1100 10 000	'144A' 5.375% 1/8/2028	690,176	0.03	1100 005 000	'144A' 8.5% 1/8/2028	381,293	0.02
USD 19,000	Howmet Aerospace Inc 5.125% 1/10/2024	19,879	0.00	USD 935,000	K Hovnanian Enterprises Inc '144A' 7.75% 15/2/2026	966,795	0.04
USD 3 540 000	HUB International Ltd '144A' 7%	19,079	0.00	USD 313 000	K Hovnanian Enterprises Inc	900,793	0.04
000 0,010,000	1/5/2026	3,572,727	0.15	000 010,000	'144A' 10% 15/11/2025	332,519	0.01
USD 496,000	IAA Inc '144A' 5.5% 15/6/2027	502,865	0.02	USD 588,000	Kaiser Aluminum Corp '144A'		
USD 28,000	Icahn Enterprises LP / Icahn				4.5% 1/6/2031	534,477	0.02
	Enterprises Finance Corp	00.004	0.00	USD 200,000	Kaiser Aluminum Corp '144A'	100 107	0.04
LISD 750 000	4.375% 1/2/2029 Icahn Enterprises LP / Icahn	26,031	0.00	1100 707 000	4.625% 1/3/2028 Kaiser Aluminum Corp '144A'	189,467	0.01
030 750,000	Enterprises Finance Corp			030 707,000	4.625% 1/3/2028	669,766	0.03
	4.375% 1/2/2029	697,264	0.03	USD 583,000	KBR Inc '144A' 4.75% 30/9/2028	579,904	0.02
USD 1,065,000	Icahn Enterprises LP / Icahn	ŕ			Ken Garff Automotive LLC	,	
	Enterprises Finance Corp				'144A' 4.875% 15/9/2028	356,785	0.02
	4.75% 15/9/2024	1,061,246	0.05	USD 581,000	Kennedy-Wilson Inc 4.75%		
USD 1,354,000	Icahn Enterprises LP / Icahn			LISD 1 115 000	1/2/2030 Kobe US Midco 2 Inc '144A'	557,740	0.02
	Enterprises Finance Corp 5.25% 15/5/2027	1,343,581	0.06	030 1,113,000	9.25% 1/11/2026	1,126,150	0.05
USD 378.000	Icahn Enterprises LP / Icahn	1,010,001	0.00	USD 476.000	Kontoor Brands Inc '144A'	1,120,100	0.00
	Enterprises Finance Corp				4.125% 15/11/2029	450,772	0.02
	6.25% 15/5/2026	382,317	0.02	USD 1,240,000	Korn Ferry '144A' 4.625%		
USD 156,667	iHeartCommunications Inc				15/12/2027	1,230,942	0.05
LISD 1 527 000	8.375% 1/5/2027 II-VI Inc '144A' 5% 15/12/2029	164,106	0.01 0.07	USD 97,000	Kraft Heinz Foods Co 4.25% 1/3/2031	102 490	0.00
, ,	Illuminate Buyer LLC /	1,534,825	0.07	USD 1 310 000	Kraft Heinz Foods Co 4.375%	102,480	0.00
002 1,000,000	Illuminate Holdings IV Inc			.,0.0,000	1/6/2046	1,338,656	0.06
	'144A' 9% 1/7/2028	1,588,455	0.07	USD 246,000	Kraft Heinz Foods Co 4.625%		
USD 1,209,000	Illuminate Buyer LLC /				1/10/2039	262,630	0.01
	Illuminate Holdings IV Inc	4 000 005	0.05	USD 5,511,000	Kraft Heinz Foods Co		
HCD 3 603 000	'144A' 9% 1/7/2028	1,280,295	0.05		(Restricted) 4.875%	6 104 E3E	0.26
USD 2,092,000	Imola Merger Corp '144A' 4.75% 15/5/2029	2,602,141	0.11	USD 250 000	1/10/2049 Kraft Heinz Foods Co 5%	6,104,535	0.26
USD 98.000	Ingevity Corp '144A' 3.875%	_,~~_, 171	0.11	335 200,000	15/7/2035	280,070	0.01
,300	1/11/2028	92,061	0.00	USD 15,000	Kraft Heinz Foods Co 5%	- *,=: =	
USD 311,000	Installed Building Products Inc				4/6/2042	16,519	0.00
	'144A' 5.75% 1/2/2028	309,364	0.01	USD 1,344,000	Kraft Heinz Foods Co 5.2%	4 545 000	0.00
					15/7/2045	1,515,360	0.06

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 6.804.000	Kraft Heinz Foods Co			USD 1.421.000	Lions Gate Capital Holdings		
	(Restricted) 5.5% 1/6/2050 Kraft Heinz Foods Co 6.5%	8,165,480	0.35		LLC '144A' 5.5% 15/4/2029 Lithia Motors Inc '144A' 3.875%	1,337,836	0.06
USD 725,000	9/2/2040 Kraft Heinz Foods Co 6.875%	598,687	0.03	USD 397,000	1/6/2029 Live Nation Entertainment Inc	535,663	0.02
EUR 720,000	26/1/2039 Kraton Polymers LLC / Kraton	951,204	0.04	USD 323,000	'144A' 3.75% 15/1/2028 Live Nation Entertainment Inc	383,105	0.02
	Polymers Capital Corp 5.25% 15/5/2026	832,749	0.04	USD 113,000	'144A' 4.75% 15/10/2027 Live Nation Entertainment Inc	315,931	0.01
USD 974,000	Kratos Defense & Security Solutions Inc '144A' 6.5%	4 000 047	2.24	USD 4,112,000	'144A' 4.875% 1/11/2024 Live Nation Entertainment Inc	114,691	0.00
USD 1,290,000	30/11/2025 LABL Inc '144A' 5.875%	1,008,017	0.04	USD 549,000	'144A' 6.5% 15/5/2027 LSF11 A5 HoldCo LLC '144A'	4,418,940	0.19
USD 881,000	1/11/2028 Ladder Capital Finance	1,237,594	0.05	USD 886,000	6.625% 15/10/2029 Lumen Technologies Inc '144A'	524,888	0.02
	Holdings LLLP / Ladder Capital Finance Corp '144A'	956 074	0.04	USD 3,534,000	4% 15/2/2027 Lumen Technologies Inc '144A'	838,659	0.04
USD 575,000	4.25% 1/2/2027 Ladder Capital Finance	856,971	0.04	USD 1,833,000	4.5% 15/1/2029 Lumen Technologies Inc '144A' 5.125% 15/12/2026	2,984,410 1,708,823	0.13
	Holdings LLLP / Ladder Capital Finance Corp '144A' 4.75% 15/6/2029	551,183	0.02	USD 4,254,000	5.125% 13/12/2020 Lumen Technologies Inc '144A' 5.375% 15/6/2029	3,699,151	0.07
USD 152,000	Lamar Media Corp 4% 15/2/2030	144,262	0.02	USD 289,000	Lumen Technologies Inc 6.75% 1/12/2023	300,180	0.10
USD 819,000	Lamb Weston Holdings Inc '144A' 4.125% 31/1/2030	788,095	0.03	USD 254,000	Lumen Technologies Inc 7.5% 1/4/2024	268,420	0.01
USD 791,000	Lamb Weston Holdings Inc '144A' 4.375% 31/1/2032	769,659	0.03	USD 92,000	Lumen Technologies Inc 7.6% 15/9/2039	81,175	0.00
USD 165,000	Lamb Weston Holdings Inc '144A' 4.875% 15/5/2028	169,712	0.01	USD 868,000	Lumen Technologies Inc 7.65% 15/3/2042	761,553	0.03
USD 454,000	LBM Acquisition LLC '144A' 6.25% 15/1/2029	416,761	0.02	USD 418,000	Madison IAQ LLC '144A' 4.125% 30/6/2028	395,064	0.02
USD 1,514,000	LBM Acquisition LLC '144A' 6.25% 15/1/2029	1,389,814	0.06	USD 1,604,000	Madison IAQ LLC '144A' 5.875% 30/6/2029	1,454,820	0.06
USD 1,320,000	LCM Investments Holdings II LLC '144A' 4.875% 1/5/2029	1,259,887	0.05		Madison IAQ LLC '144A' 5.875% 30/6/2029	305,657	0.01
	Legacy LifePoint Health LLC '144A' 4.375% 15/2/2027	426,272	0.02		MajorDrive Holdings IV LLC '144A' 6.375% 1/6/2029	335,551	0.01
	Legacy LifePoint Health LLC '144A' 6.75% 15/4/2025	475,227	0.02		MajorDrive Holdings IV LLC '144A' 6.375% 1/6/2029	430,775	0.02
USD 284,000	Legends Hospitality Holding Co LLC / Legends Hospitality				MasTec Inc '144A' 4.5% 15/8/2028	358,948	0.02
1100 530 000	Co-Issuer Inc '144A' 5% 1/2/2026	279,494	0.01		Matador Resources Co 5.875% 15/9/2026	3,250,428	0.14
	Level 3 Financing Inc '144A' 3.625% 15/1/2029	472,124	0.02		Match Group Holdings II LLC '144A' 3.625% 1/10/2031	447,317	0.02
	Level 3 Financing Inc '144A' 3.75% 15/7/2029	878,487	0.04		Match Group Holdings II LLC '144A' 4.125% 1/8/2030 Match Group Holdings II LLC	857,325	0.04
	Level 3 Financing Inc '144A' 4.25% 1/7/2028 Level 3 Financing Inc '144A'	1,191,759	0.05		'144A' 4.625% 1/6/2028 Mattel Inc '144A' 3.75%	84,339	0.00
	4.625% 15/9/2027 Levi Strauss & Co '144A' 3.5%	314,078	0.01		1/4/2029 Mattel Inc 5.45% 1/11/2041	451,046 1,765,877	0.02 0.08
,	1/3/2031 Liberty Broadband Corp '144A'	144,561	0.01	, ,	Mattel Inc '144A' 5.875% 15/12/2027	820,288	0.04
	1.25% 30/9/2050 Liberty Broadband Corp '144A'	1,613,676	0.07		Mattel Inc 6.2% 1/10/2040 Mauser Packaging Solutions	1,200,394	0.05
	2.75% 30/9/2050 Liberty Mutual Group Inc FRN	2,705,354	0.12		Holding Co 4.75% 15/4/2024 Mauser Packaging Solutions	550,172	0.02
	23/5/2059 Life Time Inc '144A' 5.75%	1,783,231	0.08	,	Holding Co '144A' 5.5% 15/4/2024	523,969	0.02
USD 800,000	15/1/2026 Life Time Inc '144A' 8%	1,036,274	0.04	USD 1,340,000	MercadoLibre Inc 2.375% 14/1/2026	1,259,600	0.05
USD 483,000	15/4/2026 LifePoint Health Inc '144A'	795,536	0.03	USD 2,471,000	MercadoLibre Inc 3.125% 14/1/2031	2,153,977	0.09
USD 1,295,165	5.375% 15/1/2029 Ligado Networks LLC '144A'	454,165	0.02		Meritor Inc '144A' 4.5% 15/12/2028	245,190	0.01
USD 767,000	15.5% 1/11/2023 Lindblad Expeditions LLC '144A'	999,440	0.04		Metis Merger Sub LLC '144A' 6.5% 15/5/2029	875,852	0.04
	6.75% 15/2/2027	771,721	0.03	USD 205,000	MGIC Investment Corp 5.25% 15/8/2028	207,661	0.01

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
_	MGM Growth Properties Operating Partnership LP /	, , ,		USD 6,168,000	MPT Operating Partnership LP / MPT Finance Corp 3.5%	· · ·	
	MGP Finance Co-Issuer Inc (Restricted) '144A' 3.875% 15/2/2029	1,485,771	0.06	USD 1,186,000	15/3/2031 MPT Operating Partnership LP / MPT Finance Corp 4.625%	5,823,394	0.25
USD 2,431,000	MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer Inc	.,		USD 148,000	1/8/2029 MPT Operating Partnership LP / MPT Finance Corp 5%	1,197,718	0.05
USD 2,321,000	(Restricted) 4.5% 1/9/2026 MGM Growth Properties Operating Partnership LP /	2,499,712	0.11	USD 67,000	15/10/2027 MPT Operating Partnership LP / MPT Finance Corp 5.25%	151,099	0.01
	MGP Finance Co-Issuer Inc (Restricted) 4.5% 15/1/2028	2,408,850	0.10	USD 829,000	1/8/2026 MSCI Inc '144A' 3.25%	68,422	0.00
USD 549,000	MGM Growth Properties Operating Partnership LP /	, ,			15/8/2033 MSCI Inc '144A' 3.625%	776,222	0.03
	MGP Finance Co-Issuer Inc (Restricted) '144A' 4.625%			USD 585,000	1/9/2030 MSCI Inc '144A' 3.625%	885,484	0.04
USD 1,123,000	15/6/2025 MGM Growth Properties	566,137	0.02	USD 249,000	1/11/2031 MSCI Inc '144A' 3.875%	569,889	0.02
	Operating Partnership LP / MGP Finance Co-Issuer Inc	1 167 250	0.05	USD 441,000	15/2/2031 Mueller Water Products Inc	247,887	0.01
USD 68,000	(Restricted) 5.625% 1/5/2024 MGM Growth Properties Operating Partnership LP /	1,167,250	0.05	USD 92,000	'144A' 4% 15/6/2029 Murphy Oil Corp 5.75% 15/8/2025	418,487 93,729	0.02
	MGP Finance Co-Issuer Inc (Restricted) 5.75% 1/2/2027	73,736	0.00	USD 245,000	Murphy Oil Corp 5.875% 1/12/2027	250,407	0.01
USD 480,000	MGM Growth Properties Operating Partnership LP /	,		USD 84,000	Murphy Oil Corp 6.375% 1/12/2042	77,674	0.00
	MGP Finance Co-Issuer Inc (Restricted) 5.75% 1/2/2027	520,488	0.02		Murphy Oil USA Inc 4.75% 15/9/2029	179,167	0.01
	MGM Resorts International 5.75% 15/6/2025	864,232	0.04		Nabors Industries Inc '144A' 7.375% 15/5/2027	1,031,069	0.04
	MGM Resorts International 6% 15/3/2023	523,161	0.02		Nationstar Mortgage Holdings Inc '144A' 5.125% 15/12/2030	533,049	0.02
	MGM Resorts International 7.75% 15/3/2022 MicroStrategy Inc '144A'	143,468	0.01		Nationstar Mortgage Holdings Inc '144A' 5.75% 15/11/2031 Nationstar Mortgage Holdings	423,261	0.02
	6.125% 15/6/2028* Midas OpCo Holdings LLC	1,465,841	0.06		Inc '144A' 6% 15/1/2027 Navient Corp 5.5% 15/3/2029	586,106 1,220,303	0.03 0.05
USD 453,000	'144A' 5.625% 15/8/2029 Midcontinent Communications /	432,674	0.02	USD 263,000	Navient Corp 5.875% 25/10/2024 Navient Corp 6.125% 25/3/2024	271,211 696,724	0.01 0.03
	Midcontinent Finance Corp '144A' 5.375% 15/8/2027	448,884	0.02		NCR Corp '144A' 5% 1/10/2028 NCR Corp '144A' 5.125%	517,348	0.02
USD 1,136,000	Midwest Gaming Borrower LLC / Midwest Gaming			USD 356,000	15/4/2029 NCR Corp '144A' 6.125%	709,615	0.03
115D 3 063 000	Finance Corp '144A' 4.875% 1/5/2029 Mileage Plus Holdings LLC /	1,095,184	0.05	USD 1,036,000	1/9/2029 NESCO Holdings II Inc '144A' 5.5% 15/4/2029	370,575 1,000,678	0.02
03D 3,002,000	Mileage Plus Intellectual Property Assets Ltd '144A'			USD 393,000	New Enterprise Stone & Lime Co Inc '144A' 5.25% 15/7/2028	384,224	0.04
USD 717,000	6.5% 20/6/2027 Minerals Technologies Inc	3,233,809	0.14	USD 261,000	New Enterprise Stone & Lime Co Inc '144A' 9.75% 15/7/2028	269,973	0.01
USD 1,201,000	'144A' 5% 1/7/2028 Minerva Merger Sub Inc '144A'	705,130	0.03		New Enterprise Stone & Lime Co Inc '144A' 9.75% 15/7/2028	189,292	0.01
USD 759,000	6.5% 15/2/2030 ModivCare Escrow Issuer Inc	1,160,736	0.05		New Fortress Energy Inc '144A' 6.5% 30/9/2026	6,218,234	0.26
USD 240,000	'144A' 5% 1/10/2029 ModivCare Inc '144A' 5.875% 15/11/2025	704,845	0.03		New Fortress Energy Inc '144A' 6.75% 15/9/2025	3,992,823	0.17
USD 783,000	Molina Healthcare Inc '144A' 3.875% 15/11/2030	239,708 766,655	0.01		New Home Co Inc/The '144A' 7.25% 15/10/2025 Newell Brands Inc 4.875%	226,939	0.01
USD 971,000	Molina Healthcare Inc '144A' 3.875% 15/5/2032	936,140	0.03		1/6/2025 Newell Brands Inc 6% 1/4/2046	146,935 571,643	0.01 0.02
USD 1,178,000	Molina Healthcare Inc '144A' 4.375% 15/6/2028	1,180,315	0.04		NextEra Energy Operating Partners LP '144A' 4.25%	57 1,0 1 0	0.02
	Mozart Debt Merger Sub Inc '144A' 5.25% 1/10/2029	6,118,373	0.26	USD 4,000	15/7/2024 NextEra Energy Operating	751,217	0.03
USD 1,495,000	MPH Acquisition Holdings LLC '144A' 5.5% 1/9/2028	1,454,874	0.06		Partners LP '144A' 4.25% 15/9/2024	4,038	0.00
				USD 1,210,000	NFP Corp '144A' 4.875% 15/8/2028	1,163,772	0.05

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

	Description	Market Value	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
LICD 4 020 000	NED Com (4444) 4 9750/			LICD 2 044 000	Cooldontal Batralaura Corr		
050 1,638,000	NFP Corp '144A' 4.875% 15/8/2028	1,575,420	0.07	080 2,941,000	Occidental Petroleum Corp 4.625% 15/6/2045	2,778,422	0.12
USD 8,363,000	NFP Corp '144A' 6.875%	1,070,420	0.01	USD 860,000	Occidental Petroleum Corp	2,770,422	0.12
,,	15/8/2028	7,836,842	0.33		5.5% 1/12/2025	921,632	0.04
USD 683,000	NGL Energy Operating LLC /			USD 110,000	Occidental Petroleum Corp		
	NGL Energy Finance Corp	000.050	0.00	1100 000 000	5.55% 15/3/2026	117,668	0.01
11CD 600 000	'144A' 7.5% 1/2/2026	686,853	0.03	USD 686,000	Occidental Petroleum Corp 6.2% 15/3/2040	751 011	0.03
030 609,000	NGPL PipeCo LLC '144A' 7.768% 15/12/2037	796,819	0.03	USD 3 165 000	Occidental Petroleum Corp	751,211	0.03
USD 775,000	Nielsen Finance LLC / Nielsen	700,010	0.00	002 0,100,000	6.2% 15/3/2040	3,465,865	0.15
	Finance Co '144A' 5.625%			USD 128,000	Occidental Petroleum Corp		
	1/10/2028	743,953	0.03		6.6% 15/3/2046	152,358	0.01
USD 941,000	Nielsen Finance LLC / Nielsen Finance Co '144A' 5.875%			USD 912,000	Occidental Petroleum Corp 6.625% 1/9/2030	1,059,393	0.05
	1/10/2030	903,783	0.04	USD 227 000	Occidental Petroleum Corp	1,059,595	0.05
USD 1,745,000	NMG Holding Co Inc / Neiman	000,700	0.01	000 227,000	6.95% 1/7/2024	246,573	0.01
	Marcus Group LLC '144A'			USD 131,000	Occidental Petroleum Corp		
	7.125% 1/4/2026	1,804,854	0.08		8.875% 15/7/2030	167,222	0.01
USD 3,075,000	Northern Oil and Gas Inc '144A' 8.125% 1/3/2028	2 102 507	0.14	EUR 797,000	Olympus Water US Holding	926 659	0.04
LISD 1 483 000	Northwest Fiber LLC /	3,193,587	0.14	FUR 795 000	Corp 3.875% 1/10/2028* Olympus Water US Holding	836,658	0.04
000 1,400,000	Northwest Fiber Finance Sub			2017 700,000	Corp 5.375% 1/10/2029	803,579	0.03
	Inc '144A' 4.75% 30/4/2027	1,371,211	0.06	USD 891,000	ON Semiconductor Corp '144A'		
USD 896,000	Northwest Fiber LLC /				3.875% 1/9/2028	886,304	0.04
	Northwest Fiber Finance Sub	000 400	0.04	USD 392,000	OneMain Finance Corp 3.5%	200 452	0.00
1180 003 000	Inc '144A' 4.75% 30/4/2027 Northwest Fiber LLC /	828,460	0.04	1150 503 000	15/1/2027 OneMain Finance Corp 3.5%	368,153	0.02
000 993,000	Northwest Fiber ELG / Northwest Fiber Finance Sub			000 000,000	15/1/2027	556,925	0.02
	Inc '144A' 6% 15/2/2028	873,363	0.04	USD 402,000	OneMain Finance Corp 4%	,	
USD 700,000	Northwest Fiber LLC /				15/9/2030	367,677	0.02
	Northwest Fiber Finance Sub	C4E CC4	0.00	USD 91,000	OneMain Finance Corp 5.375%	00.500	0.00
LISD 244 000	Inc '144A' 6% 15/2/2028 Northwest Fiber LLC /	615,664	0.03	USD 134 000	15/11/2029 OneMain Finance Corp 5.375%	90,520	0.00
000 211,000	Northwest Fiber Finance Sub			000 101,000	15/11/2029	133,292	0.01
	Inc '144A' 10.75% 1/6/2028	258,061	0.01	USD 413,000	OneMain Finance Corp 6.625%		
USD 1,835,000	Novelis Corp '144A' 3.25%	4 75 4 000	0.07	1100 000 000	15/1/2028	438,530	0.02
1160 3 334 000	15/11/2026 Novelis Corp '144A' 3.875%	1,754,820	0.07	USD 308,000	OneMain Finance Corp 6.625% 15/1/2028	327,039	0.01
03D 3,324,000	15/8/2031	3,065,958	0.13	USD 1.385.000	OneMain Finance Corp 6.875%	327,039	0.01
USD 2,724,000	Novelis Corp '144A' 4.75%	-,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	15/3/2025	1,466,369	0.06
	30/1/2030	2,669,520	0.11	USD 769,000	OneMain Finance Corp 7.125%		
USD 1,057,000	NRG Energy Inc '144A' 3.875%	000 000	0.04	1100 700 000	15/3/2026	827,552	0.04
LISD 211 000	15/2/2032 NRG Energy Inc '144A' 5.25%	983,200	0.04	050 799,000	Open Text Holdings Inc '144A' 4.125% 15/2/2030	762,841	0.03
03D 211,000	15/6/2029	214,623	0.01	USD 660.000	Option Care Health Inc '144A'	702,041	0.03
USD 33,000	NRG Energy Inc 5.75%	,-			4.375% 31/10/2029	636,098	0.03
	15/1/2028	33,816	0.00	EUR 362,000	Organon & Co / Organon		
USD 93,000	Nuance Communications Inc	05.004	0.00		Foreign Debt Co-Issuer BV	204 445	0.00
USD 1 761 000	5.625% 15/12/2026 NuStar Logistics LP 5.75%	95,891	0.00	USD 1 977 000	2.875% 30/4/2028 Organon & Co / Organon	381,445	0.02
000 1,701,000	1/10/2025	1,838,915	0.08	002 1,077,000	Foreign Debt Co-Issuer BV		
USD 324,000	NuStar Logistics LP 6%				'144A' 4.125% 30/4/2028	1,932,280	0.08
	1/6/2026	329,996	0.01	USD 2,821,000	Organon & Co / Organon		
USD 81,000	NuStar Logistics LP 6.375% 1/10/2030	02 121	0.00		Foreign Debt Co-Issuer BV	2 011 775	0.12
USD 14 000	Occidental Petroleum Corp 3%	82,121	0.00	USD 3 534 000	'144A' 5.125% 30/4/2031 Ortho-Clinical Diagnostics Inc /	2,811,775	0.12
002,000	15/2/2027	13,610	0.00	002 0,00 1,000	Ortho-Clinical Diagnostics SA		
USD 1,530,000	Occidental Petroleum Corp				'144A' 7.25% 1/2/2028	3,697,836	0.16
1100 0 404 000	4.1% 15/2/2047	1,349,850	0.06	USD 2,250,000	Ortho-Clinical Diagnostics Inc /		
USD 2,121,000	Occidental Petroleum Corp 4.2% 15/3/2048*	1,881,698	0.08		Ortho-Clinical Diagnostics SA '144A' 7.375% 1/6/2025	2,327,265	0.10
USD 1.479.000	Occidental Petroleum Corp	1,001,090	0.00	USD 556.000	OT Merger Corp '144A' 7.875%	2,027,200	0.10
, ,,,,,,,	4.3% 15/8/2039	1,357,374	0.06		15/10/2029	496,508	0.02
USD 5,747,000	Occidental Petroleum Corp			USD 468,000	Outfront Media Capital LLC /		
1100 270 000	4.4% 15/4/2046	5,228,190	0.22		Outfront Media Capital Corp	444.740	0.00
USD 378,000	Occidental Petroleum Corp 4.4% 15/8/2049	344,086	0.01	USD 63 000	'144A' 4.25% 15/1/2029 Outfront Media Capital LLC /	444,740	0.02
USD 238,000	Occidental Petroleum Corp	J - -,000	0.01	000,000	Outfront Media Capital Clc /		
,,,,	4.5% 15/7/2044	218,897	0.01		'144A' 4.625% 15/3/2030	59,510	0.00
USD 491,000	Occidental Petroleum Corp	.= - = -					
	4.5% 15/7/2044	451,590	0.02				

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
		(030)	ASSELS			(030)	ASSELS
USD 813,000	Outfront Media Capital LLC / Outfront Media Capital Corp '144A' 5% 15/8/2027	802,504	0.03	USD 531,000	Premier Entertainment Sub LLC / Premier Entertainment Finance Corp '144A' 5.625%		
USD 896,000	P&L Development LLC / PLD Finance Corp '144A' 7.75%	002,004	0.03	USD 511,000	1/9/2029 Premier Entertainment Sub	477,199	0.02
USD 201,000	15/11/2025 P&L Development LLC / PLD Finance Corp '144A' 7.75%	857,530	0.04		LLC / Premier Entertainment Finance Corp '144A' 5.875% 1/9/2031	463,715	0.02
USD 4,644,000	15/11/2025 Par Pharmaceutical Inc '144A'	192,370	0.01	USD 541,000	Prestige Brands Inc '144A' 3.75% 1/4/2031	492,472	0.02
USD 264 000	7.5% 1/4/2027 Patrick Industries Inc '144A'	4,641,678	0.20	USD 2,544,000	Prime Healthcare Services Inc '144A' 7.25% 1/11/2025	2,584,793	0.11
	4.75% 1/5/2029 Pattern Energy Operations LP /	242,001	0.01	USD 592,000	Prime Security Services Borrower LLC / Prime	2,004,700	0.11
	Pattern Energy Operations Inc '144A' 4.5% 15/8/2028	823,319	0.04		Finance Inc '144A' 5.75% 15/4/2026	608,464	0.03
USD 746,000	Pattern Energy Operations LP / Pattern Energy Operations Inc '144A' 4.5% 15/8/2028	726,000	0.03	USD 1,685,000	Prime Security Services Borrower LLC / Prime Finance Inc '144A' 6.25%		
USD 149,000	PDC Energy Inc 6.125% 15/9/2024	150,303	0.03	USD 244,000	15/1/2028* PTC Inc '144A' 3.625%	1,625,359	0.07
USD 1,080,000	PECF USS Intermediate Holding III Corp '144A' 8%				15/2/2025 PTC Inc '144A' 4% 15/2/2028	243,401 397,587	0.01 0.02
USD 598,000	15/11/2029 Peninsula Pacific Entertainment LLC / Peninsula Pacific	1,055,133	0.04		Rackspace Technology Global Inc '144A' 5.375% 1/12/2028* Radiate Holdco LLC / Radiate	650,010	0.03
	Entertainment Finance In '144A' 8.5% 15/11/2027	664,341	0.03		Finance Inc '144A' 4.5% 15/9/2026	2,340,550	0.10
USD 380,000	Peninsula Pacific Entertainment LLC / Peninsula Pacific Entertainment Finance In			USD 7,786,000	Radiate Holdco LLC / Radiate Finance Inc '144A' 6.5% 15/9/2028	7,309,497	0.31
USD 390,000	'144A' 8.5% 15/11/2027 Penn National Gaming Inc	422,156	0.02		Range Resources Corp '144A' 4.75% 15/2/2030*	468,810	0.02
USD 483,000	'144A' 4.125% 1/7/2029 Penske Automotive Group Inc 3.5% 1/9/2025	361,967 476,380	0.02		Range Resources Corp 4.875% 15/5/2025 Raptor Acquisition Corp /	837,292	0.04
USD 1,504,000	Performance Food Group Inc '144A' 4.25% 1/8/2029	1,427,725	0.02	030 737,000	Raptor Co-Issuer LLC '144A' 4.875% 1/11/2026	734,574	0.03
USD 3,032,000	PetSmart Inc / PetSmart Finance Corp '144A' 4.75%	0.005.440	0.40	USD 595,000	Realogy Group LLC / Realogy Co-Issuer Corp '144A' 5.25%	500.000	0.00
USD 6,017,000	15/2/2028 PetSmart Inc / PetSmart Finance Corp '144A' 7.75%	2,995,419	0.13	USD 1,150,000	15/4/2030 Realogy Group LLC / Realogy Co-Issuer Corp '144A' 5.75%	563,286	0.02
	15/2/2029 PG&E Corp 5.25% 1/7/2030	6,327,297 563,170	0.27 0.02	USD 305,000	15/1/2029 RegionalCare Hospital Partners	1,142,956	0.05
	Picasso Finance Sub Inc '144A' 6.125% 15/6/2025 Pilgrim's Pride Corp '144A'	774,628	0.03		Holdings Inc / LifePoint Health Inc '144A' 9.75% 1/12/2026	319,695	0.01
	3.5% 1/3/2032 Pilgrim's Pride Corp '144A'	189,742	0.01	USD 485,000	RHP Hotel Properties LP / RHP Finance Corp '144A' 4.5%	0.0,000	0.0.
USD 126,000	3.5% 1/3/2032 Pilgrim's Pride Corp '144A' 4.25% 15/4/2031	2,203,579 120,902	0.09	USD 2,126,000	15/2/2029 RHP Hotel Properties LP / RHP	457,719	0.02
USD 2,549,000	Playtika Holding Corp '144A'		0.10	USD 616 000	Finance Corp 4.75% 15/10/2027	2,080,621	0.09
USD 357,000	4.25% 15/3/2029 PMHC II Inc '144A' 9% 15/2/2030	2,407,785 350,569	0.10		RLJ Lodging Trust LP '144A' 3.75% 1/7/2026 RLJ Lodging Trust LP '144A'	595,293	0.03
	Post Holdings Inc '144A' 4.625% 15/4/2030	79,177	0.00		4% 15/9/2029 Rockcliff Energy II LLC '144A'	433,104	0.02
	Post Holdings Inc '144A' 5.5% 15/12/2029	353,926	0.02	USD 640,000	5.5% 15/10/2029 Rocket Mortgage LLC / Rocket	1,629,767	0.07
	Post Holdings Inc '144A' 5.625% 15/1/2028* Post Holdings Inc '144A'	307,352	0.01	USD 586 000	Mortgage Co-Issuer Inc '144A' 2.875% 15/10/2026 Roller Bearing Co of America	596,112	0.03
	5.75% 1/3/2027 Powdr Corp '144A' 6% 1/8/2025	15,166 2,241,319	0.00 0.10		Inc '144A' 4.375% 15/10/2029 Ryan Specialty Group LLC	564,025	0.02
	PRA Health Sciences Inc '144A' 2.875% 15/7/2026	1,429,859	0.06		'144A' 4.375% 1/2/2030 Sabre GLBL Inc '144A' 7.375%	568,099	0.02
				USD 2,725,000	1/9/2025 Sabre GLBL Inc '144A' 9.25%	968,096	0.04
					15/4/2025	3,067,996	0.13

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Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
riolaling	Description	(030)	ASSELS	Holding	Description	(03D)	A55615
USD 508,000	Sasol Financing USA LLC 4.375% 18/9/2026	494,665	0.02	USD 123,000	Silgan Holdings Inc 4.125% 1/2/2028	120,847	0.01
	Sasol Financing USA LLC 5.5% 18/3/2031	1,152,417	0.05	USD 1,849,000	Simmons Foods Inc/Simmons Prepared Foods Inc/Simmons		
	Sasol Financing USA LLC 5.875% 27/3/2024	2,032,860	0.09	1100 4 007 000	Pet Food Inc/Simmons Feed '144A' 4.625% 1/3/2029	1,711,721	0.07
	SBA Communications Corp 3.875% 15/2/2027	2,516,853	0.11		Sinclair Television Group Inc '144A' 4.125% 1/12/2030	1,176,817	0.05
USD 192,000	Science Applications International Corp '144A' 4.875% 1/4/2028	187,621	0.01		Sirius XM Radio Inc '144A' 3.125% 1/9/2026 Sirius XM Radio Inc '144A'	2,140,012	0.09
USD 138,000	Science Applications International Corp '144A'	107,021	0.01		3.875% 1/9/2031 Sirius XM Radio Inc '144A'	1,641,422	0.07
EUR 400.000	4.875% 1/4/2028 Scientific Games International	134,853	0.01	, ,	4% 15/7/2028 Sirius XM Radio Inc '144A'	1,927,394	0.08
	Inc 3.375% 15/2/2026 Scientific Games International	446,540	0.02		4.125% 1/7/2030 Sirius XM Radio Inc '144A'	496,453	0.02
	Inc '144A' 5% 15/10/2025 Scientific Games International	939,918	0.04		4.125% 1/7/2030 Six Flags Theme Parks Inc	2,848	0.00
USD 227,000	Inc '144A' 7% 15/5/2028 Scientific Games International	456,980	0.02		'144A' 7% 1/7/2025 SLM Corp 3.125% 2/11/2026	3,707,232 777,590	0.16 0.03
USD 146,000	Inc '144A' 7.25% 15/11/2029 Scientific Games International	241,299	0.01	USD 1,080,000	SM Energy Co 5.625% 1/6/2025	1,068,752	0.05
USD 1,511,000	Inc '144A' 7.25% 15/11/2029 Scientific Games International	155,197	0.01		SM Energy Co 6.5% 15/7/2028 SM Energy Co 6.75%	396,160	0.02
USD 599,000	Inc '144A' 8.25% 15/3/2026 Scientific Games International	1,578,897	0.07	USD 1,450,000	15/9/2026 SM Energy Co '144A' 10%	443,373	0.02
USD 654,000	Inc '144A' 8.625% 1/7/2025 SCIH Salt Holdings Inc '144A'	635,608	0.03	USD 1,489,000	15/1/2025 SM Energy Co '144A' 10%	1,581,160	0.07
EUR 687,000	6.625% 1/5/2029 SCIL IV LLC / SCIL USA	619,436	0.03	USD 286,000	15/1/2025 Sonic Automotive Inc '144A'	1,623,688	0.07
EUR 1,627,000	Holdings LLC FRN 1/11/2026* SCIL IV LLC / SCIL USA Holdings LLC 4.375%	767,155	0.03	USD 4,112,000	4.625% 15/11/2029 Sotheby's '144A' 7.375% 15/10/2027	269,967 4,256,434	0.01
USD 1 180 000	1/11/2026 SCIL IV LLC / SCIL USA	1,784,444	0.08	USD 2,033,000	Sotheby's/Bidfair Holdings Inc '144A' 5.875% 1/6/2029	2,020,406	0.10
1,100,000	Holdings LLC '144A' 5.375% 1/11/2026	1,169,828	0.05	USD 107,000	Southwestern Energy Co 4.75% 1/2/2032	106,849	0.00
USD 285,000	Scotts Miracle-Gro Co/The 4% 1/4/2031	262,377	0.01	USD 2,102,000	Southwestern Energy Co 5.375% 1/2/2029	2,147,056	0.09
USD 122,000	Scotts Miracle-Gro Co/The 4.375% 1/2/2032	113,645	0.00	USD 405,000	Southwestern Energy Co 5.375% 1/2/2029	413,681	0.02
USD 57,000	Scripps Escrow II Inc '144A' 3.875% 15/1/2029	53,229	0.00	USD 9,000	Southwestern Energy Co 5.95% 23/1/2025	9,419	0.00
	Sealed Air Corp '144A' 4% 1/12/2027	1,149,896	0.05		Southwestern Energy Co 5.95% 23/1/2025	48,141	0.00
	Sealed Air Corp '144A' 5.125% 1/12/2024	84,767	0.00	USD 1,431,000	Specialty Building Products Holdings LLC / SBP Finance		
,	Sensata Technologies Inc '144A' 4.375% 15/2/2030	887,366	0.04	1105 404 000	Corp '144A' 6.375% 30/9/2026	1,443,257	0.06
	Service Corp International/US 3.375% 15/8/2030	378,609	0.02		Spectrum Brands Inc '144A' 3.875% 15/3/2031	177,344	0.01
,	Service Corp International/US 4% 15/5/2031	716,548	0.03		Spectrum Brands Inc '144A' 5% 1/10/2029 Spectrum Brands Inc '144A'	735,985	0.03
	Service Corp International/US 4% 15/5/2031 Service Corp International/US	1,557,132	0.07		Spectrum Brands Inc '144A' 5.5% 15/7/2030 Spirit Aero Systems Inc '144A'	469,690	0.02
	5.125% 1/6/2029 Service Properties Trust 4.35%	99,127	0.00		Spirit AeroSystems Inc '144A' 5.5% 15/1/2025 Sprint Capital Corp 6.875%	572,271	0.02
,	1/10/2024 Service Properties Trust 5.5%	119,521	0.01		15/11/2028	6,655,527	0.28
	15/12/2027	364,560	0.02		Sprint Capital Corp 8.75% 15/3/2032 Sprint Corp 7.135% 15/6/2024	7,934,453	0.34
UOD 728,000	Service Properties Trust 7.5% 15/9/2025	765,310	0.03		Sprint Corp 7.125% 15/6/2024 Sprint Corp 7.625% 1/3/2026	238,976 1,416,200	0.01 0.06
USD 1,363,000	Shift4 Payments LLC / Shift4 Payments Finance Sub Inc	765,310	0.03	USD 266,000	Sprint Corp 7.825% 1/3/2026 Sprint Corp 7.875% 15/9/2023 SRM Escrow Issuer LLC '144A'	286,302	0.06
USD 83,000	'144A' 4.625% 1/11/2026 Shift4 Payments LLC / Shift4	1,364,676	0.06		6% 1/11/2028 SRM Escrow Issuer LLC '144A'	2,948,592	0.13
	Payments Finance Sub Inc '144A' 4.625% 1/11/2026	83,102	0.00		6% 1/11/2028 SRS Distribution Inc '144A'	811,539	0.03
					4.625% 1/7/2028	1,849,250	0.08

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
_	SRS Distribution Inc '144A'	, ,			Tap Rock Resources LLC '144A'	, ,	
	4.625% 1/7/2028 SRS Distribution Inc '144A'	1,697,439	0.07		7% 1/10/2026 Targa Resources Partners LP /	776,196	0.03
USD 297,000	6% 1/12/2029 SRS Distribution Inc '144A'	3,257,347	0.14		Targa Resources Partners Finance Corp 4%		
USD 1,261,000	6.125% 1/7/2029 SRS Distribution Inc '144A'	281,731	0.01	USD 27,000	15/1/2032 Targa Resources Partners LP /	28,753	0.00
USD 5,512,000	6.125% 1/7/2029 SS&C Technologies Inc '144A'	1,196,172	0.05		Targa Resources Partners Finance Corp 5.375% 1/2/2027	27 702	0.00
EUR 810,000	5.5% 30/9/2027 Standard Industries Inc/NJ 2.25% 21/11/2026	5,649,800 839,650	0.24	USD 977,000	Targa Resources Partners LP / Targa Resources Partners	27,792	0.00
USD 1,988,000	Standard Industries Inc/NJ '144A' 4.375% 15/7/2030	1,867,627	0.08		Finance Corp 5.5% 1/3/2030	1,036,685	0.04
USD 358,000	Standard Industries Inc/NJ '144A' 5% 15/2/2027	360,463	0.02	USD 893,000	Targa Resources Partners LP / Targa Resources Partners	,,	
USD 3,737,000	Staples Inc '144A' 7.5% 15/4/2026	3,700,901	0.16		Finance Corp 5.875% 15/4/2026	925,313	0.04
USD 871,000	Staples Inc '144A' 10.75% 15/4/2027	818,126	0.03	USD 165,000	Targa Resources Partners LP / Targa Resources Partners		
	Starwood Property Trust Inc '144A' 4.375% 15/1/2027	326,115	0.01		Finance Corp 6.5% 15/7/2027	175,089	0.01
	Starwood Property Trust Inc '144A' 5.5% 1/11/2023	667,454	0.03	USD 249,000	Targa Resources Partners LP / Targa Resources Partners		
	Station Casinos LLC '144A' 4.5% 15/2/2028 Station Casinos LLC '144A'	445,425	0.02	HSD 79 000	Finance Corp 6.875% 15/1/2029 Taylor Morrison Communities	271,116	0.01
	4.625% 1/12/2031 Stericycle Inc '144A' 3.875%	1,106,277	0.05		Inc '144A' 5.125% 1/8/2030 Taylor Morrison Communities	78,144	0.00
	15/1/2029 Stevens Holding Co Inc '144A'	147,806	0.01		Inc '144A' 5.875% 15/6/2027 Teleflex Inc 4.625% 15/11/2027	912,499 47,860	0.04 0.00
	6.125% 1/10/2026 Stillwater Mining Co 4.5%	643,490	0.03		Tempo Acquisition LLC / Tempo Acquisition Finance Corp	,	
USD 401,000	16/11/2029 Suburban Propane Partners LP/	2,432,750	0.10	USD 1,167,000	'144A' 5.75% 1/6/2025 Tempur Sealy International Inc	633,437	0.03
	Suburban Energy Finance Corp '144A' 5%			USD 174,000	'144A' 3.875% 15/10/2031 Tempur Sealy International Inc	1,051,461	0.04
USD 275,000	1/6/2031 Summer BC Bidco B LLC '144A'	378,500	0.02	USD 333,000	'144A' 3.875% 15/10/2031 Tempur Sealy International Inc	156,773	0.01
USD 750,000	5.5% 31/10/2026 Summit Materials LLC / Summit Materials Finance Corp '144A'	265,693	0.01	USD 410,000	'144A' 4% 15/4/2029 Tenet Healthcare Corp '144A' 4.25% 1/6/2029	313,852 395,101	0.01
USD 659 000	5.25% 15/1/2029 Summit Midstream Holdings	754,125	0.03	USD 723,000	Tenet Healthcare Corp '144A' 4.625% 1/9/2024	734,007	0.02
000 000,000	LLC / Summit Midstream Finance Corp '144A' 8.5%			USD 147,000	Tenet Healthcare Corp '144A' 4.625% 15/6/2028	143,809	0.01
USD 56,000	15/10/2026 Sunoco LP / Sunoco Finance	660,447	0.03	USD 2,569,000	Tenet Healthcare Corp '144A' 4.875% 1/1/2026	2,576,456	0.11
USD 1,770,000	Corp 6% 15/4/2027 Surgery Center Holdings Inc	57,705	0.00	USD 810,000	Tenet Healthcare Corp '144A' 5.125% 1/11/2027	820,125	0.03
USD 2,602,000	'144A' 6.75% 1/7/2025 Surgery Center Holdings Inc	1,774,177	0.08		Tenet Healthcare Corp '144A' 6.125% 1/10/2028	950,057	0.04
USD 328,000	'144A' 10% 15/4/2027 SWF Escrow Issuer Corp '144A'	2,743,887	0.12		Tenet Healthcare Corp '144A' 6.25% 1/2/2027	289,716	0.01
USD 1,090,000	6.5% 1/10/2029 SWF Escrow Issuer Corp '144A'	294,716	0.01	,	Tenneco Inc '144A' 7.875% 15/1/2029	192,465	0.01
USD 2,593,000	6.5% 1/10/2029 Switch Ltd '144A' 3.75% 15/9/2028	979,392 2,441,841	0.04		Terex Corp '144A' 5% 15/5/2029 TerraForm Power Operating LLC '144A' 4.25% 31/1/2023	1,310,723 368,469	0.06
USD 910,000	Switch Ltd '144A' 4.125% 15/6/2029	871,566	0.10	USD 2,880,000	Terrier Media Buyer Inc '144A' 8.875% 15/12/2027	2,968,646	0.02
USD 3,035,000	Switch Ltd '144A' 4.125% 15/6/2029	2,906,817	0.12	USD 315,000	Thor Industries Inc '144A' 4% 15/10/2029	286,650	0.01
USD 807,000	Synaptics Inc '144A' 4% 15/6/2029	780,204	0.03	USD 2,931,000	Titan Acquisition Ltd / Titan Co-Borrower LLC '144A'	,	
USD 2,567,000	Syneos Health Inc '144A' 3.625% 15/1/2029	2,378,967	0.10	USD 272,000	7.75% 15/4/2026 Titan International Inc 7%	2,922,075	0.12
USD 2,817,000	Tap Rock Resources LLC '144A' 7% 1/10/2026	2,828,648	0.12	USD 607,000	30/4/2028 TK Elevator US Newco Inc	282,076	0.01
					'144A' 5.25% 15/7/2027	606,554	0.03

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
_	TK Elevator US Newco Inc	` ′			Uniti Group LP / Uniti Group	` ′	
	'144A' 5.25% 15/7/2027 T-Mobile USA Inc 2.625%	4,616,604	0.20	1,377,000	Finance Inc / CSL Capital LLC '144A' 4.75% 15/4/2028	1,495,256	0.06
	15/2/2029 T-Mobile USA Inc 2.875%	1,686,719	0.07	USD 2,351,000	Uniti Group LP / Uniti Group Finance Inc / CSL Capital	1, 100,200	0.00
	15/2/2031 T-Mobile USA Inc 2.875%	1,266,317	0.05	USD 60,000	LLC '144A' 6.5% 15/2/2029 Univision Communications Inc	2,180,188	0.09
	15/2/2031 T-Mobile USA Inc 3.5%	151,469	0.01		'144A' 5.125% 15/2/2025 Univision Communications Inc	60,223	0.00
USD 1,649,000	15/4/2031 T-Mobile USA Inc '144A' 3.5%	2,586,588	0.11	USD 1,781,000	'144A' 6.625% 1/6/2027 US Foods Inc '144A' 4.75%	181,218	0.01
USD 547,000	15/4/2031 T-Mobile USA Inc 4.75%	1,619,318	0.07	USD 376,000	15/2/2029 US Foods Inc '144A' 6.25%	1,732,601	0.07
USD 47,000	1/2/2028 Toll Brothers Finance Corp	565,256	0.02	USD 1,970,000	15/4/2025 USA Compression Partners LP /	390,102	0.02
USD 375,000	4.35% 15/2/2028 Travel + Leisure Co '144A'	48,876	0.00	1105 0 705 000	USA Compression Finance Corp 6.875% 1/4/2026	1,974,226	0.08
USD 37,000	6.625% 31/7/2026 Tri Pointe Homes Inc 5.25%	400,037	0.02	USD 2,735,000	USA Compression Partners LP / USA Compression Finance	2.716.005	0.12
USD 163,000	1/6/2027 Tri Pointe Homes Inc 5.7% 15/6/2028	37,000 165,278	0.00	USD 393,000	Corp 6.875% 1/9/2027 Vail Resorts Inc '144A' 6.25% 15/5/2025	2,716,005 405,315	0.12
USD 2,800,000	Triumph Group Inc '144A' 8.875% 1/6/2024	2,988,944	0.01	USD 3,442,000	Venture Global Calcasieu Pass LLC '144A' 3.875% 15/8/2029	3,368,892	0.02
, ,	Twilio Inc 3.875% 15/3/2031 Twitter Inc '144A' 3.875%	2,396,795	0.10	USD 6,355,000	Venture Global Calcasieu Pass LLC '144A' 3.875% 1/11/2033	6,065,053	0.26
	15/12/2027 Twitter Inc '144A' 5% 1/3/2030	1,922,546 1,171,275	0.08 0.05	USD 4,022,000	Venture Global Calcasieu Pass LLC '144A' 4.125% 15/8/2031	3,987,793	0.17
USD 1,647,000	Uber Technologies Inc 15/12/2025 (Zero Coupon)	1,495,786	0.06	USD 6,345,000	Veritas US Inc / Veritas Bermuda Ltd '144A' 7.5% 1/9/2025	, ,	0.27
	Uber Technologies Inc '144A' 4.5% 15/8/2029* Uber Technologies Inc '144A'	2,024,067	0.09	USD 6,523,000	Verscend Escrow Corp '144A' 9.75% 15/8/2026	6,235,961 6,826,059	0.27
	4.5% 15/8/2029* Uber Technologies Inc '144A'	2,434,197	0.10	USD 2,732,000	Vertiv Group Corp '144A' 4.125% 15/11/2028	2,505,176	0.11
	6.25% 15/1/2028 Uber Technologies Inc '144A'	1,252,556	0.05	USD 156,000	Viasat Inc '144A' 5.625% 15/9/2025	148,402	0.01
	7.5% 15/5/2025 Uber Technologies Inc '144A'	988,175	0.04	USD 369,000	Viasat Inc '144A' 5.625% 15/4/2027	369,111	0.02
USD 2,708,000	7.5% 15/9/2027 Uber Technologies Inc '144A'	197,905	0.01	USD 2,034,000	Viasat Inc '144A' 6.5% 15/7/2028	1,871,473	0.08
USD 989,000	7.5% 15/9/2027 Uber Technologies Inc '144A'	2,896,897	0.12		Viavi Solutions Inc '144A' 3.75% 1/10/2029	1,622,463	0.07
EUR 1,093,000	8% 1/11/2026 UGI International LLC 2.5%	1,047,845	0.04	USD 547,000	VICI Properties LP / VICI Note Co Inc '144A' 3.5%		
USD 1,625,007	1/12/2029 United Airlines 2020-1 Class A Pass Through Trust 5.875%	1,097,097	0.05	USD 274,000	15/2/2025 VICI Properties LP / VICI Note Co Inc '144A' 3.75%	546,114	0.02
USD 177,120	15/10/2027 United Airlines 2020-1 Class B Pass Through Trust 4.875%	1,718,361	0.07	USD 3,794,000	15/2/2027 VICI Properties LP / VICI Note Co Inc '144A' 4.125%	272,516	0.01
USD 2,951,000	15/1/2026 United Airlines Inc '144A'	181,264	0.01	USD 2,176,000	15/8/2030 VICI Properties LP / VICI Note	3,775,334	0.16
USD 3,137,000	4.375% 15/4/2026 United Airlines Inc '144A'	2,946,470	0.13	LISD 4 000 000	Co Inc '144A' 4.25% 1/12/2026	2,195,823	0.09
USD 275,000	4.625% 15/4/2029 United Natural Foods Inc '144A' 6.75% 15/10/2028	3,066,417 284,949	0.13	1,020,000 עפט	VICI Properties LP / VICI Note Co Inc '144A' 4.625% 1/12/2029	1,039,808	0.04
USD 110,000	United Rentals North America Inc 5.25% 15/1/2030	114,615	0.00	USD 853,000	VICI Properties LP / VICI Note Co Inc '144A' 4.625%	1,009,000	0.04
USD 1,188,000	United States Steel Corp 6.875% 1/3/2029	1,213,079	0.05	USD 723 000	1/12/2029 Victors Merger Corp '144A'	869,565	0.04
USD 842,000	United States Steel Corp 6.875% 1/3/2029	859,775	0.04		6.375% 15/5/2029 VistaJet Malta Finance Plc /	625,919	0.03
USD 715,000	Uniti Group LP / Uniti Fiber Holdings Inc / CSL Capital				XO Management Holding Inc '144A' 6.375% 1/2/2030	686,118	0.03
USD 314,000	LLC '144A' 6% 15/1/2030 Uniti Group LP / Uniti Fiber Holdings Inc / CSL Capital	638,137	0.03	·	Vistra Operations Co LLC '144A' 4.375% 1/5/2029 Vizient Inc '144A' 6.25%	939,481	0.04
	LLC '144A' 7.875% 15/2/2025	326,742	0.01	·	15/5/2027 Wabash National Corp '144A'	647,306	0.03
		,· · -		222 00.,000	4.5% 15/10/2028	899,884	0.04

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,191,000	Waste Pro USA Inc '144A' 5.5% 15/2/2026	2,085,591	0.09	USD 782,000	ZoomInfo Technologies LLC/ ZoomInfo Finance Corp		
USD 1,838,000	WESCO Distribution Inc '144A' 7.125% 15/6/2025	1,934,513	0.08		'144A' 3.875% 1/2/2029	734,372 1,182,401,378	0.03 50.33
USD 1,733,000	WESCO Distribution Inc '144A' 7.25% 15/6/2028	1,854,891	0.08	Total Bonds		2,249,610,904	95.77
USD 735,000	Western Midstream Operating LP 5.3% 1/3/2048	757,241	0.03	Total Transferable Se Market Instruments A			
USD 1,144,000	Western Midstream Operating LP 5.45% 1/4/2044	1,172,331	0.05	Official Stock Exchange Dealt in on Another R	0	2,295,246,389	97.71
	Western Midstream Operating LP 5.5% 15/8/2048	87,747	0.00	Other Transferable	Securities		
	Western Midstream Operating LP 5.75% 1/2/2050	4,061,341	0.17		ERRED STOCKS (SHARES)		
USD 1,443,000	WeWork Cos LLC / WW Co-Obligor Inc '144A' 5%				Luxembourg New Topco**	_	0.00
USD 1,440,000	10/7/2025 White Cap Buyer LLC '144A'	1,187,524	0.05		United States		0.00
USD 3,095,000	6.875% 15/10/2028 White Cap Buyer LLC '144A'	1,434,838	0.06		Alliant Holdings Inc (Pref)** AMP PIPE**	852,800 1,130,891	0.03 0.05
USD 840,000	6.875% 15/10/2028 White Cap Parent LLC '144A'	3,083,904	0.13	568	Verscend Intermediate Holding Corp (Pref)**	634,026	0.03
USD 185,000	8.25% 15/3/2026* William Carter Co/The '144A'	846,754	0.04	Total Common / Prefe	arred Stocke (Sharee)	2,617,717 2,617,717	0.11 0.11
USD 952,000	5.5% 15/5/2025 Williams Scotsman International Inc '144A'	190,331	0.01	BONDS	, ,	2,017,717	0.11
USD 412,000	4.625% 15/8/2028 Winnebago Industries Inc '144A' 6.25% 15/7/2028	938,496 426,989	0.04	USD 2,830,186	Bermuda Digicel Group Two Ltd 8.25% 30/9/2022**	_	0.00
EUR 1,856,000	WMG Acquisition Corp 2.25% 15/8/2031	1,841,460	0.08	_	India		0.00
	WMG Acquisition Corp '144A' 3.875% 15/7/2030	96,417	0.00	USD 386,831	Videocon Industries Ltd (Defaulted) 2.8%		0.00
	Wolverine World Wide Inc '144A' 4% 15/8/2029	423,391	0.02		31/12/2020** Luxembourg		0.00
	WR Grace Holdings LLC '144A' 5.625% 15/8/2029	6,543,727	0.28	EUR 165,738	Codere New Topco S.A. 7.5% 30/11/2027**	158,114	0.01
	Wyndham Hotels & Resorts Inc '144A' 4.375% 15/8/2028 Wynn Las Vegas LLC / Wynn	154,093	0.01	EUR 6,110,000	United States Lehman Brothers Holdings Inc		
	Las Vegas Capital Corp '144A' 5.25% 15/5/2027*	998,563	0.04		(Defaulted) 4.75% 16/1/2014**	53,146	0.00
USD 2,808,000	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp '144A' 5.125% 1/10/2029	2,729,193	0.12	EUR 1,050,000	Lehman Brothers Holdings Inc (Defaulted) 5.375% 17/10/2012**	9,133	0.00
USD 509,000	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp			EUR 2,042,000	Lehman Brothers Holdings Inc (Defaulted) 6.375% 10/5/2011**	17,762	0.00
	'144A' 7.75% 15/4/2025* Xerox Corp 4.8% 1/3/2035 Yum! Brands Inc '144A' 4.75%	530,017 142,786	0.02 0.01	USD 100,000	Tropicana Entertainment LLC / Tropicana Finance Corp		0.00
USD 72,000	15/1/2030 Yum! Brands Inc 5.35%	33,579	0.00	5UD 40 000 000	(Defaulted) 9.625% 15/12/2014**	_	0.00
USD 562,000	1/11/2043 Yum! Brands Inc '144A' 7.75%	72,706	0.00	EUR 13,830,000	WinStar Communications Inc (Defaulted) 12.75%		0.00
USD 10,531,000	1/4/2025 Zayo Group Holdings Inc '144A'	589,653	0.03		15/4/2010**	80,041	0.00
USD 10,142,000	4% 1/3/2027 Zayo Group Holdings Inc '144A'	9,974,384	0.42	Total Bonds	hila Oassaniiliaa	238,155	0.01
USD 1,733,000	6.125% 1/3/2028 ZoomInfo Technologies LLC/	9,520,397	0.41	Total Other Transferal Total Portfolio	DIE Securities	2,855,872	97.83
	ZoomInfo Finance Corp '144A' 3.875% 1/2/2029	1,627,452	0.07	Other Net Assets		51,011,463	2.17
				Total Net Assets (USI))	2,349,113,724	100.00

^{*} All or a portion of this security represents a security on loan.

^{**} Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised appreciation/
0	Dunchassa	0	0-1	0		(depreciation)
Currency EUR		Curren		Counterparty	date 3/3/2022	USD (444, 422)
EUR	31,395,097 2,381,780	USD	35,679,027 2,696,413	HSBC Bank Plc Barclays	3/3/2022	(441,122) (23,099)
EUR	6,085,228	USD	6,825,404	Bank of America	3/3/2022	4,665
GBP	3,411,000	USD	4,647,678	JP Morgan	3/3/2022	(73,143)
GBP	942,000	USD	1,274,645	HSBC Bank Plc	3/3/2022	(11,316)
GBP	774,371	USD	1,038,763	Bank of America	3/3/2022	(244)
USD	1,320,091	CHF	1,225,000	Bank of America	3/3/2022	(13,725)
USD	2,552,035	EUR	2,279,000	Bank of America	3/3/2022	(5,917)
USD	574,696,642	EUR	514,805,000	JP Morgan	3/3/2022	(3,121,283)
USD	96,304,263	GBP	71,756,000	JP Morgan	3/3/2022	71,381
USD	463,018	GBP	345,000	BNY Mellon	3/3/2022	334
Net unrea	lised depreciat	ion				(3,613,469)
AUD Hed	ged Share Cla	iss				(, , ,
AUD	61,614,560	USD	44,355,936	BNY Mellon	15/3/2022	259,432
USD	2,726,704	AUD	3,818,992	BNY Mellon	15/3/2022	(38,640)
Net unrea	lised appreciat	ion				220,792
CAD Hed	ged Share Cla	iss				
CAD	8,088	USD	6,382	BNY Mellon	15/3/2022	(17)
USD	98	CAD	125	BNY Mellon	15/3/2022	-
Net unrea	lised depreciat	ion				(17)
CHF Hed	ged Share Cla	ISS				
CHF	340,936	USD	368,931	BNY Mellon	15/3/2022	2,506
USD	5,970	CHF	5,523	BNY Mellon	15/3/2022	(47)
Net unrea	lised appreciat	ion				2,459
CNH Hed	ged Share Cla	iss				
CNY	3,983,523	USD	625,013	BNY Mellon	15/3/2022	4,982
USD	30,883	CNY	196,515	BNY Mellon	15/3/2022	(196)
Net unrea	lised appreciat	ion	·			4,786

Open Forward Foreign Exchange Contracts as at 28 February 2022

Curren	cy Purchases	Curre	ncy Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD			
EUR He	edged Share Cla	ISS							
EUR	643,490,519	USD	736,084,437	BNY Mellon	15/3/2022	(13,449,893)			
USD	25,466,613	EUR	22,459,502	BNY Mellon	15/3/2022	244,902			
Net unrealised depreciation (13,204,991)									
GBP He	edged Share Cla	ISS							
GBP	37,864,516	USD	51,368,462	BNY Mellon	15/3/2022	(582,045)			
USD	1,064,217	GBP	787,665	BNY Mellon	15/3/2022	7,749			
Net unre	ealised depreciat	ion				(574,296)			
HKD He	edged Share Cla	iss							
HKD	146,969,038	USD	18,859,699	BNY Mellon	15/3/2022	(52,248)			
USD	745,718	HKD	5,818,230	BNY Mellon	15/3/2022	1,166			
Net unre	ealised depreciat	ion				(51,082)			
PLN He	dged Share Cla	SS							
PLN	54,616,057	USD	13,135,748	BNY Mellon	15/3/2022	(80,503)			
USD	479,298	PLN	1,980,584	BNY Mellon	15/3/2022	5,869			
Net unre	ealised depreciat	ion				(74,634)			
SEK He	edged Share Cla	SS							
SEK	54,040,635	USD	5,881,350	BNY Mellon	15/3/2022	(161,994)			
USD	174,149	SEK	1,630,156	BNY Mellon	15/3/2022	1,624			
Net unre	ealised depreciat	ion				(160,370)			
SGD He	edged Share Cla	iss							
SGD	10,681,647	USD	7,959,647	BNY Mellon	15/3/2022	(93,276)			
USD	191,312	SGD	257,841	BNY Mellon	15/3/2022	1,428			
Net unre	ealised depreciat	ion				(91,848)			
ZAR He	dged Share Cla	ss							
USD	472,566	ZAR	7,182,470	BNY Mellon	15/3/2022	8,379			
ZAR	296,538,353	USD	19,548,143	BNY Mellon	15/3/2022	(383,594)			
Net unre	ealised depreciat	ion				(375,215)			
Total ne	t unrealised depr	reciation	1			(17,917,902)			

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised depreciation USD
(3)	USD	US Long Bond (CBT)	June 2022	(5,441)
Total				(5,441)

	Nominal			Expiration	Unrealised appreciation/ (depreciation)	Market Value
Type	Value	Description	Counterparty	date	USD	USD
CDS	USD (40,641,030)	Fund receives default protection on CDX.NA.HY.37.V1; and pays Fixed 5%	Bank of America	20/12/2026	(1,413,992)	2,261,073
CDS	EUR (30,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Bank of America	20/12/2026	(1,915)	(1,185)
CDS	USD (410,000)	Fund provides default protection on Lumen Technologies Inc; and receives Fixed 1%	Barclays	20/12/2023	22,189	(10,783)
CDS	USD (826,000)	Fund provides default protection on Lumen Technologies Inc; and receives Fixed 1%	Barclays	20/6/2025	80,748	(73,416)
CDS	EUR (1,230,000)	Fund provides default protection on Altice Finco SA; and receives Fixed 5%	Barclays	20/12/2026	(74,410)	(16,879)
CDS	EUR (568,528)	Fund provides default protection on Jaguar Land Rover Automotive Plc; and receives Fixed 5%	Barclays	20/12/2026	(10,433)	13,569

Swaps as at 28 February 2022

-	Nominal			Expiration	Unrealised appreciation/ (depreciation)	Market Value
Type		Description	Counterparty	date	USD	USD
CDS	,	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Citibank	20/12/2026	(25,532)	(15,802)
CDS	EUR (250,000)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	Credit Suisse	20/6/2026	(4,724)	8,439
CDS	EUR (470,000)	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	Credit Suisse	20/12/2026	(19,232)	17,440
CDS	EUR (1,080,000)	Fund provides default protection on Ladbrokes Coral Group Ltd; and receives Fixed 1%	Credit Suisse	20/12/2026	(27,935)	(101,501)
CDS	EUR (950,841)	Fund provides default protection on Intrum AB; and receives Fixed 5%	Credit Suisse	20/12/2026	(39,533)	37,605
CDS	EUR (552,624)	Fund provides default protection on Jaguar Land Rover Automotive Plc; and receives Fixed 5%	Credit Suisse	20/12/2026	(11,495)	13,190
CDS	EUR (599,159)	Fund provides default protection on Intrum AB; and receives Fixed 5%	Credit Suisse	20/12/2026	(25,283)	23,696
CDS	EUR (1,130,000)	Fund provides default protection on Telecom Italia SpA/Milano; and receives Fixed 1%	Credit Suisse	20/12/2028	(32,468)	(193,417)
CDS	EUR (260,000)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	Goldman Sachs	20/6/2026	(15,104)	8,777
CDS	EUR (775,447)	Fund provides default protection on TK Elevator Holdco GmbH; and receives Fixed 5%	Goldman Sachs	20/12/2026	18,793	51,988
CDS	EUR (810,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Goldman Sachs	20/12/2026	(29,578)	(32,000)
CDS	EUR (440,000)	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%	JP Morgan	20/12/2025	(15,159)	42,587
CDS	EUR (760,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	JP Morgan	20/6/2026	(118,875)	(33,685)
CDS	EUR (700,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	JP Morgan	20/6/2026	(101,220)	(31,026)
CDS	EUR (260,000)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	JP Morgan	20/12/2026	(5,784)	5,272
CDS	EUR (1,630,000)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	JP Morgan	20/12/2026	(118,264)	33,051
CDS	EUR (178,093)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	JP Morgan	20/12/2026	(9,657)	3,611
CDS	EUR (1,290,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	JP Morgan	20/12/2026	(50,150)	(50,962)
TRS	USD 3,556,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 327.7bps	JP Morgan	20/12/2022	(106,106)	(106,177)
TRS	USD 5,733,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/12/2022	(109,303)	(109,425)
TRS	USD 2,000,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 3 Month BBA + 0bps	Morgan Stanley	20/6/2022	(54,319)	(54,328)
TRS	USD 4,923,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(134,980)	(135,067)
TRS	USD 1,954,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 328.25bps	Morgan Stanley	20/9/2022	(62,975)	(63,011)
TRS	USD 3,681,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 327.875bps	Morgan Stanley	20/12/2022	(111,767)	(111,840)
TRS	USD 2,473,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 327.9bps	Morgan Stanley	20/12/2022	(82,612)	(82,661)
Total					(2,691,075)	1,297,133

CDS: Credit Default Swaps TRS: Total Return Swaps

Purchased Options as at 28 February 2022

Number of contracts		Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
691	Call	EURO STOXX Bank Index	Exchange Traded	EUR 105	14/4/2022	(25,167)	55,258
157	Call	US Treasury 10 Year Note	Exchange Traded	USD 129	25/3/2022	(29,676)	46,609
Total						(54,843)	101,867

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(691)	Call	EURO STOXX Bank Index	Exchange Traded	EUR 115	14/4/2022	1,100	(13,572)
Total					·	1,100	(13,572)

Global Inflation Linked Bond Fund

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% c Ne Asset
	rities and Money Market Inst			EUR 2,895,000	French Republic Government Bond OAT 0.1% 1/3/2029	3,936,885	0.8
Regulated Market		iii oii Allotile	•	EUR 460,000	French Republic Government Bond OAT '144A' 0.1%	0,000,000	0.0
FUNDS	Ireland			EUR 895,000	25/7/2031 French Republic Government	630,499	0.1
2,439,916	BlackRock ICS US Dollar Liquidity Fund [~]	2,439,916	0.52		Bond OAT '144A' 0.1% 1/3/2036	1,200,793	0.2
57,064	iShares Core EUR Corp Bond UCITS ETF*~	8,192,760	1.73	EUR 1,480,000	French Republic Government Bond OAT '144A' 0.1%		
otal Funds		10,632,676	2.25	EUR 5,000	25/7/2036 French Republic Government	2,130,550	0.4
BONDS					Bond OAT '144A' 0.1% 25/7/2047	7,953	0.
AUD 1,075,000	Australia Australia Government Bond			EUR 2,542,000	French Republic Government Bond OAT 0.25% 25/7/2024	3,472,333	0.
AUD 1,210,000	0.25% 21/11/2032 Australia Government Bond	827,404	0.18	EUR 7,120,000	French Republic Government Bond OAT '144A' 0.7%	, ,	
AUD 630,000	0.75% 21/11/2027 Australia Government Bond	1,032,545	0.22	FUR 2 050 000	25/7/2030 French Republic Government	10,766,528	2.
AUD 850,000	1.25% 21/8/2040 Australia Government Bond	600,105	0.13	2011 2,000,000	Bond OAT '144A' 1.8% 25/7/2040	4,587,464	0.
AUD 950,000	2% 21/8/2035 Australia Government Bond	912,477	0.19	EUR 3,645,000	French Republic Government Bond OAT 1.85% 25/7/2027	5,946,509	1.
AUD 370,000	2.5% 20/9/2030 Australia Government Bond	1,075,010	0.23	EUR 3,110,000	French Republic Government Bond OAT '144A' 2.1%	3,940,509	
	3% 20/9/2025	399,641 4,847,182	0.08 1.03	FUR 45 000	25/7/2023 French Republic Government	4,465,288	0.
	Canada	4,047,102	1.00		Bond OAT 3.4% 25/7/2029 French Republic Government	95,665	0.
CAD 295,000	Canadian Government Real Return Bond 1.25% 1/12/2047	317,793	0.07	EUN 333,000	Bond OAT 3.4% 25/7/2029	1,175,615	0
CAD 1,120,000	Canadian Government Real Return Bond 2% 1/12/2041	1,485,716	0.32		Germany	46,223,178	9.
CAD 942,000	Canadian Government Real Return Bond 3% 1/12/2036	1,434,981	0.30	EUR 875,000	Deutsche Bundesrepublik Inflation Linked Bond 0.1%		
CAD 952,000	Canadian Government Real Return Bond 4% 1/12/2031	1,661,788	0.35	EUD 115 000	15/4/2023 Deutsche Bundesrepublik	1,171,425	0
CAD 60,000	Canadian Government Real Return Bond 4.25% 1/12/2026	96,282	0.02	EUR 115,000	Inflation Linked Bond 0.1% 15/4/2033	169 105	0.
		4,996,560	1.06	EUR 85,000	Deutsche Bundesrepublik	168,125	U.
USD 455.000	Chile Chile Government International				Inflation Linked Bond 0.5% 15/4/2030	129,933	0
	Bond 3.5% 31/1/2034	447,720	0.09			1,469,483	0
USD 530,000	Colombia Colombia Government International Bond 3%			EUR 4,660,000	International European Union 4/7/2031 (Zero Coupon)	4,935,944	1.
USD 200,000	30/1/2030* Colombia Government	452,531	0.10	EUR 895,000	Italy Italy Buoni Poliennali Del		
	International Bond 3.25% 22/4/2032	166,200	0.03	EUR 1,545,000	Tesoro '144A' 0.1% 15/5/2022 Italy Buoni Poliennali Del	1,128,596	0.
	Denmark	618,731	0.13	EUR 3,147,000	Tesoro 0.1% 15/5/2023 Italy Buoni Poliennali Del	1,970,739	0
DKK 3,165,000	Denmark I/L Government Bond 0.1% 15/11/2023*	566,953	0.12	EUR 1,845,000	Tesoro '144A' 0.1% 15/5/2033 Italy Buoni Poliennali Del	3,652,779	0.
DKK 3,915,000	Denmark I/L Government Bond			EUR 727,000	Tesoro '144A' 0.4% 11/4/2024 Italy Buoni Poliennali Del	2,215,830	0.
	0.1% 15/11/2030	736,038 1,302,991	0.16	EUR 650,000	Tesoro '144A' 0.4% 15/5/2030 Italy Buoni Poliennali Del	916,697	0
ELID 1 595 000	France French Republic Government			EUR 1,330,000	Tesoro 0.45% 22/5/2023 Italy Buoni Poliennali Del	775,159	0
	Bond OAT 0.1% 1/3/2025 French Republic Government	2,070,491	0.44		Tesoro 0.65% 15/5/2026 Italy Buoni Poliennali Del	1,703,394	0
	Bond OAT '144A' 0.1% 1/3/2026	2,958,275	0.63	EUR 2,780,000	Tesoro '144A' 1.25% 15/9/2032 Italy Buoni Poliennali Del	736,368	0.
EUR 2,050,000	French Republic Government Bond OAT 0.1% 1/3/2028	2,778,330	0.59	EUR 1,880,000	Tesoro '144A' 1.3% 15/5/2028 Italy Buoni Poliennali Del	3,886,502	0.
	23 3. 11 0.170 110/2020	_,. , 0,000	3.00		Tesoro '144A' 2.35% 15/9/2024	2,633,597	0.

 $^{\,\}tilde{}\,$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% 0 No Asset
	•	(332)			•	(552)	
EUR 2,305,000	Italy Buoni Poliennali Del Tesoro '144A' 2.35%			ELID 400 000	Peru Peruvian Government		
	15/9/2035	4,470,691	0.95	LOIX 400,000	International Bond 1.25%		
EUR 2,140,000	Italy Buoni Poliennali Del	.,,	5.55		11/3/2033	386,090	0.0
	Tesoro '144A' 2.55%						
	15/9/2041	4,095,363	0.87	TUD 275 000	Romania Romanian Government		
EUR 1,734,000	Italy Buoni Poliennali Del			EUR 3/5,000	International Bond 2%		
	Tesoro '144A' 2.6%	0.000.407			14/4/2033	325,542	0.0
ELID 1 025 000	15/9/2023 Italy Buoni Poliennali Del	2,688,407	0.57	EUR 250,000	Romanian Government	020,0 .2	0.0
EUR 1,935,000	Tesoro '144A' 3.1%			,	International Bond 2.75%		
	15/9/2026	3,085,796	0.65		14/4/2041	207,285	0.0
		33,959,918	7.20	EUR 490,000	Romanian Government		
		33,939,916	7.20		International Bond 3.624%		_
	Japan			EUD 4 700 000	26/5/2030	531,392	0.
JPY 105,200,000	Japanese Government CPI			EUR 1,700,000	Romanian Government International Bond 3.75%		
	Linked Bond 0.005%	070.005	0.04		7/2/2034*	1,744,380	0.3
IDV 22 400 000	10/3/2031 Japanese Government CPI	972,085	0.21	FUR 695 000	Romanian Government	1,744,500	0.0
JF 1 22,400,000	Linked Bond 0.1% 10/9/2023	208,317	0.04	20.1.000,000	International Bond '144A'		
JPY 48.300 000	Japanese Government CPI	200,017	0.04		3.75% 7/2/2034	716,658	0.1
	Linked Bond 0.1% 10/3/2024	448,432	0.09			3,525,257	0.
JPY 234,900,000	Japanese Government CPI	,	-		Casia	-,,	
	Linked Bond 0.1% 10/9/2024	2,137,229	0.45	TUD 765 000	Spain		
JPY 276,700,000	Japanese Government CPI			EUR 705,000	Spain Government Inflation Linked Bond 0.15%		
IDV / 00 / 000 000	Linked Bond 0.1% 10/3/2025	2,528,911	0.54		30/11/2023	986,958	0.2
JPY 291,000,000	Japanese Government CPI	0 671 145	0.57	EUR 2.340.000	Spain Government Inflation	000,000	0
IDV 224 700 000	Linked Bond 0.1% 10/3/2026 Japanese Government CPI	2,671,145	0.57		Linked Bond '144A' 0.65%		
3F 1 224,700,000	Linked Bond 0.1% 10/3/2027	2,098,672	0.45		30/11/2027	3,257,132	0.6
JPY 266.600.000	Japanese Government CPI	2,000,072	0.40	EUR 2,156,000	Spain Government Inflation		
	Linked Bond 0.1% 10/3/2028	2,454,716	0.52		Linked Bond '144A' 0.7%		
JPY 241,100,000	Japanese Government CPI			EUD 0 400 000	30/11/2033	3,031,694	0.6
	Linked Bond 0.1% 10/3/2029	2,200,918	0.47	EUR 2,490,000	Spain Government Inflation		
JPY 82,700,000	Japanese Government CPI				Linked Bond '144A' 1% 30/11/2030	3,635,978	0.7
	Linked Bond 0.2% 10/3/2030	770,569	0.16	FUR 1 808 000	Spain Government Inflation	3,033,976	0.7
		16,490,994	3.50		Linked Bond '144A' 1.8%		
	Mexico				30/11/2024	2,528,740	0.5
EUR 1,630,000	Mexico Government					13,440,502	2.8
	International Bond 1.45%				Consider		
	25/10/2033	1,532,152	0.33	SEK 2.755.000	Sweden Sweden Inflation Linked Bond		
EUR 190,000	Mexico Government			3EK 2,755,000	0.125% 1/6/2026	361,121	0.0
	International Bond 2.125%	454 400	0.00	SEK 2 170 000	Sweden Inflation Linked Bond	301,121	0.0
	25/10/2051	151,139	0.03	32.12,173,300	0.125% 1/12/2027	289,357	0.0
		1,683,291	0.36	SEK 7,285,000	Sweden Inflation Linked Bond		٠.٠
	New Zealand				'144A' 0.125% 1/6/2030	967,076	0.2
NZD 394,000	New Zealand Government Bond			SEK 4,985,000	Sweden Inflation Linked Bond		
•	1.75% 15/5/2041	217,134	0.04		'144A' 0.125% 1/6/2032	738,420	0.
NZD 2,459,000	New Zealand Government			SEK 220,000	Sweden Inflation Linked Bond	00	_
	Inflation Linked Bond 2%			CEN 0 000 000	'144A' 0.25% 1/6/2022	26,570	0.0
N3D	20/9/2025	2,060,806	0.44	5EK 2,060,000	Sweden Inflation Linked Bond '144A' 1% 1/6/2025*	272,308	0.0
NZD 775,000	New Zealand Government			SEK 2 710 000	Sweden Inflation Linked Bond	212,500	0.0
	Inflation Linked Bond 2.5% 20/9/2035	810,781	0.17	JLIX 2,7 10,000	'144A' 3.5% 1/12/2028	555,056	0.
NZD 1 237 000	New Zealand Government	010,701	0.17		· · · · - ·	3,209,908	0.
	Inflation Linked Bond 2.5%		-			3,203,300	0.
	20/9/2040	1,187,216	0.25		United Kingdom		
NZD 640 000	New Zealand Government	, , ,	-	GBP 4,080,000	United Kingdom Inflation-Linked	3 0 3 0 3 0 5 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
N∠D 640,000	Inflation Linked Bond 3%			CDD 2 625 000	Gilt 0.125% 22/3/2024	7,876,592	1.0
1420 040,000	20/9/2030	594,673	0.13	GBP 3,635,000	United Kingdom Inflation-Linked	6 074 920	4
1425 040,000		4 070 040	1.03	CBD 3 000 000	Gilt 0.125% 22/3/2026	6,971,830	1.4
1420 040,000		4,870.010		GDF 3,000,000	United Kingdom Inflation-Linked		
N2D 040,000	Donomo	4,870,610			(4ilf () 125% 10/8/2028	5 680 068	
	Panama	4,870,610		GBP 3 855 000	Gilt 0.125% 10/8/2028 United Kingdom Inflation-Linked	5,680,968	1.2
	Panama Government	4,870,610		GBP 3,855,000	United Kingdom Inflation-Linked		
		525,376	0.11			5,680,968 8,693,646	1.2

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Portfolio of in	vestments 28 Februa	ry 2022					
Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
		(332)		_		(/	
	United Kingdom Inflation-Linked Gilt 0.125% 22/11/2036	6,590,631	1.40	USD 9,960,000	United States Treasury Inflation Indexed Bonds 0.25% 15/7/2029	11 921 206	2.51
	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2039	1,716,075	0.36	USD 20,000	United States Treasury Inflation	11,831,206	2.51
	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2041	5,140,188	1.09		Indexed Bonds 0.25% 15/2/2050	22,998	0.01
	United Kingdom Inflation-Linked Gilt 0.625% 22/3/2040	7,730,504	1.64	USD 7,550,000	United States Treasury Inflation Indexed Bonds 0.375%	0.540.040	2.22
	United Kingdom Inflation-Linked Gilt 0.75% 22/3/2034	9,095,198	1.93	USD 5,575,000	15/7/2023 United States Treasury Inflation	9,548,912	2.03
	United Kingdom Inflation-Linked Gilt 1.125% 22/11/2037	7,454,869	1.58		Indexed Bonds 0.375% 15/7/2025	7,052,326	1.50
	United Kingdom Inflation-Linked Gilt 1.25% 22/11/2027	5,462,901	1.16	USD 5,641,100	United States Treasury Inflation Indexed Bonds 0.375%		
	United Kingdom Inflation-Linked Gilt 1.25% 22/11/2032	5,914,251	1.25	USD 6,580,000	15/1/2027 United States Treasury Inflation	7,050,247	1.50
GBP 613,109	United Kingdom Inflation-Linked Gilt 2% 26/1/2035	2,520,278	0.54		Indexed Bonds 0.375% 15/7/2027	8,170,068	1.73
GBP 299,372	United Kingdom Inflation-Linked Gilt 2.5% 17/7/2024	1,498,579	0.32	USD 4,560,000	United States Treasury Inflation Indexed Bonds 0.5%		
GBP 258,616	United Kingdom Inflation-Linked Gilt 4.125% 22/7/2030	1,353,996	0.29	USD 8,648,300	15/4/2024 United States Treasury Inflation	5,355,079	1.14
		87,243,606	18.51		Indexed Bonds 0.5% 15/1/2028	10,700,580	2.27
USD 7,600,000	United States United States Treasury Inflation			USD 8,826,800	United States Treasury Inflation Indexed Bonds 0.625%		
	Indexed Bonds 0.125% 15/7/2024	9,477,236	2.01	USD 7,230,000	15/4/2023* United States Treasury Inflation	10,388,182	2.20
USD 5,850,000	United States Treasury Inflation Indexed Bonds 0.125%				Indexed Bonds 0.625% 15/1/2024	9,170,834	1.95
USD 9,067,500	15/10/2024 United States Treasury Inflation	6,749,863	1.43	USD 3,355,000	United States Treasury Inflation Indexed Bonds 0.625%		
	Indexed Bonds 0.125% 15/4/2025	10,385,116	2.20	USD 5,915,000	15/1/2026 United States Treasury Inflation	4,269,650	0.91
USD 13,950,000	United States Treasury Inflation Indexed Bonds 0.125%				Indexed Bonds 0.75% 15/7/2028	7,348,580	1.56
USD 5,220,000	15/10/2025 United States Treasury Inflation	15,994,729	3.39	USD 9,141,900	United States Treasury Inflation Indexed Bonds 0.875%		
	Indexed Bonds 0.125% 15/4/2026	5,864,930	1.24	USD 20,000	15/1/2029 United States Treasury Inflation	11,396,340	2.42
USD 2,435,000	United States Treasury Inflation Indexed Bonds 0.125%				Indexed Bonds 1% 15/2/2049	27,992	0.01
USD 930,000	15/7/2026 United States Treasury Inflation	3,034,784	0.64	USD 2,195,000	United States Treasury Inflation Indexed Bonds 1.75%		
	Indexed Bonds 0.125% 15/10/2026	1,008,929	0.21	USD 1,130,000	15/1/2028 United States Treasury Inflation	3,423,065	0.73
USD 6,305,000	United States Treasury Inflation Indexed Bonds 0.125%			, ,	Indexed Bonds 2% 15/1/2026	1,810,519	0.38
USD 7,450,000	15/1/2030 United States Treasury Inflation	7,370,649	1.56	USD 2,370,000	United States Treasury Inflation Indexed Bonds 2.125%		
	Indexed Bonds 0.125% 15/7/2030*	8,784,091	1.86	USD 4.140.000	15/2/2040 United States Treasury Inflation	4,364,268	0.93
USD 6,935,000	United States Treasury Inflation Indexed Bonds 0.125%			, 1,000	Indexed Bonds 2.125% 15/2/2041 [†]	7,561,206	1.60
USD 8,760,000	15/1/2031 United States Treasury Inflation	7,956,416	1.69	USD 3,480,000	United States Treasury Inflation Indexed Bonds 2.375%	. ,	
, , , , , ,	Indexed Bonds 0.125% 15/7/2031	9,793,916	2.08	USD 1.205.000	15/1/2025 United States Treasury Inflation	5,807,864	1.23
USD 3,735,000	United States Treasury Inflation Indexed Bonds 0.125%	•		.,_1,,,,,,,,,	Indexed Bonds 2.375% 15/1/2027	1,975,259	0.42
USD 720,000	15/1/2032 United States Treasury Inflation	4,025,775	0.85	USD 136,500	United States Treasury Inflation Indexed Bonds 2.5%	,,	
,	Indexed Bonds 0.125% 15/2/2051	795,996	0.17	USD 690.000	15/1/2029 United States Treasury Inflation	220,790	0.05
USD 795,000	United States Treasury Inflation Indexed Bonds 0.125%	,		222 333,300	Indexed Bonds 3.375% 15/4/2032	1,562,986	0.33
USD 7,405,100	15/2/2052 United States Treasury Inflation	804,362	0.17	USD 177,100	United States Treasury Inflation Indexed Bonds 3.625%	1,002,000	3.00
,,	Indexed Bonds 0.25% 15/1/2025	9,276,044	1.97		15/4/2028	395,651	0.08
		. /-					

^{*} All or a portion of this security represents a security on loan.

[†] All or a portion of this security is pledged or given in guarantee, see Note 14, for further details.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets
USD 325,000	United States Treasury Inflation Indexed Bonds 3.875%	740,000	0.40
1160 6 100 000	15/4/2029	746,383	0.16
030 8,100,000	United States Treasury Note/ Bond 1.75% 15/8/2041 [†]	7,272,281	1.54
		238,796,102	50.66
Total Bonds		468,973,443	99.49
Total Transferable Se Market Instruments A Official Stock Exchan-	dmitted to an		
Dealt in on Another R	0 0	479,606,119	101.74
Total Portfolio		479,606,119	101.74
Other Net Liabilities		(8,213,850)	(1.74)
Total Net Assets (USI	0)	471,392,269	100.00

[†] All or a portion of this security is pledged or given in guarantee, see Note 14, for further details.

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	374,242	USD	263,705	Goldman Sachs	3/3/2022	7,235
AUD	15,000	USD	10,702	UBS	3/3/2022	158
CAD	360,701	USD	283,608	Goldman Sachs	3/3/2022	242
EUR	2,896,744	USD	3,297,853	UBS	3/3/2022	(46,543)
EUR	4,228,000	USD	4,832,997	Royal Bank of Canada	3/3/2022	(87,484)
EUR	219,844	USD	246,594	Goldman Sachs	3/3/2022	159
GBP	89,157	EUR	107,000	State Street	3/3/2022	(528)
GBP	3,403,160	USD	4,602,481	BNP Paribas	3/3/2022	(38,459)
GBP	412,018	USD	552,687	Goldman Sachs	3/3/2022	(125)
JPY	36,167,000	USD	312,885	Deutsche Bank	3/3/2022	922
NZD	144,370	USD	94,777	Goldman Sachs	3/3/2022	2,721
USD	10,754	AUD	15,000	Morgan Stanley	3/3/2022	(106)
USD	5,262,233	AUD	7,525,000	Standard Chartered Bank	3/3/2022	(185,652)
USD	5,371,280	CAD	6,855,000	UBS	3/3/2022	(23,205)
USD	1,296,281	DKK	8,634,000	State Street	3/3/2022	(6,152)
USD	111,588,724	EUR	99,941,000	Barclays	3/3/2022	(585,208)
USD	1,967,224	EUR	1,737,000	Bank of America	3/3/2022	17,612
USD	441,199	EUR	391,208	UBS	3/3/2022	2,106

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currer	ncy Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	5,829,370	EUR	5,118,000	Morgan Stanley	3/3/2022	84,919
USD	106,804	EUR	94,000	Standard Chartered Bank	3/3/2022	1,298
USD	2,383,010	EUR	2,110,669	State Street	3/3/2022	13,992
USD	705,377	GBP	521,466	BNP Paribas	3/3/2022	6,032
USD	1,276,854	GBP	945,772	State Street	3/3/2022	8,467
USD	5,395	GBP	4,000	Morgan Stanley	3/3/2022	30
USD	90,895,561	GBP	67,735,000	JP Morgan	3/3/2022	55,293
USD	16,692,014	JPY	1,924,218,000	BNP Paribas	3/3/2022	(3,667)
USD	4,708,474	NZD	7,179,000	BNP Paribas	3/3/2022	(139,757)
USD	3,164,519	SEK	29,893,000	Standard Chartered Bank	3/3/2022	1,912
EUR	830,000	USD	943,856	Barclays	16/3/2022	(11,742)
Net unreal	ised depreciat	ion				(925,530)
EUR Hedg	ed Share Cla	ISS				
EUR	309,102,112	USD	353,485,213	BNY Mellon	15/3/2022	(6,366,143)
USD	8,858,537	EUR	7,823,659	BNY Mellon	15/3/2022	72,684
Net unreal	ised depreciat	ion				(6,293,459)
Total net unrealised depreciation (7,218,989)						(7,218,989)

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of		Contract/	Expiration	Unrealised appreciation/ (depreciation)
contracts	Currency	Description	date	USD
4	EUR	Euro-OAT	March 2022	1,413
(6)	EUR	Euro BUXL	March 2022	132,258
(79)	EUR	Euro Bund	March 2022	7,542
(131)	EUR	Euro BOBL	March 2022	(133,773)
(15)	GBP	Long Gilt	June 2022	(16,496)
148	USD	US Treasury 5 Year Note (CBT)	June 2022	96,256
4	USD	US Treasury 10 Year Note (CBT)	June 2022	4,066
(40)	USD	US Ultra Bond (CBT)	June 2022	(42,145)
(57)	USD	US Ultra 10 Year Note	June 2022	(70,291)

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
42	EUR	3 Month EURIBOR	September 2022	18,828
25	GBP	3 Month SONIA	September 2022	27,426
128	AUD	90 Day Bank Bill	December 2022	(34,842)
66	GBP	3 Month SONIA	December 2022	(148,650)
(16)	USD	90 Day Euro \$	December 2024	22,894
Total				(135,514)

Swaps as at 28 February 2022

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IFS		Fund provides default protection USCPIU + 0bps; and receives Fixed 2.634%	Bank of America	10/6/2026	(314,582)	(314,582)
IFS	EUR 2,325,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.425%	Bank of America	15/6/2026	225,194	225,194
IFS	EUR 4,230,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.498%	Bank of America	15/6/2026	391,533	391,533
IFS	USD 2,400,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.499%	Bank of America	22/6/2026	(176,562)	(176,562)
IFS	USD 2,350,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.58125%	Bank of America	9/7/2026	(155,305)	(155,305)
IFS	USD 2,350,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.535%	Bank of America	12/7/2026	(159,799)	(159,799)
IFS	EUR 2,350,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.435%	Bank of America	15/7/2026	222,705	222,705
IFS	EUR 2,310,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 1.45%	Bank of America	15/7/2026	(216,877)	(216,877)
IFS	EUR 2,300,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.4775%	Bank of America	15/7/2026	212,217	212,217
IFS	USD 2,380,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.72625%	Bank of America	28/7/2026	130,804	130,804
IFS	EUR 4,920,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.578%	Bank of America	15/8/2026	417,070	417,070
IFS	USD 5,030,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.59%	Bank of America	23/8/2026	(278,594)	(278,594)
IFS	USD 5,260,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.691%	Bank of America	10/9/2026	(245,404)	(245,404)
IFS	EUR 5,100,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.778%	Bank of America	16/9/2026	366,356	366,356
IFS	USD 5,620,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.782%	Bank of America	13/10/2026	219,121	219,121
IFS	EUR 5,550,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 1.945%	Bank of America	16/10/2026	(324,731)	(324,731)
IFS	EUR 13,425,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.097%	Bank of America	16/10/2026	(662,962)	(662,962)
IFS	USD 14,270,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 3.026%	Bank of America	25/10/2026	374,216	374,216
IFS	USD 2,005,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 3.07%	Bank of America	3/11/2026	47,616	47,616
IFS	USD 1,050,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 3.1175%	Bank of America	3/11/2026	22,320	22,320
IFS	USD 1,050,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 3.043%	Bank of America	4/11/2026	26,380	26,380
IFS	USD 2,450,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 3.369%	Bank of America	19/11/2026	18,095	18,095
IFS	USD 3,050,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 3.0535%	Bank of America	3/12/2026	70,653	70,653
IFS	GBP 2,440,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 4.53%	Bank of America	16/1/2027	114,770	114,770
IFS	EUR 2,800,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.0949%	Bank of America	16/1/2027	105,216	105,216

Swaps	5 d5 d1 20 FE	ebruary 2022			Unrealised	
Туре	Nominal Value	Description	Counterparty	Expiration date	appreciation/ (depreciation) USD	Market Value USD
IFS		Fund receives default protection USCPIU + 0bps; and pays Fixed 2.879%	Bank of America	19/1/2027	73,818	73,818
IFS	USD 2,050,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 3%	Bank of America	17/2/2027	19,877	19,877
IFS	EUR 1,220,000	Fund receives default protection on CPTFEMU + 0bps; and pays Fixed 1.2895%	Bank of America	16/3/2029	144,872	144,872
IFS	GBP 830,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.49%	Bank of America	16/3/2029	(151,824)	(151,824)
IFS	EUR 495,000	Fund receives default protection on CPTFEMU + 0bps; and pays Fixed 1.125%	Bank of America	18/2/2030	73,915	73,915
IFS	GBP 390,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.445%	Bank of America	18/2/2030	(83,367)	(83,367)
IFS	EUR 170,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 0.9777%	Bank of America	15/8/2030	31,050	31,050
IFS		Fund provides default protection UKRPI + 0bps; and receives Fixed 3.48875%	Bank of America	15/8/2030	(28,932)	(28,932)
IFS		Fund receives default protection CPTFEMU + 0bps; and pays Fixed 0.905%	Bank of America	15/10/2030	50,944	50,944
IFS		Fund provides default protection UKRPI + 0bps; and receives Fixed 3.55%	Bank of America	15/10/2030	(47,440)	(47,440)
IFS		Fund provides default protection UKRPI + 0bps; and receives Fixed 3.5738%	Bank of America	15/10/2030	(411,006)	(409,583)
IFS IFS		Fund receives default protection UKRPI + 0bps; and pays Fixed 3.4275% Fund provides default protection CPTFEMU + 0bps;	Bank of America	15/1/2031	42,603	42,603
IFS	,	and receives Fixed 1.225% Fund provides default protection UKRPI + 0bps;	Bank of America	15/1/2031	(36,559)	(36,559)
IFS		and receives Fixed 3.6775% Fund receives default protection UKRPI + 0bps;	Bank of America	15/4/2031	(74,749)	(74,749)
IFS		and pays Fixed 3.746% Fund provides default protection CPTFEMU + 0bps;	Bank of America	15/4/2031	(148,956)	(148,956)
IFS		and receives Fixed 1.56625% Fund receives default protection UKRPI + 0bps;	Bank of America	15/5/2031	(179,762)	(179,762)
IFS		and pays Fixed 3.707% Fund receives default protection USCPIU + 0bps;	Bank of America	15/5/2031	247,872	247,872
IFS		and pays Fixed 2.52% Fund provides default protection CPTFEMU + 0bps;	Bank of America	10/6/2031	344,855	344,855
IFS		and receives Fixed 1.534% Fund provides default protection UKRPI + 0bps;	Bank of America	15/6/2031	(493,032)	(493,032)
IFS		and receives Fixed 3.69% Fund provides default protection CPTFEMU + 0bps;	Bank of America	15/6/2031	(49,487)	(49,487)
IFS		and receives Fixed 1.46375% Fund receives default protection USCPIU + 0bps;	Bank of America	15/6/2031	(290,886)	(290,886)
IFS	USD 2,350,000	and pays Fixed 2.3795% Fund receives default protection USCPIU + 0bps;	Bank of America	22/6/2031	211,444	211,444
IFS	USD 2,350,000	and pays Fixed 2.44% Fund receives default protection USCPIU + 0bps;	Bank of America	9/7/2031	183,561	183,561
IFS	EUR 2,310,000	and pays Fixed 2.375% Fund receives default protection CPTFEMU + 0bps;	Bank of America	12/7/2031	198,719	198,719
IFS	GBP 1,000,000	and pays Fixed 1.53% Fund provides default protection UKRPI + 0bps;	Bank of America	15/7/2031	265,866	265,866
IFS	EUR 2,350,000	and receives Fixed 3.7175% Fund provides default protection CPTFEMU + 0bps;	Bank of America	15/7/2031	(192,610)	(192,610)
IFS	EUR 2,300,000	and receives Fixed 1.5025% Fund provides default protection CPTFEMU + 0bps;	Bank of America	15/7/2031	(278,346)	(278,346)
IFS	USD 2,380,000	and receives Fixed 1.5375% Fund provides default protection USCPIU + 0bps;	Bank of America	15/7/2031	(262,610)	(262,610)
IFS	EUR 4,920,000	and receives Fixed 2.52875% Fund provides default protection CPTFEMU + 0bps;	Bank of America	28/7/2031	(154,205)	(154,205)
IFS	USD 5,030,000	and receives Fixed 1.6115% Fund receives default protection USCPIU + 0bps; and page Fixed 2.445%	Bank of America Bank of America	15/8/2031	(507,230)	(507,230)
IFS	USD 5,260,000	and pays Fixed 2.445% Fund receives default protection USCPIU + 0bps; and pays Fixed 2.5425%	Bank of America	23/8/2031	336,189 276,733	336,189 276,733
		and pays I Incu 2.0420/0	Daily Of Afficility	10/3/2031	210,133	210,133

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Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IFS		Fund provides default protection CPTFEMU + 0bps; and receives Fixed 1.763%	Bank of America	16/9/2031	(422,743)	(422,743)
IFS	USD 5,620,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.64416%	Bank of America	13/10/2031	(215,903)	(215,903)
IFS	EUR 13,425,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.025975%	Bank of America	16/10/2031	617,347	617,347
IFS	EUR 465,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.091%	Bank of America	16/10/2031	17,528	17,528
IFS	EUR 465,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.044%	Bank of America	16/10/2031	20,317	20,317
IFS	EUR 5,550,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.87448%	Bank of America	16/10/2031	361,393	361,393
IFS	EUR 465,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.956%	Bank of America	16/10/2031	25,507	25,507
IFS	EUR 460,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.134%	Bank of America	16/10/2031	14,806	14,806
IFS	USD 745,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.755%	Bank of America	23/10/2031	(19,524)	(19,524)
IFS	USD 14,270,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.809%	Bank of America	26/10/2031	(291,085)	(291,085)
IFS	USD 745,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.827%	Bank of America	26/10/2031	(13,734)	(13,734)
IFS	USD 745,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.855%	Bank of America	27/10/2031	(11,399)	(11,399)
IFS	USD 760,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.89%	Bank of America	29/10/2031	(8,643)	(8,643)
IFS	USD 1,530,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.825%	Bank of America	4/11/2031	(28,058)	(28,058)
IFS	EUR 900,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.004%	Bank of America	16/11/2031	40,779	40,647
IFS	GBP 1,260,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.414%	Bank of America	17/11/2031	(69,550)	(69,550)
IFS	GBP 1,260,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 4.2275%	Bank of America	16/12/2031	89,226	89,226
IFS	GBP 1,240,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.265%	Bank of America	16/12/2031	(76,628)	(79,913)
IFS	EUR 1,650,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.952%	Bank of America	16/1/2032	69,353	69,353
IFS	GBP 2,000,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.191%	Bank of America	16/1/2032	(133,075)	(133,075)
IFS	GBP 1,300,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.221%	Bank of America	16/1/2032	(79,906)	(79,906)
IFS	GBP 2,440,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.245863%	Bank of America	16/1/2032	(139,698)	(139,698)
IFS	EUR 1,820,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.997%	Bank of America	16/2/2032	53,055	53,055
IFS	EUR 2,800,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.9977%	Bank of America	16/2/2032	81,375	81,375
IFS	GBP 1,350,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 4.38%	Bank of America	16/2/2032	(35,556)	(35,556)
IFS	GBP 1,910,000	Fund receives default protection on UKRPI + 0bps; and pays Fixed 3.42%	Bank of America	16/10/2034	452,765	458,410
IFS	GBP 400,000	Fund receives default protection on UKRPI + 0bps; and pays Fixed 3.39%	Bank of America	16/1/2035	105,310	105,310
IFS	GBP 400,000	Fund receives default protection on UKRPI + 0bps; and pays Fixed 3.36%	Bank of America	16/1/2035	108,523	108,523
IFS	GBP 1,910,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.36%	Bank of America	16/10/2039	(593,379)	(597,650)
IFS		Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.31%	Bank of America	16/1/2040	(139,595)	(139,595)
IFS		Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.3408%	Bank of America	16/1/2040	(134,757)	(134,757)
IFS	GBP 190,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.3333%	Bank of America	15/11/2040	(72,736)	(72,736)

Swap	3 a3 at 20 i e	structive 2022			Unrealised	
Туре	Nominal Value	Description	Counterparty	Expiration date	appreciation/ (depreciation) USD	Market Value USD
IFS		Fund provides default protection UKRPI + 0bps; and receives Fixed 3.365%	Bank of America		(63,753)	(63,753)
IFS	GBP 545,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.56%	Bank of America	15/3/2041	(164,096)	(164,096)
IFS	GBP 100,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.61%	Bank of America	15/6/2041	(26,446)	(26,446)
IFS	GBP 400,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.9615%	Bank of America	16/10/2041	(38,730)	(38,730)
IFS	GBP 495,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 3.7737%	Bank of America	16/12/2041	75,684	73,538
IFS	GBP 495,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 3.855%	Bank of America	16/12/2041	56,647	56,647
IFS	GBP 405,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 3.725%	Bank of America	16/12/2041	67,445	68,348
IFS	GBP 1,470,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.27%	Bank of America	16/10/2044	(581,296)	(579,235)
IFS	GBP 300,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.22%	Bank of America	16/1/2045	(130,817)	(130,817)
IFS	GBP 300,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.23875%	Bank of America	16/1/2045	(127,818)	(127,818)
IFS	GBP 1,470,000	Fund receives default protection on UKRPI + 0bps; and pays Fixed 3.16%	Bank of America	16/10/2049	704,274	690,177
IFS	GBP 300,000	Fund receives default protection on UKRPI + 0bps; and pays Fixed 3.1114%	Bank of America	17/1/2050	155,214	155,214
IFS	GBP 300,000	Fund receives default protection on UKRPI + 0bps; and pays Fixed 3.1325%	Bank of America	17/1/2050	150,860	150,860
IFS	EUR 275,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 1.7925%	Bank of America	15/7/2051	(59,987)	(59,987)
IFS	EUR 125,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 1.96%	Bank of America	18/9/2051	(17,191)	(17,191)
IFS	EUR 465,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.276915%	Bank of America	16/10/2051	11,236	11,236
IFS	EUR 2,160,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.205%	Bank of America	16/10/2051	(27,717)	(27,717)
IFS	EUR 465,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.22126%	Bank of America	16/10/2051	(2,108)	(2,108)
IFS	EUR 460,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.31958%	Bank of America	16/10/2051	21,377	21,377
IFS	EUR 465,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.13192%	Bank of America	16/10/2051	(23,093)	(23,093)
IFS	USD 745,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.57%	Bank of America	23/10/2051	(15,116)	(15,116)
IFS	USD 745,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.624%	Bank of America	26/10/2051	(30,368)	(30,368)
IFS	USD 3,240,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.606%	Bank of America	26/10/2051	(109,979)	(109,979)
IFS	USD 745,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.62%	Bank of America	27/10/2051	(29,251)	(29,251)
IFS	USD 760,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.625%	Bank of America	29/10/2051	(31,211)	(31,211)
IFS	USD 445,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.54%	Bank of America	4/11/2051	(4,214)	(4,214)
IFS	USD 540,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.628%	Bank of America	16/11/2051	23,247	23,247
IFS	EUR 200,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.206%	Bank of America	16/11/2051	(2,166)	(1,691)
IFS	EUR 360,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.1838%	Bank of America	16/11/2051	7,099	7,099
IFS	EUR 390,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.122%	Bank of America	16/11/2051	19,779	19,779
IFS	USD 580,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.613%	Bank of America	25/11/2051	21,910	21,910
IFS	EUR 60,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.0964%	Bank of America	16/12/2051	(3,683)	(3,683)
		and receives Fixed 2.0964%	Bank of America	16/12/2051	(3,683)	(3,683)

Swap	5 a5 at 20 FE	ebruary 2022			Unventional	
Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IFS		Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.1275%	Bank of America		(19,536)	(19,536)
IFS	USD 640,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.445%	Bank of America	21/12/2051	11,324	11,324
IFS	EUR 450,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.09%	Bank of America	16/1/2052	24,960	24,960
IFS	USD 680,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.4163%	Bank of America	1/2/2052	(11,664)	(11,664)
IRS	USD 300,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.2535%	Bank of America	1/12/2022	1,617	1,617
IRS	USD 520,000	Fund receives Fixed -0.01%; and pays Floating USD SOFR 1 Day	Bank of America	8/7/2023	943	(7,432)
IRS	USD 1,650,000	Fund receives Fixed 0.24%; and pays Floating USD SOFR 1 Day	Bank of America	8/12/2023	4,857	(31,769)
IRS	USD 2,676,000	Fund receives Fixed 0.1895%; and pays Floating USD SOFR 1 Day	Bank of America	14/12/2023	7,953	(54,664)
IRS	USD 6,500,000	Fund receives Fixed 0.068%; and pays Floating USD SOFR 1 Day	Bank of America	15/12/2023	19,398	(147,209)
IRS	USD 5,900,000	Fund receives Fixed 0.2475%; and pays Floating USD SOFR 1 Day	Bank of America	12/1/2024	18,191	(122,117)
IRS	USD 2,070,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.64582%	Bank of America	18/1/2024	35,207	35,207
IRS		Fund receives Fixed 0.2395%; and pays Floating USD SOFR 1 Day	Bank of America	21/1/2024	6,242	(42,598)
IRS	USD 1,175,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.0585%	Bank of America	29/2/2024	12,697	12,697
IRS		Fund receives Fixed 0.749%; and pays Floating USD SOFR 3 Month	Bank of America	1/3/2024	(97,493)	(97,493)
IRS	USD 1,150,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.1077%	Bank of America	10/3/2024	12,092	12,092
IRS	USD 1,490,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.0572%	Bank of America	15/3/2024	17,413	17,408
IRS	USD 2,020,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.563%	Bank of America	24/3/2024	44,054	44,054
IRS	USD 1,560,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.63757%	Bank of America	29/3/2024	31,920	31,920
IRS	USD 250,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.65013%	Bank of America	30/3/2024	5,054	5,054
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.6193%	Bank of America	31/3/2024	24,968	24,968
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.095%	Bank of America	4/4/2024	7,569	7,569
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.086%	Bank of America	5/4/2024	13,744	13,744
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.985%	Bank of America	7/4/2024	25,223	25,223
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.987%	Bank of America	7/4/2024	25,120	25,120
IRS	USD 2,070,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.68702%	Bank of America	12/4/2024	41,559	41,559
IRS	USD 2,030,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.788%	Bank of America	14/4/2024	36,951	36,951
IRS	USD 1,330,000	Fund receives Fixed 0.3265%; and pays Floating USD SOFR 1 Day	Bank of America	20/4/2024	4,734	(31,222)
IRS	USD 400,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.897%	Bank of America	20/4/2024	6,529	6,529
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.9141%	Bank of America	20/4/2024	16,785	16,785
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.90945%	Bank of America	25/4/2024	34,539	34,539
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.92759%	Bank of America	25/4/2024	16,922	16,922
IRS	USD 2,133,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.94084%	Bank of America	25/4/2024	33,272	33,272
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Swaps	5 d5 d1 20 FE	ebruary 2022			Unrealised	
Туре	Nominal Value	Description	Counterparty	Expiration date	appreciation/ (depreciation) USD	Market Value USD
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.9853%	Bank of America	26/4/2024	15,871	15,871
IRS	USD 1,075,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.9855%	Bank of America	26/4/2024	15,867	15,867
IRS	USD 1,100,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.995%	Bank of America	29/4/2024	16,131	16,131
IRS	USD 3,350,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.0085%	Bank of America	3/5/2024	48,862	48,862
IRS	USD 740,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.49%	Bank of America	10/5/2024	814	755
IRS	USD 1,155,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.0745%	Bank of America	12/5/2024	15,789	15,789
IRS	USD 1,220,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.2225%	Bank of America	7/6/2024	14,342	14,342
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.0095%	Bank of America	9/6/2024	14,177	14,177
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.2745%	Bank of America	17/6/2024	14,004	14,004
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.7215%	Bank of America	21/6/2024	37,562	37,562
IRS	, ,	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.4835%	Bank of America	29/7/2024	4,452	4,452
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.592%	Bank of America	8/8/2024	1,978	1,978
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.612%	Bank of America	8/8/2024	2,959	2,959
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.7515%	Bank of America	12/8/2024	(3,600)	(3,600)
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.7605%	Bank of America	12/8/2024	(4,029)	(4,029)
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.803% Fund receives Floating USD SOFR 1 Day;	Bank of America	12/8/2024	(6,029)	(6,029)
IRS		and pays Fixed 1.9395% Fund receives Floating USD SOFR 3 Month;	Bank of America	12/8/2024	(24,956)	(24,956)
IRS		and pays Fixed 0.7385% Fund receives Floating USD SOFR 1 Day;	Bank of America	12/8/2024	45,815	45,815
IRS		and pays Fixed 1.899% Fund receives Floating USD SOFR 3 Month;	Bank of America	15/8/2024	(6,078)	(6,078)
IRS		and pays Fixed 0.777% Fund receives Fixed 1.8395%; and pays Floating USD SOFR	Bank of America	15/8/2024	22,244	22,244
IRS		1 Day Fund receives Fixed 1.76172%; and pays Floating USD SOFR	Bank of America	18/8/2024	3,719	3,719
IRS		1 Day Fund receives Fixed 1.775%; and pays Floating USD SOFR	Bank of America	26/8/2024	839	839
IRS	,	1 Day Fund receives Floating USD SOFR 1 Day;	Bank of America	26/8/2024	1,000	1,000
IRS		and pays Fixed 1.8865% Fund receives Floating USD SOFR 1 Day;	Bank of America	29/8/2024	(4,562)	(4,562)
IRS	, ,	and pays Fixed 1.892% Fund receives Fixed 0.9845%; and pays Floating USD SOFR	Bank of America	29/8/2024	(4,694)	(4,694)
IRS	,	1 Day Fund receives Fixed 0.098%; and pays Floating USD SOFR	Bank of America	8/11/2024	2,282	(10,108)
IRS		1 Day Fund receives Fixed 0.207%; and pays Floating USD SOFR	Bank of America	2/6/2025	1,843	(17,044)
IRS		1 Day Fund receives Fixed 0.1855%; and pays Floating USD SOFR	Bank of America	20/10/2025	1,677	(14,867)
IRS		1 Day Fund receives Floating EUR EURIBOR 6 Month;	Bank of America	27/11/2025	2,707	(24,619)
IRS		and pays Fixed 0.85% Fund receives Floating USD SOFR 3 Month;	Bank of America	12/2/2026	(3,475)	(3,475)
IRS		and pays Fixed 1.575% Fund receives Floating USD SOFR 3 Month;	Bank of America	26/2/2026	4,802	4,802
		and pays Fixed 1.68%	Bank of America	6/3/2026	1,062	1,062

Swap	5 a5 at 20 i e	ebruary 2022			Unrealised	
Туре	Nominal Value	Description	Counterparty	Expiration date	appreciation/ (depreciation) USD	Market Value USD
IRS		Fund receives Fixed -0.0845%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2026	(244,300)	(244,300)
IRS	EUR 5,280,000	Fund receives Fixed 0.644%; and pays Floating EUR EURIBOR 6 Month	Bank of America	9/10/2026	33,632	33,632
IRS	USD 495,000	Fund receives Fixed 1.321%; and pays Floating USD SOFR 1 Day	Bank of America	10/1/2027	(5,954)	(5,954)
IRS	USD 495,000	Fund receives Fixed 1.329%; and pays Floating USD SOFR 1 Day	Bank of America	10/1/2027	(5,766)	(5,766)
IRS	USD 500,000	Fund receives Fixed 1.384%; and pays Floating USD SOFR 1 Day	Bank of America	12/1/2027	(4,528)	(4,528)
IRS	USD 495,000	Fund receives Fixed 1.324%; and pays Floating USD SOFR 1 Day	Bank of America	14/1/2027	(5,895)	(5,895)
IRS	USD 3,160,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.3215%	Bank of America	14/1/2027	38,008	38,008
IRS	USD 625,000	Fund receives Fixed 1.158%; and pays Floating USD SOFR 1 Day	Bank of America	20/1/2027	4,577	(12,402)
IRS	USD 875,000	Fund receives Fixed 1.173%; and pays Floating USD SOFR 1 Day	Bank of America	20/1/2027	6,410	(16,740)
IRS	USD 470,000	Fund receives Fixed 1.742%; and pays Floating USD SOFR 1 Day	Bank of America	14/2/2027	3,742	3,742
IRS	USD 700,000	Fund receives Fixed 1.7805%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2027	6,875	6,875
IRS		Fund receives Fixed 1.713%; and pays Floating USD SOFR 1 Day	Bank of America	22/2/2027	1,052	1,052
IRS		Fund receives Fixed 1.5205%; and pays Floating USD SOFR 3 Month	Bank of America	24/2/2027	(1,428)	(1,428)
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.27%	Bank of America	20/4/2027	15,622	15,622
IRS		Fund receives Fixed 1.6145%; and pays Floating USD SOFR 3 Month	Bank of America	26/5/2027	(6,431)	(6,431)
IRS		Fund receives Fixed 1.62%; and pays Floating USD SOFR 3 Month	Bank of America	26/5/2027	(25,215)	(25,215)
IRS		Fund receives Fixed 1.2245%; and pays Floating USD SOFR 1 Day Fixed receives Fixed 0.6495%, and pays Floating USD SOFR	Bank of America	14/6/2027	(936)	(936)
IRS		Fund receives Fixed 0.6485%; and pays Floating USD SOFR 3 Month	Bank of America	20/6/2027	(23,708)	(23,708)
IRS		Fund receives Fixed 0.6795%; and pays Floating USD SOFR 3 Month	Bank of America	20/6/2027	(23,123)	(23,123)
IRS		Fund receives Fixed 1.24%; and pays Floating USD SOFR 1 Day Fixed receives Fixed 1.237%; and pays Floating USD SOFR	Bank of America	5/7/2027	(10,817)	(10,817)
IRS		Fund receives Fixed 1.337%; and pays Floating USD SOFR 3 Month	Bank of America	8/7/2027	(41,574)	(41,574)
IRS IRS		Fund receives Fixed 1.563%; and pays Floating USD SOFR 3 Month Fund receives Fixed 1.925%; and pays Floating USD SOFR	Bank of America	27/7/2027	(8,642)	(8,642)
IRS		1 Day Fund receives Fixed 1.207%; and pays Floating USD SOFR	Bank of America	12/8/2027	22,715	22,715
IRS	,	3 Month Fund receives Floating USD SOFR 3 Month;	Bank of America	16/8/2027	(13,088)	(13,088)
IRS		and pays Fixed 0.83433% Fund receives Fixed 1.891%; and pays Floating USD SOFR	Bank of America	15/11/2027	14,241	14,241
IRS		1 Day Fund receives Floating USD SOFR 3 Month;	Bank of America	14/2/2028	3,734	3,734
IRS		and pays Fixed 1.25132% Fund receives Fixed 0.6555%; and pays Floating USD SOFR	Bank of America	15/2/2028	33,102	33,102
IRS		3 Month Fund receives Fixed 1.5045%; and pays Floating USD SOFR	Bank of America	12/7/2028	(25,064)	(25,064)
IRS		1 Day Fund receives Fixed 1.529%; and pays Floating USD SOFR	Bank of America	4/2/2029	(5,698)	(5,698)
IRS		1 Day Fund receives Floating USD SOFR 3 Month;	Bank of America	4/2/2029	(4,152)	(4,152)
IRS		and pays Fixed 0.6475% Fund receives Fixed 0.6825%; and pays Floating USD SOFR	Bank of America	2/6/2030	18,340	18,340
	305 20,000	3 Month	Bank of America	16/9/2030	(2,432)	(2,432)

Swap	s as at 28 Fe	solually 2022				
Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS		Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.21%	Bank of America	28/1/2031	5,938	5,902
IRS	USD 30,000	Fund receives Fixed 1.4875%; and pays Floating USD SOFR 3 Month	Bank of America	19/8/2031	(1,147)	(1,147)
IRS	USD 1,120,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.494%	Bank of America	24/9/2031	42,716	42,716
IRS	USD 2,810,000	Fund receives Fixed 1.79%; and pays Floating USD SOFR 1 Day	Bank of America	15/11/2031	14,638	15,526
IRS	USD 1,270,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.5322%	Bank of America	15/12/2031	45,743	45,743
IRS	USD 530,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.5325%	Bank of America	10/1/2032	7,265	7,265
IRS	USD 265,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.5335%	Bank of America	10/1/2032	3,608	3,608
IRS	USD 170,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.568%	Bank of America	13/1/2032	1,777	1,777
IRS	,	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.6581%	Bank of America	20/1/2032	576	576
IRS	,	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.5375%	Bank of America	26/1/2032	2,938	2,938
IRS		Fund receives Fixed 1.581%; and pays Floating USD SOFR 1 Day	Bank of America	28/1/2032	(1,310)	(1,310)
IRS	,	Fund receives Fixed 1.2225%; and pays Floating USD SOFR 3 Month	Bank of America	31/1/2032	(28,451)	(28,451)
IRS		Fund receives Fixed 1.475%; and pays Floating USD SOFR 3 Month	Bank of America	31/1/2032	(19,965)	(19,965)
IRS		Fund receives Fixed 1.583%; and pays Floating USD SOFR 1 Day	Bank of America	4/2/2032	(2,305)	(2,305)
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.6935%	Bank of America	8/2/2032	(502)	(502)
IRS IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.733%	Bank of America	8/2/2032	(1,201)	(1,201)
IRS		Fund receives Fixed 1.77%; and pays Floating USD SOFR 1 Day Fund receives Floating USD SOFR 1 Day;	Bank of America	10/2/2032	8,037	8,037
IRS		and pays Fixed 1.7575% Fund receives Fixed 1.735%; and pays Floating USD SOFR	Bank of America	10/2/2032	(6,675)	(6,675)
IRS		1 Day Fund receives Fixed 1.7375%; and pays Floating USD SOFR	Bank of America	11/2/2032	600	600
IRS		1 Day Fund receives Floating USD SOFR 1 Day;	Bank of America	11/2/2032	629	629
IRS		and pays Fixed 1.807% Fund receives Fixed 1.8165%; and pays Floating USD SOFR	Bank of America	14/2/2032	(2,862)	(2,862)
IRS		1 Day Fund receives Floating USD SOFR 1 Day;	Bank of America	15/2/2032	3,082	3,082
IRS		and pays Fixed 1.814% Fund receives Floating USD SOFR 1 Day;	Bank of America	15/2/2032	(3,024)	(3,024)
IRS		and pays Fixed 1.821% Fund receives Floating USD SOFR 1 Day;	Bank of America	15/2/2032	(382)	(382)
IRS		and pays Fixed 1.8572% Fund receives Fixed 1.5925%; and pays Floating USD SOFR	Bank of America	15/2/2032	(4,025)	(4,025)
IRS		3 Month Fund receives Floating USD SOFR 3 Month;	Bank of America	22/2/2032	(13,853)	(13,853)
IRS		and pays Fixed 1.568% Fund receives Floating USD SOFR 3 Month;	Bank of America	22/2/2032	4,048	4,048
IRS		and pays Fixed 1.5955% Fund receives Fixed 1.74%; and pays Floating USD SOFR	Bank of America	22/2/2032	1,872	1,872
IRS		1 Day Fund receives Fixed 1.745%; and pays Floating USD SOFR	Bank of America	23/2/2032	1,307	1,307
IRS		1 Day Fund receives Fixed 1.6885%; and pays Floating USD SOFR	Bank of America	23/2/2032	1,423	1,423
IRS		1 Day Fund receives Fixed 1.691%; and pays Floating USD SOFR	Bank of America	29/2/2032	173	173
		1 Day	Bank of America	29/2/2032	170	170

Swaps	5 a5 at 20 FE	editually 2022			Harraltand	
Туре	Nominal	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS		Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.8575%	Bank of America	1/3/2032	(95)	(95)
IRS	USD 127,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.8015%	Bank of America	1/3/2032	(1,387)	(1,387)
IRS	USD 330,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.765%	Bank of America	4/5/2032	36,406	36,406
IRS	USD 550,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.6885%	Bank of America	6/2/2033	4,923	4,923
IRS	USD 500,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.7165%	Bank of America	6/2/2033	3,196	3,196
IRS	USD 290,000	Fund receives Fixed 2.12%; and pays Floating USD SOFR 3 Month	Bank of America	16/5/2033	1,888	1,888
IRS	EUR 220,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.44%	Bank of America	16/5/2033	14,388	14,388
IRS	USD 510,000	Fund receives Fixed 1.64%; and pays Floating USD SOFR 3 Month	Bank of America	6/8/2034	(18,842)	(18,842)
IRS	USD 320,000	Fund receives Fixed 1.77%; and pays Floating USD SOFR 1 Day	Bank of America	15/1/2037	(2,523)	(2,523)
IRS	USD 120,000	Fund receives Fixed 0.852%; and pays Floating USD SOFR 3 Month	Bank of America	12/3/2040	(12,541)	(12,541)
IRS	USD 80,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.9665%	Bank of America	17/8/2040	13,486	13,486
IRS	,	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.805%	Bank of America	15/11/2048	(6,363)	(5,907)
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.058%	Bank of America	16/9/2050	2,723	2,729
IRS		Fund receives Fixed 1.845%; and pays Floating USD SOFR 3 Month	Bank of America	19/2/2051	(1,506)	(1,506)
IRS		Fund receives Fixed 1.8785%; and pays Floating USD SOFR 3 Month	Bank of America	22/2/2051	(582)	(582)
IRS		Fund receives Fixed 1.3815%; and pays Floating USD SOFR 1 Day	Bank of America	15/12/2051	(4,880)	(4,880)
IRS		Fund receives Fixed 1.515%; and pays Floating USD SOFR 1 Day	Bank of America	15/1/2052	(1,695)	(1,695)
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.0835%	Bank of America	20/6/2052	14,767	14,767
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.1295%	Bank of America	20/6/2052	14,023	14,023
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.881%	Bank of America	12/7/2053	17,772	17,772
IRS	,	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.645%	Bank of America	15/1/2055	1,016	1,016
IRS		Fund receives Fixed 1.9125%; and pays Floating USD SOFR 3 Month	Bank of America	1/12/2056	(80)	(80)
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.66%	Bank of America	15/1/2057	187	187
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.056%	BNP Paribas	24/2/2024	25,124	25,124
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.069%	BNP Paribas	25/2/2024	24,680	24,680
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.052%	BNP Paribas	28/2/2024	51,370	51,370
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.638%	BNP Paribas	8/4/2024	76,434	76,434
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.647%	BNP Paribas	11/4/2024	42,898	42,898
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.672%	BNP Paribas	12/4/2024	35,447	35,447
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.0745%	BNP Paribas	13/4/2024	41,945	41,945
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.7901%	BNP Paribas	14/4/2024	36,867	36,867
IRS	1,075,000 עאט	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.995%	BNP Paribas	26/4/2024	15,666	15,666
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Swaps	45 at 20 1 c	ebruary 2022			Unrealised	
Туре	Nominal Value	Description	Counterparty	Expiration date	appreciation/ (depreciation) USD	Market Value USD
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.005%	BNP Paribas	3/5/2024	49,093	49,093
IRS	USD 2,320,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.05157%	BNP Paribas	12/5/2024	32,760	32,760
IRS	USD 1,155,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.05895%	BNP Paribas	12/5/2024	16,142	16,142
IRS	USD 1,220,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.2475%	BNP Paribas	7/6/2024	13,744	13,744
IRS	USD 1,280,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.2685%	BNP Paribas	17/6/2024	14,155	14,155
IRS	USD 1,270,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.2955%	BNP Paribas	18/7/2024	8,781	8,781
IRS	USD 1,270,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.307%	BNP Paribas	18/7/2024	8,492	8,492
IRS	USD 1,270,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.3715%	BNP Paribas	20/7/2024	6,965	6,965
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.302%	BNP Paribas	28/7/2024	9,031	9,031
IRS	, ,	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.4465%	BNP Paribas	28/7/2024	5,368	5,368
IRS	, ,	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.463%	BNP Paribas	28/7/2024	4,911	4,911
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.468%	BNP Paribas	29/7/2024	4,845	4,845
IRS	, ,	Fund receives Fixed 1.915%; and pays Floating USD SOFR 1 Day	BNP Paribas	17/8/2024	24,273	24,273
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.8915%	BNP Paribas	17/8/2024	(7,518)	(7,518)
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.887%	BNP Paribas	22/2/2025	(1,125)	(1,125)
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.98%	BNP Paribas	27/2/2025	(3,847)	(3,847)
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.008%	BNP Paribas	2/12/2026	24,339	24,339
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.028%	BNP Paribas	6/12/2026	14,689	14,689
IRS		Fund receives Fixed 1.2145%; and pays Floating USD SOFR 1 Day Fixed receives Fixed 1.20%, and pays Floating USD SOFR	BNP Paribas	7/1/2027	(8,508)	(8,508)
IRS		Fund receives Fixed 1.32%; and pays Floating USD SOFR 1 Day Fixed receives Fixed 1.3565%; and pays Floating USD SOFR	BNP Paribas	10/1/2027	(11,954)	(11,954)
IRS		Fund receives Fixed 1.3585%; and pays Floating USD SOFR 1 Day	BNP Paribas	11/1/2027	(10,152)	(10,152)
IRS		Fund receives Fixed 1.453%; and pays Floating USD SOFR 1 Day Fixed receives Floating USD SOFR 3 Markly	BNP Paribas	20/1/2027	(2,858)	(2,858)
IRS		Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.3245%	BNP Paribas	21/1/2027	39,968	39,968
IRS		Fund receives Fixed 1.549%; and pays Floating USD SOFR 3 Month	BNP Paribas	25/2/2027	(12,431)	(12,431)
IRS		Fund receives Fixed 1.441%; and pays Floating USD SOFR 1 Day Fixed receives Fixed 1.441%; and pays Floating USD SOFR	BNP Paribas	13/4/2027	(21,846)	(21,846)
IRS		Fund receives Fixed 1.61%; and pays Floating USD SOFR 3 Month	BNP Paribas	26/5/2027	(3,638)	(3,638)
IRS		Fund receives Fixed 1.465%; and pays Floating USD SOFR 3 Month	BNP Paribas	1/8/2027	(29,873)	(29,873)
IRS		Fund receives Fixed 1.4745%; and pays Floating USD SOFR 3 Month	BNP Paribas	1/8/2027	(29,250)	(29,250)
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.85%	BNP Paribas	18/8/2027	(19,183)	(19,183)
IRS		Fund receives Fixed 1.824%; and pays Floating USD SOFR 1 Day Fund receives Floating USD SOFR 1 Day:	BNP Paribas	19/8/2027	3,231	3,231
IRS		Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.2275%	BNP Paribas	15/11/2027	13,887	13,887
IRS	U3U,000	Fund receives Fixed 1.65787%; and pays Floating USD SOFR 3 Month	BNP Paribas	21/11/2027	(8,868)	(8,868)

Swaps as at 28 February 2022

Type	Nominal	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
Type IRS		Fund receives Floating USD SOFR 1 Day;	Counterparty	uate	030	030
		and pays Fixed 1.76%	BNP Paribas	15/2/2029	(13,421)	(13,396)
IRS	USD 645,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.3745%	BNP Paribas	13/10/2031	17,537	17,537
IRS	USD 165,000	Fund receives Fixed 1.1625%; and pays Floating USD SOFR 1 Day	BNP Paribas	7/12/2031	(7,773)	(7,773)
IRS	USD 500,000	Fund receives Fixed 1.209%; and pays Floating USD SOFR 1 Day	BNP Paribas	7/12/2031	(21,438)	(21,438)
IRS	USD 265,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.5485%	BNP Paribas	10/1/2032	3,243	3,243
IRS	USD 265,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.5815%	BNP Paribas	11/1/2032	2,440	2,440
IRS	USD 530,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.5875%	BNP Paribas	11/1/2032	4,589	4,589
IRS	USD 260,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.575%	BNP Paribas	12/1/2032	2,549	2,549
IRS	USD 260,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.5785%	BNP Paribas	19/1/2032	2,480	2,480
IRS	USD 260,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.621%	BNP Paribas	20/1/2032	1,463	1,463
IRS	USD 260,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.672%	BNP Paribas	21/1/2032	244	244
IRS	USD 265,000	Fund receives Fixed 1.579%; and pays Floating USD SOFR 1 Day	BNP Paribas	25/1/2032	(2,525)	(2,525)
IRS	USD 265,000	Fund receives Fixed 1.588%; and pays Floating USD SOFR 1 Day	BNP Paribas	25/1/2032	(2,306)	(2,306)
IRS	USD 265,000	Fund receives Fixed 1.50917%; and pays Floating USD SOFR 1 Day	BNP Paribas	26/1/2032	(4,230)	(4,230)
IRS	USD 265,000	Fund receives Fixed 1.51872%; and pays Floating USD SOFR 1 Day	BNP Paribas	26/1/2032	(3,997)	(3,997)
IRS	USD 265,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.602%	BNP Paribas	28/1/2032	1,967	1,967
IRS	USD 265,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.623%	BNP Paribas	28/1/2032	1,454	1,454
IRS	USD 265,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.635%	BNP Paribas	28/1/2032	1,161	1,161
IRS	USD 265,000	Fund receives Fixed 1.5565%; and pays Floating USD SOFR		3/2/2032		
IRS	USD 171,000	1 Day Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.6355%	BNP Paribas BNP Paribas	7/2/2032	(3,090) 752	(3,090) 752
IRS	EUR 200,000	Fund receives Floating EUR EURIBOR 6 Month;	BNP Paribas	16/2/2032		
IRS	USD 260,000	and pays Fixed 0.8395% Fund receives Fixed 1.9335%; and pays Floating USD SOFR			195	195
IRS	USD 240,000	1 Day Fund receives Floating USD SOFR 1 Day;	BNP Paribas	17/8/2032	4,354	4,354
IRS	USD 100,000	and pays Fixed 1.925% Fund receives Fixed 1.62%; and pays Floating USD SOFR	BNP Paribas	17/8/2032	(3,831)	(3,831)
IRS	USD 140,000	1 Day Fund receives Floating USD SOFR 1 Day;	BNP Paribas	6/1/2052	(2,634)	(2,560)
		and pays Fixed 1.636%	BNP Paribas	14/1/2052	3,058	3,058
Total					(80,954)	(707,634)

IFS: Inflation Swaps IRS: Interest Rate Swaps

Purchased Swaptions as at 28 February 2022

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Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 3,450,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 3/8/2023; and pays 2.75% Fixed semi-annually from 3/2/2023	Bank of America	1/8/2022	1,593	4,957

Purchased Swaptions as at 28 February 2022

Purchaseu S	swaptions as at 28 February 2022				
Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 1,420,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 17/2/2024; and pays 1.9375% Fixed semi-annually from 17/5/2024	Bank of America	15/11/2023	7,893	64,871
USD 1,420,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.9375% Fixed semi-annually from 17/5/2024; and pays Floating USD SOFR 3 Month BBA quarterly from 17/2/2024	Bank of America	15/11/2023	(6,570)	50,408
USD 870,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.55% Fixed semi-annually from 31/1/2025; and pays Floating USD SOFR 3 Month BBA quarterly from 31/10/2024	Bank of America	29/7/2024	(7,885)	23,696
USD 110,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 14/1/2026; and pays 1.374% Fixed semi-annually from 14/4/2026	Bank of America	9/10/2025	4,091	9,860
USD 110,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.374% Fixed semi-annually from 14/4/2026; and pays Floating USD SOFR 3 Month BBA quarterly from 14/1/2026	Bank of America	9/10/2025	(2,750)	3,088
JPY 300,955,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONA 1 Day annually from 1/7/2023; and pays 1.042% Fixed annually from 1/7/2023	Barclays	29/6/2022	306	306
USD 425,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 8/12/2039; and pays 2.828% Fixed semi-annually from 8/6/2039	Barclays	6/12/2038	(939)	15,848
USD 425,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.828% Fixed semi-annually from 8/6/2039; and pays Floating USD SOFR 1 Day annually from 8/12/2039	Barclays	6/12/2038	(392)	47,668
USD 430,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.191% Fixed semi-annually from 16/12/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 16/9/2022	Citibank	14/6/2022	(4,625)	381
USD 430,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 16/9/2022; and pays 1.191% Fixed semi-annually from 16/12/2022	Citibank	14/6/2022	9,177	15,016
USD 900,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 28/11/2025; and pays 1.19% Fixed semi-annually from 28/2/2026	Citibank	26/8/2025	42,705	90,143
USD 900,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.19% Fixed semi-annually from 28/2/2026; and pays Floating USD SOFR 3 Month BBA quarterly	Olitharda	00/0/0005	(07.404)	
USD 2,070,000	from 28/11/2025 Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.54% Fixed semi-annually from 5/2/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 5/11/2022	Citibank Deutsche Bank	26/8/2025 3/8/2022	(27,424) (16,901)	20,600 9,595
USD 2,070,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 5/11/2022; and pays 1.54% Fixed semi-annually	Dedisone Dank	3/0/2022	(10,501)	9,090
USD 1,640,000	from 5/2/2023 Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually	Deutsche Bank	3/8/2022	20,832	47,328
EUR 13,030,000	from 17/2/2024; and pays 2.13% Fixed semi-annually from 17/8/2023 Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.35% Fixed annually from 12/2/2025; and pays Floating EUR EURIBOR 6 Month semi-annually from 12/8/2024	Deutsche Bank Deutsche Bank	15/2/2023 8/2/2024	(14,456) 14,324	32,242 69,700
USD 1,270,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 7/8/2025; and pays 1.54% Fixed semi-annually from 7/2/2025	Deutsche Bank	5/8/2024	4,346	75,993
USD 430,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 16/1/2024; and pays 1.7% Fixed semi-annually from 16/7/2023	Goldman Sachs	12/1/2023	3,759	33,214
USD 430,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.7% Fixed semi-annually from 16/7/2023; and pays Floating USD SOFR 1 Day annually from 16/1/2024	Goldman Sachs	12/1/2023	(2,694)	26,761

Purchased Swaptions as at 28 February 2022

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Nominal Value	Description	Counterparty	Expiration date	appreciation/ (depreciation) USD	Market Value USD
USD 275,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 26/6/2025; and pays 1.71% Fixed semi-annually from 26/6/2024	Goldman Sachs	24/6/2024	687	13,980
USD 275,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.71% Fixed semi-annually from 26/12/2024; and pays Floating USD SOFR 1 Day annually from 26/6/2025	Goldman Sachs	24/6/2024	346	11,378
USD 275,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 2/7/2025; and pays 1.74% Fixed annually from 2/1/2025	Goldman Sachs	28/6/2024	661	13,639
USD 275,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.74% Fixed semi-annually from 2/1/2025; and pays Floating USD SOFR 1 Day annually from 2/7/2025	Goldman Sachs	28/6/2024	305	11,757
USD 860,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.415% Fixed semi-annually from 24/1/2025; and pays Floating USD SOFR 1 Day annually from 24/7/2025	Goldman Sachs	22/7/2024	2,505	26,256
USD 860,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 24/7/2025; and pays 1.415% Fixed semi-annually from 24/1/2025	Goldman Sachs	22/7/2024	3,007	56,822
USD 110,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 6/6/2026; and pays 1.0225% Fixed semi-annually from 6/12/2025	Goldman Sachs	4/6/2025	(388)	10,366
USD 110,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.0225% Fixed semi-annually from 6/12/2025; and pays Floating USD SOFR 1 Day annually from 6/6/2026	Goldman Sachs	4/6/2025	517	2,622
USD 3,620,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.32375% Fixed semi-annually from 5/1/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 5/10/2022	JP Morgan	1/7/2022	(34,474)	6,659
USD 3,620,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 5/10/2022; and pays 1.32375% Fixed semi-annually from 5/1/2023	JP Morgan	1/7/2022	66,681	107,813
USD 3,620,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 8/7/2023; and pays 2.5% Fixed semi-annually from 8/1/2023	JP Morgan	6/7/2022	(3,366)	6,535
USD 4,100,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 16/1/2024; and pays 1.59% Fixed semi-annually from 16/7/2023	Morgan Stanley	12/1/2023	22,174	83,879
USD 4,100,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.59% Fixed semi-annually from 16/7/2023; and pays Floating USD SOFR 1 Day annually from				
USD 870,000	16/1/2024 Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from	Morgan Stanley	12/1/2023	(8,432)	53,273
USD 870,000	6/8/2025; and pays 1.42% Fixed semi-annually from 6/2/2025 Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.42% Fixed semi-annually from 6/2/2025; and pays Floating USD SOFR 1 Day annually from	Morgan Stanley	2/8/2024	2,928	57,458
USD 110,000	6/8/2025 Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.169% Fixed semi-annually from 9/12/2025; and pays Floating USD SOFR 1 Day annually from	Morgan Stanley	2/8/2024	2,026	26,888
USD 110,000	9/6/2026 Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from	UBS	5/6/2025	471	3,054
	9/6/2026; and pays 1.169% Fixed semi-annually from 9/12/2025	UBS	5/6/2025	(372)	9,405
Total				79,666	1,143,459

written Swap	otions as at 28 February 2022				
Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (710,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.01% Fixed semi-annually from 3/9/2023; and pays Floating USD SOFR 3 Month BBA quarterly 3/6/2023	Bank of America	1/3/2023	3,508	(23,543)
USD (710,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 3/6/2023; and pays 2.01% Fixed semi-annually from 3/9/2023	Bank of America	1/3/2023	5,606	(21,445)
USD (1,970,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 17/2/2023; and pays 1.8475% Fixed semi-annually from 17/5/2023	Bank of America	15/11/2023	19,627	(38,586)
USD (1,970,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.8475% Fixed semi-annually from 17/5/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 17/2/2023	Bank of America	15/11/2023	(12,778)	(70,991)
EUR (890,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 5/2/2023; and pays 0.45% Fixed annually from 5/8/2023	Barclays	3/8/2022	5,267	(3,350)
USD (650,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 10/8/2023; and pays 1.55% Fixed annually from 10/2/2023	Barclays	8/8/2022	(695)	(8,560)
USD (650,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.05% Fixed semi-annually from 10/2/2023; and pays Floating USD SOFR 1 Day annually from 10/8/2023	Barclays	8/8/2022	15	(7,850)
USD (540,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.438% Fixed semi-annually from 11/7/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 11/4/2023	Barclays	9/1/2023	(16,960)	(34,564)
USD (540,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 11/4/2023; and pays 1.438% Fixed semi-annually from 11/7/2023	·	9/1/2023	12,211	(5,393)
USD (8,175,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 16/1/2024; and pays 1.25% Fixed semi-annually from 16/7/2023	Barclays Barclays	12/1/2023	8,682	(24,263)
USD (8,175,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.75% Fixed semi-annually from 16/7/2023; and pays Floating USD SOFR 1 Day annually from 16/1/2024	Barclays	12/1/2023	(34,211)	(67,157)
EUR (1,030,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.7% Fixed annually from 17/5/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 17/11/2023	Barclays	15/5/2023	(29,573)	, ,
EUR (160,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.7% Fixed annually from 17/5/2024; and pays Floating EUR EURIBOR 6 Month semi-annually	·			(57,185)
USD (2,405,000)	from 17/11/2023 Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.518% Fixed semi-annually from 7/9/2022; and pays Floating USD SOFR 3 Month BBA	Barclays	15/5/2023	(5,977)	(8,883)
USD (2,405,000)	quarterly 7/6/2022 Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 7/6/2022; and pays 0.518% Fixed semi-annually	Citibank	3/3/2022	(45,877)	(52,881)
USD (950,000)	from 7/9/2022 Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 15/9/2022; and pays 1.634% Fixed semi-annually	Citibank	3/3/2022	7,005	-
USD (950,000)	from 15/12/2022 Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.634% Fixed semi-annually	Citibank	13/6/2022	16,145	(5,856)
USD (300,000)	from 15/12/2022; and pays Floating USD SOFR 3 Month BBA quarterly 15/9/2022 Fund writes a put option to enter into an Interest Rate Swap.	Citibank	13/6/2022	(6,837)	(36,382)
	If exercised Fund receives 1.254% Fixed semi-annually from 4/7/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 4/4/2023	Citibank	30/12/2022	(13,271)	(23,163)

written Swap	otions as at 28 February 2022			Havaaliaad	
Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (300,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 4/4/2023; and pays 1.254% Fixed semi-annually from 4/7/2023	Citibank	30/12/2022	7,929	(1,964)
USD (900,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.8145% Fixed semi-annually from 14/12/2023; and pays Floating USD SOFR 3 Month BBA quarterly 14/9/2023	Citibank	12/6/2023	(2,643)	(42,074)
USD (900,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 14/9/2023; and pays 1.8145% Fixed semi-annually from 14/12/2023	Citibank	12/6/2023	6,573	(23,138)
USD (4,660,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.508% Fixed semi-annually from 3/9/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 3/6/2022	Deutsche Bank	1/3/2022	(87,995)	(102,615)
USD (4,660,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 3/6/2022; and pays 0.508% Fixed semi-annually from 3/9/2022	Deutsche Bank	1/3/2022	14,621	_
USD (2,405,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 23/6/2022; and pays 0.562% Fixed semi-annually				(4)
USD (2,405,000)	from 23/9/2022 Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.562% Fixed semi-annually from 23/9/2022; and pays Floating USD SOFR 3 Month BBA	Deutsche Bank	21/3/2022	8,086	(1)
USD (4,980,000)	quarterly 23/6/2022 Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.568% Fixed semi-annually from 25/9/2022; and pays Floating USD SOFR 3 Month BBA	Deutsche Bank	21/3/2022	(44,408)	(52,495)
USD (4,980,000)	quarterly from 25/6/2022 Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 25/6/2022; and pays 0.568% Fixed semi-annually	Deutsche Bank	23/3/2022	(91,931)	(108,116)
USD (6,190,000)	from 25/9/2022 Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 5/8/2022; and pays 1.02% Fixed semi-annually	Deutsche Bank	23/3/2022	16,180	(5)
USD (6,190,000)	from 5/11/2022 Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.02% Fixed semi-annually from 5/11/2022; and pays Floating USD SOFR 3 Month BBA	Deutsche Bank	3/5/2022	22,725	(1,726)
USD (650,000)	quarterly from 5/8/2022 Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 5/8/2023; and pays 1.45% Fixed semi-annually from 5/2/2023	Deutsche Bank Deutsche Bank	3/5/2022	(66,803) 1,068	(91,254)
USD (650,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.95% Fixed semi-annually from 5/2/2023; and pays Floating EUR EURIBOR 6 Month annually from 5/8/2023	Deutsche Bank	3/8/2022	(1,936)	(9,509)
USD (855,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 11/1/2023; and pays 1.8% Fixed semi-annually from 11/4/2023	Deutsche Bank	7/10/2022	9,593	(13,920)
USD (855,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.8% Fixed semi-annually from 11/4/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 11/1/2023	Deutsche Bank	7/10/2022	(7,530)	(31,042)
USD (295,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.064% Fixed semi-annually from 13/4/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 13/1/2023	Deutsche Bank	11/10/2022	(16,634)	(26,557)
USD (295,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 13/1/2023; and pays 1.064% Fixed semi-annually from 13/4/2023	Deutsche Bank	11/10/2022	9,031	(892)
USD (855,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 17/1/2023; and pays 1.795% Fixed semi-annually from 17/4/2023	Deutsche Bank	13/10/2022	9,279	(13,998)
				5,210	(.3,555)

Written Swap	otions as at 28 February 2022				
Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (855,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.795% Fixed semi-annually from 17/4/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 17/1/2023	Deutsche Bank	13/10/2022	(8,322)	(31,599)
USD (8,175,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 12/1/2024; and pays 1.25% Fixed semi-annually from 12/7/2023	Deutsche Bank	10/1/2023	7,815	(24,272)
USD (8,175,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.75% Fixed semi-annually from 12/7/2023; and pays Floating USD SOFR 1 Day annually from 12/1/2024	Deutsche Bank	10/1/2023	(34,806)	(66,893)
USD (3,430,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 20/1/2024; and pays 1.36% Fixed semi-annually from 20/7/2023	Deutsche Bank	18/1/2023	1,329	(12,597)
USD (7,580,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.25% Fixed semi-annually from 17/8/2023; and pays Floating USD SOFR 1 Day annually from 17/2/2024	Deutsche Bank	15/2/2023	15,682	(37,268)
EUR (13,030,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.35% Fixed annually from 12/2/2025; and pays Floating EUR EURIBOR 6 Month semi-annually from 12/8/2024	Deutsche Bank	8/2/2024	(11,890)	(93,653)
USD (3,640,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.88% Fixed semi-annually from 10/2/2023; and pays Floating USD SOFR 1 Day annually from 10/8/2023	Goldman Sachs	8/8/2022	(815)	(14,647)
USD (3,640,000)		Goldman Sachs	8/8/2022	(252)	(10,498)
USD (11,090,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.24% Fixed semi-annually from 17/5/2023; and pays Floating USD SOFR 1 Day annually from 17/11/2023	Goldman Sachs	15/11/2022	19,113	(42,021)
USD (11,090,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.28% Fixed semi-annually from 17/5/2023; and pays Floating USD SOFR 1 Day annually from 17/11/2023	Goldman Sachs	15/11/2022	18,424	(39,799)
USD (11,090,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 17/11/2023; and pays 1.74% Fixed semi-annually from 17/5/2023	Goldman Sachs	15/11/2022	(10,226)	(71,360)
USD (11,090,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 17/11/2023; and pays 1.78% Fixed semi-annually from 17/5/2023	Goldman Sachs		(17,684)	(75,906)
USD (265,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 20/3/2023; and pays 1.245% Fixed semi-annually				(1,604)
USD (265,000)	If exercised Fund receives 1.2325% Fixed semi-annually from 20/6/2023; and pays Floating USD SOFR 3 Month BBA	Goldman Sachs	16/12/2022	7,061	,
USD (265,000)	If exercised Fund receives 1.245% Fixed semi-annually from 20/6/2023; and pays Floating USD SOFR 3 Month BBA	Goldman Sachs	16/12/2022	(12,153)	(20,818)
USD (265,000)	quarterly from 20/3/2023 Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 20/3/2023; and pays 1.2325% Fixed semi-annually from 20/6/2023	Goldman Sachs Goldman Sachs	16/12/2022 16/12/2022	(11,896) 7,105	(20,561)
USD (11,000,000)		JP Morgan	1/4/2022	26,098	(82)
USD (11,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.606% Fixed semi-annually from 5/10/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 5/7/2022	JP Morgan	1/4/2022	(209,225)	(235,405)

written Swap	otions as at 28 February 2022				
Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (11,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.74% Fixed semi-annually from 8/10/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 8/7/2022	JP Morgan	6/4/2022	(190,309)	(207,909)
,	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.4% Fixed semi-annually from 9/12/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 9/9/2022	JP Morgan	7/6/2022	4,766	(4,530)
USD (830,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 9/9/2022; and pays 1.4% Fixed semi-annually from 9/12/2022	JP Morgan	7/6/2022	5,855	(2,030)
USD (4,140,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.2% Fixed semi-annually from 15/2/2023; and pays Floating USD SOFR 1 Day annually from 15/8/2023	JP Morgan	11/8/2022	6,438	(9,967)
USD (2,650,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.48% Fixed semi-annually from 4/5/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 4/2/2023	JP Morgan	2/11/2022	(20,113)	(33,496)
USD (990,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 7/12/2023; and pays 1.45% Fixed semi-annually from 7/6/2023	JP Morgan	5/12/2022	15,570	(14,625)
USD (990,000)		JP Morgan	5/12/2022	(15,561)	(45,756)
USD (1,637,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.421% Fixed semi-annually from 19/6/2023; and pays Floating USD SOFR 1 Day annually	·		, ,	,
USD (1,637,000)	from 19/12/2023 Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 19/12/2023; and pays 1.421% Fixed semi-annually	JP Morgan	15/12/2022	(33,414)	(79,414)
USD (1,530,000)	from 19/6/2023 Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 6/12/2022; and pays 1.525% Fixed semi-annually from 6/3/2023	JP Morgan Morgan Stanley	15/12/2022 1/9/2022	22,444 28,981	(23,556)
USD (1,530,000)		Morgan Stanley	1/9/2022	(38,686)	(79,288)
USD (2,860,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 27/1/2023; and pays 1.235% Fixed semi-annually from 27/4/2023	Morgan Stanley	25/10/2022	12,775	(4,314)
USD (4,280,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.2375% Fixed semi-annually from 27/4/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 27/1/2023	Morgan Stanley	25/10/2022	(43,617)	(69,083)
USD (4,280,000)		Morgan Stanley	25/10/2022	18,974	(6,492)
USD (2,860,000)		Morgan Stanley	25/10/2022	(29,189)	(46,277)
USD (4,400,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly from 8/2/2023; and pays 1.25% Fixed semi-annually from 8/5/2023	Morgan Stanley	4/11/2022	17,207	(6,993)
USD (4,400,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.25% Fixed semi-annually from 8/5/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 8/2/2023	Morgan Stanley	4/11/2022	(46,892)	(71,092)
USD (1,638,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 15/12/2023; and pays 1.4325% Fixed semi-annually from 15/6/2023	Morgan Stanley	13/12/2022	22,340	(24,015)
				,	. ,,

Global Inflation Linked Bond Fund continued

Written Swaptions as at 28 February 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (1,638,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.4325% Fixed semi-annually from 15/6/2023; and pays Floating USD SOFR 1 Day annually from 15/12/2023	Morgan Stanley	13/12/2022	(31,740)	(78,095)
USD (6,160,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.39% Fixed semi-annually from 21/8/2023; and pays Floating USD SOFR 1 Day annually from 21/2/2024	Morgan Stanley	17/2/2023	2,706	(25,959)
USD (4,108,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 21/2/2024; and pays 1.39% Fixed semi-annually from 21/8/2023	Morgan Stanley	17/2/2023	(1,919)	(16,708)
Total				(810,934)	(2,677,627)

To Be Announced Securities Contracts as at 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets
TBA			
	United States		
USD 4,750,000	Fannie Mae or Freddie Mac		
	'3 4/22' 3% TBA	4,755,752	1.01
Total TBA		4,755,752	1.01

To Be Announced ("TBA") contracts are primarily classified by the country of incorporation of the issuer of the pass-through agency.

Global Long-Horizon Equity Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
to an Official Stoc Regulated Market	rities and Money Market Ins k Exchange Listing or Deal			249,736	United States Amazon.com Inc American Express Co Boston Scientific Corp	59,512,975 47,702,073 62,375,246	4.65 3.73 4.88
FUNDS					Cadence Design Systems Inc	34,370,951	2.69
	Ireland				Charles Schwab Corp/The	41,480,043	3.24
122,200	BlackRock ICS US Dollar Liquid				Chart Industries Inc*	29,939,526	2.34
	Environmentally Aware Fund [~]	12,221,864	0.96		Cognex Corp	21,210,675	1.66
Total Funds		12,221,864	0.96	950,374	Evoqua Water		
				400.040	Technologies Corp	41,141,690	3.22
COMMON STOCK	S (SHARES)				Intercontinental Exchange Inc	55,252,061	4.32
	Brazil				Intuit Inc	35,861,365	2.80
4,419,582	Locaweb Servicos de				Intuitive Surgical Inc	27,059,691	2.1
	Internet SA	8,570,358	0.67		Mastercard Inc	57,819,122	4.5
	F				Microsoft Corp Natera Inc	68,667,084 22,661,738	5.37 1.77
040.050	France	00 044 040	0.00		Otis Worldwide Corp	42,114,236	3.29
	EssilorLuxottica SA	36,841,916	2.88	1	Synchrony Financial	51,627,225	4.03
50,760	LVMH Moet Hennessy	27 440 202	2.00		Thermo Fisher Scientific Inc	37,332,097	2.92
202 720	Louis Vuitton SE	37,116,382	2.90	1	T-Mobile US Inc	47,762,997	3.73
303,730	Schneider Electric SE	46,947,698	3.67		UnitedHealth Group Inc	62,401,635	4.88
		120,905,996	9.45		Walt Disney Co/The	37,694,497	2.95
	India			255,452	Walt Disfley Co. The		
2.503.288	HDFC Bank Ltd	47,384,636	3.70			883,986,927	69.10
		,,		Total Common Stocks	(Shares)	1,280,934,774	100.12
	Japan			Total Transferable Sec	curities and Money		
443,100	Sony Group Corp*	45,403,760	3.55	Market Instruments Ad	dmitted to an		
	Spain			Official Stock Exchange			
865.181	Cellnex Telecom SA	39,424,175	3.08	Dealt in on Another R	egulated Market	1,293,156,638	101.08
,		,,		Total Portfolio		1,293,156,638	101.08
	Switzerland						
372,959	Logitech International SA*	27,791,353	2.17	Other Net Liabilities		(13,799,451)	(1.08
	United Kingdom			Total Net Assets (USE	0)	1,279,357,187	100.00
2.767.944	Prudential Plc	42,011,575	3.28		,	, , ,	
	Reckitt Benckiser Group Plc	65,455,994	5.12				
		107,467,569	8.40	1			
		107,407,509	0.40	I			

 $[\]tilde{\ }$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

Global Long-Horizon Equity Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedg	jed Share Cla	iss				
SGD	69,669	USD	51,909	BNY Mellon	15/3/2022	(602)
USD	4,804	SGD	6,489	BNY Mellon	15/3/2022	26
Net unreali	ised depreciat	ion				(576)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Financials	22.30
Information Technology	19.88
Healthcare	16.56
Consumer Discretionary	13.98
Industrials	12.52
Communication Services	9.76
Consumer Staples	5.12
Investment Funds	0.96
Other Net Liabilities	(1.08)
	100.00

Global Multi-Asset Income Fund

Portfolio of Investments 28 February 2022

Hold	ng Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% N Asse
	ecurities and Money Market In	` '			Canada	(002)	
	tock Exchange Listing or Deal			10 516	Aclara Resources Inc	8,937	0.
Regulated Mar		t iii oii Ailotile	;·	,	Agnico Eagle Mines Ltd (Unit)	761,573	0.
kegulateu Mar	Ket				• • • • • • • • • • • • • • • • • • • •	,	0.
UNDS					Canadian Natural Resources Ltd	428,324	U.
0.120	lucional			43,294	Canadian Pacific Railway Ltd	0.070.004	_
474	Ireland			0.474	(Restricted)	3,070,021	0
174,	028 BlackRock ICS US Dollar Liquic		0.00	6,174	Canadian Pacific Railway Ltd		_
	Environmentally Aware Fund	17,405,413	0.26		(Restricted)	437,490	0
630,	167 iShares J.P. Morgan USD EM			182	Canadian Tire Corp Ltd	26,470	0
	Bond UCITS ETF*~	61,445,314	0.93	5,369	Canadian Utilities Ltd	148,723	C
2,442,	126 iShares USD High Yield Corp			420	Constellation Software		
	Bond UCITS ETF*~	242,313,083	3.65		Inc/Canada	698,905	C
		321,163,810	4.84	172,146	Enbridge Inc*	7,353,217	(
		321,103,010	7.07	7.474	Great-West Lifeco Inc	223,794	C
	Luxembourg				Hydro One Ltd	412,227	C
3,773,	942 BlackRock Global Funds - US				IGM Financial Inc	88,070	C
	Dollar High Yield Bond Fund	° 39,399,955	0.59		Manulife Financial Corp	187,440	Ċ
					Pembina Pipeline Corp*		
tal Funds		360,563,765	5.43	,		874,312	0
					TELUS Corp	10,209,938	0
OMMON / PR	EFERRED STOCKS (SHARES)	& WARRANTS	i		Toromont Industries Ltd	34,100	0
	Australia				Waste Connections Inc	117,598	C
803.	594 Atlas Arteria Ltd*	3,781,505	0.06	40,599	Wheaton Precious Metals Corp	1,770,289	
,	505 Aurizon Holdings Ltd	107,702	0.00			26,851,428	C
	386 BHP Group Ltd	1,296,678	0.02				
	129 Brambles Ltd	81,914	0.00		Cayman Islands		
	926 Goodman Group (Reit)	2,107,075	0.03	,	3SBio Inc	552,999	C
	405 NEXTDC Ltd	918,905	0.03	3,929	51job Inc ADR	203,719	C
				4,800	ANTA Sports Products Ltd	73,034	C
	974 REA Group Ltd*	188,184	0.00	55,000	China Medical System		
	329 Sonic Healthcare Ltd	33,723	0.00		Holdings Ltd	97,550	C
, ,	370 Transurban Group	11,794,984	0.18	1 041 000	China Mengniu Dairy Co Ltd	6,760,622	Ċ
,	656 WiseTech Global Ltd	83,797	0.00		China Resources Cement	0,. 00,022	
6,	710 Woodside Petroleum Ltd	138,641	0.00	002,000	Holdings Ltd	283,801	C
		20,533,108	0.31	220,000	China Yongda Automobiles	200,001	
		20,000,100	0.01	320,000		272 644	,
	Belgium			004 500	Services Holdings Ltd	372,641	0
37,	122 Azelis Group NV	743,952	0.01		Dali Foods Group Co Ltd	139,113	0
1,0	882 Etablissements Franz				ENN Energy Holdings Ltd	4,589,994	0
	Colruyt NV	67,281	0.00		ESR Cayman Ltd	9,560,512	C
2.	366 Telenet Group Holding NV	99,588	0.00		GDS Holdings Ltd*	11,510,530	0
	663 VGP NV	2,971,432	0.04	34,000	Hengan International Group		
,	370 Warehouses De Pauw CVA	2,071,102	0.01		Co Ltd	180,345	0
175,	(Reit)	6,995,441	0.11	5,233	JD.com Inc	186,967	0
	(Reit)			835,500	JS Global Lifestyle Co Ltd	960,114	C
		10,877,694	0.16		Lee & Man Paper	, -	
	Bormuda			, 500	Manufacturing Ltd	89,293	C
500	Bermuda			9 000	Li Ning Co Ltd	89,430	Ċ
528,	000 Beijing Enterprises Water	000 10-			Longfor Group Holdings Ltd	5,268,140	(
	Group Ltd	208,106	0.00	,	Sands China Ltd		
	500 CK Infrastructure Holdings Ltd	561,682	0.01			2,477,715	(
	355 Credicorp Ltd	4,244,282	0.07	, ,	Shimao Group Holdings Ltd*	3,700,691	0
3,	983 Genpact Ltd	169,038	0.00		Sino Biopharmaceutical Ltd	583,110	C
6,386,	000 Kunlun Energy Co Ltd	6,243,414	0.10		SUNeVision Holdings Ltd	3,023,771	C
164.	000 Shenzhen International				Tencent Holdings Ltd	6,096,083	(
,	Holdings Ltd	168,733	0.00		Tencent Holdings Ltd ADR	3,908,563	(
	J			492,000	Tingyi Cayman Islands Holding		
		11,595,255	0.18		Corp*	1,087,949	(
	Brazil			4,815,894	Topsports International		
10.	150 Ambev SA	57,387	0.00	. , .	Holdings Ltd	4,985,691	C
	119 BB Seguridade	0.,001	3.55	226.000	Uni-President China Holdings Ltd	234,257	Č
1,400,	Participacoes SA	6,620,936	0.10	,	Want Want China Holdings Ltd	1,613,194	Ċ
2.024		0,020,930	0.10		Zhongsheng Group Holdings Ltd*	149,671	C
2,024,	035 Hapvida Participacoes e	4 705 740	0.07		ZTO Express Cayman Inc ADR	36,996	0
000	Investimentos SA	4,765,748	0.07	1,207	ZTO Express Cayman inc ADR		
	B12 Petroleo Brasileiro SA (Pref)	2,632,082	0.04			68,816,495	1
	320 Petroleo Brasileiro SA ADR	2,651,427	0.04		Chile		
935,	160 Sendas Distribuidora SA	2,443,336	0.04		Chile	0.4.555	
		19,170,916	0.29		Cencosud SA	64,085	0
		19,170,910	0.29		Cia Cervecerias Unidas SA	165,352	C
	British Virgin Islands			10,947	Cia Cervecerias Unidas SA ADR	178,217	0
510.	198 Fix Price Group Ltd GDR	295,915	0.00			407,654	0
	1 22 2	,	- 1			+01,00→	,

[∞] Cross umbrella holding and investment in connected party fund, see further information in Note 11.

 $[\]tilde{\ }$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

		Market Value	% of Net			Market Value	% of Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
	China			117,900	WuXi AppTec Co Ltd	1,939,885	0.03
424.600	Agricultural Bank of China Ltd	200,317	0.00	· ·	WuXi AppTec Co Ltd 'H'	2,197,715	0.03
,	Agricultural Bank of China				Yonghui Superstores Co Ltd	522,029	0.01
,	Ltd 'H'	340,906	0.01	560,392	Youngor Group Co Ltd	600,623	0.01
907.000	Anhui Conch Cement	,			Zhejiang Expressway Co Ltd 'H'	86,486	0.00
,	Co Ltd 'H'	4,863,189	0.07		ZTE Corp	559,896	0.01
800	Asymchem Laboratories T	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			ZTE Corp 'H'	117,443	0.00
	ianjin Co Ltd	43,114	0.00	,	•	71,252,928	1.07
1.261.900	Bank of Beijing Co Ltd	900,996	0.01			11,252,926	1.07
	Bank of China Ltd	443,956	0.01		Colombia		
,	Bank of China Ltd 'H'*	1.705.470	0.03	77,690	Ecopetrol SA	60,654	0.00
	Bank of Communications Co Ltd	474,327	0.01		Curacao		
	Bank of Communications			2.604		100 625	0.00
, ,	Co Ltd 'H'	722,945	0.01	2,091	Schlumberger NV	102,635	0.00
4,799	Beijing Wantai Biological	,-			Cyprus		
,	Pharmacy Enterprise Co Ltd	191,306	0.00	47.473	TCS Group Holding Plc GDR	477,104	0.01
3.600	BYD Co Ltd	142,255	0.00	,		,	
,	China CITIC Bank Corp Ltd 'H'	510,030	0.01		Czech Republic		
	China Construction Bank	,		58,575	Moneta Money Bank AS	236,330	0.00
2,2.0,000	Corp 'H'	6,236,084	0.09		Denmark		
548.000	China Everbright Bank	2,200,001	0.00	22	AP Moller - Maersk A/S 'A'	65.940	0.00
310,000	Co Ltd 'H'	203,366	0.00		AP Moller - Maersk A/S 'B'	928,243	0.00
67 625	China Life Insurance Co Ltd	308,120	0.01		Carlsberg AS	2,069,498	0.03
,	China Merchants Bank Co Ltd	341,459	0.01		Danske Bank A/S	126,104	0.00
	China Molybdenum Co Ltd 'H'	6,572,199	0.10	· ·	DSV A/S	3,346,301	0.05
	China Petroleum & Chemical	-,,			Novo Nordisk A/S	21,543,326	0.33
12, 10 1,000	Corp 'H'	6,141,834	0.09	· ·	Novozymes A/S	77,208	0.00
828 767	China Railway Signal &	0, , 00 .	0.00		Orsted AS	1,020,265	0.00
020,707	Communication Corp Ltd	636,349	0.01	· ·	Tryg A/S	4,755,676	0.02
385 000	China United Network	000,010	0.01	200,303	Tryg A/3		
000,000	Communications Ltd	232,833	0.00			33,932,561	0.51
183 400	China Yangtze Power Co Ltd	673,030	0.01		Egypt		
	G-bits Network Technology	070,000	0.01	69 184	Commercial International Bank		
1,000	Xiamen Co Ltd	55,372	0.00	00,104	Egypt SAE	210,547	0.01
1 083 698	Haier Smart Home Co Ltd	4,373,201	0.07	33 212	Commercial International Bank	210,047	0.01
, ,	Haier Smart Home Co Ltd 'H'	1,719,047	0.07	30,212	Egypt SAE GDR	97,809	0.00
	Hangzhou Tigermed Consulting	1,7 10,047	0.00		Egypt GAL GDIT		
0,000	Co Ltd	154,687	0.00			308,356	0.01
783 600	Han's Laser Technology	10 1,007	0.00		Finland		
700,000	Industry Group Co Ltd	6,039,018	0.09	2.911	Elisa Ovi	161,202	0.00
51 700	Industrial & Commercial Bank	0,000,010	0.00	· /	Kesko Ovi	202,679	0.01
01,700	of China Ltd	38,141	0.00		Kone Oyj 'B'	4,641,156	0.07
10 878 000	Industrial & Commercial Bank	00,111	0.00	· ·	Nordea Bank Abp	4,805,272	0.07
10,070,000	of China Ltd 'H'	6,500,785	0.10		Orion Oyi	154,193	0.00
4 374 000	Jiangsu Expressway Co Ltd 'H'	4,679,344	0.10	· · · · · · · · · · · · · · · · · · ·	Wartsila OYJ Abp	30,448	0.00
	Jiangsu Yanghe Brewery	-,010,0 11	0.01	2,770			
13,000	Joint-Stock Co Ltd	391,117	0.01			9,994,950	0.15
58 400	Joincare Pharmaceutical Group	551,117	0.01		France		
30,400	Industry Co Ltd	113,443	0.00	22.598	Air Liquide SA*	3,728,860	0.06
17 000	Kweichow Moutai Co Ltd	4,818,594	0.00	· ·	Cie de Saint-Gobain	3,852,315	0.06
	New China Life Insurance	7,010,004	0.07		Covivio (Reit)*	7,240,211	0.11
117,100	Co Ltd 'H'	334,915	0.01	· ·	Engie SA	4,248,998	0.06
EE4 E00	People's Insurance Co Group	JJ4,81J	0.01		EssilorLuxottica SA	6,684,917	0.10
554,500		406 447	0.01	· ·	Eutelsat Communications SA	916,882	0.01
002 000	of China Ltd/The	406,447	0.01		Getlink SE	1,904,534	0.03
003,000	People's Insurance Co Group of China Ltd/The 'H'	283,618	0.00	· ·	Kering SA	6,904,997	0.10
450,000				· ·	Legrand SA	366,047	0.01
	PetroChina Co Ltd 'H'*	240,131 808,561	0.00	· ·	L'Oreal SA	3,690,618	0.06
	Pharmaron Beijing Co Ltd	000,561	0.01		LVMH Moet Hennessy	5,555,610	5.00
∠00,000	PICC Property & Casualty	200 005	0.00	17,020	Louis Vuitton SE	10,915,551	0.16
007.000	Co Ltd 'H'	280,825	0.00	784	Pernod Ricard SA	171,189	0.00
007,000	Postal Savings Bank of China	407.005	0.04	210,967		21,992,081	0.33
04.000	Co Ltd 'H'*	497,905	0.01		Schneider Electric SE	9,175,460	0.33
64,000	Shanghai International Port	F7 050	0.00	· ·	Teleperformance	3,599,651	0.14
400.000	Group Co Ltd	57,652	0.00	· ·	TotalEnergies SE	3,762,897	0.05
160,300	Shanghai Pharmaceuticals	000 000			9		
== ===	Holding Co Ltd 'H'	288,826	0.01	33,300	Vinci SA	5,841,076	0.09
1,178,000	Sinopec Shanghai		_			94,996,284	1.43
_	Petrochemical Co Ltd 'H'	265,313	0.00		Germany	<u> </u>	
	Sinopharm Group Co Ltd 'H'	851,408	0.01	27 020	Allianz SE	6,324,794	0.09
60 600	Sinotrans Ltd	41,158	0.00		BASF SE	698,435	0.09
	Suning.com Co Ltd	105,258	0.00				

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)		Holding	Description	Market Value (USD)	% of Net Assets
	Bayer AG*	296,233	0.00	_	Marico Ltd	184,376	0.00
	Bayerische Motoren Werke AG*	730.525	0.00	-,	Maruti Suzuki India Ltd	4.387.390	0.07
	Covestro AG	1,110,088	0.02	,	Nestle India Ltd	475,465	0.01
,	Deutsche Post AG	128,383	0.00	,	Petronet LNG Ltd	4,009,150	0.06
,	Deutsche Telekom AG	2,438,601	0.04	, ,	Sun Pharmaceutical	1,000,100	0.00
,	Evonik Industries AG*	707,536	0.01	,	Industries Ltd	559,255	0.01
,	Fraport AG Frankfurt Airport	,		25.999	Tata Consultancy Services Ltd	1,226,393	0.02
,,,,,	Services Worldwide	3.535.372	0.05		Tata Consumer Products Ltd	209,150	0.00
3,325	GEA Group AG	145,952	0.00		Tech Mahindra Ltd	588,589	0.01
	Hamburger Hafen und	,		6,030	Trent Ltd	88,680	0.00
	Logistik AG	1,119,091	0.02	14,665	Wipro Ltd	108,176	0.00
24,249	LEG Immobilien SE	3,127,112	0.05			41,977,706	0.63
24,550	Mercedes-Benz Group AG	1,894,873	0.03			41,977,700	0.03
21,136	MTU Aero Engines AG*	5,033,821	0.08		Indonesia		
470	Muenchener			31,316,003	Bank Rakyat Indonesia		
	Rueckversicherungs-				Persero Tbk PT	9,917,715	0.15
	Gesellschaft AG in Muenchen*	129,186	0.00		Ireland		
27,151	Siemens AG	3,826,801	0.06	1 225	Accenture Plc 'A'	388,117	0.01
863	Symrise AG 'A'	104,075	0.00	,	Eaton Corp Plc	153,043	0.00
303,037	Vonovia SE*	15,992,188	0.24		Kingspan Group Plc	197,297	0.00
		47,343,066	0.71		Linde Plc	3,741,268	0.06
		,0.0,000		,	Medtronic Plc	11,781,693	0.18
	Greece_		-	110,000	Wedtonie i ie		
277,513	Hellenic Telecommunications					16,261,418	0.25
	Organization SA	5,520,764	0.08		Italy		
,	JUMBO SA	175,228	0.00	152,834	Atlantia SpA	2,801,146	0.04
24,248	OPAP SA	350,527	0.01	1,055,833	•	7,731,055	0.12
		6,046,519	0.09		Mediobanca Banca di Credito		
	Hong Kong				Finanziario SpA	155,519	0.00
22 600	AIA Group Ltd	224 000	0.00		·	10,687,720	0.16
	Beijing Enterprises Holdings Ltd	234,980 279,648	0.00			10,007,720	0.10
	BOC Hong Kong Holdings Ltd	1,069,777	0.01		Japan		
	China Resources	1,009,777	0.02	3,300	Daito Trust Construction Co Ltd	364,201	0.01
90,500	Pharmaceutical Group Ltd	47,667	0.00	35,500	ENEOS Holdings Inc*	139,776	0.00
76 000	CITIC Ltd	88,600	0.00	,	Hulic Co Ltd	7,548,973	0.11
	CLP Holdings Ltd	2,178,481	0.03		ITOCHU Corp*	181,865	0.00
	CSPC Pharmaceutical	2,170,401	0.03		Japan Airport Terminal Co Ltd*	872,674	0.01
002,000	Group Ltd	464,010	0.01		Japan Post Bank Co Ltd*	125,810	0.00
1 145 235	Hang Lung Properties Ltd	2,400,537	0.04		Japan Post Holdings Co Ltd	5,046,369	0.08
	HKT Trust & HKT Ltd	1,596,953	0.02		Japan Tobacco Inc	1,638,905	0.03
	Lenovo Group Ltd	1,223,242	0.02		KDDI Corp	6,121,378	0.09
	Power Assets Holdings Ltd*	1,408,587	0.02	,	Lawson Inc*	270,704	0.01
	SJM Holdings Ltd	815,870	0.01		Mitsubishi Corp	164,573	0.00
	Techtronic Industries Co Ltd	275,546	0.00	21,800	MS&AD Insurance Group	700.044	0.04
,					Holdings Inc*	738,614	0.01
		12,083,898	0.18		Nippon Yusen KK	1,360,887	0.02
	Hungary				Recruit Holdings Co Ltd	58,536	0.00
106,194	OTP Bank Nyrt	4,036,178	0.06		Seibu Holdings Inc*	1,725,861	0.03
1,909	Richter Gedeon Nyrt	39,985	0.00		Shin-Etsu Chemical Co Ltd	45,994	0.00
	·	4,076,163	0.06		SoftBank Corp	89,354	0.00
		7,070,100	0.00		Sumitomo Chemical Co Ltd*	1,457,377	0.02
	India				Sumitomo Corp	32,519	0.00
	Asian Paints Ltd	1,090,076	0.02	8,000	Sumitomo Mitsui Financial	207 407	0.04
	Axis Bank Ltd	7,799,044	0.12	4.500	Group Inc	307,497	0.01
,	Bandhan Bank Ltd	3,985,267	0.06		Tokyo Electron Ltd Tokyo Gas Co Ltd	2,177,476	0.03
	Berger Paints India Ltd	210,257	0.00	,	Tosoh Corp	1,613,479	0.03
	Bharti Airtel Ltd	54,794	0.00		Unicharm Corp*	58,951 37,482	0.00
	Dabur India Ltd	887,020	0.01		West Japan Railway Co	344	0.00
	Dr Reddy's Laboratories Ltd	150,731	0.00	0	Trost Japan Nailway CU		
	Godrej Consumer Products Ltd	201,753	0.00			32,179,599	0.49
	HCL Technologies Ltd	228,464	0.00		Jersey		
	HDFC Bank Ltd ADR*	590,824	0.01	8 410	Experian Plc	326,233	0.00
,	HDFC Life Insurance Co Ltd	515,572	0.01		Ferguson Plc	7,812,502	0.12
	Hindustan Unilever Ltd	754,307	0.01	01,044			
111,379	Housing Development	0.40=	22-			8,138,735	0.12
4844	Finance Corp Ltd	3,495,214	0.05		Kazakhstan		
	Infosys Ltd	2,598,895	0.04	42.746	Kaspi.KZ JSC GDR	2,735,744	0.04
159,883	Infosys Ltd ADR InterGlobe Aviation Ltd	3,637,338	0.06	,. 10	·	,. ==,	
1		3,941,526	0.06				

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% c Ne Asset
	Kuwait	· · · · ·			Panama	· · · · · · · · · · · · · · · · · · ·	
60 608	Agility Public Warehousing			40 990	Copa Holdings SA	3,525,140	0.0
33,000	Co KSC	203,353	0.00	10,000		0,020,110	
336,907	Kuwait Finance House KSCP	1,050,292	0.02	20.400	Philippines	50.004	0.0
159,195	Mobile Telecommunications				Bank of the Philippine Islands Universal Robina Corp	59,294 127,256	0.0
	Co KSCP	325,949	0.01	34,370	Oniversal Robina Corp		
254,022	National Bank of Kuwait SAKP	885,018	0.01			186,550	0.0
		2,464,612	0.04		Poland		
	Luxembourg			427,961	Powszechna Kasa		
1,359,645	Aroundtown SA	8,319,763	0.13	105 491	Oszczednosci Bank Polski SA Powszechny Zaklad	4,088,004	0.0
	Malaysia			105,461	Ubezpieczen SA	789,762	0.0
35,500	AMMB Holdings Bhd	28,410	0.00		020201002011071		
	Axiata Group Bhd	163,528	0.00			4,877,766	0.0
364,900	CIMB Group Holdings Bhd	496,268	0.01		Portugal		
	DiGi.Com Bhd	158,200	0.00	3,781,139	EDP - Energias de Portugal SA	18,477,392	0.2
	Fraser & Neave Holdings Bhd	30,144	0.00		Qatar		
	Hong Leong Bank Bhd	165,793	0.00	111,906	Barwa Real Estate Co	111,019	0.0
	IHH Healthcare Bhd IOI Corp Bhd	400,444 180,341	0.01 0.00	115,201	Commercial Bank PSQC/The	217,301	0.0
	Kuala Lumpur Kepong Bhd	52,019	0.00		Industries Qatar QSC	397,217	0.0
	Malayan Banking Bhd	3,671,340	0.06		Masraf Al Rayan QSC	493,833	0.0
	Maxis Bhd	115,664	0.00		Ooredoo QPSC	171,926	0.0
24,500	MISC Bhd	42,890	0.00	1	Qatar Electricity & Water Co QSC Qatar Fuel QSC	101,968 107,573	0.0 0.0
18,000	Nestle Malaysia Bhd	574,492	0.01		Qatar Islamic Bank SAQ	353,075	0.0
	Petronas Gas Bhd	246,174	0.00		Qatar National Bank QPSC	862,344	0.0
,	PPB Group Bhd	255,523	0.01	,		2,816,256	0.0
	Public Bank Bhd	1,208,290	0.02			2,610,230	0.
,	RHB Bank Bhd Sime Darby Bhd	911,596 166,526	0.01 0.00		Russian Federation		
	Telekom Malaysia Bhd	248,752	0.00	1	LUKOIL PJSC ADR	3,543,268	0.
	Tenaga Nasional Bhd	676,203	0.01		Novatek PJSC GDR PhosAgro PJSC GDR	3,838 17,577	0. 0.
90,800	Westports Holdings Bhd	84,561	0.00	2,000	Filosagio F33C GDIX		
		9,877,158	0.15			3,564,683	0.0
	Mexico			1	Saudi Arabia		
91.628	Arca Continental SAB de CV	609,914	0.01	1	Abdullah Al Othaim Markets Co	53,656	0.0
	Coca-Cola Femsa SAB	,		1	Al Rajhi Bank Almarai Co JSC	5,138,902 115,311	0.0 0.0
	de CV (Unit)	724,942	0.01		Arab National Bank	36,466	0.0
427,259	Grupo Aeroportuario del			1	Arabian Internet &	00,400	0.
	Pacifico SAB de CV	6,132,241	0.09	,,,,,,	Communications Services Co	56,115	0.0
599,043	Grupo Financiero Banorte			3,540	Dr Sulaiman Al Habib Medical	•	
0.700.000	SAB de CV	3,933,296	0.06		Services Group Co	161,540	0.0
2,733,982	Wal-Mart de Mexico SAB de CV	10,134,780	0.15	1	Etihad Etisalat Co	819,165	0.
		21,535,173	0.32	.,	Jarir Marketing Co	365,430	0.0
	Netherlands			29,150	Mobile Telecommunications	404.074	0
271	ASM International NV	87,293	0.00	3 204	Co Saudi Arabia SABIC Agri-Nutrients Co	104,271 139,778	0. 0.
	ASML Holding NV	5,851,380	0.09		Saudi Airlines Catering Co	41,871	0.
	Randstad NV	663,546	0.01		Saudi Arabian Oil Co	3,101,473	0.
	Universal Music Group NV	312,587	0.00	1	Saudi Basic Industries Corp	1,179,511	0.
3,300	Wolters Kluwer NV	337,487	0.01	1	Saudi Telecom Co	195,049	0.
		7,252,293	0.11	21,415	Savola Group/The	193,504	0.
	New Zealand				Seera Group Holding	933,548	0.
329.557	Auckland International			1,736	Yanbu National Petrochemical Co	31,743	0.
	Airport Ltd*	1,584,660	0.03			12,667,333	0.
11,125	Fisher & Paykel Healthcare				Singapore		
	Corp Ltd*	206,689	0.00	446 100	BOC Aviation Ltd*	3,867,599	0.0
		1,791,349	0.03		Capitaland Investment	5,551,555	0.0
-	Norway				Ltd/Singapore*	7,640,602	0.
4.042	Norway Equinor ASA	127,283	0.00	2,119,100	Cromwell European Real Estate		
	Equinor ASA Gjensidige Forsikring ASA	4,400,128	0.00		Investment Trust (Reit)	5,589,190	0.
	Orkla ASA	165,549	0.07		DBS Group Holdings Ltd	4,264,528	0.
	Yara International ASA	192,391	0.00	1	Singapore Telecommunications Ltd	86,672	0.
				· · · · · · · · · · · · · · · · · · ·	United Overseas Bank Ltd	99,127	0.
		4,885,351	0.07	49,500	Venture Corp Ltd	639,073	0.
				I .		22,186,791	0.

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)		Holding	Description	Market Value (USD)	% N Asse
	South Africa			223	Straumann Holding AG	353,391	0.0
41.467	Clicks Group Ltd	798,599	0.01		Swiss Life Holding AG	315,692	0.0
,	FirstRand Ltd	30,440	0.00		Swiss Re AG	2,552,632	0.0
,	Sanlam Ltd	3,664,556	0.06	40,658	TE Connectivity Ltd	5,772,216	0.0
,	Shoprite Holdings Ltd (Unit)	37,207	0.00		Zurich Insurance Group AG*	13,021,338	0.2
	Vodacom Group Ltd	718,324	0.01	· · · · · · · · · · · · · · · · · · ·	·	59,128,718	0.6
		5,249,126	0.08		Taiwan	00,120,110	
	South Korea			435.000	Accton Technology Corp	3,910,111	0.0
1.873	BGF retail Co Ltd	264,044	0.00		Advantech Co Ltd	640,574	0.
,	CJ CheilJedang Corp	662,339	0.01	39,000	Asustek Computer Inc	516,800	0.
	ESR Kendall Square REIT	,		42,000	Catcher Technology Co Ltd	214,232	0.
	Co Ltd (Reit)	9,085,917	0.14	485,940	Chang Hwa Commercial		
137,005	Hana Financial Group Inc	5,549,252	0.08		Bank Ltd	306,800	0.
10,391	KT Corp	276,552	0.00	165,000	Chicony Electronics Co Ltd	527,341	0.
37,242	KT Corp ADR	492,525	0.01	275,000	Chunghwa Telecom Co Ltd	1,221,241	0.
120	LG Household & Health Care				Chunghwa Telecom Co Ltd ADR	70,442	0.
	Ltd (Pref)	52,397	0.00		Compal Electronics Inc	638,737	0.
	LG Uplus Corp	222,107	0.00	, ,	CTBC Financial Holding Co Ltd	1,274,456	0.
	NAVER Corp	143,614	0.00		E.Sun Financial Holding Co Ltd	1,251,123	0.
	Orion Corp/Republic of Korea	122,903	0.00		Eclat Textile Co Ltd	123,916	0.
	Samsung Electronics Co Ltd	4,927,937	0.08	181,000	Far EasTone		_
283,743	Samsung Electronics Co Ltd				Telecommunications Co Ltd	447,416	0
	(Pref)	15,598,962	0.24	, ,	First Financial Holding Co Ltd	1,145,587	0
	Samsung SDI Co Ltd	2,326,727	0.04	,	Formosa Petrochemical Corp	380,246	0
	Samsung SDS Co Ltd	703,639	0.01		Inventec Corp	363,226	0
	SK Telecom Co Ltd	639,751	0.01	,	Lite-On Technology Corp	770,979	0
4,392	SK Telecom Co Ltd ADR	110,459	0.00	,	MediaTek Inc	7,004,992	0
		41,179,125	0.62		Micro-Star International Co Ltd	654,503	
	Snain				Nan Ya Plastics Corp	1,191,856	0
01	Spain				Nanya Technology Corp	1,196,308	0
01	ACS Actividades de	1,948	0.00		Novatek Microelectronics Corp	81,416 652,934	0
E2 265	Construccion y Servicios SA Aena SME SA	8,606,823	0.00		President Chain Store Corp Quanta Computer Inc	1,004,055	0
,	Amadeus IT Group SA	3,102,235	0.13		Realtek Semiconductor Corp	130,123	0
	Cellnex Telecom SA	16,821,123	0.05		Synnex Technology	130,123	U
	Industria de Diseno Textil SA	50,203	0.23	144,000	International Corp	369,310	0
1,000	industria de Biserio Textil Gr	· · · · · · · · · · · · · · · · · · ·		29 000	Taiwan Fertilizer Co Ltd	70,754	0
		28,582,332	0.43	,	Taiwan Mobile Co Ltd	620,224	0
	Sweden			,	Taiwan Semiconductor	020,221	·
98,925	Alfa Laval AB	3,195,188	0.05	.,,	Manufacturing Co Ltd	35,893,123	0
7,756	Atlas Copco AB	399,933	0.01	13.996	Taiwan Semiconductor	,,	
31,897	Electrolux AB	572,489	0.01	-,	Manufacturing Co Ltd ADR	1,511,708	0
48,352	Epiroc AB	890,843	0.01	107,000	Uni-President Enterprises Corp	256,098	0
9,919	Essity AB	255,733	0.00		United Microelectronics Corp	245,308	0
7,631	Lundin Energy AB	275,861	0.00	20,800	United Microelectronics .		
8,480	Securitas AB*	101,556	0.00		Corp ADR	194,480	0
3,976	Skanska AB*	89,344	0.00	68,000	Vanguard International		
18,522	SKF AB	337,626	0.01		Semiconductor Corp	304,405	0
	Swedish Match AB	1,545,604	0.02	544,000	Wistron Corp	570,487	C
,	Tele2 AB	8,518,688	0.13	173,800	WPG Holdings Ltd	345,306	C
44,490	Telefonaktiebolaget LM					66,100,617	1
	Ericsson 'B'	412,175	0.01			00,100,017	
430,201	Volvo AB*	8,164,112	0.12	450 400	Thailand	4 445 000	_
		24,759,152	0.37		Advanced Info Service PCL	1,115,039	0
	Switzerland			1,121,200	Bangkok Dusit Medical Services PCL	1,252,781	0
29.649	ABB Ltd*	994,581	0.02	975 700	Kasikornbank PCL	4,882,232	0
	Adecco Group AG	121,485	0.00	,	PTT Exploration &	.,502,202	3
	Baloise Holding AG	69,358	0.00	10,700	Production PCL	57,232	0
	Cembra Money Bank AG	131,047	0.00	186.469	Siam Global House PCL	112,424	0
,	Flughafen Zurich AG*	1,341,865	0.02		Siam Makro PCL	259,705	0
	Garmin Ltd	91,510	0.00	,	Srisawad Corp PCL	,	J
	Givaudan SA	739,288	0.01		(Wts 29/8/2025)	109	0
	Logitech International SA*	3,911,933	0.06		/		
	Lonza Group AG	7,120,746	0.11			7,679,522	0
	Nestle SA	11,199,217	0.17		Turkey		
	Novartis AG*	651,514	0.01	221,479	Turkcell Iletisim Hizmetleri AS	319,997	0
252	Roche Holding AG	105,359	0.00		Turkcell Iletisim Hizmetleri		
	Roche Holding AG*	4,227,990	0.06		AS ADR	79,415	0
85	SGS SA*	243,951	0.00			399,412	0
	Sika AG	6,163,605	0.09			300, T 12	

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Portfolio of Inv	vestments 28 Februa	ry 2022					
		Market	% of			Market	% of
		Value	Net			Value	Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
	United Arab Emirates			18,004	Atmos Energy Corp	1,964,777	0.03
301,434	Abu Dhabi Commercial				Automatic Data Processing Inc	1,249,171	0.02
45.070	Bank PJSC	883,030	0.01		AutoZone Inc	854,976	0.01
	Abu Dhabi Islamic Bank PJSC Abu Dhabi National Oil Co for	36,811	0.00		Baker Hughes Co 'A' Boston Properties Inc (Reit)	3,651,468 8,654,725	0.06 0.13
33,301	Distribution PJSC	39,596	0.00		Bristol-Myers Squibb Co	894,824	0.01
306,819	Dubai Islamic Bank PJSC	508,711	0.01	625	Broadcom Inc	368,125	0.01
	Emirates NBD Bank PJSC	274,958	0.01		Cadence Design Systems Inc	1,058,942	0.02
135,715	Emirates Telecommunications	4 000 405	0.00		Capital One Financial Corp CBRE Group Inc 'A'	739,126	0.01
110 340	Group Co PJSC First Abu Dhabi Bank PJSC	1,292,465 671,905	0.02 0.01	1	CenterPoint Energy Inc	123,082 4,317,690	0.00 0.07
119,540	Tilst Abd Bliabi Balik I 300				Cerner Corp (Restricted)	686,246	0.01
		3,707,476	0.06		Charter Communications Inc	1,141,181	0.02
	United Kingdom				Cheniere Energy Inc	3,005,217	0.05
	Assura Plc (Reit)	11,204,998	0.17		Chevron Corp	1,303,087	0.02
	AstraZeneca Plc* Auto Trader Group Plc	18,986,867 3,876,969	0.29 0.06		Citizens Financial Group Inc CMS Energy Corp	10,266,400	0.16
	British American Tobacco Plc	2,072,748	0.00		Coca-Cola Co/The	3,249,245 895.671	0.05 0.01
	Diageo Plc	9,846,422	0.15		Comcast Corp	12,210,786	0.18
1,282,635	Direct Line Insurance Group Plc	5,029,717	0.08	67,724	Community Healthcare Trust Inc	, ., .,	
	Hochschild Mining Plc	116,819	0.00		(Reit)	2,864,725	0.04
61,555	InterContinental Hotels	4 000 550	0.00		Consolidated Edison Inc	256,830	0.00
50.010	Group Plc	4,269,559	0.06 0.00		Costco Wholesale Corp	2,817,541	0.04
	J Sainsbury Plc Legal & General Group Plc	181,784 4,043,428	0.00		Coterra Energy Inc Crown Castle International Corp	394,093	0.01
	Liberty Global Plc	112,667	0.00	33,200	(Reit)	9,172,832	0.14
	LondonMetric Property Plc	,		129,378	CSX Corp	4,406,615	0.07
	(Reit)	4,490,336	0.07	10,615	CVS Health Corp	1,088,356	0.02
	National Grid Plc	1,645,957	0.02		Danaher Corp	273,953	0.00
,	Persimmon Plc	6,131,934	0.09		Digital Realty Trust Inc (Reit)	13,813,729	0.21
	Phoenix Group Holdings Plc Prudential Plc	6,327,452 8,415,796	0.10 0.13		Dominion Energy Inc Dover Corp	5,965,504 381,997	0.09 0.01
,	Reckitt Benckiser Group Plc	11,755,078	0.18		Dow Inc	323,985	0.01
	RELX Plc	11,656,953	0.18		DTE Energy Co	3,327,599	0.05
	RELX Plc	5,299,291	0.08	79,664	Duke Energy Corp	7,935,331	0.12
	Secure Income REIT Plc (Reit)	4,363,981	0.07	1	Edison International	1,119,760	0.02
,	Severn Trent Plc	1,567,739	0.02 0.07		Electronic Arts Inc	419,833	0.01
	Standard Chartered Plc Target Healthcare REIT Plc	4,952,481	0.07		Emerson Electric Co Entergy Corp	229,092 189,994	0.00 0.00
1,001,001	(Reit)	5,846,498	0.09		EOG Resources Inc	2,918,183	0.04
2,809,667	Taylor Wimpey Plc	5,559,750	0.08		EPAM Systems Inc	47,636	0.00
		137,755,224	2.08		EPR Properties (Reit)*	6,833,356	0.10
	United States				Equinix Inc (Reit)	15,541,578	0.23
72 421	AbbVie Inc	10,571,293	0.16		Equity Residential (Reit) Estee Lauder Cos Inc/The 'A'	48,446 7,320,181	0.00 0.11
	Adobe Inc	928,479	0.01	1	Evergy Inc	683,276	0.11
	Advance Auto Parts Inc	94,651	0.00		Eversource Energy	1,209,012	0.02
	Agilent Technologies Inc	2,118,060	0.03		Expeditors International of		
	Akamai Technologies Inc	46,830	0.00		Washington Inc	1,293,717	0.02
	Albemarle Corp Alexandria Real Estate	3,441,175	0.05		Extra Space Storage Inc (Reit)	278,555	0.00
40,700	Equities Inc (Reit)	8,387,061	0.13		Exxon Mobil Corp FactSet Research Systems Inc	2,897,601 726,543	0.04 0.01
1,600	Align Technology Inc	809,008	0.01		Fastenal Co	52,194	0.00
	Allstate Corp/The (Pref)	8,783,637	0.13		Fidelity National Financial Inc	544,762	0.01
	Ally Financial Inc	59,730	0.00	100,548	Fidelity National Information		
	Alphabet Inc	1,366,953	0.02		Services Inc	9,635,515	0.15
	Alphabet Inc 'A' Amazon.com Inc	269,222 4,308,728	0.00 0.07	1	FirstEnergy Corp	826,937	0.01
	Ameren Corp	3,473,685	0.05		Fortinet Inc Fox Corp	810,235 131,208	0.01 0.00
,	American Electric Power Co Inc	5,762,977	0.09		Gartner Inc	356,542	0.00
9,917	American Financial Group			1	Genuine Parts Co	2,071,234	0.03
	Inc/OH	1,337,902	0.02		Halliburton Co	434,698	0.01
	American Tower Corp (Reit)	11,298,933	0.17	2,023	Hartford Financial Services	445 54-	
	American Water Works Co Inc AMETEK Inc	833,909 668,374	0.01 0.01	07.570	Group Inc/The	140,012	0.00
	Amgen Inc	870,377	0.01		Hasbro Inc Hershey Co/The	9,434,043 29,342	0.14 0.00
	Apple Inc	7,345,757	0.11		Home Depot Inc/The	5,667,280	0.00
	Arista Networks Inc	542,340	0.01	23,089		793,569	0.01
	Assurant Inc	8,218,041	0.12	2,227	IDEXX Laboratories Inc	1,166,948	0.02
180,265	AT&T Inc	4,250,649	0.06				
				1			

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
_		` '		_		, ,	
	Illinois Tool Works Inc	182,096	0.00	· '	Synchrony Financial	7,497,093	0.11
	Intel Corp	784,553	0.01		Synopsys Inc	120,200	0.00
	Intercontinental Exchange Inc	11,040,346	0.17		Targa Resources Corp	3,163,931	0.05
	Interpublic Group of Cos Inc/The	145,904	0.00		Texas Instruments Inc	10,621,213	0.16
	Intuit Inc	10,416,530	0.16		Travelers Cos Inc/The	919,506	0.01
	Invitation Homes Inc (Reit)	1,969,691	0.03		UDR Inc (Reit)	9,816,198	0.15
	J M Smucker Co/The	611,818	0.01		Ulta Beauty Inc	2,156,192	0.03
,	Johnson & Johnson	6,689,848	0.10		Union Pacific Corp	3,321,277	0.05
	Juniper Networks Inc	136,727	0.00		United Parcel Service Inc 'B'	542,476	0.01
	Keysight Technologies Inc	1,128,620	0.02		UnitedHealth Group Inc	10,070,050	0.15
	Kinder Morgan Inc	1,883,704	0.03		VeriSign Inc	374,035	0.01
519	Knight-Swift Transportation				Verisk Analytics Inc 'A'	219,886	0.00
	Holdings Inc	28,244	0.00		VICI Properties Inc (Reit)	7,692,944	0.12
	Lennox International Inc	637,600	0.01		Visa Inc 'A'*	10,238,581	0.16
,	Lowe's Cos Inc	756,290	0.01		Vulcan Materials Co	30,549	0.00
	M&T Bank Corp*	9,327,706	0.14		W R Berkley Corp	281,124	0.00
	Masco Corp	464,365	0.01		Walmart Inc	5,718,890	0.09
	McKesson Corp	258,576	0.00	3,263	Waste Management Inc	472,548	0.01
580,748	Medical Properties Trust			21,059	WEC Energy Group Inc	1,907,103	0.03
	Inc (Reit)*	11,864,682	0.18	132,890	Welltower Inc (Reit)	11,048,475	0.17
,	Merck & Co Inc	4,176,768	0.06	270,265	Williams Cos Inc/The	8,234,975	0.12
1,836	MetLife Inc	122,535	0.00		Workday Inc 'A'	157,161	0.00
628	Mettler-Toledo International Inc	892,821	0.01	788	WP Carey Inc (Reit)	60,960	0.00
86,297	Microsoft Corp	25,586,198	0.39		WW Grainger Inc	785,607	0.01
129	Monolithic Power Systems Inc	58,695	0.00	81,743	Xcel Energy Inc	5,483,320	0.08
253	Moody's Corp*	81,638	0.00	98,898	Yum China Holdings Inc	5,117,971	0.08
1,665	Motorola Solutions Inc	364,935	0.01	4,700	Yum China Holdings Inc	238,534	0.00
134,860	NextEra Energy Inc	10,430,072	0.16	73	Zebra Technologies Corp	30,363	0.00
97,644	NiSource Inc	2,818,494	0.04	7,271	Zoetis Inc	1,412,174	0.02
90	Old Dominion Freight Line Inc	28,027	0.00			601,447,763	9.06
	Omnicom Group Inc	53,477	0.00				
	ONEOK Inc*	195,549	0.00	Total Common / Prefer	red Stocks (Shares) & Warrants 1	,661,774,627	25.03
,	O'Reilly Automotive Inc	482,819	0.01				
	Otis Worldwide Corp	8,226,452	0.12	BONDS			
	Outfront Media Inc (Reit)	10,778,465	0.16		Australia		
	Owens Corning	77,125	0.00	USD 931,000	Australia & New Zealand		
	Paychex Inc	7,141,563	0.11	,	Banking Group Ltd/United		
	PepsiCo Inc	92,151	0.00		Kingdom FRN 15/6/2026		
	Pfizer Inc	914,695	0.01		(Perpetual)	1,015,567	0.02
,	Philip Morris International Inc	12,361,941	0.19	USD 75.000	BHP Billiton Finance USA Ltd	, ,	
	Phillips 66	30,759	0.00	,,,,,,	5% 30/9/2043	88,835	0.00
	Plains GP Holdings LP 'A'	247,319	0.00	USD 190.000	EN 0 D 1 0000		
	Pool Corp				FMG Resources August 2006	,	
		140 253	0.00		FMG Resources August 2006 Ptv Ltd '144A' 4.5% 15/9/2027		0.00
00,000		140,253	0.00		Pty Ltd '144A' 4.5% 15/9/2027	191,004	0.00
	Prologis Inc (Reit)	140,253 13,016,027	0.00 0.20		Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006		0.00
	Prologis Inc (Reit) Public Service Enterprise	13,016,027	0.20		Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125%	191,004	
73,525	Prologis Inc (Reit) Public Service Enterprise Group Inc	13,016,027 4,765,890	0.20 0.07	USD 160,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024		0.00
73,525 6,771	Prologis Inc (Reit) Public Service Enterprise Group Inc Public Storage (Reit)	13,016,027 4,765,890 2,429,706	0.20 0.07 0.04	USD 160,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Mineral Resources Ltd '144A'	191,004 164,193	0.00
73,525 6,771 2,136	Prologis Inc (Reit) Public Service Enterprise Group Inc Public Storage (Reit) QUALCOMM Inc	13,016,027 4,765,890 2,429,706 367,969	0.20 0.07 0.04 0.01	USD 160,000 USD 155,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Mineral Resources Ltd '144A' 8.125% 1/5/2027	191,004	
73,525 6,771 2,136 812	Prologis Inc (Reit) Public Service Enterprise Group Inc Public Storage (Reit) QUALCOMM Inc Regency Centers Corp (Reit)	13,016,027 4,765,890 2,429,706 367,969 54,063	0.20 0.07 0.04 0.01 0.00	USD 160,000 USD 155,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Mineral Resources Ltd '144A' 8.125% 1/5/2027 Nufarm Australia Ltd / Nufarm	191,004 164,193	0.00
73,525 6,771 2,136 812 11,683	Prologis Inc (Reit) Public Service Enterprise Group Inc Public Storage (Reit) QUALCOMM Inc Regency Centers Corp (Reit) Regions Financial Corp	13,016,027 4,765,890 2,429,706 367,969 54,063 281,443	0.20 0.07 0.04 0.01 0.00 0.01	USD 160,000 USD 155,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Mineral Resources Ltd '144A' 8.125% 1/5/2027 Nufarm Australia Ltd / Nufarm Americas Inc '144A' 5%	191,004 164,193 164,158	0.00
73,525 6,771 2,136 812 11,683 7,393	Prologis Inc (Reit) Public Service Enterprise Group Inc Public Storage (Reit) QUALCOMM Inc Regency Centers Corp (Reit) Regions Financial Corp Republic Services Inc 'A'	13,016,027 4,765,890 2,429,706 367,969 54,063	0.20 0.07 0.04 0.01 0.00	USD 160,000 USD 155,000 USD 250,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Mineral Resources Ltd '144A' 8.125% 1/5/2027 Nufarm Australia Ltd / Nufarm Americas Inc '144A' 5% 27/1/2030	191,004 164,193	0.00
73,525 6,771 2,136 812 11,683 7,393	Prologis Inc (Reit) Public Service Enterprise Group Inc Public Storage (Reit) QUALCOMM Inc Regency Centers Corp (Reit) Regions Financial Corp Republic Services Inc 'A' Rexford Industrial Realty	13,016,027 4,765,890 2,429,706 367,969 54,063 281,443 897,362	0.20 0.07 0.04 0.01 0.00 0.01 0.01	USD 160,000 USD 155,000 USD 250,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Mineral Resources Ltd '144A' 8.125% 1/5/2027 Nufarm Australia Ltd / Nufarm Americas Inc '144A' 5% 27/1/2030 Pacific National Finance Pty Ltd	191,004 164,193 164,158 247,130	0.00 0.00 0.00
73,525 6,771 2,136 812 11,683 7,393 110,571	Prologis Inc (Reit) Public Service Enterprise Group Inc Public Storage (Reit) QUALCOMM Inc Regency Centers Corp (Reit) Regions Financial Corp Republic Services Inc 'A' Rexford Industrial Realty Inc (Reit)	13,016,027 4,765,890 2,429,706 367,969 54,063 281,443 897,362 7,854,964	0.20 0.07 0.04 0.01 0.00 0.01 0.01 0.12	USD 160,000 USD 155,000 USD 250,000 USD 1,700,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Mineral Resources Ltd '144A' 8.125% 1/5/2027 Nufarm Australia Ltd / Nufarm Americas Inc '144A' 5% 27/1/2030 Pacific National Finance Pty Ltd 4.75% 22/3/2028	191,004 164,193 164,158	0.00
73,525 6,771 2,136 812 11,683 7,393 110,571	Prologis Inc (Reit) Public Service Enterprise Group Inc Public Storage (Reit) QUALCOMM Inc Regency Centers Corp (Reit) Regions Financial Corp Republic Services Inc 'A' Rexford Industrial Realty Inc (Reit) Robert Half International Inc	13,016,027 4,765,890 2,429,706 367,969 54,063 281,443 897,362 7,854,964 411,921	0.20 0.07 0.04 0.01 0.00 0.01 0.01 0.12 0.01	USD 160,000 USD 155,000 USD 250,000 USD 1,700,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Mineral Resources Ltd '144A' 8.125% 1/5/2027 Nufarm Australia Ltd / Nufarm Americas Inc '144A' 5% 27/1/2030 Pacific National Finance Pty Ltd 4.75% 22/3/2028 QBE Insurance Group Ltd	191,004 164,193 164,158 247,130 1,761,520	0.00 0.00 0.00 0.03
73,525 6,771 2,136 812 11,683 7,393 110,571 3,456 503	Prologis Inc (Reit) Public Service Enterprise Group Inc Public Storage (Reit) QUALCOMM Inc Regency Centers Corp (Reit) Regions Financial Corp Republic Services Inc 'A' Rexford Industrial Realty Inc (Reit) Robert Half International Inc Roper Technologies Inc	13,016,027 4,765,890 2,429,706 367,969 54,063 281,443 897,362 7,854,964 411,921 225,173	0.20 0.07 0.04 0.01 0.00 0.01 0.01 0.12 0.01 0.00	USD 160,000 USD 155,000 USD 250,000 USD 1,700,000 USD 378,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Mineral Resources Ltd '144A' 8.125% 1/5/2027 Nufarm Australia Ltd / Nufarm Americas Inc '144A' 5% 27/1/2030 Pacific National Finance Pty Ltd 4.75% 22/3/2028 QBE Insurance Group Ltd FRN 17/6/2046	191,004 164,193 164,158 247,130	0.00 0.00 0.00
73,525 6,771 2,136 812 11,683 7,393 110,571 3,456 503 3,726	Prologis Inc (Reit) Public Service Enterprise Group Inc Public Storage (Reit) QUALCOMM Inc Regency Centers Corp (Reit) Regions Financial Corp Republic Services Inc 'A' Rexford Industrial Realty Inc (Reit) Robert Half International Inc Roper Technologies Inc S&P Global Inc	13,016,027 4,765,890 2,429,706 367,969 54,063 281,443 897,362 7,854,964 411,921	0.20 0.07 0.04 0.01 0.00 0.01 0.01 0.12 0.01	USD 160,000 USD 155,000 USD 250,000 USD 1,700,000 USD 378,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Mineral Resources Ltd '144A' 8.125% 1/5/2027 Nufarm Australia Ltd / Nufarm Americas Inc '144A' 5% 27/1/2030 Pacific National Finance Pty Ltd 4.75% 22/3/2028 QBE Insurance Group Ltd FRN 17/6/2046 Rio Tinto Finance USA Ltd	191,004 164,193 164,158 247,130 1,761,520 400,453	0.00 0.00 0.00 0.03 0.01
73,525 6,771 2,136 812 11,683 7,393 110,571 3,456 503 3,726	Prologis Inc (Reit) Public Service Enterprise Group Inc Public Storage (Reit) QUALCOMM Inc Regency Centers Corp (Reit) Regions Financial Corp Republic Services Inc 'A' Rexford Industrial Realty Inc (Reit) Robert Half International Inc Roper Technologies Inc S&P Global Inc SBA Communications	13,016,027 4,765,890 2,429,706 367,969 54,063 281,443 897,362 7,854,964 411,921 225,173 1,425,940	0.20 0.07 0.04 0.01 0.00 0.01 0.12 0.01 0.00 0.02	USD 160,000 USD 155,000 USD 250,000 USD 1,700,000 USD 378,000 USD 20,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Mineral Resources Ltd '144A' 8.125% 1/5/2027 Nufarm Australia Ltd / Nufarm Americas Inc '144A' 5% 27/1/2030 Pacific National Finance Pty Ltd 4.75% 22/3/2028 QBE Insurance Group Ltd FRN 17/6/2046 Rio Tinto Finance USA Ltd 5.2% 2/11/2040	191,004 164,193 164,158 247,130 1,761,520	0.00 0.00 0.00 0.03
73,525 6,771 2,136 812 11,683 7,393 110,571 3,456 503 3,726 14,664	Prologis Inc (Reit) Public Service Enterprise Group Inc Public Storage (Reit) QUALCOMM Inc Regency Centers Corp (Reit) Regions Financial Corp Republic Services Inc 'A' Rexford Industrial Realty Inc (Reit) Robert Half International Inc Roper Technologies Inc S&P Global Inc SBA Communications Corp (Reit) 'A'	13,016,027 4,765,890 2,429,706 367,969 54,063 281,443 897,362 7,854,964 411,921 225,173 1,425,940 4,449,498	0.20 0.07 0.04 0.01 0.00 0.01 0.01 0.12 0.01 0.00 0.02	USD 160,000 USD 155,000 USD 250,000 USD 1,700,000 USD 378,000 USD 20,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Mineral Resources Ltd '144A' 8.125% 1/5/2027 Nufarm Australia Ltd / Nufarm Americas Inc '144A' 5% 27/1/2030 Pacific National Finance Pty Ltd 4.75% 22/3/2028 QBE Insurance Group Ltd FRN 17/6/2046 Rio Tinto Finance USA Ltd 5.2% 2/11/2040 Santos Finance Ltd 5.25%	191,004 164,193 164,158 247,130 1,761,520 400,453 24,008	0.00 0.00 0.00 0.03 0.01 0.00
73,525 6,771 2,136 812 11,683 7,393 110,571 3,456 503 3,726 14,664	Prologis Inc (Reit) Public Service Enterprise Group Inc Public Storage (Reit) QUALCOMM Inc Regency Centers Corp (Reit) Regions Financial Corp Republic Services Inc 'A' Rexford Industrial Realty Inc (Reit) Robert Half International Inc Roper Technologies Inc S&P Global Inc SBA Communications Corp (Reit) 'A' Sempra Energy	13,016,027 4,765,890 2,429,706 367,969 54,063 281,443 897,362 7,854,964 411,921 225,173 1,425,940 4,449,498 5,430,804	0.20 0.07 0.04 0.01 0.00 0.01 0.01 0.12 0.01 0.00 0.02 0.07 0.08	USD 160,000 USD 155,000 USD 250,000 USD 1,700,000 USD 378,000 USD 20,000 USD 1,100,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Mineral Resources Ltd '144A' 8.125% 1/5/2027 Nufarm Australia Ltd / Nufarm Americas Inc '144A' 5% 27/1/2030 Pacific National Finance Pty Ltd 4.75% 22/3/2028 QBE Insurance Group Ltd FRN 17/6/2046 Rio Tinto Finance USA Ltd 5.2% 2/11/2040 Santos Finance Ltd 5.25% 13/3/2029	191,004 164,193 164,158 247,130 1,761,520 400,453	0.00 0.00 0.00 0.03 0.01
73,525 6,771 2,136 812 11,683 7,393 110,571 3,456 503 3,726 14,664 37,877 5,489	Prologis Inc (Reit) Public Service Enterprise Group Inc Public Storage (Reit) QUALCOMM Inc Regency Centers Corp (Reit) Regions Financial Corp Republic Services Inc 'A' Rexford Industrial Realty Inc (Reit) Robert Half International Inc Roper Technologies Inc S&P Global Inc SBA Communications Corp (Reit) 'A' Sempra Energy ServiceNow Inc	13,016,027 4,765,890 2,429,706 367,969 54,063 281,443 897,362 7,854,964 411,921 225,173 1,425,940 4,449,498	0.20 0.07 0.04 0.01 0.00 0.01 0.01 0.12 0.01 0.00 0.02	USD 160,000 USD 155,000 USD 250,000 USD 1,700,000 USD 378,000 USD 20,000 USD 1,100,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Mineral Resources Ltd '144A' 8.125% 1/5/2027 Nufarm Australia Ltd / Nufarm Americas Inc '144A' 5% 27/1/2030 Pacific National Finance Pty Ltd 4.75% 22/3/2028 QBE Insurance Group Ltd FRN 17/6/2046 Rio Tinto Finance USA Ltd 5.2% 2/11/2040 Santos Finance Ltd 5.25% 13/3/2029 Westpac Banking Corp FRN	191,004 164,193 164,158 247,130 1,761,520 400,453 24,008 1,187,554	0.00 0.00 0.00 0.03 0.01 0.00
73,525 6,771 2,136 812 11,683 7,393 110,571 3,456 503 3,726 14,664 37,877 5,489	Prologis Inc (Reit) Public Service Enterprise Group Inc Public Storage (Reit) QUALCOMM Inc Regency Centers Corp (Reit) Regions Financial Corp Republic Services Inc 'A' Rexford Industrial Realty Inc (Reit) Robert Half International Inc Roper Technologies Inc S&P Global Inc SBA Communications Corp (Reit) 'A' Sempra Energy ServiceNow Inc Simon Property Group	13,016,027 4,765,890 2,429,706 367,969 54,063 281,443 897,362 7,854,964 411,921 225,173 1,425,940 4,449,498 5,430,804 3,183,565	0.20 0.07 0.04 0.01 0.00 0.01 0.01 0.01 0.02 0.07 0.08 0.05	USD 160,000 USD 155,000 USD 250,000 USD 1,700,000 USD 378,000 USD 20,000 USD 1,100,000 USD 187,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Mineral Resources Ltd '144A' 8.125% 1/5/2027 Nufarm Australia Ltd / Nufarm Americas Inc '144A' 5% 27/1/2030 Pacific National Finance Pty Ltd 4.75% 22/3/2028 QBE Insurance Group Ltd FRN 17/6/2046 Rio Tinto Finance USA Ltd 5.2% 2/11/2040 Santos Finance Ltd 5.25% 13/3/2029 Westpac Banking Corp FRN 15/11/2035	191,004 164,193 164,158 247,130 1,761,520 400,453 24,008	0.00 0.00 0.00 0.03 0.01
73,525 6,771 2,136 812 11,683 7,393 110,571 3,456 503 3,726 14,664 37,877 5,489 1,172	Prologis Inc (Reit) Public Service Enterprise Group Inc Public Storage (Reit) QUALCOMM Inc Regency Centers Corp (Reit) Regions Financial Corp Republic Services Inc 'A' Rexford Industrial Realty Inc (Reit) Robert Half International Inc Roper Technologies Inc S&P Global Inc SBA Communications Corp (Reit) 'A' Sempra Energy ServiceNow Inc Simon Property Group Inc (Reit)	13,016,027 4,765,890 2,429,706 367,969 54,063 281,443 897,362 7,854,964 411,921 225,173 1,425,940 4,449,498 5,430,804 3,183,565 163,002	0.20 0.07 0.04 0.01 0.00 0.01 0.01 0.02 0.02 0.07 0.08 0.05	USD 160,000 USD 155,000 USD 250,000 USD 1,700,000 USD 378,000 USD 20,000 USD 1,100,000 USD 187,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Mineral Resources Ltd '144A' 8.125% 1/5/2027 Nufarm Australia Ltd / Nufarm Americas Inc '144A' 5% 27/1/2030 Pacific National Finance Pty Ltd 4.75% 22/3/2028 QBE Insurance Group Ltd FRN 17/6/2046 Rio Tinto Finance USA Ltd 5.2% 2/11/2040 Santos Finance Ltd 5.25% 13/3/2029 Westpac Banking Corp FRN 15/11/2035 Westpac Banking Corp 3.133%	191,004 164,193 164,158 247,130 1,761,520 400,453 24,008 1,187,554 169,292	0.00 0.00 0.00 0.03 0.01 0.00 0.02
73,525 6,771 2,136 812 11,683 7,393 110,571 3,456 503 3,726 14,664 37,877 5,489 1,172 371,969	Prologis Inc (Reit) Public Service Enterprise Group Inc Public Storage (Reit) QUALCOMM Inc Regency Centers Corp (Reit) Regions Financial Corp Republic Services Inc 'A' Rexford Industrial Realty Inc (Reit) Robert Half International Inc Roper Technologies Inc S&P Global Inc SBA Communications Corp (Reit) 'A' Sempra Energy ServiceNow Inc Simon Property Group Inc (Reit) Sirius XM Holdings Inc	13,016,027 4,765,890 2,429,706 367,969 54,063 281,443 897,362 7,854,964 411,921 225,173 1,425,940 4,449,498 5,430,804 3,183,565 163,002 2,276,450	0.20 0.07 0.04 0.01 0.00 0.01 0.01 0.12 0.01 0.00 0.02 0.07 0.08 0.05 0.00 0.04	USD 160,000 USD 155,000 USD 250,000 USD 1,700,000 USD 378,000 USD 20,000 USD 1,100,000 USD 187,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Mineral Resources Ltd '144A' 8.125% 1/5/2027 Nufarm Australia Ltd / Nufarm Americas Inc '144A' 5% 27/1/2030 Pacific National Finance Pty Ltd 4.75% 22/3/2028 QBE Insurance Group Ltd FRN 17/6/2046 Rio Tinto Finance USA Ltd 5.2% 2/11/2040 Santos Finance Ltd 5.25% 13/3/2029 Westpac Banking Corp FRN 15/11/2035	191,004 164,193 164,158 247,130 1,761,520 400,453 24,008 1,187,554	0.00 0.00 0.00 0.03 0.01 0.00
73,525 6,771 2,136 812 11,683 7,393 110,571 3,456 503 3,726 14,664 37,877 5,489 1,172 371,969 73,129	Prologis Inc (Reit) Public Service Enterprise Group Inc Public Storage (Reit) QUALCOMM Inc Regency Centers Corp (Reit) Regions Financial Corp Republic Services Inc 'A' Rexford Industrial Realty Inc (Reit) Robert Half International Inc Roper Technologies Inc S&P Global Inc SBA Communications Corp (Reit) 'A' Sempra Energy ServiceNow Inc Simon Property Group Inc (Reit) Sirius XM Holdings Inc SL Green Realty Corp (Reit)*	13,016,027 4,765,890 2,429,706 367,969 54,063 281,443 897,362 7,854,964 411,921 225,173 1,425,940 4,449,498 5,430,804 3,183,565 163,002 2,276,450 5,813,024	0.20 0.07 0.04 0.01 0.00 0.01 0.01 0.12 0.01 0.00 0.02 0.07 0.08 0.05 0.00 0.04 0.09	USD 160,000 USD 155,000 USD 250,000 USD 1,700,000 USD 378,000 USD 20,000 USD 1,100,000 USD 187,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Mineral Resources Ltd '144A' 8.125% 1/5/2027 Nufarm Australia Ltd / Nufarm Americas Inc '144A' 5% 27/1/2030 Pacific National Finance Pty Ltd 4.75% 22/3/2028 QBE Insurance Group Ltd FRN 17/6/2046 Rio Tinto Finance USA Ltd 5.2% 2/11/2040 Santos Finance Ltd 5.25% 13/3/2029 Westpac Banking Corp FRN 15/11/2035 Westpac Banking Corp 3.133%	191,004 164,193 164,158 247,130 1,761,520 400,453 24,008 1,187,554 169,292	0.00 0.00 0.00 0.03 0.01 0.00 0.02
73,525 6,771 2,136 812 11,683 7,393 110,571 3,456 503 3,726 14,664 37,877 5,489 1,172 371,969 73,129 56,300	Prologis Inc (Reit) Public Service Enterprise Group Inc Public Storage (Reit) QUALCOMM Inc Regency Centers Corp (Reit) Regions Financial Corp Republic Services Inc 'A' Rexford Industrial Realty Inc (Reit) Robert Half International Inc Roper Technologies Inc S&P Global Inc SBA Communications Corp (Reit) 'A' Sempra Energy ServiceNow Inc Simon Property Group Inc (Reit) Sirius XM Holdings Inc SL Green Realty Corp (Reit)* SLM Corp (Pref)	13,016,027 4,765,890 2,429,706 367,969 54,063 281,443 897,362 7,854,964 411,921 225,173 1,425,940 4,449,498 5,430,804 3,183,565 163,002 2,276,450 5,813,024 3,221,486	0.20 0.07 0.04 0.01 0.00 0.01 0.01 0.02 0.07 0.08 0.05 0.00 0.04 0.09 0.05	USD 160,000 USD 155,000 USD 250,000 USD 1,700,000 USD 378,000 USD 20,000 USD 1,100,000 USD 187,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Mineral Resources Ltd '144A' 8.125% 1/5/2027 Nufarm Australia Ltd / Nufarm Americas Inc '144A' 5% 27/1/2030 Pacific National Finance Pty Ltd 4.75% 22/3/2028 QBE Insurance Group Ltd FRN 17/6/2046 Rio Tinto Finance USA Ltd 5.2% 2/11/2040 Santos Finance Ltd 5.25% 13/3/2029 Westpac Banking Corp FRN 15/11/2035 Westpac Banking Corp 3.133% 18/11/2041	191,004 164,193 164,158 247,130 1,761,520 400,453 24,008 1,187,554 169,292 123,089	0.00 0.00 0.00 0.03 0.01 0.00 0.02 0.00
73,525 6,771 2,136 812 11,683 7,393 110,571 3,456 503 3,726 14,664 37,877 5,489 1,172 371,969 73,129 56,300	Prologis Inc (Reit) Public Service Enterprise Group Inc Public Storage (Reit) QUALCOMM Inc Regency Centers Corp (Reit) Regions Financial Corp Republic Services Inc 'A' Rexford Industrial Realty Inc (Reit) Robert Half International Inc Roper Technologies Inc S&P Global Inc SBA Communications Corp (Reit) 'A' Sempra Energy ServiceNow Inc Simon Property Group Inc (Reit) Sirius XM Holdings Inc SL Green Realty Corp (Reit)*	13,016,027 4,765,890 2,429,706 367,969 54,063 281,443 897,362 7,854,964 411,921 225,173 1,425,940 4,449,498 5,430,804 3,183,565 163,002 2,276,450 5,813,024	0.20 0.07 0.04 0.01 0.00 0.01 0.01 0.12 0.01 0.00 0.02 0.07 0.08 0.05 0.00 0.04 0.09	USD 160,000 USD 155,000 USD 250,000 USD 1,700,000 USD 378,000 USD 20,000 USD 1,100,000 USD 187,000 USD 139,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Mineral Resources Ltd '144A' 8.125% 1/5/2027 Nufarm Australia Ltd / Nufarm Americas Inc '144A' 5% 27/1/2030 Pacific National Finance Pty Ltd 4.75% 22/3/2028 QBE Insurance Group Ltd FRN 17/6/2046 Rio Tinto Finance USA Ltd 5.2% 2/11/2040 Santos Finance Ltd 5.25% 13/3/2029 Westpac Banking Corp FRN 15/11/2035 Westpac Banking Corp 3.133% 18/11/2041	191,004 164,193 164,158 247,130 1,761,520 400,453 24,008 1,187,554 169,292 123,089	0.00 0.00 0.00 0.03 0.01 0.00 0.02 0.00
73,525 6,771 2,136 812 11,683 7,393 110,571 3,456 503 3,726 14,664 37,877 5,489 1,172 371,969 73,129 56,300 14,994	Prologis Inc (Reit) Public Service Enterprise Group Inc Public Storage (Reit) QUALCOMM Inc Regency Centers Corp (Reit) Regions Financial Corp Republic Services Inc 'A' Rexford Industrial Realty Inc (Reit) Robert Half International Inc Roper Technologies Inc S&P Global Inc SBA Communications Corp (Reit) 'A' Sempra Energy ServiceNow Inc Simon Property Group Inc (Reit) Sirius XM Holdings Inc SL Green Realty Corp (Reit)* SLM Corp (Pref)	13,016,027 4,765,890 2,429,706 367,969 54,063 281,443 897,362 7,854,964 411,921 225,173 1,425,940 4,449,498 5,430,804 3,183,565 163,002 2,276,450 5,813,024 3,221,486	0.20 0.07 0.04 0.01 0.00 0.01 0.01 0.02 0.07 0.08 0.05 0.00 0.04 0.09 0.05	USD 160,000 USD 155,000 USD 250,000 USD 1,700,000 USD 378,000 USD 20,000 USD 1,100,000 USD 187,000 USD 139,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Mineral Resources Ltd '144A' 8.125% 1/5/2027 Nufarm Australia Ltd / Nufarm Americas Inc '144A' 5% 27/1/2030 Pacific National Finance Pty Ltd 4.75% 22/3/2028 QBE Insurance Group Ltd FRN 17/6/2046 Rio Tinto Finance USA Ltd 5.2% 2/11/2040 Santos Finance Ltd 5.25% 13/3/2029 Westpac Banking Corp FRN 15/11/2035 Westpac Banking Corp 3.133% 18/11/2041 Austria ams-OSRAM AG 5/3/2025	191,004 164,193 164,158 247,130 1,761,520 400,453 24,008 1,187,554 169,292 123,089 5,536,803	0.00 0.00 0.03 0.01 0.00 0.02 0.00 0.00
73,525 6,771 2,136 812 11,683 7,393 110,571 3,456 503 3,726 14,664 37,877 5,489 1,172 371,969 73,129 56,300 14,994 63,985	Prologis Inc (Reit) Public Service Enterprise Group Inc Public Storage (Reit) QUALCOMM Inc Regency Centers Corp (Reit) Regions Financial Corp Republic Services Inc 'A' Rexford Industrial Realty Inc (Reit) Robert Half International Inc Roper Technologies Inc S&P Global Inc S&P Global Inc SBA Communications Corp (Reit) 'A' Sempra Energy ServiceNow Inc Simon Property Group Inc (Reit) Sirius XM Holdings Inc SL Green Realty Corp (Reit)* SLM Corp (Pref) Snap-on Inc	13,016,027 4,765,890 2,429,706 367,969 54,063 281,443 897,362 7,854,964 411,921 225,173 1,425,940 4,449,498 5,430,804 3,183,565 163,002 2,276,450 5,813,024 3,221,486 3,147,690	0.20 0.07 0.04 0.01 0.00 0.01 0.01 0.02 0.07 0.08 0.05 0.00 0.04 0.09 0.05 0.05	USD 160,000 USD 155,000 USD 250,000 USD 378,000 USD 20,000 USD 1,100,000 USD 187,000 USD 139,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Mineral Resources Ltd '144A' 8.125% 1/5/2027 Nufarm Australia Ltd / Nufarm Americas Inc '144A' 5% 27/1/2030 Pacific National Finance Pty Ltd 4.75% 22/3/2028 QBE Insurance Group Ltd FRN 17/6/2046 Rio Tinto Finance USA Ltd 5.2% 2/11/2040 Santos Finance Ltd 5.25% 13/3/2029 Westpac Banking Corp FRN 15/11/2035 Westpac Banking Corp 3.133% 18/11/2041 Austria ams-OSRAM AG 5/3/2025 (Zero Coupon)	191,004 164,193 164,158 247,130 1,761,520 400,453 24,008 1,187,554 169,292 123,089	0.00 0.00 0.00 0.03 0.01 0.00 0.02 0.00
73,525 6,771 2,136 812 11,683 7,393 110,571 3,456 503 3,726 14,664 37,877 5,489 1,172 371,969 73,129 56,300 14,994 63,985 190,072	Prologis Inc (Reit) Public Service Enterprise Group Inc Public Storage (Reit) QUALCOMM Inc Regency Centers Corp (Reit) Regions Financial Corp Republic Services Inc 'A' Rexford Industrial Realty Inc (Reit) Robert Half International Inc Roper Technologies Inc S&P Global Inc SBA Communications Corp (Reit) 'A' Sempra Energy ServiceNow Inc Simon Property Group Inc (Reit) Sirius XM Holdings Inc SL Green Realty Corp (Reit)* SLM Corp (Pref) Snap-on Inc Southern Co/The (Unit)*	13,016,027 4,765,890 2,429,706 367,969 54,063 281,443 897,362 7,854,964 411,921 225,173 1,425,940 4,449,498 5,430,804 3,183,565 163,002 22,276,450 5,813,024 3,221,486 3,147,690 4,143,029	0.20 0.07 0.04 0.01 0.01 0.01 0.12 0.01 0.02 0.07 0.08 0.05 0.00 0.04 0.09 0.05 0.06	USD 160,000 USD 155,000 USD 250,000 USD 378,000 USD 20,000 USD 1,100,000 USD 187,000 USD 139,000	Pty Ltd '144A' 4.5% 15/9/2027 FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024 Mineral Resources Ltd '144A' 8.125% 1/5/2027 Nufarm Australia Ltd / Nufarm Americas Inc '144A' 5% 27/1/2030 Pacific National Finance Pty Ltd 4.75% 22/3/2028 QBE Insurance Group Ltd FRN 17/6/2046 Rio Tinto Finance USA Ltd 5.2% 2/11/2040 Santos Finance Ltd 5.25% 13/3/2029 Westpac Banking Corp FRN 15/11/2035 Westpac Banking Corp 3.133% 18/11/2041 Austria ams-OSRAM AG 5/3/2025	191,004 164,193 164,158 247,130 1,761,520 400,453 24,008 1,187,554 169,292 123,089 5,536,803	0.00 0.00 0.03 0.01 0.00 0.02 0.00 0.00

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net
	Erste Group Bank AG FRN			_	Brazilian Government		
	15/4/2024 (Perpetual)* Klabin Austria GmbH '144A'	1,876,575	0.03	005 027,000	International Bond 6% 7/4/2026	908,989	0.0
USD 190,000	3.2% 12/1/2031 Suzano Austria GmbH 2.5%	923,962	0.01	USD 742,000	Itau Unibanco Holding SA/ Cayman Island '144A' 3.25%		
USD 895 000	15/9/2028 Suzano Austria GmbH 3.125%	173,850	0.00		24/1/2025	738,609	0.0
002 000,000	15/1/2032	790,956	0.01			8,935,364	0.1
		4,268,979	0.06	USD 1.529.000	British Virgin Islands Champion Path Holdings Ltd		
	Bahrain			, ,	4.85% 27/1/2028	1,247,064	0.0
USD 780,000	Bahrain Government				Easy Tactic Ltd 8.125% 11/7/2024*	406,800	0.0
	International Bond '144A' 4.25% 25/1/2028*	741,975	0.01		Easy Tactic Ltd 8.625% 27/2/2024 Fortune Star BVI Ltd 6.75%	597,600	0.0
USD 526,000	Bahrain Government	,			2/7/2023	4,012,807	0.0
	International Bond 7%	504 505		USD 1,815,000	Gold Fields Orogen Holdings		
USD 529 000	26/1/2026 Bahrain Government	564,527	0.01		BVI Ltd '144A' 5.125% 15/5/2024	1,874,051	0.0
000 020,000	International Bond 7.375%			USD 800,000	Huarong Finance 2017 Co Ltd	1,07 1,001	0.0
	14/5/2030	561,442	0.01		4.75% 27/4/2027	774,000	0.0
		1,867,944	0.03	USD 200,000	Huarong Finance 2019 Co Ltd FRN 24/2/2023	195,250	0.0
	Belgium			USD 214.000	Huarong Finance 2019 Co Ltd	195,250	0.0
EUR 200,000	House of Finance NV/The				2.5% 24/2/2023	209,720	0.0
ELID 3 000 000	4.375% 15/7/2026* KBC Group NV FRN 5/3/2024	218,518	0.00	USD 720,000	Huarong Finance 2019 Co Ltd	047.040	0.0
LOIX 3,000,000	(Perpetual)	3,425,983	0.05	USD 300 000	3.625% 30/9/2030 Huarong Finance 2019 Co Ltd	617,040	0.0
	(- p)	3,644,501	0.05	002 000,000	3.75% 29/5/2024	293,250	0.0
	Bermuda	0,011,001	0.00	USD 420,000	Knight Castle Investments Ltd		
USD 200.000	China Oil & Gas Group Ltd			LISD 1 217 000	(Defaulted) 7.99% 23/1/2021 New Metro Global Ltd 6.8%	300,993	0.0
	5.5% 25/1/2023	202,112	0.00	03D 1,217,000	5/8/2023	775,837	0.0
USD 954,000	Digicel International Finance			USD 2,050,000	NWD Finance BVI Ltd FRN		
	Ltd/Digicel international Holdings Ltd '144A' 8.75%			LICD 2 400 000	10/3/2028 (Perpetual)	1,950,062	0.0
	25/5/2024	967,487	0.02	USD 2,100,000	Prime Bloom Holdings Ltd 6.95% 5/7/2022	368,156	0.0
USD 880,000	Hopson Development Holdings			USD 1,358,000	RKPF Overseas 2019 A Ltd 5.9%	,	
LISD 220 000	Ltd 7% 18/5/2024* Nabors Industries Ltd '144A'	699,600	0.01	LICD 4 445 000	5/3/2025	1,110,165	0.0
002 220,000	7.25% 15/1/2026	214,931	0.00	03D 1,413,000	RKPF Overseas 2019 A Ltd 6.7% 30/9/2024	1,192,138	0.0
USD 563,000	Nabors Industries Ltd '144A'	500.040	0.04	USD 3,723,000	Scenery Journey Ltd 11.5%	, . ,	
LISD 2 092 000	7.5% 15/1/2028 NCL Corp Ltd '144A' 5.875%	539,210	0.01	1100 4 055 000	24/10/2022	381,608	0.0
00D 2,002,000	15/3/2026	2,021,960	0.03	080 1,055,000	Scenery Journey Ltd 12% 24/10/2023	108,138	0.0
USD 457,000	NCL Corp Ltd '144A' 7.75%			USD 2,754,000	Scenery Journey Ltd 13%	100,100	0.0
LISD 1 6/3 000	15/2/2029 NCL Finance Ltd '144A' 6.125%	469,568	0.01		6/11/2022	282,285	0.0
03D 1,043,000	15/3/2028	1,571,447	0.02	USD 210,000	Sino-Ocean Land Treasure Finance II Ltd 5.95% 4/2/2027	187,425	0.0
USD 1,890,000	Star Energy Geothermal Darajat	,. ,		USD 237,000	Sino-Ocean Land Treasure IV	101,423	0.0
	II / Star Energy Geothermal				Ltd 4.75% 5/8/2029	187,112	0.0
	Salak '144A' 4.85% 14/10/2038	1,916,266	0.03	USD 1,331,000	Studio City Finance Ltd 6%	1 224 000	0.0
USD 571,000	Viking Ocean Cruises Ship VII	1,010,200	0.00	USD 50.000	15/7/2025* Studio City Finance Ltd '144A'	1,234,622	0.0
110D 655 555	Ltd '144A' 5.625% 15/2/2029	537,611	0.01	222 30,000	6% 15/7/2025	46,379	0.0
USD 330,000	Weatherford International Ltd '144A' 6.5% 15/9/2028	339,867	0.01	USD 190,000	Tuspark Forward Ltd 7.95%	0= :0:	
USD 809,000	Weatherford International Ltd	338,007	0.01		13/5/2024	85,120	0.0
	'144A' 8.625% 30/4/2030	821,293	0.01			18,437,622	0.2
		10,301,352	0.16	LIOD 750 000	Canada		
· · · · · ·	Brazil		·	USD 753,000	1011778 BC ULC / New Red Finance Inc '144A' 3.875%		
USD 1,030,000	Banco do Brasil SA/Cayman				15/1/2028	734,838	0.0
1100 3 735 000	4.75% 20/3/2024 Brazilian Government	1,062,558	0.02	USD 246,000	1011778 BC ULC / New Red		
JOU 3,735,000	Brazilian Government International Bond 3.875%				Finance Inc '144A' 4% 15/10/2030	226 726	0.0
	12/6/2030	3,468,872	0.05	USD 3,864.000	1011778 BC ULC / New Red	226,726	0.0
USD 2,715,000	Brazilian Government			,,,	Finance Inc '144A' 4.375%		
	International Bond 4.625% 13/1/2028	2,756,336	0.04	LIOD 705 000	15/1/2028	3,765,661	0.0
	10/1/2020	2,700,000	∪.∪-	USD 795,000	1011778 BC ULC / New Red		
					Finance Inc '144A' 5.75%		

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Air Canada '144A' 3.875%	(/			Enbridge Inc 0.55% 4/10/2023	· · · · · · · · · · · · · · · · · · ·	0.00
03D 2,245,000	15/8/2026	2,186,507	0.03		Enbridge Inc 0.55% 4/10/2025	171,216 520,455	0.00
USD 197,000	Akumin Escrow Inc '144A' 7.5%	2,100,007	0.00		Enbridge Inc 4% 1/10/2023	204,930	0.00
	1/8/2028	169,818	0.00	USD 480,000	Enbridge Inc 4.25% 1/12/2026	509,136	0.01
USD 208,000	Akumin Inc '144A' 7%			USD 671,000	ERO Copper Corp '144A' 6.5%		
1100 100 000	1/11/2025	180,329	0.00	1100 000 000	15/2/2030	650,870	0.01
USD 420,000	ATS Automation Tooling Systems Inc '144A' 4.125%			USD 902,000	Garda World Security Corp '144A' 4.625% 15/2/2027	972 406	0.01
	15/12/2028	406,409	0.01	USD 942 000	Garda World Security Corp	872,496	0.01
USD 757,000	Bausch Health Cos Inc '144A'	.00, .00	0.0.	002 0.2,000	'144A' 9.5% 1/11/2027	974,504	0.02
	4.875% 1/6/2028	726,001	0.01	USD 1,110,000	GFL Environmental Inc '144A'		
USD 200,000	Bausch Health Cos Inc '144A'				3.5% 1/9/2028	1,049,971	0.02
1100 1 500 000	5% 30/1/2028 Bausch Health Cos Inc '144A'	167,074	0.00	USD 488,000	GFL Environmental Inc '144A'	402 002	0.01
030 1,396,000	5% 15/2/2029	1,294,380	0.02	USD 2 006 000	3.75% 1/8/2025 GFL Environmental Inc '144A'	482,803	0.01
USD 320,000	Bausch Health Cos Inc '144A'	1,201,000	0.02	002 2,000,000	4% 1/8/2028	1,856,403	0.03
	5.5% 1/11/2025	320,915	0.01	USD 283,000	GFL Environmental Inc '144A'		
USD 130,000	Bausch Health Cos Inc '144A'				4.25% 1/6/2025	282,999	0.01
LISD 125 000	5.75% 15/8/2027 Bausch Health Cos Inc '144A'	130,651	0.00	USD 2,023,000	GFL Environmental Inc '144A' 4.375% 15/8/2029	1,874,016	0.03
03D 125,000	6.125% 15/4/2025	126,484	0.00	USD 1 170 000	GFL Environmental Inc '144A'	1,674,010	0.03
USD 705,000	Bausch Health Cos Inc '144A'	120, 101	0.00	002 1,170,000	4.75% 15/6/2029	1,115,068	0.02
	6.125% 1/2/2027	711,370	0.01	USD 2,393,000	GFL Environmental Inc '144A'		
USD 1,465,000	Bausch Health Cos Inc '144A'	4 0 4 0 5 5 4	0.00	1100 055 000	5.125% 15/12/2026	2,434,794	0.04
118D 202 000	6.25% 15/2/2029 Bausch Health Cos Inc '144A'	1,246,554	0.02	USD 255,000	goeasy Ltd '144A' 5.375% 1/12/2024	257,924	0.00
03D 292,000	7% 15/1/2028	268,014	0.00	USD 1 504 000	Husky III Holding Ltd '144A'	237,924	0.00
USD 1,616,000	Bausch Health Cos Inc '144A'	200,0	0.00	002 .,00 .,000	13% 15/2/2025	1,570,883	0.02
	7.25% 30/5/2029	1,417,858	0.02	USD 65,000	Intelligent Packaging Ltd Finco		
USD 418,000	Bausch Health Cos Inc '144A'	400.000	0.04		Inc / Intelligent Packaging Ltd		
LISD 140 000	9% 15/12/2025 Baytex Energy Corp '144A'	432,082	0.01		Co-Issuer LLC '144A' 6% 15/9/2028	63,251	0.00
000 140,000	8.75% 1/4/2027	147,851	0.00	USD 374,000	Intertape Polymer Group Inc	00,201	0.00
USD 1,609,000	Bombardier Inc '144A' 6%				'144A' 4.375% 15/6/2029	353,998	0.01
1100 0 770 000	15/2/2028	1,538,687	0.02	USD 695,000	Masonite International Corp	040.700	0.04
USD 3,776,000	Bombardier Inc '144A' 7.125% 15/6/2026*	3,780,116	0.06	USD 471 000	'144A' 3.5% 15/2/2030 Masonite International Corp	642,739	0.01
USD 200,000	Bombardier Inc '144A' 7.45%	0,700,110	0.00	000 47 1,000	'144A' 5.375% 1/2/2028	477,568	0.01
	1/5/2034	219,500	0.00	USD 79,000	Mattamy Group Corp '144A'		
USD 895,000	Bombardier Inc '144A' 7.5%	000 400	0.04	1100 500 000	4.625% 1/3/2030	74,085	0.00
LISD 310 000	1/12/2024 Bombardier Inc '144A' 7.5%	928,486	0.01	USD 599,000	Mattamy Group Corp '144A' 5.25% 15/12/2027	593,885	0.01
03D 319,000	15/3/2025	320,754	0.01	USD 285.000	MEG Energy Corp '144A'	393,003	0.01
USD 2,192,000	Bombardier Inc '144A' 7.875%	,			5.875% 1/2/2029	287,314	0.01
	15/4/2027*	2,208,440	0.03	USD 64,000	MEG Energy Corp '144A'		
USD 2,448,000	Brookfield Residential			LICD 112 000	6.5% 15/1/2025	64,973	0.00
	Properties Inc / Brookfield Residential US LLC '144A'			050 113,000	Methanex Corp 5.125% 15/10/2027	115,389	0.00
	4.875% 15/2/2030	2,244,804	0.03	USD 375,000	Methanex Corp 5.25%	110,000	0.00
USD 602,000	Brookfield Residential				15/12/2029	381,442	0.01
	Properties Inc / Brookfield			USD 190,000	Methanex Corp 5.65%		
	Residential US LLC '144A' 5% 15/6/2029	567 427	0.01	1160 303 000	1/12/2044 New Gold Inc '144A' 6.375%	177,650	0.00
USD 75 000	Brookfield Residential	567,427	0.01	03D 292,000	15/5/2025	296,964	0.01
	Properties Inc / Brookfield			USD 2,331,000	New Gold Inc '144A' 7.5%		
	Residential US LLC '144A'				15/7/2027	2,421,606	0.04
LICD 400 000	6.25% 15/9/2027	75,526	0.00	USD 734,000	NOVA Chemicals Corp '144A'	740.054	0.04
USD 160,000	Canadian Pacific Railway Co 3% 2/12/2041	164,080	0.00	USD 439 000	4.875% 1/6/2024 Open Text Corp '144A' 3.875%	742,254	0.01
USD 205,000	Canadian Pacific Railway Co	10 1,000	0.00	000,000	15/2/2028	420,211	0.01
	3.1% 2/12/2051	181,228	0.00	USD 269,000	Open Text Corp '144A' 3.875%		
USD 100,000	Canadian Pacific Railway Co	440.005	0.00	1100 000 000	1/12/2029	252,555	0.00
HSD 100 000	4.8% 1/8/2045 Cenovus Energy Inc 3.75%	112,935	0.00	USD 903,000	Parkland Corp '144A' 5.875% 15/7/2027	911,068	0.01
000 190,000	15/2/2052	167,932	0.00	USD 125.000	Precision Drilling Corp '144A'	511,000	0.01
USD 2,402,000	Clarios Global LP '144A' 6.75%	,			7.125% 15/1/2026	126,656	0.00
	15/5/2025	2,492,051	0.04	USD 325,000	Quebecor Media Inc 5.75%	001.005	
USD 65,000	Empire Communities Corp '144A' 7% 15/12/2025	64,577	0.00	1100 100 000	15/1/2023	331,082	0.01
USD 3.125.000	Enbridge Inc FRN 15/1/2077	3,240,018	0.00	000,000	Ritchie Bros Auctioneers Inc '144A' 5.375% 15/1/2025	101,740	0.00
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 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Rogers Communications Inc	(/			Aimco CLO 12 Ltd 'Series	(,	
000 111,000	3.7% 15/11/2049	97,383	0.00	000 1,400,000	2020-12A DR' '144A' FRN		
USD 36,000	Rogers Communications Inc				17/1/2032	1,450,000	0.02
1160 63 000	4.3% 15/2/2048	35,323	0.00	USD 2,100,000	Aimco CLO 15 Ltd 'Series		
080 83,000	Rogers Communications Inc 4.35% 1/5/2049	80,336	0.00		2021-15A B' '144A' FRN 17/10/2034	2,102,273	0.03
USD 45,000	Superior Plus LP / Superior	00,000	0.00	USD 5,000,000	Aimco CLO 15 Ltd 'Series	2,102,270	0.00
	General Partner Inc '144A'				2021-15A C' '144A' FRN		
1150 887 000	4.5% 15/3/2029 Taseko Mines Ltd '144A' 7%	43,001	0.00	1190 3 750 000	17/10/2034 Aimco CLO 15 Ltd 'Series	4,943,479	0.07
030 007,000	15/2/2026	888,388	0.01	03D 3,730,000	2021-15A D' '144A' FRN		
USD 175,000	Telesat Canada / Telesat LLC	,			17/10/2034	3,667,875	0.06
1100 40 000	'144A' 4.875% 1/6/2027	123,763	0.00	USD 6,150,000	AIMCO CLO Series 2017-A		
USD 40,000	Telesat Canada / Telesat LLC '144A' 5.625% 6/12/2026	29,791	0.00		'Series 2017-AA AR' '144A' FRN 20/4/2034	6,098,002	0.09
USD 312,000	Tervita Corp '144A' 11%	29,191	0.00	USD 800,000	AIMCO CLO Series 2018-A	0,090,002	0.09
	1/12/2025	356,114	0.01		'Series 2018-AA A' '144A' FRN		
USD 191,000	Toronto-Dominion Bank/The	400.477	0.00	1100 500 000	17/4/2031	795,786	0.01
USD 1 110 000	1.25% 10/9/2026 Videotron Ltd '144A' 3.625%	180,177	0.00	USD 500,000	AIMCO CLO Series 2018-A 'Series 2018-AA C' '144A' FRN		
000 1,110,000	15/6/2029	1,053,240	0.02		17/4/2031	495,534	0.01
		60,338,377	0.91	USD 1,000,000	AIMCO CLO Series 2018-A		
	Cayman Islands				'Series 2018-AA D' '144A' FRN 17/4/2031	007.053	0.02
USD 2,182,000	Agile Group Holdings Ltd 5.75%			USD 320 000	Alibaba Group Holding Ltd 3.15%	997,853	0.02
	2/1/2025*	861,890	0.01	002 020,000	9/2/2051	257,034	0.00
USD 1,000,000	AGL CLO 11 Ltd 'Series 2021-	4 000 504	0.00	USD 515,000	Alinea CLO 2018-1 Ltd 'Series		
LISD 1 000 000	11A C' '144A' FRN 15/4/2034 AGL CLO 11 Ltd 'Series 2021-	1,000,561	0.02		2018-1A C' '144A' FRN 20/7/2031	E12 700	0.01
000 1,000,000	11A D' '144A' FRN 15/4/2034	989,501	0.01	USD 1.000.000	Allegany Park CLO Ltd 'Series	512,708	0.01
USD 1,000,000	AGL CLO 12 Ltd 'Series 2021-				2019-1A CR' '144A' FRN		
1100 2 000 000	12A C' '144A' FRN 20/7/2034	986,728	0.01	1100 4 000 000	20/1/2035	1,000,000	0.02
05D 3,000,000	AGL CLO 13 Ltd 'Series 2021- 13A B' '144A' FRN			USD 1,000,000	Allegany Park CLO Ltd 'Series 2019-1A DR' '144A' FRN		
	20/10/2034	2,992,275	0.05		20/1/2035	1,000,000	0.02
USD 5,500,000	AGL CLO 14 Ltd 'Series 2021-			USD 1,000,000	Allegany Park CLO Ltd 'Series		
	14A B1' '144A' FRN	E 4E0 E00	0.08		2019-1A ER' '144A' FRN	4 000 000	
USD 2.000.000	2/12/2034 AGL CLO 17 Ltd 'Series 2022-	5,458,509	0.06	USD 800 000	20/1/2035 Allegro CLO II-S Ltd 'Series	1,000,000	0.02
_,,,,,,,	17A C' '144A' FRN 21/1/2035	2,000,000	0.03	000,000	2014-1RA B' '144A' FRN		
USD 1,500,000	AGL CLO 17 Ltd 'Series 2022-				21/10/2028	799,393	0.01
LISD 1 000 000	17A D' '144A' FRN 21/1/2035 AGL CLO 17 Ltd 'Series 2022-	1,500,000	0.02	USD 1,200,000	Allegro CLO VI Ltd 'Series		
000 1,000,000	17A E' '144A' FRN 21/1/2035	1,000,000	0.02		2017-2A A' '144A' FRN 17/1/2031	1,192,518	0.02
USD 7,500,000	AGL CLO 3 Ltd 'Series 2020-3A	, ,		USD 1,000,000	Allegro CLO VI Ltd 'Series	1,102,010	0.02
1100 0 500 000	A' '144A' FRN 15/1/2033	7,475,385	0.11		2017-2A C' '144A' FRN		
USD 6,500,000	AGL CLO 3 Ltd 'Series 2020-3A B1' '144A' FRN 15/1/2033	6,499,297	0.10	LISD 1 000 000	17/1/2031 Allegro CLO VII Ltd 'Series	990,922	0.01
USD 1,000,000	AGL CLO 3 Ltd 'Series 2020-3A	0,400,201	0.10	03D 1,000,000	2018-1A B' '144A' FRN		
	C' '144A' FRN 15/1/2033	1,001,341	0.02		13/6/2031	997,210	0.02
USD 7,000,000	AGL CLO 5 Ltd 'Series 2020-5A	6 000 600	0.11	USD 500,000	Allegro CLO VIII Ltd 'Series		
USD 1.000.000	BR' '144A' FRN 20/7/2034 AGL CLO 5 Ltd 'Series 2020-5A	6,998,600	0.11		2018-2A C' '144A' FRN 15/7/2031	499,354	0.01
1,000,000	ER' '144A' FRN 20/7/2034	996,181	0.02	USD 9,000,000	Allegro CLO XI Ltd 'Series	455,554	0.01
USD 6,000,000	AIG CLO 2019-2 Ltd 'Series				2019-2A A1A' '144A' FRN		
	2019-2A AR' '144A' FRN 25/10/2033	6,003,221	0.09	1100 4 500 000	19/1/2033	8,962,452	0.14
USD 1.000.000	AIG CLO 2019-2 Ltd 'Series	0,003,221	0.09	USD 1,500,000	ANCHORAGE CAPITAL CLO 1-R Ltd 'Series 2018-1RA E'		
.,000,000	2019-2A CR' '144A' FRN				144A' FRN 13/4/2031	1,428,186	0.02
UOD : =:==	25/10/2033	996,809	0.02	USD 7,000,000	Anchorage Capital CLO 2013-	. ,	
USD 4,500,000	Aimco CLO 11 Ltd 'Series 2020-11A CR' '144A' FRN				1 Ltd 'Series 2013-1A A1R'	6.065.050	0.40
	17/10/2034	4,487,212	0.07	USD 1 000 000	'144A' FRN 13/10/2030 Anchorage Capital CLO 2013-	6,965,056	0.10
USD 10,000,000	Aimco CLO 12 Ltd 'Series	, , 		305 1,000,000	1 Ltd 'Series 2013-1A CR'		
	2020-12A BR' '144A' FRN	40.000.000	0.15		'144A' FRN 13/10/2030	1,001,920	0.02
	17/1/2032 Aimco CLO 12 Ltd 'Series	10,000,000	0.15	USD 4,750,000	Anchorage Capital CLO 2018-		
116D 3 300 000			I		10 Ltd 'Series 2018-10A A1A'		
USD 2,200,000	2020-12A CR' '144A' FRN				'144A' FRN 15/10/2031	4,736,576	0.07

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

	loldina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
			(005)	ASSOLS		•	(005)	AGGGTG
USD 1,0	000,000	Anchorage Capital CLO 3-R Ltd 'Series 2014-3RA B' '144A'			USD 1,750,000	Ares XXXVII CLO Ltd 'Series 2015-4A A1R' '144A' FRN		
		FRN 28/1/2031	998,882	0.02		15/10/2030	1,742,102	0.03
USD 1,	000,000	Anchorage Capital CLO 3-R Ltd			USD 1,000,000	Ares XXXVII CLO Ltd 'Series		
		'Series 2014-3RA C' '144A'	000 000	0.00		2015-4A A3R' '144A' FRN	007.445	0.00
USD 1	500 000	FRN 28/1/2031 Anchorage Capital CLO 3-R Ltd	996,323	0.02	USD 2 500 000	15/10/2030 Ares XXXVR CLO Ltd 'Series	997,445	0.02
000 1,	000,000	'Series 2014-3RA D' '144A'			OOD 2,000,000	2015-35RA A2' '144A' FRN		
		FRN 28/1/2031	1,465,984	0.02		15/7/2030	2,481,602	0.04
USD '	700,000	Anchorage Capital CLO 4-R Ltd			USD 1,000,000	Ares XXXVR CLO Ltd 'Series		
		'Series 2014-4RA C' '144A' FRN 28/1/2031	695,906	0.01		2015-35RA C' '144A' FRN 15/7/2030	991,743	0.01
USD 1,	000,000	Anchorage Capital CLO 4-R Ltd	000,000	0.01	USD 750,000	ASSURANT CLO LTD FRN	001,740	0.01
		'Series 2014-4RA D' '144A'				20/4/2031	742,443	0.01
LICD 4	450.000	FRN 28/1/2031	991,360	0.01	USD 4,500,000	Atlas Senior Loan Fund VII Ltd	4 400 504	0.07
050 1,	150,000	Anchorage Capital CLO 5-R Ltd 'Series 2014-5RA C' '144A'			USD 6 000 000	FRN 27/11/2031 Atlas Senior Loan Fund XI Ltd	4,469,504	0.07
		FRN 15/1/2030	1,146,178	0.02	000 0,000,000	'Series 2018-11A A1L' '144A'		
USD 1,	000,000	Annisa CLO Ltd 2016-2 'Series				FRN 26/7/2031	5,965,320	0.09
		2016-2A DR' '144A' FRN	004.404	0.04	USD 1,000,000	Atlas Senior Loan Fund XII Ltd		
USD 1	000 000	20/7/2031 Apidos CLO XII 'Series 2013-	984,194	0.01		'Series 2018-12A A1' '144A' FRN 24/10/2031	994,520	0.02
005 1,	000,000	12A AR' '144A' FRN			USD 850,000	Atrium XIV LLC '144A' FRN	001,020	0.02
		15/4/2031	999,484	0.02		23/8/2030	843,912	0.01
USD 1,	000,000	Apidos CLO XV 'Series 2013-			USD 750,000	Atrium XV '144A' FRN 23/1/2031	740.072	0.01
		15A CRR' '144A' FRN 20/4/2031	994,977	0.02	USD 500 000	Atrium XV '144A' FRN	749,972	0.01
USD :	500,000	Apidos CLO XX 'Series 2015-	554,577	0.02	OOD 000,000	23/1/2031	499,705	0.01
		20A BRR' '144A' FRN			USD 500,000	Atrium XV '144A' FRN		
LICD 1	500 000	16/7/2031	496,668	0.01	LICD 1 500 000	23/1/2031	491,418	0.01
ין עפט ו,	500,000	Apidos CLO XXIX 'Series 2018- 29A A2' '144A' FRN			05D 1,500,000	Bain Capital Credit CLO 2019-2 'Series 2019-2A CR' '144A'		
		25/7/2030	1,497,315	0.02		FRN 17/10/2032	1,493,818	0.02
USD 1,	000,000	Apidos CLO XXIX 'Series 2018-			USD 2,000,000	Bain Capital Credit CLO 2019-2		
USD 5.	000 000	29A B' '144A' FRN 25/7/2030 Apidos Clo Xxv 'Series 2016-	991,632	0.01		'Series 2019-2A DR' '144A' FRN 17/10/2032	2,007,439	0.03
030 3,	000,000	25A A1R' '144A' FRN			USD 2,000,000	Bain Capital Credit CLO 2020-5	2,007,439	0.03
		20/10/2031	4,972,575	0.07	, ,	Ltd 'Series 2020-5A C' '144A'		
USD	711,000	Apidos CLO XXX '144A' FRN	700 704		1100 750 000	FRN 20/1/2032	1,995,452	0.03
USD 2	250 000	18/10/2031 Apidos CLO XXXII 'Series	708,734	0.01	USD 750,000	Ballyrock CLO 16 Ltd 'Series 2021-16A C' '144A' FRN		
000 2,	200,000	2019-32A C' '144A' FRN				20/7/2034	733,026	0.01
		20/1/2033	2,245,655	0.03	USD 3,000,000	Ballyrock CLO 2020-2 Ltd		
USD '	750,000	Apidos CLO XXXII 'Series				'Series 2020-2A BR' '144A' FRN 20/10/2031	2.006.440	0.05
		2019-32A D' '144A' FRN 20/1/2033	745,912	0.01	USD 3 500 000	Ballyrock CLO 2020-2 Ltd	2,986,419	0.05
USD 1,0	635,000	Arabian Centres Sukuk II Ltd	7 10,012	0.01	000 0,000,000	'Series 2020-2A CR' '144A'		
		'144A' 5.625% 7/10/2026	1,606,387	0.02		FRN 20/10/2031	3,451,498	0.05
USD	500,000	Ares XLIX CLO Ltd 'Series 2018-49A B' '144A' FRN			USD 7,000,000	Bardot CLO Ltd 'Series 2019- 2A BR' '144A' FRN		
		22/7/2030	498,461	0.01		22/10/2032	6,977,645	0.11
USD 1,	900,000	ARES XLV CLO Ltd 'Series			USD 4,500,000	Bardot CLO Ltd 'Series 2019-		
		2017-45A D' '144A' FRN	4 075 202	0.00		2A CR' '144A' FRN	4 400 000	0.07
USD 1	500 000	15/10/2030 ARES XLVII CLO Ltd 'Series	1,875,303	0.03	USD 1 500 000	22/10/2032 Bardot CLO Ltd 'Series 2019-	4,462,808	0.07
000 1,	000,000	2018-47A D' '144A' FRN			000 1,000,000	2A DR' '144A' FRN		
		15/4/2030	1,477,201	0.02		22/10/2032	1,491,390	0.02
USD 1,	500,000	Ares XLVIII CLO Ltd 'Series			USD 1,500,000	Beechwood Park CLO Ltd		
		2018-48A C' '144A' FRN 20/7/2030	1,493,670	0.02		'Series 2019-1A ER' '144A' FRN 17/1/2035	1,500,000	0.02
USD 1,	000,000	Ares XLVIII CLO Ltd 'Series	.,,	0.02	USD 1,750,000	Benefit Street Partners CLO VIII	.,000,000	0.02
		2018-48A D' '144A' FRN				Ltd 'Series 2015-8A A1AR'		
HeD	500 000	20/7/2030 Area XXXIIB CLO Ltd (Series	975,770	0.01	LISD 1 000 000	'144A' FRN 20/1/2031	1,739,957	0.03
י עכט י	550,000	Ares XXXIIR CLO Ltd 'Series 2014-32RA B' '144A' FRN			030 1,000,000	Benefit Street Partners Clo XII Ltd 'Series 2017-12A B'		
		15/5/2030	498,368	0.01		144A' FRN 15/10/2030	998,731	0.02
USD 1,	000,000	Ares XXXIR CLO Ltd 'Series			USD 1,300,000	Benefit Street Partners CLO		
		2014-31RA A2' '144A' FRN 24/5/2030	992,459	0.01		XV Ltd 'Series 2018-15A A1' '144A' FRN 18/7/2031	1,292,846	0.02

^{*} All or a portion of this security represents a security on loan.

Holdir	ng Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,500,0	00 Betony CLO 2 Ltd 'Series 2018- 1A A2' '144A' FRN 30/4/2031	1,494,980	0.02	USD 2,000,000	CIFC Funding 2014-V Ltd 'Series 2014-5A DR2' '144A'		
USD 1,500,0	00 Canyon Capital CLO 2016-1 Ltd 'Series 2016-1A CR' '144A' FRN 15/7/2031	1,490,875	0.02	USD 2,500,000	FRN 17/10/2031 CIFC Funding 2015-I Ltd 'Series 2015-1A DRR' '144A'	2,012,128	0.03
USD 1,250,0	OO Canyon Capital CLO 2016-2 Ltd 'Series 2016-2A BR' '144A'	, ,		USD 500,000	FRN 22/1/2031 CIFC Funding 2017-I Ltd	2,450,662	0.04
USD 2,500,0	FRN 15/10/2031 00 Canyon CLO 2018-1 Ltd 'Series 2018-1A B' '144A' FRN	1,249,982	0.02	USD 1,000,000	'Series 2017-1A D' '144A' FRN 23/4/2029 CIFC Funding 2017-V Ltd	495,152	0.01
USD 1,000,0	15/7/2031 00 Canyon CLO 2018-1 Ltd 'Series 2018-1A C' '144A' FRN	2,494,965	0.04	USD 1,000,000	'Series 2017-5A C' '144A' FRN 16/11/2030 CIFC Funding 2018-I Ltd 'Series	995,210	0.02
USD 3,000,0	15/7/2031 00 Canyon CLO 2021-4 Ltd 'Series 2021-4A C' '144A' FRN	995,118	0.02	USD 1,600,000	2018-1A B' '144A' FRN 18/4/2031 CIFC Funding 2018-IV Ltd	995,396	0.02
USD 4,000,0	15/10/2034 00 Canyon CLO 2021-4 Ltd 'Series 2021-4A D' '144A' FRN	2,956,251	0.04	USD 600,000	'Series 2018-4A A1' '144A' FRN 17/10/2031 CIFC Funding 2018-IV Ltd	1,590,672	0.02
USD 750,0	15/10/2034 00 Carlyle US Clo 2017-2 Ltd 'Series 2017-2A B' '144A'	3,923,579	0.06	USD 750 000	'Series 2018-4A B' '144A' FRN 17/10/2031 CIFC Funding 2018-V Ltd 'Series	595,665	0.01
USD 750,0	FRN 20/7/2031 00 Catskill Park CLO Ltd 'Series 2017-1A C' '144A' FRN	748,265	0.01		2018-5A A1' '144A' FRN 15/1/2032 CIFC Funding 2018-V Ltd	745,897	0.01
USD 6,255,0	20/4/2029 00 CBAM 2018-5 Ltd 'Series 2018-	738,250	0.01		'Series 2018-5A B' '144A' FRN 15/1/2032	995,376	0.02
USD 600,0	5A B1' '144A' FRN 17/4/2031 00 Cedar Funding IX CLO Ltd 'Series 2018-9A D' '144A'	6,134,591	0.09		CIFI Holdings Group Co Ltd 5.25% 13/5/2026 CIFI Holdings Group Co Ltd 6%	749,700	0.01
	FRN 20/4/2031 00 Central China Real Estate Ltd 7.25% 13/8/2024	592,567 170,200	0.01	·	16/7/2025 CIFI Holdings Group Co Ltd 6.45% 7/11/2024*	1,029,263 529,600	0.02
	OC China Aoyuan Group Ltd 5.98% 18/8/2025 OC China Aoyuan Group Ltd 7.95%	156,325	0.00		Clear Creek CLO 'Series 2015- 1A AR' '144A' FRN 20/10/2030 Clear Creek CLO 'Series 2015-	4,479,246	0.07
USD 1,968,0	19/2/2023 00 China Evergrande Group 7.5% 28/6/2023	1,135,060 305,040	0.02	USD 1,990,000	1A CR' '144A' FRN 20/10/2030 Country Garden Holdings Co Ltd 4.8% 6/8/2030*	3,974,516 1,343,250	0.06
	OO China Evergrande Group 9.5% 11/4/2022 OO China Evergrande Group 10%	62,000	0.00	,	Country Garden Holdings Co Ltd 5.125% 14/1/2027 Country Garden Holdings Co	231,345	0.00
	11/4/2023 00 China Evergrande Group 10.5%	398,170	0.01		Ltd 5.4% 27/5/2025 Country Garden Holdings Co	1,241,550	0.02
	11/4/2024 00 China Evergrande Group 11.5% 22/1/2023	49,290 179,025	0.00		Ltd 6.15% 17/9/2025 Country Garden Holdings Co Ltd 6.5% 8/4/2024*	1,945,125 331,000	0.03
, ,	OO China Evergrande Group 12% 22/1/2024 OO China SCE Group Holdings Ltd	567,455	0.01	USD 1,000,000	Dryden 40 Senior Loan Fund 'Series 2015-40A DR' '144A' FRN 15/8/2031	989,655	0.01
USD 1,807,0	7.25% 19/4/2023* 00 China SCE Group Holdings Ltd 7.375% 9/4/2024	789,600 1,201,655	0.01	USD 1,500,000	Dryden 50 Senior Loan Fund 'Series 2017-50A C' '144A' FRN 15/7/2030	1,500,772	0.02
USD 1,000,0	00 CIFC Funding 2013-II Ltd 'Series 2013-2A B1LR' '144A' FRN 18/10/2030	992,949	0.01		Dryden 58 Clo Ltd 'Series 2018- 58A C' '144A' FRN 17/7/2031 Dryden 70 CLO Ltd 'Series	4,260,334	0.06
USD 1,000,0	OO CIFC Funding 2013-III-R Ltd 'Series 2013-3RA B' '144A' FRN 24/4/2031	993,538	0.01		2018-70A D' '144A' FRN 16/1/2032 Eaton Vance CLO 2014-1R Ltd	502,250	0.01
USD 5,650,0	OO CIFC Funding 2013-IV Ltd 'Series 2013-4A A2RR' '144A'			1,000,000	'Series 2014-1RA D' '144A' FRN	000 110	0.04
USD 1,000,0	FRN 27/4/2031 00 CIFC Funding 2013-IV Ltd 'Series 2013-4A DRR' '144A'	5,607,945	0.08	USD 535,000	15/7/2030 Eaton Vance Clo 2015-1 Ltd 'Series 2015-1A CR' '144A'	986,116	0.01
USD 1,200,0	FRN 27/4/2031 00 CIFC Funding 2014-II-R Ltd 'Series 2014-2RA A3' '144A'	990,722	0.01	USD 500,000	FRN 20/1/2030 Eaton Vance CLO 2018-1 Ltd 'Series 2018-1A C' '144A' FRN	531,350	0.01
	FRN 24/4/2030	1,199,951	0.02		15/10/2030	496,971	0.01

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Fantasia Holdings Group Co				Goldentree Loan Management	, ,	
	Ltd 7.95% 5/7/2022 Fantasia Holdings Group Co	238,193	0.00		US Clo 3 Ltd 'Series 2018-3A C' '144A' FRN 20/4/2030	1,991,805	0.03
USD 1,580,000	Ltd 9.875% 19/10/2023 Fantasia Holdings Group Co	188,449	0.00	USD 1,000,000	Goldentree Loan Management US Clo 4 Ltd 'Series 2019-4A		
USD 500,000	Ltd 11.75% 17/4/2022 Fantasia Holdings Group Co	359,450	0.01	USD 5,000,000	CR' '144A' FRN 24/4/2031 Goldentree Loan Management	996,536	0.02
USD 825,000	Ltd 11.875% 1/6/2023 Fantasia Holdings Group Co	113,750	0.00		US CLO 5 Ltd 'Series 2019- 5A CR' '144A' FRN	4 005 050	0.00
USD 1,700,000	Ltd 12.25% 18/10/2022 Fantasia Holdings Group Co Ltd (Defaulted) 15%	187,688	0.00	USD 3,500,000	20/10/2032 Goldentree Loan Management US CLO 5 Ltd 3.404%	4,985,253	0.08
USD 4.509.225	18/12/2021 Flatiron Clo 17 Ltd 'Series	391,000	0.01	USD 800.000	20/10/2032 GoldenTree Loan Opportunities	3,470,476	0.05
,,,,,,	2017-1A AR' '144A' FRN 15/5/2030	4,515,923	0.07		IX Ltd 'Series 2014-9A BR2' '144A' FRN 29/10/2029	799,414	0.01
USD 3,105,455	Flatiron Clo 17 Ltd 'Series 2017-1A BR' '144A' FRN			USD 2,000,000	Goldentree Loan Opportunities X Ltd 'Series 2015-10A AR'		
USD 1,000,000	15/5/2030 Flatiron CLO 20 Ltd 'Series	3,104,971	0.05	USD 1,000,000	'144A' FRN 20/7/2031 Goldentree Loan Opportunities	1,988,066	0.03
LISD 4 000 000	2020-1A D' '144A' FRN 20/11/2033	1,012,836	0.02	LICD 2 425 000	X Ltd 'Series 2015-10A C1R' '144A' FRN 20/7/2031	998,495	0.02
050 1,000,000	Galaxy XX CLO Ltd 'Series 2015-20A CR' '144A' FRN 20/4/2031	995,531	0.02	050 2,125,000	Goldentree Loan Opportunities XI Ltd 'Series 2015-11A AR2' '144A' FRN 18/1/2031	2,111,610	0.03
USD 1,200,000	Galaxy XX CLO Ltd 'Series 2015-20A D1R' '144A' FRN	393,331	0.02	USD 2,000,000	GoldentTree Loan Management US CLO 1 Ltd 'Series 2021-	2,111,010	0.03
USD 1,000,000	20/4/2031 Galaxy XXII CLO Ltd 'Series	1,173,295	0.02	USD 7,500,000	11A C' '144A' FRN 20/10/2034 Golub Capital Partners CLO	1,994,357	0.03
	2016-22A BRR' '144A' FRN 16/4/2034	999,832	0.02		50B-R Ltd 'Series 2020-50A BR' '144A' FRN 20/4/2035	7,500,000	0.11
USD 1,000,000	Galaxy XXII CLO Ltd 'Series 2016-22A CRR' '144A' FRN	4 000 000	0.00	USD 2,500,000	Golub Capital Partners CLO 53B Ltd 'Series 2021-53A B'	2.400.207	0.04
USD 1,250,000	16/4/2034 Galaxy Xxiv Clo Ltd 'Series 2017-24A B' '144A' FRN	1,002,290	0.02	USD 1,000,000	'144A' FRN 20/7/2034 Golub Capital Partners CLO 53B Ltd 'Series 2021-53A C'	2,486,387	0.04
USD 250.000	15/1/2031 Galaxy Xxiv Clo Ltd 'Series	1,250,067	0.02	USD 9.750.000	'144A' FRN 20/7/2034 Golub Capital Partners CLO	989,438	0.01
	2017-24A C' '144A' FRN 15/1/2031	250,606	0.00	, , , , , , , , , , , , , , , , , , , ,	55B Ltd 'Series 2021-55A B' '144A' FRN 20/7/2034	9,747,823	0.15
USD 2,500,000	Galaxy XXVII CLO Ltd 'Series 2018-27A A' '144A' FRN			USD 3,000,000	Golub Capital Partners CLO 55B Ltd 'Series 2021-55A C'		
USD 8,437,000	16/5/2031 Generate CLO 2 Ltd 'Series	2,476,875	0.04	USD 4,300,000	'144A' FRN 20/7/2034 Golub Capital Partners CLO	2,967,808	0.04
LISD 1 750 000	2015-2A AR' '144A' FRN 22/1/2031 Generate CLO 3 Ltd 'Series	8,394,722	0.13	1160 035 000	55B Ltd 'Series 2021-55A D' '144A' FRN 20/7/2034 Greenwood Park CLO Ltd	4,269,796	0.06
030 1,730,000	2016-3A DR' '144A' FRN 20/10/2029	1,719,345	0.03	03D 923,000	'Series 2018-1A D' '144A' FRN 15/4/2031	914,377	0.01
USD 1,000,000	Generate CLO 5 Ltd FRN 22/10/2031	1,002,563	0.02	USD 6,000,000	Greywolf CLO V Ltd 'Series 2015-1A A1R' '144A' FRN	01.,011	0.0.
USD 1,000,000	Gilbert Park CLO Ltd 'Series 2017-1A A' '144A' FRN			USD 500,000	27/1/2031 Greywolf CLO V Ltd 'Series	5,969,850	0.09
USD 1,000,000	15/10/2030 Gilbert Park CLO Ltd 'Series	995,500	0.02		2015-1A BR' '144A' FRN 27/1/2031	495,237	0.01
LICE 4 005 270	2017-1A B' '144A' FRN 15/10/2030	1,000,072	0.02	USD 1,150,000	Greywolf CLO V Ltd 'Series 2015-1A CR' '144A' FRN	4 440 074	0.00
	Global Aircraft Leasing Co Ltd '144A' 6.5% 15/9/2024 Goldentree Loan Management	1,028,396	0.02	USD 1,000,000	27/1/2031 GREYWOLF CLO VII Ltd 'Series 2018-2A A1' '144A'	1,119,074	0.02
30D 1 ,000,000	US CLO 1 Ltd 'Series 2017- 1A CR2' '144A' FRN			USD 5.600.000	FRN 20/10/2031 Grippen Park CLO Ltd 'Series	994,197	0.01
USD 1,500,000	20/4/2034 Goldentree Loan Management	3,947,192	0.06	222 3,333,300	2017-1A A' '144A' FRN 20/1/2030	5,572,230	0.08
. ,	US Clo 10 Ltd 'Series 2021- 10A D' '144A' FRN 20/7/2034	1,462,866	0.02	USD 1,000,000	Grippen Park CLO Ltd 'Series 2017-1A C' '144A' FRN	•	
USD 3,000,000	Goldentree Loan Management US Clo 3 Ltd 'Series 2018-3A		_		20/1/2030	998,755	0.02
	AJ' '144A' FRN 20/4/2030	2,977,521	0.04				

USD 717,000 Horisine Branch Heleischald Property List Hermitischalds Loyally List 144A 575%, 2017,0202 2019, List Series	Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Property List / HawaiianAilles List Series 2018-27A C 494,022 0 0			, ,		_	-	, ,	
USD 1,312,000 Health & Happiness HAH international Holdings Ltd 1,300,418	030 717,000	Property Ltd / HawaiianMiles			030 300,000	Ltd 'Series 2018-27A C'	494,022	0.01
Section Color Co	USD 1,312,000	Health & Happiness H&H	729,175	0.01	USD 1,000,000	Ltd 'Series 2018-28A D'	000 826	0.01
USD 560,000 HPS Loan Management 6:2015 Ltd 'Senies 62-2016 BT. Ltd 'Senies 62-2016 BT. AttA FRN 5/22/231 645.899	USD 329,000	5.625% 24/10/2024 Hilong Holding Ltd 9.75%			USD 250,000	Madison Park Funding XXXI Ltd 'Series 2018-31A C' '144A'	,	
1444 FRN 5/20231 491,647 0.0	USD 650,000	HPS Loan Management 6-2015	265,061	0.00	USD 500,000	Madison Park Funding XXXI Ltd	249,542	0.00
"144A FRN 207/2030 1,497,215 0.02 USD 1,988,000 MAF Studk Ltd 4,838% 2,109,593 0.02 USD 5,000,000 Invesco CLO 2022-1 Ltd 'Series 2022-1A C '144A FRN 207/2030 7,000,000 10 10 10 10 10 10	USD 1,500,000	'144A' FRN 5/2/2031 HPS Loan Management 8-2016	645,899	0.01	USD 1,224,000	FRN 23/1/2031 MAF Sukuk Ltd 3.933%	,	0.01
2022-1A B" 144A FRN 201/0205 0.08 USD 1,000,000 Marble Point CLO XI Lid 'Series 2017-2A B" 144A FRN 201/0203 0.08 USD 1,700,000 Unesco CLO 2022-1 Lid 'Series 2021-2A D" 144A FRN 201/0203 0.08 USD 1,000,000 Unesco CLO 2022-1 Lid 'Series 2017-2A B" 144A FRN 201/0203 0.09 0.01 USD 1,000,000 Unesco CLO 2022-1 Lid 'Series 2021-2A D" 144A FRN 201/0203 0.02 USD 1,000,000 UsD 2,500,000 UsD 1,500,000 UsD 1,000,000			1,497,215	0.02	USD 1,968,000		1,263,474	0.02
USD 1,700,000 Invesco CLO 2022-1 Ltd Series 2021-AR C 144AF FRN 2047/2035 1,700,000 0.11 1,700,000 1,000,000	USD 5,000,000	2022-1A B' '144A' FRN	5 000 000	0.08	USD 4,000,000	Marble Point CLO XI Ltd 'Series	2,109,593	0.03
USD 1,700,000 Invesoo CLO 2022-1 Ltd 'Series 2021-204/2035	USD 7,000,000	Invesco CLO 2022-1 Ltd 'Series	3,000,000		USD 1,000,000	18/12/2030	3,969,092	0.06
Series 2019-1A BR" 144AF FRN 2010/2035 1,700,000 0.03 Series 2019-1A BR" 144AF FRN 2010/2035 0.02 USD 0,500,000 Marble Point CLO XVII Ltd Series 2021-1A FT 44AF FRN 12010/2035 0.03 USD 3,500,000 Marble Point CLO XVII Ltd Series 2020-1A FT 44AF FRN 12010/2037 0.04 Series 2020-1A FT 44AF FRN 12010/2030 0.04 Series 2020-1A FT 44AF FRN 12010/2030 0.05 Series 2020-1A FT 44AF FRN 2010/2030 0.05 Series 2020-1A FT 44AF Series 2020-	USD 1,700,000	Invesco CLO 2022-1 Ltd 'Series	7,000,000	0.11	USD 7 500 000	18/12/2030	990,505	0.01
USD 2,000,000 Invesor CLO Ltd 'Series 2021- 2A D' '144K FRN 157/2034 1,985,858 0.03 USD 1,000,000 Jay Park CLO Ltd 'Series 2016- 1A CR' '144K FRN 20/10/2027 992,829 0.01 USD 3,500,000 Madison Park Funding XIVI Ltd Series 2016- 1A CR' '144K FRN 20/10/2030 992,829 0.01 USD 10,000,000 Madison Park Funding XIVI Ltd Series 2016- 1A CR' '144K FRN 20/10/2030 1,991,102 1,000,000 Madison Park Funding XIVI Ltd Series 2016-1A CR' '144K FRN 20/10/2030 1,990,310 0.01 USD 1,000,000 Madison Park Funding XIVI Ltd Series 2016-1A CR' '144K FRN 20/10/2030 1,990,310 0.01 USD 1,000,000 Madison Park Funding XIVI Ltd Series 2016-2A CR' '144A FRN 20/10/2030 1,990,310 0.00 USD 1,000,000 Madison Park Funding XIVI Ltd Series 2016-2A CR' '144A FRN 20/10/2030 1,990,310 0.00 USD 1,000,000 Madison Park Funding XIVI Ltd Series 2016-2A CR' '144A FRN 20/10/2030 1,990,310 0.00 USD 2,000,000 USD	USD 1,500,000	20/4/2035 Invesco CLO 2022-1 Ltd 'Series	1,700,000	0.03		'Series 2019-1A BR' '144A' FRN 23/7/2032	7,467,232	0.11
USD 1,000,000 Jay Park CLO Ltd 'Series 2016-1	USD 2,000,000	20/4/2035	1,500,000	0.02	USD 6,500,000	'Series 2020-1A A' '144A' FRN	6,494,298	0.10
USD 745,000 Kaisa Group Holdings Ltd 8.5% 30/6/2022 175,075 0.00 USD 1,050,000 Melco Resorts Finance Ltd 5.375% 43/6/2025 99,975 0.00 USD 2,265,000 Kaisa Group Holdings Ltd 10.875% 25/10/2023 899,710 0.01 USD 1,0516,000 Melco Resorts Finance Ltd 5.375% 41/2/2029 1,318,920 0.00 USD 1,0516,000 Melco Resorts Finance Ltd 5.375% 41/2/2029 1,318,920 0.00 USD 1,0516,000 Melco Resorts Finance Ltd 5.375% 41/2/2029 1,318,920 0.00 USD 1,0516,000 Melco Resorts Finance Ltd 5.375% 41/2/2029 1,318,920 0.00 USD 1,0516,000 Melco Resorts Finance Ltd 5.375% 41/2/2029 1,318,920 0.00 USD 1,0516,000 Melco Resorts Finance Ltd 5.375% 41/2/2029 1,318,920 0.00 USD 1,0516,000 Melco Resorts Finance Ltd 5.375% 41/2/2029 1,318,920 0.00 USD 1,0516,000 Melco Resorts Finance Ltd 5.375% 41/2/2029 1,318,920 0.00 USD 1,0516,000 Melco Resorts Finance Ltd 5.375% 41/2/2029 1,318,920 0.00 USD 1,0516,000 Melco Resorts Finance Ltd 5.375% 41/2/2029 1,318,920 0.00 USD 1,0516,000 Melco Resorts Finance Ltd 5.375% 41/2/2029 1,318,920 0.00 USD 1,0516,000 Melco Resorts Finance Ltd 5.375% 41/2/2029 1,318,920 0.00 USD 1,0516,000 Melco Resorts Finance Ltd 5.375% 41/2/2029 1,318,920 0.00 USD 1,0516,000 Melco Resorts Finance Ltd 5.375% 41/2/2029 1,318,920 0.00 USD 1,0516,000 Melco Resorts Finance Ltd 5.375% 41/2/2023 19,000 0.00 USD 1,0516,000 Melco Resorts Finance Ltd 5.375% 41/2/2023 19,000 0.00 USD 1,050,000 Melco Resorts Finance Ltd 5.375% 41/2/2023 19,000 0.00 USD 1,000,000 Melco Resorts Finance Ltd 5.375% 41/2/2029 1,318,920 0.00 USD 1,050,000 Melco Resorts Finance Ltd 5.375% 41/2/2029 1,318,920 0.00 USD 1,050,000 Melco Resorts Finance Ltd 5.375% 41/2/2029 1,318,920 0.00 USD 1,050,000 Melco Resorts Finance Ltd 5.375% 41/2/2029 1,318,920 0.00 USD 1,050,000 Melco Resorts Finance Ltd 5.375% 41/2/2029 1,318,920 0.00 USD 1,050,000 Melco Resorts Finance Ltd 5.375% 41/2/2029 1,318,920 0.00 USD 1,050,000 Melco Resorts Finance Ltd 5.375% 41/2/2029 1,318,920 0.00 USD 1,050,000 Melco Resorts Finance Ltd 5.375% 41/2/2029 1,318,920 0.00 USD 1,050,000 Melco Resorts Financ	USD 1,000,000	Jay Park CLO Ltd 'Series 2016-	1,985,858	0.03	USD 3,500,000	'Series 2020-1A B' '144A'	3 485 294	0.05
USD 2,265,000 Kaisa Group Holdings Ltd 9.375% 30/6/2024 515,288 0.01 USD 3,900,000 Kaisa Group Holdings Ltd 10.875% 237/2023 899,710 0.01 USD 400,000 Kaisa Group Holdings Ltd 11.5% 301/2023 92,000 0.00 USD 550,000 Kaisa Group Holdings Ltd 11.5% 301/2023 92,000 0.00 USD 550,000 Kaisa Group Holdings Ltd 11.5% 301/2023 92,000 0.00 USD 1,700,000 Kaisa Group Holdings Ltd 11.5% 201/2022 939,500 0.01 USD 1,700,000 Kaisa Group Holdings Ltd 11.5% 201/2022 399,500 0.01 USD 1,000,000 King Talent Management Ltd FRN 4/12/2022 (Perpetual) FRN 4/12/2022 (Perpetual) USD 1,000,000 KKR CLO 23 Ltd "144A FRN 201/10/2031 997,649 0.02 USD 1,000,000 KVG Group Holdings Ltd 5.875% 10/11/2024 83,000 0.00 USD 897,000 KVG Group Holdings Ltd 7.75% 1/19/2023 425,869 0.01 USD 150,301 LCM XX LP "144A' FRN 201/20203 324,646 0.00 USD 1,000,000 Maison Park Funding XIII Ltd Series 2018-29A C" 144A' FRN 11/10/2030 995,977 0.02 USD 3,550,000 Madison Park Funding XXIX Ltd Series 2018-29A C" 144A' FRN 18/10/2030 995,977 0.02 USD 3,550,000 Madison Park Funding XXIX Ltd Series 2018-29A C" 144A' FRN 18/10/2030 2,987,320 0.05 USD 2,500,000 Madison Park Funding XXIX Ltd Series 2018-29A C" 144A' FRN 18/10/2030 2,987,320 0.05 USD 2,500,000 Madison Park Funding XXIX Ltd Series 2018-29A C" 144A' FRN 18/10/2030 2,987,320 0.05	USD 745,000	20/10/2027 Kaisa Group Holdings Ltd 8.5%				Melco Resorts Finance Ltd 4.875% 6/6/2025	, ,	0.00
USD 3,900,000 Kaisa Group Holdings Ltd 10.875% 23/7/2023 899,710 0.01 USD 400,000 Kaisa Group Holdings Ltd 11.5% 30/1/2023 92,000 0.00 USD 550,000 Kaisa Group Holdings Ltd (Defaulted) 11.7% 11/11/12025 127,709 0.00 USD 1,000,000 Milos CLO Ltd 'Series 2017-1A BR' 144AF FRN 20/10/2030 9,977,849 0.1 USD 1,000,000 Milos CLO Ltd 'Series 2017-1A USD 37,000 Kaisa Group Holdings Ltd 11.95% 22/10/2022 399,500 0.01 USD 1,000,000 Milos CLO Ltd 'Series 2017-1A USD 37,000 Kaisa Group Holdings Ltd 11.95% 22/10/2022 399,500 0.01 USD 1,000,000 Milos CLO Ltd 'Series 2017-1A USD 37,000 Kaisa Group Holdings Ltd 11.95% 22/10/2022 399,500 0.01 USD 1,000,000 Milos CLO Ltd 'Series 2017-1A USD 1,000,000 Milos CLO Ltd 'Series 2018-20 USD 1,000,000 Neuberger Berman CLO XVIII USD 1,000,000 Milos CLO Ltd 'Series 2016-22A CR' '144A' FRN 17/10/2030 498,678 USD 500,000 Medison Park Funding XIXI Ltd 'Series 2018-29A C '144A' FRN 13/10/2030 995,977 0.02 USD 3,550,000 Milos CLO Ltd 'Series 2018-29A C '144A' FRN 13/10/2030 995,977 0.02 USD 3,550,000 Mil	USD 2,265,000	Kaisa Group Holdings Ltd				5.375% 4/12/2029	1,318,920	0.02
USD 400,000 Kaisa Group Holdings Ltd 11.5% 301/2023 USD 550,000 Kaisa Group Holdings Ltd (Defaulted) 11.7% 11/11/2025 USD 1,700,000 Kaisa Group Holdings Ltd (Defaulted) 11.7% 11/11/2025 USD 1,700,000 Kaisa Group Holdings Ltd 11.95% 22/10/2022 399,500 USD 2,000,000 Milos CLO Ltd 'Series 2017-1A USD 937,000 King Talent Management Ltd FRN 41/2/2022 (Perpetual) S75,509 USD 1,000,000 KKR CLO 23 Ltd '144A' FRN 20/10/2031 USD 1,000,000 Milos CLO Ltd 'Series 2017-1A	USD 3,900,000	Kaisa Group Holdings Ltd				5.625% 17/7/2027*	1,025,271	0.02
USD 550,000 Kaisa Group Holdings Ltd (Defaulted) 11.7% 11/11/2025 127,709 0.00 USD 1,700,000 Kaisa Group Holdings Ltd 11,95% 22/10/2022 399,500 0.01 USD 937,000 King Talent Management Ltd FRN 4/12/2022 (Perpetual) 875,509 0.01 USD 1,000,000 KKR CLO 23 Ltd '144A' FRN 20/10/2030 989,534 0.0 USD 1,000,000 KKR CLO 23 Ltd '144A' FRN 20/10/2030 989,534 0.0 USD 200,000 KWG Group Holdings Ltd 5.875% 10/11/2024 83,000 0.00 USD 1,023,000 KWG Group Holdings Ltd 5.95% 10/8/2025 424,545 0.01 USD 150,931 LCM XX LP '144A' FRN 20/10/2030 498,878 0.0 USD 355,000 LCM XXV Ltd '144A' FRN 20/10/2030 324,646 0.00 USD 3,550,000 Madison Park Funding XXIX Ltd Series 2014-23A DR' 144A' FRN 1/10/2030 499,104 0.00 USD 3,550,000 Madison Park Funding XXIX Ltd Series 2018-29A C' '144A' FRN 1/10/2030 3,543,087 0.05 USD 2,500,000 Madison Park Funding XXIX Ltd Series 2018-29A C' '144A' FRN 1/10/2030 2,987,320 0.05 USD 2,500,000 Madison Park Funding XXIX Ltd Series 2018-29A C' '144A' FRN 1/10/2030 2,987,320 0.05 USD 2,500,000 Madison Park Funding XXIX Ltd Series 2018-29A C' '144A' FRN 1/10/2030 2,987,320 0.05 USD 2,500,000 Madison Park Funding XXIX Ltd Series 2018-29A C' '144A' FRN 1/10/2030 2,987,320 0.05 USD 2,500,000 Madison Park Funding XXIX Ltd Series 2018-29A C' '144A' FRN 1/10/2030 2,987,320 0.05 USD 2,500,000 Madison Park Funding XXIX Ltd Series 2018-29A C' '144A' FRN 1/10/2030 2,987,320 0.05	USD 400,000	Kaisa Group Holdings Ltd	,			18/6/2025*	1,532,711	0.02
11.95% 22/10/2022 399,500 0.01 USD 1,000,000 Milos CLO Ltd 'Series 2017-1A DR' '144A' FRN 20/10/2030 989,534 0.0	USD 550,000		127,709	0.00	USD 2,000,000		9,977,849	0.15
USD 1,000,000 KKR CLO 23 Ltd '144A' FRN 20/10/2021 997,649 0.02 USD 200,000 KWG Group Holdings Ltd 5.875% 10/11/2024 83,000 0.00 USD 363,635 Neuberger Berman CLO XVIII		11.95% 22/10/2022	399,500	0.01	USD 1,000,000	Milos CLO Ltd 'Series 2017-1A		0.03
20/10/2031 997,649 0.02 USD 241,000 Modern Land China Co Ltd (Defaulted) 12.85% 25/10/2021 45,820 0.0 USD 363,635 Neuberger Berman CLO XVIII Ltd 'Series 2014-18A A2R2' 144A' FRN 21/10/2030 363,631 0.0 USD 897,000 KWG Group Holdings Ltd 5,95% 10/8/2025 424,545 0.01 USD 500,000 Neuberger Berman CLO XVIII Ltd 'Series 2014-18A BAR2' 144A' FRN 21/10/2030 363,631 0.0 USD 500,000 Neuberger Berman CLO XVIII Ltd 'Series 2014-18A BAR2' 144A' FRN 21/10/2030 498,878 0.0 USD 350,000 LCM XXV Ltd '144A' FRN 2010/2027 150,026 0.00 USD 850,000 Neuberger Berman CLO XXII Ltd 'Series 2016-22A BR' 19/10/2025 317,200 0.00 USD 500,000 Neuberger Berman CLO XXII Ltd 'Series 2016-22A CR' 144A' FRN 17/10/2030 499,104 0.0 USD 500,000 Neuberger Berman Loan Advisers CLO 25 Ltd 'Series 2014-13A CR2' '144A' FRN 17/10/2030 499,104 0.0 USD 3,550,000 Madison Park Funding XXIX Ltd 'Series 2017-25A DR' '144A' FRN 1,990,310 0.0 USD 2,500,000 Madison Park Funding XXIX Ltd 'Series 2017-26A C' '144A' FRN 1,990,310 0.0 USD 2,500,000 Madison Park Funding XXIX Ltd 'Series 2017-26A C' '144A' FRN 1,990,310 0.0 USD 2,500,000 Madison Park Funding XXIX Ltd 'Series 2017-26A C' '144A' FRN 1,990,310 0.0		FRN 4/12/2022 (Perpetual)	875,509	0.01	USD 1,721,000	Modern Land China Co Ltd 9.8%	,	0.01
USD 1,023,000 KWG Group Holdings Ltd		20/10/2031	997,649	0.02	USD 241,000	Modern Land China Co Ltd		0.00
USD 897,000 KWG Group Holdings Ltd 7.875% 1/9/2023 425,869 0.01 USD 150,931 LCM XX LP '144A' FRN 20/10/2027 150,026 0.00 USD 325,000 LCM XXV Ltd '144A' FRN 20/7/2030 324,646 0.00 USD 1,040,000 Logan Group Co Ltd 5.25% 19/10/2025 317,200 0.00 USD 585,000 Logan Group Co Ltd 5.75% 14/1/2025* 184,275 0.00 USD 1,000,000 Madison Park Funding XIII Ltd 'Series 2014-13A CR2' '144A' FRN 19/4/2030 995,977 0.02 USD 3,550,000 Madison Park Funding XXIX Ltd 'Series 2018-29A C' '144A' FRN 18/10/2030 3,543,087 0.05 USD 2,500,000 Madison Park Funding XXVI Ltd USD 2,500,000 Madison Park Funding XXVI Ltd 18/10/2030 2,987,320 0.00		5.875% 10/11/2024	83,000	0.00	USD 363,635	Neuberger Berman CLO XVIII	.0,020	0.00
USD 150,931 LCM XX LP '144A' FRN 20/10/2027 150,026 0.00 USD 850,000 Neuberger Berman CLO XXII Ltd 'Series 2016-22A BR' 20/7/2030 324,646 0.00 USD 1,040,000 Logan Group Co Ltd 5.25% 19/10/2025 317,200 0.00 USD 585,000 Logan Group Co Ltd 5.75% 144/2 FRN 17/10/2030 499,104 0.00 USD 1,000,000 Madison Park Funding XIII Ltd 'Series 2014-13A CR2' '144A' FRN 19/4/2030 995,977 0.02 USD 3,550,000 Madison Park Funding XXIX Ltd 'Series 2018-29A C' '144A' FRN 18/10/2030 3,543,087 0.05 USD 2,500,000 Madison Park Funding XXVI Ltd 'Series 2017-26A C' '144A' FRN 18/10/2030 2,987,320 0.00 USD 2,500,000 Madison Park Funding XXVI Ltd 'Series 2017-26A C' '144A' FRN 18/10/2030 2,987,320 0.00	USD 897,000	KWG Group Holdings Ltd			USD 500,000	Neuberger Berman CLO XVIII	363,631	0.01
USD 325,000 LCM XXV Ltd '144A' FRN 20/7/2030 324,646 0.00 USD 1,040,000 Logan Group Co Ltd 5.25% 19/10/2025 317,200 0.00 USD 585,000 Logan Group Co Ltd 5.75% 144/1/2025* 184,275 0.00 USD 2,000,000 Neuberger Berman CLO XXII Ltd 'Series 2016-22A CR' 144A' FRN 17/10/2030 499,104 0.00 USD 2,000,000 Neuberger Berman Loan Advisers CLO 25 Ltd 'Series 2014-13A CR2' '144A' FRN 19/4/2030 995,977 0.02 USD 3,550,000 Madison Park Funding XXIX Ltd 'Series 2018-29A C' '144A' FRN 18/10/2030 3,543,087 0.05 USD 2,500,000 Madison Park Funding XXVI Ltd 'Series 2017-26A C' '144A' FRN 18/10/2030 2,987,320 0.00	USD 150,931	LCM XX LP '144A' FRN	,		1160 850 000	'144A' FRN 21/10/2030	498,878	0.01
USD 1,040,000 Logan Group Co Ltd 5.25%	USD 325,000	LCM XXV Ltd '144A' FRN			03D 630,000	Ltd 'Series 2016-22A BR'	848 103	0.01
14/1/2025* 184,275 0.00 USD 2,000,000 Neuberger Berman Loan 4dvisers CLO 25 Ltd 'Series 2014-13A CR2' '144A' FRN 19/4/2030 995,977 0.02 USD 3,550,000 Madison Park Funding XXIX Ltd 'Series 2018-29A C' '144A' FRN 18/10/2030 3,543,087 0.05 USD 2,000,000 Neuberger Berman Loan Advisers CLO 25 Ltd 'Series 2017-25A DR' '144A' FRN 18/10/2029 1,990,310 0.0 USD 3,000,000 Neuberger Berman Loan Advisers CLO 26 Ltd 'Series 2017-26A C' '144A' FRN USD 2,500,000 Madison Park Funding XXVI Ltd 18/10/2030 2,987,320 0.0	USD 1,040,000	Logan Group Co Ltd 5.25%			USD 500,000	Neuberger Berman CLO XXII	010,100	0.01
Series 2014-13A CR2' '144A' FRN FRN 19/4/2030 995,977 0.02 18/10/2029 1,990,310 0.00 USD 3,550,000 Madison Park Funding XXIX Ltd 'Series 2018-29A C' '144A' FRN 18/10/2030 3,543,087 0.05 USD 2,500,000 Madison Park Funding XXVI Ltd 18/10/2030 2,987,320 0.00		14/1/2025*			USD 2,000,000	Neuberger Berman Loan	499,104	0.01
USD 3,550,000 Madison Park Funding XXIX Ltd	USD 1,000,000	'Series 2014-13A CR2' '144A'	995,977	0.02		2017-25A DR' '144A' FRN	1,990,310	0.03
USD 2,500,000 Madison Park Funding XXVI Ltd 18/10/2030 2,987,320 0.0	USD 3,550,000	Madison Park Funding XXIX Ltd 'Series 2018-29A C' '144A'			USD 3,000,000	Neuberger Berman Loan Advisers CLO 26 Ltd 'Series	. , .	
FRN 29/7/2030 2,504,322 0.04	USD 2,500,000	Madison Park Funding XXVI Ltd 'Series 2017-26A AR' '144A'					2,987,320	0.05

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1 000 000	Neuberger Berman Loan			USD 1 400 000	OCP CLO 2014-6 Ltd 'Series		_
302 1,000,000	Advisers CLO 27 Ltd 'Series			.,,	2014-6A BR' '144A' FRN		
	2018-27A D' '144A' FRN				17/10/2030	1,398,853	0.02
USD 1 500 000	15/1/2030 Neuberger Berman Loan	994,619	0.02	USD 1,000,000	OCP CLO 2016-11 Ltd 'Series 2016-11A A1AR' '144A' FRN		
000 1,000,000	Advisers CLO 28 Ltd 'Series				26/10/2030	995,003	0.02
	2018-28A B' '144A' FRN			USD 1,500,000	OCP CLO 2016-12 Ltd 'Series		
116D 3 000 000	20/4/2030	1,496,650	0.02		2016-12A CR' '144A' FRN	1 504 200	0.00
050 3,000,000	Neuberger Berman Loan Advisers CLO 28 Ltd 'Series			USD 1.000.000	18/10/2028 OCP CLO 2018-15 Ltd 'Series	1,504,299	0.02
	2018-28A D' '144A' FRN			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	2018-15A A3' '144A' FRN		
	20/4/2030	2,985,430	0.05		20/7/2031	1,000,017	0.02
USD 6,250,000	Neuberger Berman Loan Advisers CLO 31 Ltd 'Series			USD 935,000	OCP CLO 2018-15 Ltd 'Series 2018-15A C' '144A' FRN		
	2019-31A BR' '144A' FRN				20/7/2031	922,327	0.01
	20/4/2031	6,225,131	0.09	USD 1,305,000	OCP CLO 2020-19 Ltd 'Series	,-	
USD 1,000,000	Neuberger Berman Loan				2020-19A DR' '144A' FRN	4 000 004	0.00
	Advisers CLO 31 Ltd 'Series 2019-31A CR' '144A' FRN			USD 5 500 000	20/10/2034 Octagon Investment Partners	1,286,301	0.02
	20/4/2031	993,983	0.01	002 0,000,000	26 Ltd 'Series 2016-1A BR'		
USD 2,162,500	Neuberger Berman Loan				'144A' FRN 15/7/2030	5,499,948	0.08
	Advisers CLO 37 Ltd 'Series 2020-37A CR' '144A' FRN			USD 1,250,000	Octagon Investment Partners		
	20/7/2031	2,151,969	0.03		26 Ltd 'Series 2016-1A CR' '144A' FRN 15/7/2030	1,240,692	0.02
USD 2,000,000	Neuberger Berman Loan	_, ,		USD 1,500,000	Octagon Investment Partners	.,,	
	Advisers CLO 39 Ltd 'Series				26 Ltd 'Series 2016-1A DR'		
	2020-39A D' '144A' FRN 20/1/2032	2,010,269	0.03	LISD 750 000	'144A' FRN 15/7/2030 Octagon Investment Partners	1,483,212	0.02
USD 1,000,000	Neuberger Berman Loan	2,010,209	0.03	03D 730,000	27 Ltd 'Series 2016-1A CR'		
,,	Advisers Clo 40 Ltd 'Series				'144A' FRN 15/7/2030	744,738	0.01
	2021-40A C' '144A' FRN	004.040	0.04	USD 2,500,000	Octagon Investment Partners		
USD 500 000	16/4/2033 Neuberger Berman Loan	994,010	0.01		28 Ltd 'Series 2016-1A C1R' '144A' FRN 24/10/2030	2,495,567	0.04
002 000,000	Advisers Clo 40 Ltd 'Series			USD 2,000,000	Octagon Investment Partners	_, .00,00.	0.0 .
	2021-40A D' '144A' FRN				33 Ltd 'Series 2017-1A B'		
LISD 1 000 000	16/4/2033 Neuberger Berman Loan	489,681	0.01	LISD 750 000	'144A' FRN 20/1/2031 Octagon Investment Partners	1,987,433	0.03
000 1,000,000	Advisers Clo 42 Ltd 'Series			000 700,000	33 Ltd 'Series 2017-1A C'		
	2021-42A C' '144A' FRN				'144A' FRN 20/1/2031	740,997	0.01
LICD 4 500 000	16/7/2035 Neuberger Berman Loan	989,332	0.01	USD 1,000,000	Octagon Investment Partners 34 Ltd 'Series 2017-1A B1'		
03D 4,500,000	Advisers Clo 44 Ltd 'Series				'144A' FRN 20/1/2030	993,450	0.01
	2021-44A C' '144A' FRN			USD 1,000,000	Octagon Investment Partners	,	
1100 0 000 000	16/10/2034	4,450,729	0.07		37 Ltd 'Series 2018-2A B'	000 004	0.04
USD 3,000,000	Neuberger Berman Loan Advisers Clo 44 Ltd 'Series			LISD 635 000	'144A' FRN 25/7/2030 Octagon Investment Partners	989,801	0.01
	2021-44A D' '144A' FRN			000 000,000	39 Ltd 'Series 2018-3A C'		
	16/10/2034	2,966,232	0.04		'144A' FRN 20/10/2030	633,795	0.01
USD 2,000,000	Neuberger Berman Loan Advisers CLO 47 Ltd 'Series			USD 4,475,000	Octagon Loan Funding Ltd 'Series 2014-1A BRR' '144A'		
	2022-47A B' '144A' FRN				FRN 18/11/2031	4,463,559	0.07
	14/4/2035	2,000,020	0.03	USD 1,000,000	Octagon Loan Funding Ltd	,,	
USD 2,000,000	Neuberger Berman Loan				'Series 2014-1A CRR' '144A'	000 040	0.01
	Advisers CLO 47 Ltd 'Series 2022-47A C' '144A' FRN			USD 300 000	FRN 18/11/2031 OHA Credit Partners XI Ltd	988,942	0.01
	14/4/2035	2,000,000	0.03	000 000,000	'Series 2015-11A DR' '144A'		
USD 1,000,000	Neuberger Berman Loan				FRN 20/1/2032	300,168	0.00
	Advisers CLO 47 Ltd 'Series 2022-47A E' '144A' FRN			USD 1,000,000	OHA Credit Partners XII Ltd 'Series 2015-12A CR' '144A'		
	14/4/2035	997,500	0.02		FRN 23/7/2030	995,740	0.02
USD 2,550,000	OCP CLO 2014-5 Ltd 'Series	,		USD 1,000,000	OHA Credit Partners XIV Ltd		
	2014-5A CR' '144A' FRN	0.400.040	0.04		'Series 2017-14A B' '144A'	007.000	0.04
LISD 1 200 000	26/4/2031 OCP CLO 2014-6 Ltd 'Series	2,488,218	0.04	USD 1 000 000	FRN 21/1/2030 OHA Credit Partners XIV Ltd	987,000	0.01
1,200,000	2014-6A A1R' '144A' FRN			100,000,000	'Series 2017-14A C' '144A'		
	17/10/2030	1,190,471	0.02		FRN 21/1/2030	992,486	0.01
USD 2,000,000	OCP CLO 2014-6 Ltd 'Series 2014-6A A2R' '144A' FRN			USD 1,000,000	OHA Loan Funding 2013-1 Ltd 'Series 2013-1A BR2' '144A'		
	17/10/2030	2,000,169	0.03		FRN 23/7/2031	997,100	0.02
						,	

Holdiı	ng Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	00 OHA Loan Funding 2013-1 Ltd	(/			Pikes Peak CLO 6 'Series	(002)	
03D 1,300,0	'Series 2013-1A CR2' '144A'			03D 1,000,000	2020-6A CR2' '144A' FRN		
	FRN 23/7/2031	1,497,322	0.02		18/5/2034	989,530	0.01
USD 750,0	OO OHA Loan Funding 2013-1 Ltd			USD 1,500,000	Pikes Peak CLO 6 'Series		
	'Series 2013-1A DR2' '144A' FRN 23/7/2031	739,752	0.01		2020-6A DR2' '144A' FRN 18/5/2034	1,495,420	0.02
USD 500,0	OO OHA Loan Funding 2013-2 Ltd	139,132	0.01	USD 1,500,000	Pikes Peak CLO 7 'Series	1,435,420	0.02
,	'Series 2013-2A CR' '144A'			, ,	2021-7A B' '144A' FRN		
1105 4 000 0	FRN 23/5/2031	497,963	0.01	1100 4 000 000	25/2/2034	1,503,503	0.02
USD 1,000,0	OO OZLM XX Ltd 'Series 2018-20A B' '144A' FRN 20/4/2031	989,244	0.01	USD 1,000,000	Pikes Peak CLO 7 'Series 2021-7A C' '144A' FRN		
USD 1.050.0	00 Palmer Square CLO 2014-1 Ltd	909,244	0.01		25/2/2034	993,948	0.01
,,,,,	'Series 2014-1A CR2' '144A'			USD 5,000,000	Pikes Peak CLO 8 'Series	, .	
	FRN 17/1/2031	1,047,770	0.02		2021-8A B' '144A' FRN		
USD 4,500,0	O Palmer Square CLO 2018-1 Ltd 'Series 2018-1A A2' '144A'			1160 3 400 000	20/7/2034 Pikes Peak CLO 8 'Series	4,973,949	0.07
	FRN 18/4/2031	4,492,900	0.07	03D 2,400,000	2021-8A C' '144A' FRN		
USD 1,500,0	00 Palmer Square CLO 2018-1	.,,			20/7/2034	2,374,628	0.04
	Ltd 'Series 2018-1A B' '144A'			USD 3,400,000	Pikes Peak CLO 8 'Series		
UCD 0 500 0	FRN 18/4/2031 00 Palmer Square CLO 2018-2 Ltd	1,490,169	0.02		2021-8A D' '144A' FRN 20/7/2034	3,350,061	0.05
03D 9,300,0	'Series 2018-2A A1A' '144A'			USD 4.000.000	Pikes Peak CLO 9 'Series	3,330,001	0.05
	FRN 16/7/2031	9,430,545	0.14	332 1,000,000	2021-9A B' '144A' FRN		
USD 3,000,0	00 Palmer Square CLO 2018-2 Ltd				27/10/2034	3,977,352	0.06
	'Series 2018-2A A2' '144A'	2 000 061	0.05	USD 802,000	Powerlong Real Estate	422.000	0.01
USD 2 000 0	FRN 16/7/2031 00 Palmer Square CLO 2018-2	3,000,061	0.05	USD 705 000	Holdings Ltd 6.25% 10/8/2024 Powerlong Real Estate	433,080	0.01
000 2,000,0	Ltd 'Series 2018-2A B' '144A'			000 700,000	Holdings Ltd 6.95% 23/7/2023	415,950	0.01
	FRN 16/7/2031	1,991,069	0.03	USD 911,000	Powerlong Real Estate Holdings		
USD 3,000,0	O Palmer Square CLO 2020-3 Ltd			LICD 2 000 000	Ltd 7.125% 8/11/2022*	610,370	0.01
	'Series 2020-3A BR' '144A' FRN 15/11/2031	2,994,302	0.05	USD 2,000,000	PPM CLO 2018-1 Ltd 'Series 2018-1A D' '144A' FRN		
USD 2,250,0	00 Palmer Square CLO 2020-3 Ltd	2,001,002	0.00		15/7/2031	1,995,342	0.03
	'Series 2020-3A CR' '144A'				PPM CLO 3 Ltd FRN 17/4/2034	1,489,679	0.02
LICD 0 400 0	FRN 15/11/2031	2,244,700	0.03	USD 1,000,000	PPM CLO 3 Ltd 'Series 2019-	4 000 207	0.00
USD 2,100,0	O Park Avenue Institutional Advisers CLO Ltd 2016-1			USD 4 000 000	3A BR' '144A' FRN 17/4/2034 PPM CLO 4 Ltd 'Series 2020-	1,002,307	0.02
	'Series 2016-1A A2R' '144A'			000 1,000,000	4A BR' '144A' FRN 18/10/2034	3,954,006	0.06
	FRN 23/8/2031	2,095,639	0.03	USD 2,000,000	PPM CLO 4 Ltd 'Series 2020-		
USD 6,800,0	00 Peace Park CLO Ltd 'Series			LICD 4 450 000	4A CR' '144A' FRN 18/10/2034	1,993,076	0.03
	2021-1A C' '144A' FRN 20/10/2034	6,755,142	0.10	USD 1,450,000	PPM CLO 5 Ltd 'Series 2021- 5A C' '144A' FRN 18/10/2034	1,434,169	0.02
USD 2,000,0	00 Peace Park CLO Ltd 'Series	0,700,142	0.10	USD 1,250,000	PPM CLO 5 Ltd 'Series 2021-	1,404,100	0.02
	2021-1A D' '144A' FRN				5A D' '144A' FRN 18/10/2034	1,226,161	0.02
1100 700 4	20/10/2034	1,945,813	0.03	USD 1,308,000	Redsun Properties Group Ltd	505.000	0.04
USD 763,4	28 Pearl Holding II Ltd 6% 30/3/2022 (Perpetual)	38,065	0.00	USD 1 000 000	10.5% 3/10/2022 Regata XII Funding Ltd 'Series	535,626	0.01
USD 608,0	00 Pearl Holding III Ltd 9%	00,000	0.00	000 1,000,000	2019-1A DR' '144A' FRN		
	22/10/2025	426,257	0.01		15/10/2032	988,580	0.01
USD 7,330,0	O Pikes Peak CLO 1 'Series			USD 13,000,000	Regata XII Funding Ltd 1.341%	12 000 241	0.10
	2018-1A A' '144A' FRN 24/7/2031	7,263,744	0.11	USD 6 375 000	15/10/2032 Regatta IX Funding Ltd 'Series	12,899,341	0.19
USD 5,000,0	00 Pikes Peak Clo 2 'Series 2018-	7,200,711	0.11	002 0,0:0,000	2017-1A B' '144A' FRN		
	2A B1R' '144A' FRN				17/4/2030	6,375,677	0.10
UCD 5 000 0	18/10/2034	4,968,875	0.07	USD 995,000	Regatta VIII Funding Ltd 'Series		
03D 5,000,0	O Pikes Peak Clo 2 'Series 2018- 2A CR' '144A' FRN				2017-1A B' '144A' FRN 17/10/2030	987,537	0.01
	18/10/2034	4,982,466	0.08	USD 1,000,000	Regatta X Funding Ltd 'Series	001,001	0.01
USD 500,0	00 Pikes Peak CLO 3 'Series				2017-3A C' '144A' FRN		
	2019-3A CRR' '144A' FRN	500.040	0.04	1100 750 000	17/1/2031	997,817	0.02
USD 2 750 0	25/10/2034 00 Pikes Peak CLO 5 'Series	500,046	0.01	USD 750,000	Regatta X Funding Ltd 'Series 2017-3A D' '144A' FRN		
000 2,700,0	2020-5A B' '144A' FRN				17/1/2031	742,162	0.01
	20/4/2033	2,740,380	0.04	USD 1,600,000	Regatta XI Funding Ltd 'Series	,	
USD 1,500,0	O Pikes Peak CLO 5 'Series				2018-1A B' '144A' FRN	4 000 000	0.00
	2020-5A E' '144A' FRN 20/4/2033	1,488,737	0.02	LISD 1 000 000	17/7/2031 Regatta XIII Funding Ltd 'Series	1,600,020	0.02
USD 1 000 0	00 Pikes Peak CLO 6 'Series	1,700,737	0.02	1,000,000	2018-2A C' '144A' FRN		
0.000,1							
000 1,000,0	2020-6A BR2' '144A' FRN 18/5/2034	999,802	0.02		15/7/2031	989,641	0.01

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
		(/		~	•	(552)	
USD 1,000,000	Regatta XV Funding Ltd 'Series 2018-4A C' '144A' FRN 25/10/2031	1,000,574	0.02	USD 1,500,000	Southwick Park CLO LLC 'Series 2019-4A ER' '144A' FRN 20/7/2032	1,492,530	0.02
USD 3,300,000	Regatta XVI Funding Ltd 'Series 2019-2A B' '144A' FRN			USD 210,498	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd '144A'	, ,	
USD 2,250,000	15/1/2033 Regatta XVI Funding Ltd 'Series 2019-2A C' '144A' FRN	3,299,648	0.05	USD 1,000,000	8% 20/9/2025 Stewart Park CLO Ltd 'Series 2015-1A DR' '144A' FRN	229,030	0.00
USD 2,250,000	15/1/2033 Regatta XVI Funding Ltd 'Series	2,251,754	0.03	USD 1,835,000	15/1/2030 Sunac China Holdings Ltd 6.65%	981,844	0.01
1100 4 000 000	2019-2A D' '144A' FRN 15/1/2033	2,268,105	0.03	USD 1,158,000	3/8/2024 Sunac China Holdings Ltd 7%	724,825	0.01
	Riserva Clo Ltd 'Series 2016-3A DRR' '144A' FRN 18/1/2034 Rockford Tower CLO 2018-1	987,437	0.01	USD 618,000	9/7/2025 Sunac China Holdings Ltd 7.5% 1/2/2024	451,620 250,290	0.01
000 0,000,000	Ltd 'Series 2018-1A A' '144A' FRN 20/5/2031	5,959,500	0.09	USD 1,000,000	Symphony CLO XXVIII Ltd 'Series 2021-28A D' '144A'	200,200	0.00
USD 2,900,000	Rockford Tower CLO 2018-1 Ltd 'Series 2018-1A B' '144A' FRN 20/5/2031	2,895,398	0.04	USD 2,000,000	FRN 23/10/2034 Tallman Park CLO Ltd 'Series 2021-1A C' '144A' FRN	997,317	0.02
USD 4,600,000	Rockford Tower CLO 2018-2 Ltd 'Series 2018-2A A' '144A'	2,000,000	0.04	USD 225,000	20/4/2034 Tencent Holdings Ltd '144A'	1,980,398	0.03
USD 400,000	FRN 20/10/2031 Rockford Tower CLO 2018-2 Ltd 'Series 2018-2A C' '144A'	4,572,267	0.07	USD 1,000,000	3.84% 22/4/2051 TIAA CLO IV Ltd 'Series 2018- 1A A2' '144A' FRN 20/1/2032	202,967 995,970	0.00
USD 1,500,000	FRN 20/10/2031 Rockford Tower CLO 2018-2	400,304	0.01	USD 2,500,000	TICP CLO IX Ltd 'Series 2017- 9A A' '144A' FRN 20/1/2031	2,480,112	0.02
LICD 400 000	Ltd 'Series 2018-2A D' '144A' FRN 20/10/2031	1,505,180	0.02		TICP CLO IX Ltd 'Series 2017- 9A B' '144A' FRN 20/1/2031	1,500,087	0.02
	Ronshine China Holdings Ltd 8.1% 9/6/2023 Ronshine China Holdings Ltd	103,800	0.00	05D 1,000,000	TICP CLO V 2016-1 Ltd 'Series 2016-5A DR' '144A' FRN 17/7/2031	992,112	0.01
	8.75% 25/10/2022 Ronshine China Holdings Ltd	731,593	0.01		TICP CLO X Ltd 'Series 2018- 10A D' '144A' FRN 20/4/2031	1,003,244	0.02
USD 1,500,000	8.95% 22/1/2023* RR 3 Ltd 'Series 2018-3A BR2' '144A' FRN 15/1/2030	369,359 1,485,602	0.01		TICP CLO XI Ltd 'Series 2018- 11A A' '144A' FRN 20/10/2031 TICP CLO XI Ltd 'Series 2018-	1,547,614	0.02
USD 500,000	RR 5 Ltd 'Series 2018-5A C' '144A' FRN 15/10/2031	494,537	0.01		11A C' '144A' FRN 20/10/2031 TICP CLO XI Ltd 'Series 2018-	2,787,416	0.04
	Sable International Finance Ltd '144A' 5.75% 7/9/2027	487,511	0.01	USD 2,681,000	11A D' '144A' FRN 20/10/2031 Times China Holdings Ltd 6.75% 8/7/2025*	641,124	0.01
	Seazen Group Ltd 6% 12/8/2024 Seazen Group Ltd 6.45%	222,000	0.00	USD 623,000	75% 6/1/2025 Transocean Inc '144A' 11.5% 30/1/2027*	1,005,375 621,190	0.02
USD 1,676,000	11/6/2022* Shimao Group Holdings Ltd	466,100	0.01	USD 1,000,000	TRESTLES CLO II Ltd 'Series 2018-2A C' '144A' FRN		
USD 476,000	3.45% 11/1/2031* Shimao Group Holdings Ltd 5.6% 15/7/2026*	444,140 142,800	0.01	EUR 900,000	25/7/2031 UPCB Finance VII Ltd 3.625% 15/6/2029	992,621 978,042	0.01
USD 260,000	Shui On Development Holding Ltd 5.5% 29/6/2026	229,320	0.00	USD 8,000,000	Upland CLO Ltd 'Series 2016- 1A A2R' '144A' FRN	070,012	0.01
	Shui On Development Holding Ltd 5.75% 12/11/2023*	448,392	0.01	USD 1,500,000	20/4/2031 Voya CLO 2015-3 Ltd 'Series	7,984,288	0.12
, ,	Shui On Development Holding Ltd 6.15% 24/8/2024 Sound Point CLO II Ltd 'Series	1,601,333	0.02	USD 500 000	2015-3A A3R' '144A' FRN 20/10/2031 Voya CLO 2016-3 Ltd 'Series	1,494,840	0.02
332 1,000,000	2013-1A A1R' '144A' FRN 26/1/2031	994,008	0.01	002 000,000	2016-3A A1R' '144A' FRN 18/10/2031	497,265	0.01
USD 6,126,000	Sound Point Clo XXI Ltd 'Series 2018-3A A1A' '144A' FRN	0.405.000	0.00	USD 5,200,000	Webster Park CLO Ltd 'Series 2015-1A A1BR' '144A' FRN	5 400 004	0.00
USD 4,000,000	26/10/2031 Southwick Park CLO LLC 'Series 2019-4A CR' '144A'	6,105,600	0.09	USD 1,250,000	20/7/2030 Webster Park CLO Ltd 'Series 2015-1A CR' '144A' FRN	5,160,824	0.08
USD 2,500,000	FRN 20/7/2032 Southwick Park CLO LLC	3,966,473	0.06	USD 1,500,000	20/7/2030 Whetstone Park CLO Ltd	1,229,258	0.02
	'Series 2019-4A DR' '144A' FRN 20/7/2032	2,478,369	0.04	1180 70 000	'Series 2021-1A D' '144A' FRN 20/1/2035	1,466,943	0.02
				70,000 עפט	Wynn Macau Ltd '144A' 4.875% 1/10/2024	64,946	0.00

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% N Asse
USD 200,000	Wynn Macau Ltd '144A' 5.125% 15/12/2029	168,000	0.00	USD 1,568,000	Colombia Government International Bond 3.875%		
USD 2,606,000	Wynn Macau Ltd 5.5% 15/1/2026	2,368,984	0.04	USD 410,000	25/4/2027 Colombia Government	1,502,422	0.
USD 125,000	Wynn Macau Ltd '144A' 5.625% 26/8/2028	108,750	0.00		International Bond 4.125% 15/5/2051	304,530	0.
	XP Inc '144A' 3.25% 1/7/2026 York CLO 1 Ltd 'Series 2014-1A	1,887,482	0.03	USD 1,668,000	Colombia Government International Bond 4.5%		
USD 1,171,000	BRR' '144A' FRN 22/10/2029 Yuzhou Group Holdings Co Ltd	1,898,028	0.03	USD 3,920,000	15/3/2029 Colombia Government	1,600,634	0
USD 380,000	6.35% 13/1/2027 Yuzhou Group Holdings Co Ltd	199,070	0.00		International Bond 8.125% 21/5/2024	4,330,238	0
USD 1,040,000	7.813% 21/1/2023* Yuzhou Group Holdings Co Ltd	72,200	0.00	USD 1,710,000	Ecopetrol SA 4.625% 2/11/2031 Ecopetrol SA 5.375% 26/6/2026	1,340,267 1,752,664	0
USD 1,900,000	7.85% 12/8/2026 Yuzhou Group Holdings Co Ltd	184,600	0.00	USD 1,326,000	SURA Asset Management SA '144A' 4.875% 17/4/2024	1,367,600	C
USD 370,000	8.5% 26/2/2024 Zhenro Properties Group Ltd	351,429	0.01		Cypriie	13,151,506	C
USD 595,000	6.63% 7/1/2026 Zhenro Properties Group Ltd 7.35% 5/2/2025	44,400 65,450	0.00	EUR 375,000	Cyprus Bank of Cyprus Pcl FRN 24/6/2027	380,688	C
USD 2,053,000	Zhenro Properties Group Ltd 8.7% 3/8/2022	284,099	0.00		Denmark	360,000	
USD 400,000	2.1% 3/8/2022 Zhenro Properties Group Ltd 9.15% 6/5/2023	50,000	0.00		Danske Bank A/S '144A' FRN 8/12/2023	1,392,719	C
	9.1370 0/3/2023	754,091,372	11.36		Danske Bank A/S FRN 26/6/2025 (Perpetual)*	11,733,816	C
LISD 250 000	Chile Celulosa Arauco y Constitucion			EUR 400,000	Nykredit Realkredit AS FRN 15/4/2026 (Perpetual)*	454,104	C
	SA 3.875% 2/11/2027 Chile Government International	256,145	0.00			13,580,639	(
	Bond 2.55% 27/7/2033 Chile Government International	1,558,320	0.02	USD 1,000,000	Dominican Republic Aeropuertos Dominicanos Siglo		
	Bond 3.1% 7/5/2041 Chile Government International	2,034,367	0.03	USD 1,408,000	XXI SA '144A' 6.75% 30/3/2029 Banco de Reservas de la	991,705	C
USD 405,000	Bond 3.5% 31/1/2034 Chile Government International	462,480	0.01	LISD 1 124 000	Republica Dominicana 7% 1/2/2023 Dominican Republic	1,441,440	C
USD 1,499,000	Bond 4% 31/1/2052* Colbun SA '144A' 3.15%	394,774	0.01	000 1,124,000	International Bond '144A' 4.5% 30/1/2030	1,045,275	C
USD 435,000	19/1/2032 Corp Nacional del Cobre de	1,385,252	0.02	USD 1,720,000	Dominican Republic International Bond '144A'	1,040,270	
USD 830,000	Chile '144A' 3.75% 15/1/2031 Embotelladora Andina SA '144A'	438,806	0.01	USD 601.000	4.875% 23/9/2032 Dominican Republic	1,576,079	C
USD 1,165,650	3.95% 21/1/2050 GNL Quintero SA 4.634%	774,151	0.01	,	International Bond 5.3% 21/1/2041	519,716	C
USD 1,540,000	31/7/2029* Sociedad Quimica y Minera de Chile SA '144A' 3.5%	1,182,815	0.02	USD 1,110,000	Dominican Republic International Bond '144A'		
USD 925.000	10/9/2051 VTR Comunicaciones SpA	1,309,185	0.02	USD 852,000	5.5% 22/2/2029 Dominican Republic	1,106,581	(
	'144A' 4.375% 15/4/2029	876,438 10,672,733	0.01	1100 005 000	International Bond 5.95% 25/1/2027	895,665	(
USD 1 252 000	China Huachen Energy Co Ltd	10,012,100	0.10	USD 005,000	Dominican Republic International Bond '144A' 6% 22/2/2033	655,607	(
030 1,202,000	(Defaulted) 6.625% 18/5/2020	513,320	0.01	USD 2,000,000	Dominican Republic International Bond 6.4%		
USD 1,300,000	Industrial & Commercial Bank of China Ltd FRN	0.0,020	0.01		5/6/2049	1,895,000 10,127,068	(
	24/9/2026 (Perpetual)*	1,296,750	0.02		Egypt		
		1,810,070	0.03	USD 1,650,000	Egypt Government International Bond 5.25% 6/10/2025	1,584,000	(
USD 305,000	Colombia Banco Davivienda SA '144A' EDN 22/4/2031 (Perpetual)	200 254	0.00	USD 1,540,000	Egypt Government International Bond 5.875% 11/6/2025	1,511,125	(
USD 800,000	FRN 22/4/2031 (Perpetual) Colombia Government International Bond 3.25%	288,351	0.00	EUR 2,267,000	Egypt Government International Bond '144A' 6.375% 11/4/2031	2,029,139	(

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Assets
riolaling	-	(005)	ASSOLS	_	-	(005)	ASSUL
EUR 275,000	Finland Citycon Oyj FRN			USD 621,000	Constellium SE '144A' 5.625% 15/6/2028	626,148	0.0
EUR 275.000	24/11/2024 (Perpetual)* Finnair Oyj 4.25% 19/5/2025	283,619 300,158	0.00 0.00	USD 1,527,000	Constellium SE '144A' 5.875% 15/2/2026	1,544,064	0.02
USD 357,000	Nokia Oyj 4.375% 12/6/2027	369,495	0.01	USD 1,500,000	Credit Agricole SA '144A' FRN 23/1/2024 (Perpetual)	1,612,132	0.02
	Nokia Oyj 6.625% 15/5/2039 Nordea Bank Abp FRN	351,308	0.01	USD 13,394,000	Credit Agricole SA '144A' FRN		
USD 6,075,000	26/3/2026 (Perpetual)* Nordea Bank Abp '144A' FRN	1,727,232	0.03	USD 10,340,000	23/12/2025 (Perpetual)* Credit Agricole SA '144A' FRN	15,235,675	0.23
USD 3.290.000	26/3/2026 (Perpetual) Nordea Bank Abp '144A' FRN	6,545,813	0.10	GBP 200,000	23/3/2029 (Perpetual) Electricite de France SA FRN	9,693,750	0.18
	1/3/2029 (Perpetual) Nordea Bank Abp '144A' 1.5%	2,875,460	0.04		29/1/2026 (Perpetual) Electricite de France SA FRN	266,477	0.00
	30/9/2026	757,138	0.01		15/12/2026 (Perpetual)	204,829	0.0
EUR 200,000	SBB Treasury Oyj 1.125% 26/11/2029	191,778	0.00		Electricite de France SA FRN 15/6/2030 (Perpetual)*	1,369,776	0.0
		13,402,001	0.20	,	Faurecia SE 2.75% 15/2/2027	343,378	0.0
	F	, ,	5.20	,	Faurecia SE 3.75% 15/6/2028	252,344	0.0
,	France Accor SA 0.7% 7/12/2027	199,504	0.00		Getlink SE 3.5% 30/10/2025 Goldstory SASU 5.375%	490,927	0.0
EUR 400,000	Air France-KLM 3.875% 1/7/2026	428,247	0.01	EUR 133,000	1/3/2026 Iliad Holding SASU 5.125%	304,096	0.0
EUR 166,000	Altice France SA/France 2.5% 15/1/2025	178,499	0.00	USD 3.064.000	15/10/2026 Iliad Holding SASU '144A' 6.5%	149,023	0.0
EUR 545,000	Altice France SA/France 4.125% 15/1/2029	562,824	0.01	, ,	15/10/2026 Iliad Holding SASU '144A' 7%	3,068,167	0.0
EUR 367,000	Altice France SA/France				15/10/2028	1,236,683	0.0
USD 402,000	4.25% 15/10/2029 Altice France SA/France '144A'	379,804	0.01		Korian SA FRN 15/3/2024 (Perpetual)*	497,548	0.0
JSD 3,820,000	5.125% 15/1/2029 Altice France SA/France '144A'	362,401	0.01	EUR 600,000	La Financiere Atalian SASU 5.125% 15/5/2025*	613,983	0.0
USD 756,000	5.125% 15/7/2029 Altice France SA/France '144A'	3,465,313	0.05	EUR 100,000	Laboratoire Eimer Selas 5% 1/2/2029	104,072	0.0
,	5.5% 15/1/2028	709,748	0.01	EUR 229.000	Loxam SAS 3.75% 15/7/2026	250,940	0.0
USD 4,155,000	Altice France SA/France '144A'	,			Loxam SAS 4.25% 15/4/2024	111,643	0.0
	5.5% 15/10/2029	3,822,829	0.06	EUR 402,000	Loxam SAS 4.5% 15/2/2027	448,229	0.0
EUR 800,000	Altice France SA/France 5.875% 1/2/2027	923,867	0.01		Loxam SAS 5.75% 15/7/2027* Midco GB SASU 7.75%	215,844	0.0
USD 846,000	Altice France SA/France '144A' 8.125% 1/2/2027	893,304	0.01	FUR 400 000	1/11/2027 Novafives SAS 5% 15/6/2025*	114,424 376,177	0.0
EUR 300,000	Banijay Group SAS 6.5% 1/3/2026*	333,585	0.01		Paprec Holding SA 3.5% 1/7/2028		0.0
USD 200,000	BNP Paribas SA FRN			EUR 100,000	Parts Europe SA FRN	228,190	
USD 1,825,000	30/9/2022 (Perpetual) BNP Paribas SA '144A' FRN	158,526	0.00	EUR 224,000	20/7/2027 Picard Groupe SAS 3.875%	112,892	0.0
USD 4,200,000	16/8/2028 (Perpetual) BNP Paribas SA '144A' FRN	2,001,797	0.03	EUR 525,000	1/7/2026 Quatrim SASU 5.875%	243,953	0.0
	25/2/2031 (Perpetual)	3,895,500	0.06		15/1/2024*	584,675	0.0
USD 350,000	BNP Paribas SA '144A' 3.375%				RCI Banque SA FRN 18/2/2030	426,470	0.0
USD 275,000	9/1/2025 BNP Paribas SA 4.25%	355,775	0.01		Renault SA 2.375% 25/5/2026 Rubis Terminal Infra SAS	215,110	0.
USD 750.000	15/10/2024 BPCE SA '144A' FRN	286,070	0.00		5.625% 15/5/2025 Societe Generale SA FRN	270,375	0.
,	19/10/2027 BPCE SA '144A' 2.375%	714,791	0.01		18/12/2023 (Perpetual)* Societe Generale SA '144A'	3,493,019	0.
	14/1/2025	444,060	0.01	,	FRN 18/12/2023 (Perpetual)	316,875	0.
	Burger King France SAS FRN 1/11/2026	112,180	0.00		Societe Generale SA '144A' FRN 29/9/2025 (Perpetual)*	6,948,234	0.
,	CAB SELAS 3.375% 1/2/2028 Casino Guichard Perrachon SA	264,342	0.00	USD 2,161,000	Societe Generale SA FRN 29/9/2025 (Perpetual)	2,373,934	0.
EUR 391.000	FRN 31/1/2024 (Perpetual) Casino Guichard Perrachon SA	173,171	0.00	USD 7,484,000	Societe Generale SA '144A' FRN 26/5/2026 (Perpetual)	7,092,213	0.
	5.25% 15/4/2027 CGG SA 7.75% 1/4/2027	366,230 222,133	0.01 0.00	USD 510,000	Societe Generale SA '144A' FRN 9/6/2027	475,758	0.0
USD 350,000	CGG SA '144A' 8.75% 1/4/2027	343,730	0.00	USD 5,200,000	Societe Generale SA '144A'		
	Chrome Bidco SASU 3.5% 31/5/2028	622,929	0.01	USD 430,000	FRN 18/11/2030 (Perpetual)* SPCM SA '144A' 3.125%	4,999,280	0.0
EUR 128,000	Chrome Holdco SASU 5% 31/5/2029	133,188	0.00	EUR 146,000	15/3/2027 Tereos Finance Groupe I SA	407,790	0.0
1100 4 007 000	Constellium SE '144A' 3.75%			,	7.5% 30/10/2025*	170,589	0.0

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	TotalEnergies Capital	· · · · ·			Nidda Healthcare Holding		
	International SA 3.127%				GmbH 3.5% 30/9/2024	318,387	0.01
	29/5/2050	72,481	0.00	EUR 132,000	PCF GmbH FRN 15/4/2026	146,385	0.00
EUR 288,000	Vallourec SA 8.5% 30/6/2026	328,086	0.01	EUR 229,000	PCF GmbH 4.75% 15/4/2026*	249,581	0.00
		94,209,464	1.42		ProGroup AG 3% 31/3/2026*	325,522	0.01
	Germany			EUR 394,000	Renk AG/Frankfurt am Main	445,639	0.01
USD 10 400 000	Allianz SE '144A' FRN			EUR 258 000	5.75% 15/7/2025* Schenck Process Holding	445,639	0.01
	17/11/2025 (Perpetual)	9,737,000	0.15	LOT 200,000	GmbH/Darmstadt 5.375%		
USD 4,000,000	Allianz SE '144A' FRN				15/6/2023*	286,266	0.01
	30/10/2027 (Perpetual)	3,480,000	0.05	EUR 372,780			
EUR 200,000	CeramTec BondCo GmbH	220.054	0.00		Verwaltungsgesellschaft 674	100 500	0.04
EUR 264 000	5.25% 15/12/2025 Cheplapharm Arzneimittel	229,054	0.00	ELID 050 000	mbH 6% 30/7/2026*	422,566	0.01
LOIX 204,000	GmbH 4.375% 15/1/2028	288,117	0.01	EUR 859,000	Tele Columbus AG 3.875% 2/5/2025*	905,330	0.01
USD 734,000	Cheplapharm Arzneimittel	200,111	0.01	FUR 100 000	thyssenkrupp AG 2.5%	905,550	0.01
	GmbH '144A' 5.5%			20.1.100,000	25/2/2025*	112,275	0.00
	15/1/2028	718,035	0.01	EUR 1,148,000	thyssenkrupp AG 2.875%	,	
EUR 6,000,000	Commerzbank AG FRN				22/2/2024	1,291,947	0.02
EUD 000 000	9/10/2025 (Perpetual)	6,902,810	0.10	EUR 270,000	TK Elevator Holdco GmbH		
EUR 200,000	DEMIRE Deutsche Mittelstand			LIOD 4 055 000	6.625% 15/7/2028*	303,375	0.01
	Real Estate AG 1.875% 15/10/2024	216,347	0.00	USD 1,855,000	TK Elevator Holdco GmbH '144A' 7.625% 15/7/2028	1 902 424	0.03
USD 9.000.000	Deutsche Bank AG FRN	210,547	0.00	FUR 688 000	TK Elevator Midco GmbH	1,892,434	0.03
,,	30/10/2025 (Perpetual)	8,865,000	0.13	LOT 000,000	4.375% 15/7/2027	772,210	0.01
EUR 1,400,000	Deutsche Bank AG (Restricted)			EUR 200,000	ZF Finance GmbH 2% 6/5/2027	206,961	0.00
	FRN 30/11/2026 (Perpetual)	1,484,614	0.02	EUR 100,000	ZF Finance GmbH 2.75%		
USD 400,000	Deutsche Bank AG FRN				25/5/2027	106,239	0.00
EUD 100 000	24/5/2028	400,826	0.01	EUR 300,000	ZF Finance GmbH 3% 21/9/2025	333,533	0.01
EUR 100,000	Deutsche Bank AG FRN 19/5/2031	123,509	0.00			47,920,962	0.72
USD 200.000	Deutsche Bank AG 4.5%	123,303	0.00		Greece		
	1/4/2025	205,069	0.00	EUR 220,000	Public Power Corp SA 3.375%		
USD 1,700,000	Deutsche Bank AG/New York				31/7/2028	230,105	0.00
	NY FRN 18/9/2024	1,691,520	0.03	EUR 283,000	Public Power Corp SA 3.875%		
USD 255,000	Deutsche Bank AG/New York	044.740	0.00		30/3/2026*	306,651	0.01
1160 300 000	NY FRN 24/11/2026 Deutsche Bank AG/New York	244,712	0.00			536,756	0.01
03D 200,000	NY FRN 1/12/2032	200,595	0.00		Guatemala		
EUR 500,000	Deutsche Lufthansa AG 2%	200,000	0.00	USD 1,255,000	Guatemala Government Bond		
,	14/7/2024*	552,927	0.01		'144A' 4.65% 7/10/2041	1,149,404	0.02
EUR 200,000	Deutsche Lufthansa AG 2.875%			USD 622,000	Guatemala Government Bond		
	11/2/2025*	221,273	0.00		'144A' 5.375% 24/4/2032	642,428	0.01
EUR 100,000	Deutsche Lufthansa AG 2.875%	400 700	0.00			1,791,832	0.03
ELID 500 000	16/5/2027 Deutsche Lufthansa AG 3.5%	106,732	0.00		Guernsey		
LOIX 300,000	14/7/2029	537,792	0.01	USD 250,000	Credit Suisse Group Funding		
EUR 200,000	Deutsche Lufthansa AG 3.75%	007,702	0.0.		Guernsey Ltd 3.8% 15/9/2022	253,412	0.00
,	11/2/2028	219,721	0.00	USD 1,100,000	Pershing Square Holdings Ltd/		
EUR 400,000	DIC Asset AG 2.25%				Fund '144A' 5.5% 15/7/2022	1,112,911	0.02
EUD 400 000	22/9/2026*	403,825	0.01			1,366,323	0.02
,	Douglas GmbH 6% 8/4/2026 Gruenenthal GmbH 3.625%	108,189	0.00		Hong Kong		
EUR 215,000	15/11/2026*	235,154	0.00	USD 250,000	Chong Hing Bank Ltd FRN		
EUR 421.000	Gruenenthal GmbH 4.125%	255,154	0.00		15/7/2024 (Perpetual)	254,549	0.00
2011 121,000	15/5/2028	451,290	0.01	USD 865,000	Nanyang Commercial Bank Ltd		
EUR 156,000	HT Troplast GmbH 9.25%			1100 0 044 000	FRN 2/6/2022 (Perpetual)	872,947	0.01
	15/7/2025*	178,517	0.00	USD 2,011,000	Wanda Group Overseas Ltd 7.5% 24/7/2022	1,875,258	0.03
EUR 453,000	IHO Verwaltungs GmbH	505 500	2.24	USD 2 190 000	Yango Justice International Ltd	1,073,230	0.03
HCD 300 000	3.875% 15/5/2027	505,533	0.01	GGD 2,100,000	(Defaulted) 7.5% 15/4/2024	294,495	0.01
030 300,000	IHO Verwaltungs GmbH '144A' 4.75% 15/9/2026	301,410	0.01	USD 920,000	Yango Justice International Ltd		
USD 200 000	IHO Verwaltungs GmbH '144A'	301,410	0.01		7.875% 4/9/2024	138,000	0.00
002 200,000	6% 15/5/2027	204,788	0.00	USD 1,206,000	Yango Justice International Ltd		
EUR 200,000	Nidda BondCo GmbH 5%	,			8.25% 25/11/2023	180,900	0.00
	30/9/2025	203,366	0.00	USD 200,000	Yango Justice International Ltd	20,000	0.00
EUR 150,000	Nidda BondCo GmbH 7.25%			11SD 1 833 000	10.25% 15/9/2022 Yanlord Land HK Co Ltd 6.8%	30,000	0.00
EUD 504 000	30/9/2025*	162,866	0.00	000 1,000,000	27/2/2024*	1,755,097	0.03
EUK 591,000	Nidda Healthcare Holding	004 704	2.24		-	5,401,246	0.08
	GmbH 3.5% 30/9/2024*	621,721	0.01				

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<u> </u>		, ,				` '	
USD 925,000	Hungary Hungary Government			05D 345,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust		
	International Bond '144A'	705 000	0.04	EUD 1 252 000	4.45% 1/10/2025	358,010	0.01
	3.125% 21/9/2051*	765,239	0.01	EUR 1,252,000	AIB Group Plc FRN 9/10/2024 (Perpetual)	1,411,158	0.02
USD 330.000	India Adani Electricity Mumbai Ltd			USD 625,000	AIB Group Plc '144A' FRN	641 600	0.01
	3.867% 22/7/2031	300,762	0.00	EUR 3,469,000	10/4/2025 AIB Group Plc FRN 23/6/2025	641,629	0.01
USD 250,000	Adani Green Energy UP Ltd / Prayatna Developers Pvt			EUD 192 000	(Perpetual)*	4,063,470	0.06
	Ltd / Parampujya Solar Energ			EUR 162,000	Anchorage Capital Europe CLO 2 DAC FRN 15/4/2034	202,242	0.00
USD 700.000	6.25% 10/12/2024* GMR Hyderabad International	262,112	0.00	EUR 200,000	Anchorage Capital Europe CLO	245 227	0.00
	Airport Ltd 4.75% 2/2/2026	679,287	0.01	USD 75,000	2021-4 DAC FRN 25/4/2034 Aon Plc 3.875% 15/12/2025	215,237 78,008	0.00
USD 1,350,000	HDFC Bank Ltd FRN 25/8/2026 (Perpetual)	1,259,887	0.02		Aguadust Furancan CL O	190,632	0.00
USD 300,000	HPCL-Mittal Energy Ltd 5.25%			EUR 113,000	Aqueduct European CLO 2-2017 DAC 'Series 2017-2X		
USD 317 000	28/4/2027 JSW Steel Ltd 5.95%	299,250	0.00	1100 0 004 000	E' FRN 15/10/2030	122,781	0.00
	18/4/2024	326,906	0.01	USD 6,231,000	Ardagh Metal Packaging Finance USA LLC '144A' 4%		
USD 957,000	Manappuram Finance Ltd 5.9% 13/1/2023	966,092	0.02	=::=	1/9/2029	5,815,330	0.09
USD 814,000	Muthoot Finance Ltd 4.4%			EUR 296,000	Ardagh Metal Packaging Finance USA LLC / Ardagh		
1120 980 000	2/9/2023* Power Finance Corp Ltd 6.15%	820,715	0.01		Metal Packaging Finance Plc		
	6/12/2028	1,102,211	0.02	EUR 185.000	2% 1/9/2028* Ardagh Metal Packaging	301,505	0.01
USD 400,000	ReNew Power Synthetic '144A' 6.67% 12/3/2024	410,612	0.01		Finance USA LLC / Ardagh		
USD 1,450,000	ReNew Power Synthetic 6.67%				Metal Packaging Finance Plc 3% 1/9/2029	186,081	0.00
LISD 1 310 000	12/3/2024* Shriram Transport Finance Co	1,488,468	0.02	USD 1,526,000	Ardagh Packaging Finance Plc /	100,00	0.00
	Ltd 5.1% 16/7/2023	1,329,882	0.02		Ardagh Holdings USA Inc '144A' 4.125% 15/8/2026	1,474,734	0.02
USD 660,000	Summit Digitel Infrastructure Pvt Ltd 2.875% 12/8/2031	596,538	0.01	GBP 116,000	Ardagh Packaging Finance Plc /	.,,	
	1 Vt Eta 2.07070 1270/2001	9,842,722	0.15		Ardagh Holdings USA Inc '144A' 4.75% 15/7/2027	141,102	0.00
	Indonesia	-,- :=,: ==		USD 200,000	Ardagh Packaging Finance Plc /	, -	
USD 319,000	Alam Sutera Realty Tbk PT 8%				Ardagh Holdings USA Inc '144A' 5.25% 30/4/2025	202,274	0.00
USD 499.000	2/5/2024 Bank Tabungan Negara Persero	267,891	0.00	USD 400,000	Ardagh Packaging Finance Plc /	,	
	Tbk PT 4.2% 23/1/2025	490,267	0.01		Ardagh Holdings USA Inc '144A' 5.25% 15/8/2027	376,768	0.01
USD 912,000	Indonesia Government International Bond 3.5%			USD 4,000,000	Ardagh Packaging Finance Plc /		
1100 0 400 000	11/1/2028	944,000	0.01		Ardagh Holdings USA Inc '144A' 5.25% 15/8/2027	3,767,680	0.06
USD 2,492,000	Indonesia Government International Bond 4.1%			EUR 360,000	Avoca CLO XV DAC FRN		0.04
	24/4/2028	2,666,790	0.04	EUR 200,000	15/4/2031 Bank of Ireland Group Plc FRN	386,555	0.01
USD 790,000	Indonesia Government International Bond 4.75%				19/5/2025 (Perpetual)	244,391	0.00
1100 040 000	11/2/2029	880,047	0.01	EUR 1,200,000	Bank of Ireland Group Plc FRN 1/9/2025 (Perpetual)*	1,392,710	0.02
USD 910,000	Indonesia Government International Bond 5.125%			USD 870,000	Bank of Ireland Group Plc		
1105 4 040 000	15/1/2045	1,016,925	0.02	EUR 250,000	'144A' FRN 30/9/2027 Bilbao CLO I DAC FRN	816,510	0.01
USD 1,840,000	Pertamina Persero PT 3.1% 27/8/2030	1,766,400	0.03	, ELID 000 000	20/7/2031	272,831	0.01
USD 920,000	Perusahaan Perseroan Persero	,,		EUR 300,000	BlueMountain EUR 2021-1 CLO DAC FRN 15/4/2034	323,427	0.01
	PT Perusahaan Listrik Negara 6.25% 25/1/2049*	1,034,312	0.02	EUR 300,000	Capital Four CLO II DAC FRN		
		9,066,632	0.14	USD 281,000	15/1/2034 Castlelake Aviation Finance	324,640	0.01
					DAC '144A' 5% 15/4/2027	267,356	0.01
	Ireland			EUR 200,000	CIFC European Funding CLO III DAC FRN 15/1/2034	222,421	0.00
USD 270,000	AerCap Ireland Capital DAC /		1				
USD 270,000		257,226	0.00	USD 100,000	Endo Dac / Endo Finance LLC /	,	
	AerCap Ireland Capital DAC / AerCap Global Aviation Trust 3% 29/10/2028 AerCap Ireland Capital DAC /	257,226	0.00	USD 100,000	Endo Dac / Endo Finance LLC / Endo Finco Inc '144A' 5.875% 15/10/2024	97,616	0.00
	AerCap Ireland Capital DAC / AerCap Global Aviation Trust 3% 29/10/2028	257,226 1,136,761	0.00	,	Endo Finco Inc '144A' 5.875% 15/10/2024 Endo Dac / Endo Finance LLC /		0.00
USD 1,125,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust 3% 29/10/2028 AerCap Ireland Capital DAC / AerCap Global Aviation Trust 3.15% 15/2/2024 AerCap Ireland Capital DAC /			,	Endo Finco Inc '144A' 5.875% 15/10/2024	97,616	0.00
USD 1,125,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust 3% 29/10/2028 AerCap Ireland Capital DAC / AerCap Global Aviation Trust 3.15% 15/2/2024			USD 1,408,000	Endo Finco Inc '144A' 5.875% 15/10/2024 Endo Dac / Endo Finance LLC / Endo Finco Inc '144A' 9.5%		

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EUR 300,000 He EUR 162,824 Inv EUR 150,000 Inv	arvest CLO XVI DAC FRN 15/10/2031 enley CLO IV DAC FRN						Assets
EUR 300,000 He EUR 162,824 Inv EUR 150,000 Inv	15/10/2031 enley CLO IV DAC FRN			FUR 300 000	Autostrade per l'Italia SpA		
EUR 162,824 Inv EUR 150,000 Inv USD 475,000 Jai	•	108,564	0.00		1.75% 1/2/2027 Autostrade per l'Italia SpA	324,536	0.00
EUR 150,000 Inv	25/4/2034 vesco Euro Clo III DAC FRN	320,494	0.01		2% 4/12/2028 Autostrade per l'Italia SpA	377,227	0.01
USD 475,000 Ja	15/7/2032 vesco Euro CLO V DAC FRN	182,214	0.00		2% 15/1/2030 Banca Monte dei Paschi di	786,998	0.01
	15/1/2034	162,948	0.00		Siena SpA 2.625%	404.007	0.04
•	Finance DAC '144A' 5% 15/1/2028	478,451	0.01	EUR 100,000	28/4/2025* Banca Monte dei Paschi di Siena SpA 3.625%	424,297	0.01
	azz Securities DAC '144A' 4.375% 15/1/2029	2,746,248	0.04	EUR 100,000	24/9/2024 Banco BPM SpA FRN	108,777	0.00
	CPR Senior Secured Financing DAC '144A'			EUR 300,000	14/9/2030 Banco BPM SpA FRN	116,043	0.00
USD 1,412,000 LC	5.125% 15/7/2029 CPR Senior Secured	3,157,376	0.05	EUR 1,758,000	14/1/2031* Banco BPM SpA FRN	327,026	0.00
•	Financing DAC '144A' 6.75% 15/10/2027	1,454,784	0.02	EUR 550,000	29/6/2031 Banco BPM SpA FRN	1,865,810	0.03
	ukoil Capital DAC '144A' 2.8% 26/4/2027	806,800	0.01	EUR 375,000	19/1/2032 BPER Banca FRN 25/7/2032	586,294 399,575	0.01 0.01
	arino Park CLO DAC FRN 16/1/2034	219,671	0.00	EUR 157,000	Brunello Bidco SpA FRN 15/2/2028*	174,639	0.00
USD 2,014,000 Me	etalloinvest Finance DAC '144A' 3.375% 22/10/2028	755,250	0.01		Castor SpA FRN 15/2/2029 Cedacri Mergeco SPA FRN	111,812	0.00
EUR 100,000 Ne	euberger Berman Loan Advisers Euro CLO FRN				15/5/2028 Centurion Bidco SpA 5.875%	363,153	0.01
	17/4/2034 CP Euro CLO 2017-2 DAC	107,090	0.00	EUR 320,000	30/9/2026* doValue SpA 3.375% 31/7/2026*	386,364 347,836	0.01 0.01
	FRN 15/1/2032 CP Euro CLO 2017-2 DAC	108,010	0.00		doValue SpA 5% 4/8/2025 F-Brasile SpA / F-Brasile US	114,601	0.00
	FRN 15/1/2032 CP Euro CLO 2019-3 DAC	160,540	0.00	EUR 333,000	LLC '144A' 7.375% 15/8/2026 FIS Fabbrica Italiana Sintetici	1,511,103	0.02
	FRN 20/4/2033 nosagro OAO Via Phosagro	215,182	0.00	EUR 100,000	SpA 5.625% 1/8/2027 Gamma Bidco SpA 5.125%	367,265	0.01
;	Bond Funding DAC '144A' 3.05% 23/1/2025 rovidus CLO V DAC FRN	256,125	0.00	EUR 571,000	15/7/2025 Gamma Bidco SpA 6.25% 15/7/2025	109,707 639,733	0.00
•	15/2/2035 ockford Tower Europe CLO	106,059	0.00	EUR 234,000	IMA Industria Macchine Automatiche SpA FRN	039,733	0.01
2	2021-1 DAC FRN 20/4/2034 bound Point Euro CLO V	109,157	0.00	FUR 277 000	15/1/2028* IMA Industria Macchine	260,130	0.00
, , , , , , , , , , , , , , , , , , ,	Funding DAC FRN 25/7/2035 rgin Media Vendor Financing	218,406	0.00	201(277,000	Automatiche SpA 3.75% 15/1/2028	292,209	0.00
	Notes III DAC 4.875% 15/7/2028	276,273	0.01	EUR 164,000	Inter Media and Communication SpA 6.75% 9/2/2027*	182,132	0.00
USD 4,588,000 Vir	rgin Media Vendor Financing Notes IV DAC '144A' 5%	2. 0,2. 0	0.0.	EUR 1,000,000	Intesa Sanpaolo SpA FRN 20/1/2025 (Perpetual)*	1,155,322	0.02
	15/7/2028	4,375,094	0.07	EUR 4,620,000	Intesa Sanpaolo SpA FRN 11/1/2027 (Perpetual)	5,778,338	0.09
Isi	le of Man	43,941,368	0.66	EUR 500,000	Intesa Sanpaolo SpA FRN 1/3/2028 (Perpetual)	563,562	0.03
USD 460,000 An	ngloGold Ashanti Holdings Plc 3.75% 1/10/2030	435,275	0.01	EUR 950,000	Intesa Sanpaolo SpA FRN 1/9/2031 (Perpetual)	1,092,225	0.02
Isı	rael	100,210	0.01	USD 1,145,000	Intesa Sanpaolo SpA '144A' FRN 1/6/2032	1,032,223	0.02
· ,	ank Leumi Le-Israel BM '144A' FRN 29/1/2031	1,831,574	0.03	USD 365,000	Intesa Sanpaolo SpA '144A' FRN 1/6/2042	319,609	0.00
	nergean Israel Finance Ltd '144A' 4.5% 30/3/2024*	1,252,800	0.02	USD 880,000	Intesa Sanpaolo SpA '144A' 3.125% 14/7/2022	884,864	0.01
	Bond 2.75% 3/7/2030*	914,379	0.01	USD 265,000	Intesa Sanpaolo SpA '144A' 4% 23/9/2029	266,204	0.00
	eviathan Bond Ltd '144A' 5.75% 30/6/2023*	1,499,514	0.02	USD 500,000	Intesa Sanpaolo SpA '144A' 5.017% 26/6/2024	513,361	0.01
lán.	alv	5,498,267	0.08	GBP 600,000	Intesa Sanpaolo SpA 5.148% 10/6/2030	844,362	0.01
EUR 300,000 Au	aly utostrade per l'Italia SpA 1.625% 25/1/2028	320,148	0.00	USD 200,000	Intesa Sanpaolo SpA '144A' 5.71% 15/1/2026*	210,396	0.00
EUR 100,000 Au	1.625% 25/1/2028 utostrade per l'Italia SpA 1.75% 26/6/2026	109,375	0.00	EUR 200,000	Nexi SpA 24/2/2028 (Zero Coupon)	189,776	0.00

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Portfolio of Investments 28 February 2022

		Market	% of			Market	% of
Holdina	Description	Value	Net Assets	Holding	Description	Value	Net Assets
	•	(002)			-	(/	
EUR 450,000	Poste Italiane SpA 2.625% 24/6/2170	435,929	0.01	EUR 400,000	SoftBank Group Corp 3.125% 19/9/2025	432,586	0.01
EUR 492,000	Rekeep SpA 7.25% 1/2/2026*	578,717	0.01	EUR 160,000	SoftBank Group Corp 3.375%	102,000	0.01
EUR 398,750	Sisal SpA/Milano 7% 31/7/2023	450,255	0.01	·	6/7/2029	152,935	0.00
EUR 300,000	Societa Cattolica Di			EUR 200,000	SoftBank Group Corp 4%		
	Assicurazione SPA FRN 14/12/2047	351,479	0.01	ELID 200 000	19/9/2029 SoftBank Group Corp 4.5%	198,892	0.00
FUR 470 000	Telecom Italia SpA/Milano	331,479	0.01	LOIX 200,000	20/4/2025	225,366	0.00
	1.625% 18/1/2029*	460,753	0.01	EUR 665,000	SoftBank Group Corp 4.75%	,	
EUR 175,000	Telecom Italia SpA/Milano				30/7/2025*	755,605	0.01
ELID 125 000	2.875% 28/1/2026 Telecom Italia SpA/Milano	193,800	0.00	EUR 300,000	SoftBank Group Corp 5% 15/4/2028	327,908	0.01
LON 120,000	3.625% 25/5/2026	142,206	0.00	USD 500.000	Sumitomo Mitsui Financial	327,300	0.01
USD 489,000	Telecom Italia SpA/Milano	,,			Group Inc 2.348% 15/1/2025	497,401	0.01
=::= :	'144A' 5.303% 30/5/2024	501,104	0.01	USD 364,000	Sumitomo Mitsui Financial		
EUR 2,316,000	UniCredit SpA FRN 3/6/2023	2 602 050	0.04	LICD 275 000	Group Inc 2.632% 14/7/2026	362,533	0.01
USD 10 991 000	(Perpetual)* UniCredit SpA FRN 3/6/2024	2,683,850	0.04	030 275,000	Sumitomo Mitsui Financial Group Inc 2.75% 15/1/2030*	267,097	0.00
	(Perpetual)*	11,679,037	0.18	USD 196,000	Sumitomo Mitsui Financial		
EUR 500,000	UniCredit SpA FRN 3/6/2025				Group Inc 3.544% 17/1/2028	202,074	0.00
EUD 1 012 000	(Perpetual)*	554,863	0.01	USD 525,000	Takeda Pharmaceutical Co Ltd 3.175% 9/7/2050	457.667	0.01
EUR 1,013,000	UniCredit SpA FRN 3/6/2026 (Perpetual)*	2,193,543	0.03	USD 720 000	Takeda Pharmaceutical Co Ltd	457,667	0.01
USD 355,000	UniCredit SpA '144A' FRN	2,100,010	0.00	005 720,000	5% 26/11/2028	805,336	0.01
	22/9/2026	339,411	0.01			14,992,082	0.23
EUR 1,600,000	UniCredit SpA FRN 3/6/2027	4 554 005	0.00		Jersey		
USD 215 000	(Perpetual)* UniCredit SpA '144A' FRN	1,554,235	0.02	USD 531.000	Aptiv Plc 3.1% 1/12/2051	434,791	0.01
002 2.0,000	3/6/2027	199,859	0.00	USD 380,000	Aptiv Plc / Aptiv Corp 3.25%	,	
	UniCredit SpA FRN 15/1/2032	214,089	0.00		1/3/2032	376,365	0.00
USD 307,000	UniCredit SpA '144A' FRN 3/6/2032	270.042	0.00	USD 4,000,000	Boyce Park Clo Ltd 'Series 2022-1A B1' '144A' FRN		
USD 400.000	UniCredit SpA '144A' FRN	279,012	0.00		21/4/2035	4,000,000	0.06
	30/6/2035	394,377	0.01	USD 3,000,000	Boyce Park Clo Ltd 'Series	, ,	
USD 1,880,000	UniCredit SpA '144A' 3.75%				2022-1A C' '144A' FRN	0.000.000	0.05
EUD 100 000	12/4/2022	1,884,870	0.03	USD 1 500 000	21/4/2035 Boyce Park Clo Ltd 'Series	3,000,000	0.05
EUR 100,000	Verde Bidco SpA 4.625% 1/10/2026	110,201	0.00	000 1,000,000	2022-1A D' '144A' FRN		
		48,660,155	0.73		21/4/2035	1,500,000	0.02
	lanan	10,000,100	0.70	USD 1,500,000	Boyce Park Clo Ltd 'Series		
USD 2 335 000	Japan Asahi Mutual Life Insurance Co				2022-1A E' '144A' FRN 21/4/2035	1,500,000	0.02
202 2,000,000	FRN 5/9/2023 (Perpetual)	2,432,650	0.04	USD 5,000,000	Canyon Capital CLO 2022-1	1,000,000	0.02
USD 200,000	Mitsubishi UFJ Financial Group				Ltd 'Series 2022-1A B' '144A'		
1100 075 000	Inc FRN 20/7/2032	184,563	0.00	1100 0 000 000	FRN 15/4/2035	5,000,000	0.08
USD 675,000	Mitsubishi UFJ Financial Group Inc 1.412% 17/7/2025	648,716	0.01	05D 2,000,000	Canyon Capital CLO 2022-1 Ltd 'Series 2022-1A C' '144A'		
USD 350,000	Mitsubishi UFJ Financial Group	040,710	0.01		FRN 15/4/2035	2,000,000	0.03
	Inc 2.048% 17/7/2030	319,987	0.01	USD 1,000,000	Canyon Capital CLO 2022-1		
USD 400,000	Mitsubishi UFJ Financial Group	400 407	0.04		Ltd 'Series 2022-1A D' '144A'	4 000 000	0.00
LISD 200 000	Inc 2.623% 18/7/2022 Mitsubishi UFJ Financial Group	402,467	0.01	GRP 181 000	FRN 15/4/2035 CPUK Finance Ltd 4.5%	1,000,000	0.02
OOD 200,000	Inc 3.195% 18/7/2029	200,020	0.00	GBI 101,000	28/8/2027	237,975	0.00
USD 2,345,000	Nissan Motor Co Ltd '144A'			GBP 320,000	CPUK Finance Ltd 4.875%		
LICD 975 000	3.043% 15/9/2023	2,363,716	0.04	CDD 050 000	28/8/2025	423,462	0.01
030 675,000	Nissan Motor Co Ltd '144A' 4.345% 17/9/2027	894,621	0.01	GBP 658,000	Galaxy Bidco Ltd 6.5% 31/7/2026	882,833	0.01
USD 200,000	Nissan Motor Co Ltd '144A'	00 .,02 .	0.0.	USD 1,881,000	Galaxy Pipeline Assets Bidco	302,000	0.0.
	4.81% 17/9/2030	208,765	0.00		Ltd 2.94% 30/9/2040	1,730,520	0.03
USD 200,000	Nomura Holdings Inc 1.653%	100 106	0.00		Kane Bidco Ltd 5% 15/2/2027	236,123	0.00
USD 540.000	14/7/2026 Nomura Holdings Inc 2.608%	189,186	0.00	GBP 211,000	Kane Bidco Ltd 6.5% 15/2/2027*	284,444	0.00
0.0,000	14/7/2031	496,849	0.01	USD 125,000	Petrofac Ltd '144A' 9.75%	,	
USD 985,000	NTT Finance Corp '144A'				15/11/2026	117,781	0.00
ELID 425 000	1.162% 3/4/2026	928,676	0.01			22,724,294	0.34
EUR 425,000	Rakuten Group Inc FRN 22/4/2027 (Perpetual)	419,522	0.01		Kazakhstan		
EUD 200 000	SoftBank Group Corp 2.125%	,022	0.01	USD 570,000	KazMunayGas National Co JSC		
EUR 298,000				I .	(4.4.4.A) O EO/ 4.4/4/0000		0.04
	6/7/2024*	318,860	0.01		'144A' 3.5% 14/4/2033	518,700	0.01
	6/7/2024* SoftBank Group Corp 2.875% 6/1/2027	318,860 298,084	0.01		144A 3.5% 14/4/2033	518,700	0.01

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Holding	Description	Market Value (USD)		Holding	Description	Market Value (USD)	% of Net Assets
	Kuwait			EUR 250,000	Dana Financing Luxembourg		•
USD 600,000	Burgan Bank SAK FRN 9/7/2024 (Perpetual)	584,282	0.01	USD 220,000	Sarl 3% 15/7/2029 DH Europe Finance II Sarl	259,485	0.00
LICD 1 345 000	Liberia Royal Caribbean Cruises Ltd			USD 1,083,000	2.05% 15/11/2022 EIG Pearl Holdings Sarl '144A'	221,277	0.00
	'144A' 5.375% 15/7/2027	1,324,623	0.02	USD 1,903,000	3.545% 31/8/2036 EIG Pearl Holdings Sarl '144A'	1,062,694	0.02
,	Royal Caribbean Cruises Ltd '144A' 5.5% 31/8/2026	663,300	0.01	USD 2,202,000	4.387% 30/11/2046* Endo Luxembourg Finance Co	1,859,992	0.03
	Royal Caribbean Cruises Ltd '144A' 5.5% 1/4/2028	2,539,040	0.04		I Sarl / Endo US Inc '144A' 6.125% 1/4/2029	2,079,007	0.03
	Royal Caribbean Cruises Ltd '144A' 9.125% 15/6/2023	1,239,885	0.02	EUR 600,000	European TopSoho Sarl (Defaulted) 4% 21/9/2021	579,189	0.01
	Royal Caribbean Cruises Ltd '144A' 10.875% 1/6/2023	364,907	0.01	USD 2,315,000	EverArc Escrow Sarl '144A' 5% 30/10/2029	2,154,802	0.03
USD 813,000	Royal Caribbean Cruises Ltd '144A' 11.5% 1/6/2025	901,991	0.01	EUR 675,000	Garfunkelux Holdco 3 SA 6.75% 1/11/2025	762,225	0.01
		7,033,746	0.11	GBP 334,000	Garfunkelux Holdco 3 SA 7.75% 1/11/2025	450,772	0.01
EUR 300,000	Luxembourg ADLER Group SA 2.75%			USD 2,185,000	Herens Holdco Sarl '144A' 4.75% 15/5/2028	2,046,624	0.03
EUR 700,000	13/11/2026 ADLER Group SA 3.25%	283,865	0.00	EUR 594,000	Herens Midco Sarl 5.25% 15/5/2029*	571,086	0.03
EUR 225,000	5/8/2025* Albion Financing 1 SARL /	683,808	0.01	EUR 455,000	HSE Finance Sarl 5.625% 15/10/2026	498,895	0.01
	Aggreko Holdings Inc 5.25% 15/10/2026	248,636	0.00	USD 758,000	ION Trading Technologies Sarl '144A' 5.75% 15/5/2028	746,054	0.01
USD 731,000	Albion Financing 1 SARL / Aggreko Holdings Inc '144A'			EUR 166,000	Kleopatra Finco Sarl 4.25% 1/3/2026*	167,618	0.00
EUR 189,000	6.125% 15/10/2026 Altice Financing SA 3%	710,020	0.01	EUR 275,000	Lune Holdings Sarl 5.625% 15/11/2028*	284,014	0.00
EUR 620,000	15/1/2028 Altice Financing SA 4.25%	189,111	0.00	USD 1,375,000	Millicom International Cellular		0.01
USD 3,130,000	15/8/2029* Altice Financing SA '144A' 5%	629,053	0.01	USD 1,435,500	SA '144A' 4.5% 27/4/2031 Millicom International Cellular	1,281,792	0.02
USD 5,370,000	15/1/2028 Altice Financing SA '144A'	2,846,469	0.04	EUR 200,000	SA '144A' 5.125% 15/1/2028 Monitchem HoldCo 2 SA 9.5%	1,406,463	0.02
USD 1,923,000	5.75% 15/8/2029 Altice France Holding SA '144A'	4,907,401	0.07	EUR 517,000	15/9/2026 Monitchem HoldCo 3 SA 5.25% 15/3/2025*	236,255	0.00
EUR 300,000	6% 15/2/2028* Altice France Holding SA 8%	1,708,538	0.03	USD 1,138,000	Nexa Resources SA '144A'	578,284 1,142,003	
USD 12,265,000	15/5/2027 Altice France Holding SA '144A'	349,854	0.01	USD 250,000	5.375% 4/5/2027 Puma International Financing	, ,	0.02
	10.5% 15/5/2027 ARD Finance SA '144A' 6.5%	12,894,195	0.20	USD 508,000	SA '144A' 5% 24/1/2026* Puma International Financing	245,153	0.00
, ,	30/6/2027 Aroundtown SA FRN 23/9/2024	3,540,510	0.05		SA 5.125% 6/10/2024* Rossini Sarl 6.75% 30/10/2025	501,650 687,416	0.01 0.01
	(Perpetual)* BK LC Lux Finco1 Sarl 5.25%	550,161	0.01	·	9.25% 31/10/2027*	419,661	0.01
	30/4/2029 Camelot Finance SA '144A'	161,039	0.00	,	Summer BC Holdco B SARL 5.75% 31/10/2026	915,803	0.01
	4.5% 1/11/2026* Cidron Aida Finco Sarl 5%	1,135,272	0.02		Telecom Italia Capital SA 6% 30/9/2034	1,541,539	0.02
	1/4/2028* Cidron Aida Finco Sarl 5%	170,325	0.00		Telecom Italia Capital SA 6.375% 15/11/2033	2,457,644	0.04
,	1/4/2028* Cidron Aida Finco Sarl 6.25%	583,673	0.01		Telecom Italia Capital SA 7.2% 18/7/2036	139,675	0.00
	1/4/2028 Cirsa Finance International Sarl	329,894	0.01	,	Telecom Italia Capital SA 7.721% 4/6/2038	443,860	0.01
	4.5% 15/3/2027	105,778	0.00	EUR 242,000	Telecom Italia Finance SA 7.75% 24/1/2033*	330,448	0.01
	Cirsa Finance International Sarl 4.75% 22/5/2025* Codere Finance 2 Luxembourg	520,687	0.01	USD 1,200,000	Telenet Finance Luxembourg Notes Sarl '144A' 5.5%		
	SA (Step-up coupon) 11% 30/9/2026	441,268	0.01	USD 194,000	1/3/2028* Trinseo Materials Operating SCA / Trinseo Materials	1,200,000	0.02
	Codere Finance 2 Luxembourg SA 12.75% 30/11/2027	117,656	0.00		Finance Inc '144A' 5.375% 1/9/2025	195,248	0.00
EUR 214,000	Cullinan Holdco Scsp 4.625% 15/10/2026	226,637	0.00		1.0/2020	60,800,478	0.00

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)		Holding	Description	Market Value (USD)	% of Net Assets
	Marshall Islands				Mexico Government	· · · · · · · · · · · · · · · · · · ·	
USD 1,075,000	Danaos Corp '144A' 8.5%				International Bond 4.5%		
USD 1 677 000	1/3/2028 Seaspan Corp '144A' 5.5%	1,146,149	0.02	USD 914 000	31/1/2050 Mexico Government	887,328	0.01
000 1,077,000	1/8/2029	1,605,845	0.02	000 014,000	International Bond 4.75%		
		2,751,994	0.04	USD 1 033 000	8/3/2044 Petroleos Mexicanos 5.95%	895,492	0.01
	Mauritius				28/1/2031	959,657	0.01
USD 575,000	Azure Power Energy Ltd '144A' 3.575% 19/8/2026	560,625	0.01	USD 2,061,000	Petroleos Mexicanos 6.5% 13/3/2027	2,109,691	0.03
USD 2,417,000	CA Magnum Holdings '144A'			USD 4,393,000	Petroleos Mexicanos '144A'	2,100,001	
USD 317 000	5.375% 31/10/2026* Greenko Solar Mauritius Ltd	2,436,940	0.04	USD 2 683 000	6.7% 16/2/2032 Petroleos Mexicanos 7.69%	4,240,563	0.06
	5.55% 29/1/2025	318,981	0.00		23/1/2050	2,388,407	0.04
USD 1,308,000	Greenko Solar Mauritius Ltd 5.95% 29/7/2026*	1,355,415	0.02	USD 730,000	Trust Fibra Uno '144A' 5.25% 30/1/2026	758,413	0.01
USD 637,643	India Cleantech Energy '144A'				30/1/2020	27,520,763	0.4
LISD 810 000	4.7% 10/8/2026 India Green Energy Holdings	624,992	0.01		Mongolia	2.,020,.00	
	'144A' 5.375% 29/4/2024	817,088	0.01	USD 235,000	Mongolia Government		
USD 1,463,000	India Green Energy Holdings 5.375% 29/4/2024	1,475,801	0.02		International Bond 5.125% 7/4/2026	233,825	0.00
USD 1,358,000	Network i2i Ltd FRN 15/1/2025	1,473,001	0.02		Morocco	200,020	
1160 883 000	(Perpetual) UPL Corp Ltd FRN 27/2/2025	1,374,446	0.02	USD 2,043,000	Morocco Government		
030 002,000	(Perpetual)	650,817	0.01		International Bond '144A' 3% 15/12/2032	1,790,179	0.03
		9,615,105	0.14	USD 2,128,000	Morocco Government	1,790,179	0.0
	Mexico				International Bond '144A' 4% 15/12/2050	1,686,440	0.0
USD 200,000	Alpek SAB de CV '144A' 3.25% 25/2/2031	183,721	0.00		13/12/2030	3,476,619	0.0
USD 350,000	America Movil SAB de CV	,			Netherlands	0,470,010	
USD 250 000	3.625% 22/4/2029 America Movil SAB de CV	361,041	0.01	EUR 300,000	Abertis Infraestructuras Finance		
	4.375% 22/4/2049	273,366	0.00		BV FRN 24/11/2025 (Perpetual)	324,891	0.0
USD 1,090,000	Banco Mercantil del Norte SA/ Grand Cayman '144A' FRN			EUR 1,500,000	ABN AMRO Bank NV FRN	024,001	
	24/1/2027 (Perpetual)	1,003,819	0.02	118D 300 000	22/9/2025 (Perpetual) Alcoa Nederland Holding BV	1,683,951	0.0
USD 1,146,000	BBVA Bancomer SA/Texas FRN 18/1/2033	1,102,223	0.02		'144A' 4.125% 31/3/2029	299,487	0.0
USD 1,100,000	Cemex SAB de CV '144A' FRN	, ,		USD 275,000	Alcoa Nederland Holding BV '144A' 6.125% 15/5/2028	289,780	0.0
USD 405 000	8/6/2026 (Perpetual) Coca-Cola Femsa SAB de CV	1,055,736	0.02	USD 1,720,000	Clear Channel International BV		
	1.85% 1/9/2032	352,296	0.01	LISD 490 000	'144A' 6.625% 1/8/2025 Cooperatieve Rabobank UA	1,756,490	0.0
USD 981,000	Comision Federal de Electricidad '144A' 4.688%			,	·144A' FRN 24/6/2026	470,359	0.0
	15/5/2029*	968,738	0.01	USD 555,000	Cooperatieve Rabobank UA '144A' FRN 15/12/2027	533,525	0.0
USD 150,000	Fomento Economico Mexicano SAB de CV 3.5% 16/1/2050	138,313	0.00	USD 108,000	Deutsche Telekom International		
USD 680,000	Industrias Penoles SAB de CV			USD 959 000	Finance BV 8.75% 15/6/2030 Diamond BC BV '144A' 4.625%	148,789	0.0
USD 970 000	'144A' 4.75% 6/8/2050* Infraestructura Energetica Nova	641,327	0.01		1/10/2029	874,157	0.0
000 070,000	SAB de CV '144A' 4.75%			,	Dufry One BV 0.75% 30/3/2026 Dufry One BV 2.5% 15/10/2024	204,374 218,605	0.0
USD 605 000	15/1/2051 Kimberly-Clark de Mexico SAB	857,058	0.01	,	Elastic NV '144A' 4.125%	210,000	
000 000,000	de CV '144A' 2.431%			LISD 775 000	15/7/2029 Enel Finance International NV	1,412,483	0.0
LISD 1 870 000	1/7/2031 Mexico City Airport Trust '144A'	554,898	0.01	000 110,000	'144A' 1.375% 12/7/2026	725,665	0.0
1,079,000	4.25% 31/10/2026	1,914,231	0.03	EUR 235,000	Energizer Gamma Acquisition BV 3.5% 30/6/2029	237,723	0.0
USD 2,607,000	Mexico Government International Bond 2.659%			USD 296,000	Equate Petrochemical BV	251,125	0.0
	24/5/2031	2,380,191	0.04	[ISD 011 000	'144A' 2.625% 28/4/2028 Equate Petrochemical BV	280,090	0.0
USD 951,000	Mexico Government International Bond 4.35%			330 911,000	'144A' 4.25% 3/11/2026	944,397	0.0
	15/1/2047	875,158	0.01	USD 2,461,000	ING Groep NV FRN 16/4/2024	2 506 004	0.0
USD 610,000	Mexico Government			USD 600,000	(Perpetual) ING Groep NV FRN 16/4/2025	2,586,984	0.0
	International Bond 4.4% 12/2/2052	556,320	0.01		(Perpetual)	629,400	0.0
USD 1,952,000	Mexico Government	,			ING Groep NV FRN 1/4/2027 ING Groep NV FRN 16/5/2027	456,937	0.0
	International Bond 4.5% 22/4/2029	2,062,776	0.03		(Perpetual)*	6,228,337	0.0
		. , -	-	USD 200,000	ING Groep NV 4.1% 2/10/2023	206,246	0.0

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	JDE Peet's NV '144A' 1.375%	· · · · · ·		USD 7 686 000	Trivium Packaging Finance BV	· · · · ·	
	15/1/2027 LyondellBasell Industries NV	509,392	0.01		'144A' 8.5% 15/8/2027 United Group BV 4%	7,907,664	0.12
	4.625% 26/2/2055 Mong Duong Finance Holdings	113,244	0.00	,	15/11/2027 United Group BV 4.875%	507,869	0.01
	BV 5.125% 7/5/2029 Naturgy Finance BV FRN	840,866	0.01		1/7/2024 United Group BV 5.25% 1/2/2030	288,970 105,832	0.01 0.00
,	23/11/2026 (Perpetual)	308,956	0.01		UPC Broadband Finco BV		
,	Nobel Bidco BV 3.125% 15/6/2028	246,801	0.00	EUR 100,000	'144A' 4.875% 15/7/2031 UPC Holding BV 3.875%	2,368,213	0.04
,	Nobian Finance BV 3.625% 15/7/2026	256,087	0.00	USD 200,000	15/6/2029 UPC Holding BV '144A' 5.5%	108,560	0.00
USD 1,221,000	NXP BV / NXP Funding LLC / NXP USA Inc '144A' 2.5%			USD 1,191,000	15/1/2028 VEON Holdings BV '144A'	198,434	0.00
USD 282,000	11/5/2031 NXP BV / NXP Funding LLC /	1,136,446	0.02	USD 1,683,000	3.375% 25/11/2027 VEON Holdings BV '144A' 4%	446,625	0.01
	NXP USA Inc '144A' 2.65% 15/2/2032	262,372	0.00	EUR 425,000	9/4/2025 VZ Secured Financing BV 3.5%	631,125	0.01
USD 182,000	NXP BV / NXP Funding LLC / NXP USA Inc '144A' 3.25%				15/1/2032 VZ Secured Financing BV	448,533	0.01
USD 402 000	11/5/2041 NXP BV / NXP Funding LLC /	165,966	0.00		'144A' 5% 15/1/2032 ZF Europe Finance BV 2%	193,044	0.00
00D 402,000	NXP USA Inc '144A' 4.3% 18/6/2029	428,058	0.01		23/2/2026* ZF Europe Finance BV 2.5%	422,059	0.01
EUR 100,000	OI European Group BV 3.125%	111,790			23/10/2027	207,451	0.00
EUR 225,000	15/11/2024 Repsol International Finance	,	0.00		Ziggo Bond Co BV '144A' 5.125% 28/2/2030	1,276,833	0.02
EUR 316,000	BV FRN 11/3/2026 (Perpetual) Repsol International Finance	252,050	0.00		Ziggo Bond Co BV '144A' 6% 15/1/2027	677,663	0.01
USD 1,469,000	BV FRN 11/9/2028 (Perpetual) Sensata Technologies BV	353,972	0.01	USD 1,414,000	Ziggo BV '144A' 4.875% 15/1/2030	1,334,462	0.02
USD 581,000	'144A' 4% 15/4/2029 Sensata Technologies BV	1,421,096	0.02			52,517,580	0.79
USD 235,000	'144A' 5% 1/10/2025 Sensata Technologies BV	599,130	0.01	USD 1,000,000	Norway DNB Bank ASA FRN		
USD 75,000	'144A' 5.625% 1/11/2024 Shell International Finance BV	246,466	0.00		12/11/2024 (Perpetual) Oman	1,004,625	0.02
USD 295,000	3% 26/11/2051 Siemens	66,813	0.00	USD 537,000	Oman Government International Bond 6.5% 8/3/2047	501,424	0.01
	Financieringsmaatschappij NV '144A' 2.875% 11/3/2041	269,249	0.00	USD 1,009,000	Oman Government International Bond 6.75% 17/1/2048		0.01
EUR 200,311	Summer BidCo BV 9% 15/11/2025	225,793	0.00	USD 850,000	Oman Government International	968,640	
EUR 301,883	Summer BidCo BV 9% 15/11/2025	340,175	0.01	USD 435,000	Bond 7.375% 28/10/2032 Oman Sovereign Sukuk Co	946,688	0.01
EUR 100,000	Teva Pharmaceutical Finance Netherlands II BV 1.625%	040,170	0.01	USD 1,896,000	'144A' 4.875% 15/6/2030* OQ SAOC '144A' 5.125%	456,750	0.01
EUD 070 000	15/10/2028	92,206	0.00		6/5/2028	1,893,274 4,766,776	0.03
EUK 2/6,000	Teva Pharmaceutical Finance Netherlands II BV 3.75%	001.55			Pakistan	7,100,110	0.07
EUR 100,000	9/5/2027 Teva Pharmaceutical Finance Netherlands II BV 4.375%	291,331	0.01	USD 685,000	Pakistan Government International Bond 7.375% 8/4/2031	590,813	0.01
EUR 100,000	9/5/2030 Teva Pharmaceutical Finance Netherlands II BV 4.5%	104,600	0.00	USD 655,000	Pakistan Water & Power Development Authority 7.5%		
FUR 700 000	1/3/2025 Teva Pharmaceutical Finance	111,769	0.00		4/6/2031	550,200 1,141,013	0.01
LUIX 700,000	Netherlands II BV 6%	016 744	0.01		Panama	. ,	
USD 680,000	31/1/2025 Teva Pharmaceutical Finance Netherlands III BV 6%	816,741	0.01	USD 2,030,000	Aeropuerto Internacional de Tocumen SA '144A' 4% 11/8/2041	1,866,675	0.03
USD 200,000	15/4/2024 Teva Pharmaceutical Finance Netherlands III BV 7.125%	696,459	0.01	USD 945,000	Aeropuerto Internacional de Tocumen SA '144A' 5.125%	005.044	0.01
EUD 120 000	31/1/2025 Titan Holdings II BV 5.125%	209,781	0.00	USD 1,095,000	11/8/2061 Banco Latinoamericano de	865,941	0.01
	15/7/2029	132,536	0.00	1100 1 107 1	Comercio Exterior SA '144A' 2.375% 14/9/2025	1,075,588	0.02
USD 4,256,000	Trivium Packaging Finance BV '144A' 5.5% 15/8/2026*	4,271,428	0.07	USD 1,485,000	Banco Nacional de Panama '144A' 2.5% 11/8/2030	1,308,805	0.02

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value	% of Net Assets
		(030)	Assets	Holding	•	(030)	Assets
	Carnival Corp '144A' 4% 1/8/2028* Carnival Corp '144A' 5.75%	6,244,418	0.09	USD 580,000	Philippines Globe Telecom Inc FRN 2/8/2026 (Perpetual)	E71 200	0.01
	1/3/2027 Carnival Corp '144A' 6%	5,138,718	0.08	USD 1,694,000	Philippine Government International Bond 2.95%	571,300	0.01
USD 125,000	1/5/2029 Carnival Corp '144A' 7.625%	2,738,968	0.04	USD 1,740,000	5/5/2045* Philippine Government	1,444,135	0.02
EUR 255,000	1/3/2026 Carnival Corp 7.625% 1/3/2026	128,437	0.00		International Bond 3.75% 14/1/2029	1,816,125	0.03
USD 1,050,000	Carnival Corp '144A' 9.875%	298,952	-			3,831,560	0.06
EUR 300,000	1/8/2027 Carnival Corp 10.125% 1/2/2026*	1,183,631 375,016	0.02	USD 305,000	Poland Canpack SA / Canpack US LLC '144A' 3.125% 1/11/2025	299,356	0.00
USD 1,654,000	Carnival Corp '144A' 10.5% 1/2/2026		0.01		Portugal	299,330	0.00
USD 501,000	Panama Government International Bond 3.298%	1,863,008		EUR 200,000	Banco Espirito Santo SA (Restricted) (Defaulted) 8/5/2017 (Zero Coupon)	39,282	0.00
USD 887,000	19/1/2033 Panama Government International Bond 3.875%	477,453	0.01	EUR 200,000	Banco Espirito Santo SA (Restricted) (Defaulted)		
USD 1,712,000	17/3/2028 Panama Government	912,142	0.01	EUR 2,000,000	15/1/2018 (Zero Coupon) Banco Espirito Santo SA (Restricted) (Defaulted)	39,282	0.00
	International Bond 4.5% 15/5/2047	1,667,116	0.02		21/1/2019 (Zero Coupon)	392,824	0.01
USD 485,000	Panama Government International Bond 4.5%				Qatar	471,388	0.01
	19/1/2063	454,930 26,599,798	0.01	USD 1,486,000	Qatar Energy '144A' 3.3% 12/7/2051	1,404,270	0.02
	Paraguay	20,399,790	0.40	USD 1,287,000	Qatar Government International		
USD 2,031,000	Paraguay Government International Bond '144A'			USD 3,698,000	Bond '144A' 4% 14/3/2029 Qatar Government International Bond 4.5% 23/4/2028*	1,402,026 4,107,091	0.02
LISD 620 000	2.739% 29/1/2033 Paraguay Government	1,771,382	0.03		DONG 4.070 20/4/2020	6,913,387	0.10
000 020,000	International Bond '144A' 4.95% 28/4/2031	644,507	0.01	USD 1 824 000	Romania Romanian Government		
USD 982,000	Paraguay Government International Bond 5% 15/4/2026	1,025,493	0.01		International Bond '144A' 3% 14/2/2031*	1,678,080	0.03
USD 2,129,000	Paraguay Government International Bond '144A'			USD 1,484,000	Romanian Government International Bond '144A' 3.625% 27/3/2032	1,406,090	0.02
HOD 4 415 555	International Bond '144A' 5.4% 30/3/2050	2 00 5 260	0.03		Romanian Government		
USD 1,415,000	Paraguay Government	2,085,260	0.00	USD 928,000	International Bond 4%	700.000	0.04
USD 1,415,000		1,385,929	0.02	USD 928,000		788,800	
USD 1,415,000	Paraguay Government International Bond 5.4% 30/3/2050	, ,		USD 928,000	International Bond 4% 14/2/2051	788,800 3,872,970	0.01
	Paraguay Government International Bond 5.4% 30/3/2050 Peru InRetail Consumer '144A'	1,385,929 6,912,571	0.02	USD 1,400,000	International Bond 4% 14/2/2051 Russian Federation Russian Foreign Bond - Eurobond 4.25% 23/6/2027		
USD 475,000	Paraguay Government International Bond 5.4% 30/3/2050 Peru InRetail Consumer '144A' 3.25% 22/3/2028 Kallpa Generacion SA	1,385,929 6,912,571 447,094	0.02	USD 1,400,000	International Bond 4% 14/2/2051 Russian Federation Russian Foreign Bond -	3,872,970	0.06
USD 475,000 USD 1,770,000	Paraguay Government International Bond 5.4% 30/3/2050 Peru InRetail Consumer '144A' 3.25% 22/3/2028 Kallpa Generacion SA 4.875% 24/5/2026 Peruvian Government	1,385,929 6,912,571	0.02	USD 1,400,000	International Bond 4% 14/2/2051 Russian Federation Russian Foreign Bond - Eurobond 4.25% 23/6/2027 Russian Foreign Bond -	3,872,970	0.06 0.01 0.00
USD 475,000 USD 1,770,000 USD 590,000	Paraguay Government International Bond 5.4% 30/3/2050 Peru InRetail Consumer '144A' 3.25% 22/3/2028 Kallpa Generacion SA 4.875% 24/5/2026	1,385,929 6,912,571 447,094	0.02	USD 1,400,000 USD 400,000	International Bond 4% 14/2/2051 Russian Federation Russian Foreign Bond - Eurobond 4.25% 23/6/2027 Russian Foreign Bond - Eurobond 4.75% 27/5/2026 Saudi Arabia Saudi Arabia Oil Co '144A'	3,872,970 420,000 120,000 540,000	0.06 0.01 0.00 0.01
USD 475,000 USD 1,770,000 USD 590,000	Paraguay Government International Bond 5.4% 30/3/2050 Peru InRetail Consumer '144A' 3.25% 22/3/2028 Kallpa Generacion SA 4.875% 24/5/2026 Peruvian Government International Bond 1.862% 1/12/2032	1,385,929 6,912,571 447,094 1,816,648	0.02 0.10 0.00 0.03	USD 1,400,000 USD 400,000 USD 200,000	International Bond 4% 14/2/2051 Russian Federation Russian Foreign Bond - Eurobond 4.25% 23/6/2027 Russian Foreign Bond - Eurobond 4.75% 27/5/2026 Saudi Arabia Saudi Arabia Saudi Arabian Oil Co '144A' 1.25% 24/11/2023 Saudi Arabian Oil Co '144A'	3,872,970 420,000 120,000 540,000	0.06 0.01 0.00 0.01
USD 475,000 USD 1,770,000 USD 590,000 USD 2,499,000	Paraguay Government International Bond 5.4% 30/3/2050 Peru InRetail Consumer '144A' 3.25% 22/3/2028 Kallpa Generacion SA 4.875% 24/5/2026 Peruvian Government International Bond 1.862% 1/12/2032 Peruvian Government International Bond 2.392% 23/1/2026 Peruvian Government International Bond 3%	1,385,929 6,912,571 447,094 1,816,648 502,348 2,448,164	0.02 0.10 0.00 0.03 0.01 0.04	USD 1,400,000 USD 400,000 USD 200,000 USD 240,000 USD 734,000	International Bond 4% 14/2/2051 Russian Federation Russian Foreign Bond - Eurobond 4.25% 23/6/2027 Russian Foreign Bond - Eurobond 4.75% 27/5/2026 Saudi Arabia Saudi Arabia Saudi Arabian Oil Co '144A' 1.25% 24/11/2023 Saudi Arabian Oil Co '144A' 2.25% 24/11/2030 Saudi Government International Bond 3.625% 4/3/2028	3,872,970 420,000 120,000 540,000	0.06 0.01 0.00
USD 475,000 USD 1,770,000 USD 590,000 USD 2,499,000 USD 395,000	Paraguay Government International Bond 5.4% 30/3/2050 Peru InRetail Consumer '144A' 3.25% 22/3/2028 Kallpa Generacion SA 4.875% 24/5/2026 Peruvian Government International Bond 1.862% 1/12/2032 Peruvian Government International Bond 2.392% 23/1/2026 Peruvian Government	1,385,929 6,912,571 447,094 1,816,648 502,348	0.02 0.10 0.00 0.03 0.01	USD 1,400,000 USD 400,000 USD 200,000 USD 240,000 USD 734,000	International Bond 4% 14/2/2051 Russian Federation Russian Foreign Bond - Eurobond 4.25% 23/6/2027 Russian Foreign Bond - Eurobond 4.75% 27/5/2026 Saudi Arabia Saudi Arabian Oil Co '144A' 1.25% 24/11/2023 Saudi Arabian Oil Co '144A' 2.25% 24/11/2030 Saudi Government International Bond 3.625% 4/3/2028 Saudi Government International Bond '144A' 4.375%	3,872,970 420,000 120,000 540,000 197,875 223,350 776,205	0.06 0.01 0.00 0.01 0.00 0.01
USD 475,000 USD 1,770,000 USD 590,000 USD 2,499,000 USD 395,000 USD 804,000	Paraguay Government International Bond 5.4% 30/3/2050 Peru InRetail Consumer '144A' 3.25% 22/3/2028 Kallpa Generacion SA 4.875% 24/5/2026 Peruvian Government International Bond 1.862% 1/12/2032 Peruvian Government International Bond 2.392% 23/1/2026 Peruvian Government International Bond 3% 15/1/2034 Peruvian Government International Bond 3% 11/3/2041	1,385,929 6,912,571 447,094 1,816,648 502,348 2,448,164	0.02 0.10 0.00 0.03 0.01 0.04	USD 1,400,000 USD 400,000 USD 200,000 USD 240,000 USD 734,000	International Bond 4% 14/2/2051 Russian Federation Russian Foreign Bond - Eurobond 4.25% 23/6/2027 Russian Foreign Bond - Eurobond 4.75% 27/5/2026 Saudi Arabia Saudi Arabia Saudi Arabian Oil Co '144A' 1.25% 24/11/2023 Saudi Arabian Oil Co '144A' 2.25% 24/11/2030 Saudi Government International Bond 3.625% 4/3/2028 Saudi Government International	3,872,970 420,000 120,000 540,000 197,875 223,350	0.06 0.01 0.00 0.01 0.00 0.01 0.01 0.01
USD 475,000 USD 1,770,000 USD 590,000 USD 2,499,000 USD 395,000 USD 804,000	Paraguay Government International Bond 5.4% 30/3/2050 Peru InRetail Consumer '144A' 3.25% 22/3/2028 Kallpa Generacion SA 4.875% 24/5/2026 Peruvian Government International Bond 1.862% 1/12/2032 Peruvian Government International Bond 2.392% 23/1/2026 Peruvian Government International Bond 3% 15/1/2034 Peruvian Government International Bond 3% 15/1/2034 Peruvian Government International Bond 3.3%	1,385,929 6,912,571 447,094 1,816,648 502,348 2,448,164 362,215	0.02 0.10 0.00 0.03 0.01 0.04 0.00	USD 1,400,000 USD 400,000 USD 200,000 USD 240,000 USD 734,000 USD 4,087,000	International Bond 4% 14/2/2051 Russian Federation Russian Foreign Bond - Eurobond 4.25% 23/6/2027 Russian Foreign Bond - Eurobond 4.75% 27/5/2026 Saudi Arabia Saudi Arabia Saudi Arabian Oil Co '144A' 1.25% 24/11/2023 Saudi Arabian Oil Co '144A' 2.25% 24/11/2030 Saudi Government International Bond 3.625% 4/3/2028 Saudi Government International Bond '144A' 4.375% 16/4/2029 Singapore	3,872,970 420,000 120,000 540,000 197,875 223,350 776,205 4,531,461	0.06 0.01 0.00 0.01 0.00 0.01 0.01 0.01
USD 475,000 USD 1,770,000 USD 590,000 USD 2,499,000 USD 395,000 USD 804,000	Paraguay Government International Bond 5.4% 30/3/2050 Peru InRetail Consumer '144A' 3.25% 22/3/2028 Kallpa Generacion SA 4.875% 24/5/2026 Peruvian Government International Bond 1.862% 1/12/2032 Peruvian Government International Bond 2.392% 23/1/2026 Peruvian Government International Bond 3% 15/1/2034 Peruvian Government International Bond 3% 15/1/2034 Peruvian Government International Bond 3.3% 11/3/2041 SAN Miguel Industrias Pet SA / NG PET R&P Latin America	1,385,929 6,912,571 447,094 1,816,648 502,348 2,448,164 362,215 714,555	0.02 — 0.10 — 0.00 — 0.03 — 0.01 — 0.04 — 0.00 —	USD 1,400,000 USD 400,000 USD 200,000 USD 240,000 USD 734,000 USD 4,087,000	International Bond 4% 14/2/2051 Russian Federation Russian Foreign Bond - Eurobond 4.25% 23/6/2027 Russian Foreign Bond - Eurobond 4.75% 27/5/2026 Saudi Arabia Saudi Arabia Saudi Arabian Oil Co '144A' 1.25% 24/11/2023 Saudi Arabian Oil Co '144A' 2.25% 24/11/2030 Saudi Government International Bond 3.625% 4/3/2028 Saudi Government International Bond '144A' 4.375% 16/4/2029	3,872,970 420,000 120,000 540,000 197,875 223,350 776,205 4,531,461	0.06 0.01 0.00 0.01 0.00 0.01

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value	% of Net Assets
	_	(03D)	ASSEIS			(03D)	Assets
USD 709,114	Continuum Energy Levanter Pte Ltd 4.5% 9/2/2027	692,272	0.01	USD 200,000	Banco Santander SA 2.746% 28/5/2025	199,528	0.00
USD 1,624,000	Global Prime Capital Pte Ltd 5.95% 23/1/2025	1,624,000	0.02	USD 200,000	Banco Santander SA 3.306% 27/6/2029	201,029	0.00
USD 4,528	JGC Ventures Pte Ltd	2,704	0.00	USD 200,000	Banco Santander SA 4.379% 12/4/2028	210,973	0.00
USD 4,180,322	30/6/2025 (Zero Coupon) JGC Ventures Pte Ltd 3%	,		EUR 1,400,000	CaixaBank SA FRN 19/9/2023	,	
USD 1,663,000	30/6/2025 LMIRT Capital Pte Ltd 7.25%	2,259,276	0.03	EUR 2,800,000	(Perpetual) CaixaBank SA FRN 13/6/2024	1,633,109	0.03
USD 1.200.000	19/6/2024* Medco Oak Tree Pte Ltd	1,652,606	0.03	EUR 1.000.000	(Perpetual) CaixaBank SA FRN 23/3/2026	3,334,413	0.05
	7.375% 14/5/2026 Medco Platinum Road Pte Ltd	1,215,000	0.02		(Perpetual) CaixaBank SA FRN 9/10/2027	1,105,518	0.02
	6.75% 30/1/2025	403,382	0.01		(Perpetual)*	1,189,964	0.02
USD 1,673,529	Modernland Overseas Pte Ltd 3% 30/4/2027	773,212	0.01	EUR 2,100,000	Cellnex Telecom SA 0.75% 20/11/2031	2,058,765	0.03
USD 724,000	Theta Capital Pte Ltd 8.125% 22/1/2025	733,050	0.01	EUR 480,000	Food Service Project SA 5.5% 21/1/2027*	524,758	0.01
USD 872,000	TML Holdings Pte Ltd 4.35%			EUR 156,000	Grifols Escrow Issuer SA		
	9/6/2026	850,200 11,739,396	0.01	EUR 392,000	3.875% 15/10/2028 Grupo Antolin-Irausa SA 3.5%	161,437	0.00
	South Africa	11,739,390	0.16	FUR 200 000	30/4/2028* International Consolidated	382,484	0.01
USD 910,000	Republic of South Africa			LON 200,000	Airlines Group SA 0.625%		
	Government International Bond 4.875% 14/4/2026*	933,728	0.01	EUR 500,000	17/11/2022 International Consolidated	221,530	0.00
USD 692,000	Republic of South Africa Government International				Airlines Group SA 1.125% 18/5/2028	519,498	0.01
	Bond 5.75% 30/9/2049	597,073	0.01	EUR 300,000	International Consolidated	2.2,.22	
	South Karaa	1,530,801	0.02		Airlines Group SA 2.75% 25/3/2025	324,911	0.0
USD 752,000	South Korea Heungkuk Life Insurance Co Ltd			EUR 300,000	International Consolidated Airlines Group SA 3.75%		
USD 850.000	FRN 9/11/2022 (Perpetual) Shinhan Financial Group Co Ltd	754,350	0.01	EUD 127 000	25/3/2029* Kaixo Bondco Telecom SA	322,376	0.01
	FRN 12/5/2026 (Perpetual) Woori Bank FRN 4/10/2024	805,375	0.01		5.125% 30/9/2029	133,270	0.00
03D 233,000	(Perpetual)*	237,119	0.01	EUR 689,000	Lorca Telecom Bondco SA 4% 18/9/2027	745,196	0.01
		1,796,844	0.03	USD 200,000	Telefonica Emisiones SA 4.103% 8/3/2027	210,241	0.00
EUR 152,000	Spain Aedas Homes Opco SLU 4%			USD 195,000	Telefonica Emisiones SA 4.895%		
	15/8/2026 Almirall SA 2.125% 30/9/2026*	169,038 204,271	0.00 0.00	USD 205,000	6/3/2048 Telefonica Emisiones SA	197,728	0.00
	Banco Bilbao Vizcaya	204,271	0.00		5.213% 8/3/2047	218,181	0.00
	Argentaria SA FRN 24/9/2023 (Perpetual)	231,330	0.00			37,728,464	0.57
EUR 1,400,000	Banco Bilbao Vizcaya Argentaria SA FRN 29/3/2024			UCD 4 754 000	Sri Lanka Sri Lanka Government		
1100 400 000	(Perpetual)*	1,620,130	0.02	050 1,751,000	International Bond 6.35%		
USD 400,000	Banco Bilbao Vizcaya Argentaria SA FRN 5/3/2025			USD 1.026.000	28/6/2024 Sri Lanka Government	861,405	0.01
EUR 2.600.000	(Perpetual)* Banco Bilbao Vizcaya	404,000	0.01	,, ,,,,,,	International Bond 6.85% 14/3/2024	502,165	0.01
	Argentaria SA FRN 15/1/2026 (Perpetual)	2 022 047	0.05	USD 1,156,000	Sri Lanka Government	502,105	0.01
USD 9,200,000	Banco Bilbao Vizcaya	3,032,947	0.05		International Bond 7.55% 28/3/2030	520,339	0.01
	Argentaria SA FRN 16/11/2027 (Perpetual)*	9,039,000	0.14	USD 1,246,000	Sri Lanka Government International Bond 7.85%		
EUR 1,600,000	Banco de Sabadell SA FRN 15/3/2026 (Perpetual)	1,777,718	0.03		14/3/2029	560,968	0.01
EUR 400,000	Banco de Sabadell SA FRN		-			2,444,877	0.04
EUR 1,300,000	17/1/2030 Banco de Sabadell SA FRN	423,711	0.01	EUR 425,000	Sweden Fastighets AB Balder 2.873%		
EUR 4 800 000	15/4/2031 Banco Santander SA FRN	1,366,921	0.02		2/6/2081 Heimstaden Bostad AB FRN	417,661	0.01
	14/1/2026 (Perpetual)*	5,185,703	0.08		15/1/2026 (Perpetual)	205,534	0.00
	Banco Santander SA FRN 14/9/2027	188,029	0.00	EUR 500,000	Heimstaden Bostad AB FRN 1/2/2027 (Perpetual)	479,806	0.01
USD 200,000	Banco Santander SA 1.849% 25/3/2026	190,757	0.00	EUR 350,000	Heimstaden Bostad AB FRN 29/10/2027 (Perpetual)	336,332	0.01
	_0,0,000	100,101	0.00		zariorzozi (Ferpeluai)	330,332	0.01

 $^{^{\}star}$ All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)		Holding	Description	Market Value (USD)	% o Ne Assets
ELIB 300 000	Intrum AB 3% 15/9/2027*	310,403	0.01		Ukraine	·	
,	Intrum AB 3.5% 15/7/2026	271,034	0.00	1190 705 000	Ukraine Government		
,	Intrum AB 4.875% 15/8/2025	224,923	0.00	030 703,000	International Bond '144A'		
	Verisure Holding AB FRN	224,323	0.00		7.253% 15/3/2033	246,750	0.00
LOIX 143,000	15/4/2025	167,603	0.00	112D 333 000	Ukraine Government	240,730	0.00
FUR 641 000	Verisure Holding AB 3.25%	107,000	0.00	03D 333,000	International Bond 7.75%		
2011 011,000	15/2/2027*	676,853	0.01		1/9/2027*	114,803	0.00
FUR 124 000	Verisure Holding AB 3.5%	0.0,000	0.0.	USD 749 000	Ukraine Government	114,000	0.00
2011 121,000	15/5/2023	139,653	0.00	000 740,000	International Bond 8.994%		
EUR 226,000	Verisure Holding AB 3.875%	,			1/2/2024*	284,620	0.0
	15/7/2026	248,685	0.00	USD 1.134.000	Ukraine Government		
EUR 361,000	Verisure Midholding AB 5.25%			, , , , , , , , , , , , , , , , , , , ,	International Bond 9.75%		
	15/2/2029	388,953	0.01		1/11/2028	391,230	0.0
EUR 256,000	Volvo Car AB 2.5% 7/10/2027	289,954	0.00			1,037,403	0.0
		4,157,394	0.06		United Arab Emirates	1,007,400	0.0
	Switzerland			USD 345.000	Emirates NBD Bank PJSC FRN		
USD 355,000	Credit Suisse AG/New York NY				20/3/2025 (Perpetual)	356,644	0.0
	1.25% 7/8/2026	332,597	0.01		· · · · · · · · · · · · · · · · · · ·	,-	
USD 250,000	Credit Suisse AG/New York NY				United Kingdom		
	3.625% 9/9/2024	258,212	0.00	USD 570,000	Antofagasta Plc '144A' 2.375%	500.040	0.0
USD 2,925,000	Credit Suisse Group AG '144A'			1100 004 004	14/10/2030	509,316	0.0
	FRN 17/7/2023 (Perpetual)*	3,005,584	0.05	USD 301,024	Ardonagh Midco 2 Plc '144A'	225 400	0.0
USD 600,000	Credit Suisse Group AG FRN			CBB 300 000	11.5% 15/1/2027* Argiva Broadcast Finance Plc	325,106	0.0
	11/12/2023 (Perpetual)	634,137	0.01	GBF 300,000	6.75% 30/9/2023	403,060	0.0
USD 220,000	Credit Suisse Group AG FRN			LISD 833 423	Avianca Midco 2 Ltd '144A' 9%	+00,000	0.0
LIOD 4 745 000	18/12/2024 (Perpetual)	227,150	0.00	00D 000, 1 20	1/12/2028	829,754	0.0
USD 4,715,000	Credit Suisse Group AG '144A'	4 000 007	0.07	USD 2.451.000	Barclays Bank Plc 4/2/2025	020,.0.	0.0
LICD 500 000	FRN 18/12/2024 (Perpetual)*	4,868,237	0.07		(Zero Coupon)	3,782,577	0.0
030 300,000	Credit Suisse Group AG '144A' FRN 11/9/2025	496,364	0.01	USD 3,147,000	Barclays Bank Plc 18/2/2025	, ,	
11SD 400 000	Credit Suisse Group AG FRN	490,304	0.01		(Zero Coupon)	3,401,221	0.0
000 400,000	12/9/2025 (Perpetual)	416,060	0.01	USD 6,294,000	Barclays Plc FRN 15/3/2022		
USD 1.030.000	Credit Suisse Group AG '144A'	,,,,,,	0.0.		(Perpetual)	6,317,603	0.1
.,000,000	FRN 5/6/2026	996,277	0.02	USD 2,740,000	Barclays Plc FRN 15/9/2023		
USD 2,275,000	Credit Suisse Group AG '144A'				(Perpetual)	2,900,518	0.0
	FRN 21/8/2026 (Perpetual)*	2,307,351	0.03	USD 1,500,000	Barclays Plc FRN 15/6/2024	4 0 4 0 0 5 0	
USD 2,110,000	Credit Suisse Group AG '144A'			LICD 225 000	(Perpetual)*	1,616,250	0.0
	FRN 11/2/2027 (Perpetual)	2,025,600	0.03		Barclays Plc FRN 7/5/2025 Barclays Plc FRN 15/6/2025	240,834	0.0
USD 580,000	Credit Suisse Group AG '144A'			GBP 1,000,000	(Perpetual)	1,393,014	0.0
	FRN 1/4/2031	597,635	0.01	GRP 1 570 000	Barclays Plc FRN 15/12/2025	1,595,014	0.0
USD 400,000	Credit Suisse Group AG '144A'	075 000	2.24	GBI 1,579,000	(Perpetual)	2,157,937	0.0
	FRN 14/5/2032	375,838	0.01	USD 5 125 000	Barclays Plc FRN 15/12/2025	2,107,007	0.0
USD 4,388,000	UBS Group AG '144A' FRN	4 045 220	0.07	000 0,120,000	(Perpetual)*	5,336,406	0.0
LICD 220 000	31/1/2024 (Perpetual)*	4,615,320	0.07	USD 4.575.000	Barclays Plc FRN 15/3/2028	-,,	
USD 220,000	UBS Group AG '144A' FRN 30/7/2024	216,573	0.00	.,,	(Perpetual)	4,209,000	0.0
1150 870 000	UBS Group AG FRN 19/2/2025	210,373	0.00	USD 525,000	Barclays Plc FRN 20/6/2030	558,217	0.0
000,000	(Perpetual)	932,531	0.01	USD 200,000	Barclays Plc 3.65% 16/3/2025	204,792	0.0
USD 400 000	UBS Group AG FRN 29/7/2026	302,001	0.01		Barclays Plc 4.836% 9/5/2028	736,266	0.0
222 100,000	(Perpetual)	403,146	0.01		Barclays Plc 5.2% 12/5/2026	1,112,114	0.0
USD 200,000	UBS Group AG '144A' FRN	3 2, 1 70		USD 620,000	BAT International Finance Plc		
	30/1/2027	188,869	0.00		'144A' 3.95% 15/6/2025	638,587	0.0
USD 750,000	UBS Group AG '144A' FRN	•		EUR 700,000	BCP V Modular Services		
,	12/2/2027 (Perpetual)*	737,850	0.01		Finance II Plc 4.75%	740.056	
USD 220,000	UBS Group AG '144A' FRN			ODD 200 000	30/11/2028*	748,958	0.0
	10/8/2027	206,568	0.00	GBP 300,000	BCP V Modular Services		
USD 2,540,000	UBS Group AG '144A' FRN				Finance II Plc 6.125% 30/11/2028	376,428	0.0
	10/2/2031 (Perpetual)*	2,317,750	0.03	GBP 200 000	Bellis Acquisition Co Plc 3.25%	310,420	0.0
		26,159,649	0.39	SDI 200,000	16/2/2026	244,989	0.0
	Thailand			GBP 355.000	Bellis Acquisition Co Plc 4.5%	,000	0.0
USD 1 702 000	Bangkok Bank PCL/Hong Kong				16/2/2026	451,424	0.0
1,702,000	FRN 25/9/2034	1,656,774	0.03	USD 4,850,000	BP Capital Markets Plc FRN	, -= -	
USD 2.752 000	Kasikornbank PCL/Hong Kong	1,000,774	0.00	, , , , , , , , , , , , , , , , , , , ,	22/6/2025 (Perpetual)	4,898,500	0.0
232 2,702,000	FRN 14/10/2025 (Perpetual)	2,736,107	0.04	GBP 225,000	BP Capital Markets Plc FRN		
	TMBThanachart Bank PCL	_,. 55,101	5.51		22/3/2027 (Perpetual)*	291,456	0.0
USD 335.000	TIVID I HAHACHAH DAHK F CL						
USD 335,000	FRN 2/12/2024 (Perpetual)*	328,384	0.00	USD 8,300,000	BP Capital Markets Plc FRN		
USD 335,000		328,384 4,721,265	0.00		22/3/2030 (Perpetual) British Telecommunications Plc	8,386,154	0.

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
_		, ,		_		, ,	
	British Telecommunications Plc '144A' FRN 23/11/2081*	382,604	0.01	050 625,000	Jaguar Land Rover Automotive Plc '144A' 5.875% 15/1/2028	619,759	0.01
GBP 650,000	BUPA Finance Plc FRN 24/9/2031 (Perpetual)	738,255	0.01	EUR 100,000	Jaguar Land Rover Automotive Plc 6.875% 15/11/2026	119,767	0.00
GBP 455,000	Constellation Automotive Financing Plc 4.875%			USD 200,000	Jaguar Land Rover Automotive Plc '144A' 7.75% 15/10/2025	212,257	0.00
1100 070 000	15/7/2027	563,169	0.01	GBP 127,000	Jerrold Finco Plc 4.875%		
	Drax Finco Plc '144A' 6.625% 1/11/2025	274,775	0.00	GBP 380,000	15/1/2026 Jerrold Finco Plc 5.25%	166,256	0.00
	EC Finance Plc 3% 15/10/2026 eG Global Finance Plc 4.375%	474,446	0.01	GBP 250,000	15/1/2027 Just Group Plc FRN 30/3/2031	496,396	0.01
FUR 904 000	7/2/2025 eG Global Finance Plc 6.25%	238,229	0.00	GRP 875 000	(Perpetual)* Legal & General Group Plc	286,437	0.00
	30/10/2025*	1,001,848	0.02		FRN 24/3/2031 (Perpetual)	1,167,806	0.02
USD 1,170,000	eG Global Finance Plc '144A' 6.75% 7/2/2025	1,164,015	0.02	USD 290,000	Liquid Telecommunications Financing Plc '144A' 5.5%		
USD 977,000	eG Global Finance Plc '144A' 8.5% 30/10/2025	988,797	0.02	USD 700.000	4/9/2026 Lloyds Banking Group Plc FRN	285,288	0.00
USD 1,145,000	Fresnillo Plc '144A' 4.25% 2/10/2050	1,044,466	0.02		9/7/2025 Lloyds Banking Group Plc FRN	719,032	0.01
GBP 100,000	Greene King Finance Plc FRN				27/9/2025 (Perpetual)	2,317,030	0.04
GBP 100,000	15/12/2034 Greene King Finance Plc FRN	111,311	0.00	USD 3,595,000	Lloyds Banking Group Plc FRN 27/6/2026 (Perpetual)	3,859,358	0.06
USD 493.000	15/3/2036 Harbour Energy Plc '144A'	110,752	0.00	USD 450,000	Lloyds Banking Group Plc 4.45%		
	5.5% 15/10/2026 Heathrow Finance Plc FRN	488,112	0.01	LICD 1 050 000	8/5/2025	472,312	0.01
	1/3/2024	135,003	0.00		Lloyds Banking Group Plc 4.582% 10/12/2025	1,099,025	0.02
GBP 500,000	Heathrow Finance Plc (Step-up coupon) 4.625% 1/9/2029	641,985	0.01	USD 280,000	Merlin Entertainments Ltd '144A' 5.75% 15/6/2026	291,075	0.00
USD 2,040,000	HSBC Bank Plc FRN 30/6/2022 (Perpetual)*	1,695,526	0.03	GBP 100,000	National Express Group Plc FRN 26/11/2025 (Perpetual)	131,430	0.00
USD 600,000	HSBC Holdings Plc FRN 13/3/2023		0.01	GBP 859,000	Nationwide Building Society FRN 20/12/2024 (Perpetual)		0.02
USD 1,000,000	HSBC Holdings Plc FRN	600,328		USD 225,000	NatWest Group Plc FRN	1,161,832	
USD 513,000	17/9/2024 (Perpetual) HSBC Holdings Plc FRN	1,042,500	0.02	USD 300,000	22/5/2024 NatWest Group Plc FRN	225,772	0.00
USD 1.612.000	11/3/2025 HSBC Holdings Plc FRN	524,786	0.01	GBP 900.000	22/3/2025 NatWest Group Plc FRN	310,293	0.00
	30/3/2025 (Perpetual) HSBC Holdings Plc FRN	1,682,130	0.03		12/5/2027 (Perpetual) NatWest Group Plc FRN	1,180,515	0.02
	7/11/2025	398,089	0.01		14/6/2027	193,465	0.00
	HSBC Holdings Plc FRN 9/3/2026 (Perpetual)	319,088	0.01	USD 970,000	NatWest Group Plc FRN 22/5/2028	963,334	0.01
USD 632,000	HSBC Holdings Plc FRN 22/5/2027 (Perpetual)	649,380	0.01	USD 735,000	NatWest Group Plc FRN 28/11/2035	675,062	0.01
USD 340,000	HSBC Holdings Plc FRN 19/6/2029	359,285	0.01	USD 600,000	Neptune Energy Bondco Plc '144A' 6.625% 15/5/2025	607,680	0.01
USD 3,925,000	HSBC Holdings Plc FRN			USD 200,000	Neptune Energy Bondco Plc		
USD 300,000	17/12/2030 (Perpetual) HSBC Holdings Plc 4.25%	3,628,663	0.05	GBP 358,000	6.625% 15/5/2025 Ocado Group Plc 3.875%	202,560	0.00
USD 350,000	14/3/2024 HSBC Holdings Plc 5.25%	309,740	0.00	GBP 237,000	8/10/2026* Premier Foods Finance Plc 3.5%	435,233	0.01
GBP 192 000	14/3/2044 Iceland Bondco Plc 4.375%	399,523	0.01	USD 382 000	15/10/2026 Rolls-Royce Plc '144A' 3.625%	301,952	0.00
	15/5/2028 Iceland Bondco Plc 4.625%	218,605	0.00		14/10/2025	371,037	0.01
,	15/3/2025	243,159	0.00		Rolls-Royce Plc '144A' 5.75% 15/10/2027	3,764,932	0.06
EUR 300,000	International Game Technology Plc 3.5% 15/6/2026	335,012	0.01	GBP 2,549,000	Santander UK Group Holdings Plc FRN 24/6/2024 (Perpetual)	3,521,770	0.05
USD 350,000	International Game Technology Plc '144A' 6.5% 15/2/2025	369,908	0.01	USD 630,000	Santander UK Group Holdings Plc FRN 14/6/2027	592,954	0.01
USD 60,000	Ithaca Energy North Sea Plc			USD 200,000	Santander UK Group Holdings		
USD 200,000	'144A' 9% 15/7/2026 Jaguar Land Rover Automotive	60,494	0.00	EUR 100,000	Plc FRN 11/1/2028 Sherwood Financing Plc FRN	192,863	0.00
EUR 257,000	Plc '144A' 4.5% 1/10/2027 Jaguar Land Rover Automotive	184,040	0.00	EUR 300,000	15/11/2027 Sherwood Financing Plc 4.5%	110,905	0.00
	Plc 4.5% 15/7/2028* Jaguar Land Rover Automotive	276,477	0.00		15/11/2026* Sherwood Financing Plc 6%	321,893	0.01
332 700,000	Plc '144A' 5.5% 15/7/2029	673,211	0.01	32. 100,000	15/11/2026	127,706	0.00

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Portfolio of Inv	vestments 28 Februa	ry 2022					
		Market	% of			Market	% of
Holding	Description	Value (USD)	Net Assets	Holding	Description	Value (USD)	Net Assets
USD 275,000	Standard Chartered Plc '144A'			USD 640,000	7-Eleven Inc '144A' 0.95%		
USD 775,000	FRN 14/10/2023 Standard Chartered Plc '144A'	273,746	0.00	USD 170,000	10/2/2026 Abbott Laboratories 4.75%	598,879	0.01
USD 600,000	FRN 15/3/2024 Standard Chartered Plc FRN	787,408	0.01	USD 90,000	30/11/2036 Abbott Laboratories 4.9%	198,536	0.00
1100 700 000	26/7/2025 (Perpetual)*	618,000	0.01	1100 440 000	30/11/2046	109,162	0.00
USD 720,000	Standard Chartered Plc '144A' FRN 23/11/2025	698,549	0.01		AbbVie Inc 3.6% 14/5/2025 AbbVie Inc 3.8% 15/3/2025	425,103 1,005,092	0.01 0.02
USD 4,450,000	Standard Chartered Plc '144A'	000,040	0.01	1	AbbVie Inc 4.25% 21/11/2049	115,080	0.00
	FRN 19/8/2028 (Perpetual)*	4,016,125	0.06		AbbVie Inc 4.3% 14/5/2036	108,894	0.00
GBP 272,000	Stonegate Pub Co Financing	070 407	0.04		AbbVie Inc 4.4% 6/11/2042	549,800	0.01
GRP 492 000	2019 Plc 8% 13/7/2025 Stonegate Pub Co Financing	370,127	0.01		AbbVie Inc 4.55% 15/3/2035 AbbVie Inc 4.7% 14/5/2045	115,499 246,069	0.00
ODI 492,000	2019 Plc 8.25% 31/7/2025*	673,763	0.01		AbbVie Inc 4.75% 15/3/2045	372,210	0.00
GBP 661,000	Thames Water Kemble Finance Plc 4.625% 19/5/2026	871,127	0.01	USD 550,000	AbbVie Inc 4.875% 14/11/2048 Abercrombie & Fitch	627,214	0.01
GBP 255,085	Unique Pub Finance Co Plc/		0.01	002 220,000	Management Co '144A' 8.75%	220 242	0.00
GBP 200 000	The 5.659% 30/6/2027 Unique Pub Finance Co Plc/	373,493	0.01	USD 733 000	15/7/2025 Acadia Healthcare Co Inc '144A'	238,243	0.00
,	The 6.464% 30/3/2032	318,659	0.01		5% 15/4/2029	726,128	0.01
USD 985,000	Vedanta Resources Finance II Plc 8.95% 11/3/2025	923,438	0.01	USD 771,000	Acadia Healthcare Co Inc '144A' 5.5% 1/7/2028	774,192	0.01
USD 334.000	Vedanta Resources Finance II	920,400	0.01	USD 214.577	Accredited Mortgage Loan Trust	114,132	0.01
	Plc '144A' 8.95% 11/3/2025	313,125	0.00	,-	2004-4 'Series 2004-4 M2'		
USD 1,430,000	Vedanta Resources Finance II	4 450 704	0.00	1100 4 444 000	FRN 25/1/2035	214,894	0.00
GBP 548 000	Plc 13.875% 21/1/2024 Very Group Funding Plc/The	1,459,794	0.02	USD 1,141,000	ACI Worldwide Inc '144A' 5.75% 15/8/2026	1,185,864	0.02
ODI 040,000	6.5% 1/8/2026	706,992	0.01	USD 751,000	Acrisure LLC / Acrisure Finance	1,100,004	0.02
EUR 283,000	Virgin Media Finance Plc	,			Inc '144A' 6% 1/8/2029	679,279	0.01
1100 040 000	3.75% 15/7/2030	288,054	0.00	USD 1,798,000	Acuris Finance US Inc / Acuris		
USD 340,000	Virgin Media Finance Plc '144A' 5% 15/7/2030*	321,455	0.01		Finance SARL '144A' 5% 1/5/2028	1,680,887	0.03
GBP 100,000	Virgin Media Secured Finance	321,433	0.01	USD 164,000	AdaptHealth LLC '144A' 5.125%	1,000,007	0.03
	Plc 5.25% 15/5/2029	132,943	0.00		1/3/2030	151,895	0.00
USD 600,000	Virgin Media Secured Finance	000.050	0.04	USD 183,000	AdaptHealth LLC '144A' 6.125%	100 000	0.00
GRP 400 000	Plc '144A' 5.5% 15/5/2029 Vmed O2 UK Financing I Plc	600,858	0.01	USD 499 000	1/8/2028 Adient US LLC '144A' 9%	182,822	0.00
GBI 400,000	4% 31/1/2029*	486,117	0.01	000 400,000	15/4/2025	527,648	0.01
USD 214,000	Vmed O2 UK Financing I Plc			USD 256,955	Adjustable Rate Mortgage Trust		
CDD 469 000	'144A' 4.25% 31/1/2031	197,026	0.00		2005-8 'Series 2005-8 2A1'	220 447	0.00
GBP 468,000	Vmed O2 UK Financing I Plc 4.5% 15/7/2031	567,030	0.01	USD 164 334	FRN 25/11/2035 Adjustable Rate Mortgage Trust	238,117	0.00
USD 5,135,000	Vmed O2 UK Financing I Plc	001,000	0.01	000 101,001	2005-8 'Series 2005-8 7A2'		
	'144A' 4.75% 15/7/2031	4,870,650	0.07		FRN 25/11/2035	163,810	0.00
EUR 200,000	Vodafone Group Plc FRN	007.007	0.00	USD 34,000	ADT Security Corp/The 4.125%	04.507	0.00
USD 6 762 000	3/10/2078 Vodafone Group Plc FRN	227,007	0.00	USD 100 000	15/6/2023 Adtalem Global Education Inc	34,527	0.00
000 0,702,000	4/4/2079	7,472,213	0.11	000 100,000	'144A' 5.5% 1/3/2028	89,717	0.00
EUR 100,000	Vodafone Group Plc FRN			USD 781,000	Advanced Drainage Systems		
TUD 500 000	27/8/2080	102,336	0.00	HED 200 000	Inc '144A' 5% 30/9/2027	782,187	0.01
EUR 500,000	Vodafone Group Plc FRN 27/8/2080	538,673	0.01	USD 298,000	Advantage Sales & Marketing Inc '144A' 6.5% 15/11/2028	299,490	0.01
USD 2,789,000	Vodafone Group Plc FRN	000,070	0.01	USD 422,000	AECOM 5.125% 15/3/2027	433,407	0.01
	4/6/2081*	2,595,276	0.04	USD 40,000	AEP Transmission Co LLC		
USD 191,000	Vodafone Group Plc 4.25%	400.022	0.00	LICD 570 000	3.15% 15/9/2049	36,088	0.00
USD 287 000	17/9/2050 Vodafone Group Plc 5.25%	190,033	0.00	050 570,000	AES Corp/The 1.375% 15/1/2026	539,010	0.01
00D 201,000	30/5/2048	327,764	0.01	USD 365,000	AES Corp/The 2.45% 15/1/2031	334,800	0.01
		133,416,752	2.01		Aethon United BR LP / Aethon		
	United States			-	United Finance Corp '144A'	4 004 000	0.00
USD 526.000	180 Medical Inc '144A' 3.875%			USD 58 000	8.25% 15/2/2026 Aetna Inc 3.875% 15/8/2047	1,931,628 57,396	0.03 0.00
	15/10/2029	504,245	0.01		Aetna Inc 4.75% 15/3/2044	266,943	0.00
USD 2,010,000	245 Park Avenue Trust 2017-				Affinity Gaming '144A' 6.875%		
	245P 'Series 2017-245P E'	1 011 000	0.02	UOD 470 000	15/12/2027	450,754	0.01
USD 11 370 000	'144A' FRN 5/6/2037 280 Park Avenue 2017-280P	1,811,926	0.03	USD 170,000	AG Issuer LLC '144A' 6.25% 1/3/2028	171,179	0.00
222 11,010,000	Mortgage Trust 'Series 2017-			USD 290,000	Ahead DB Holdings LLC '144A'	111,119	0.00
	280P E' '144A' FRN		_		6.625% 1/5/2028	276,809	0.00
	15/9/2034	11,195,179	0.17	USD 1,018,000	AHP Health Partners Inc '144A'	000 040	0.00
					5.75% 15/7/2029	963,618	0.02
				1			

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	-	(002)	7.000.0			(002)	7100010
	AIG CLO 2021-3 LLC 'Series 2021-3A B' '144A' FRN			EUR 291,000	Allied Universal Holdco LLC/ Allied Universal Finance		
	25/1/2035 AIG CLO 2021-3 LLC 'Series	4,968,522	0.08		Corp/Atlas Luxco 4 Sarl 3.625% 1/6/2028	309,047	0.01
030 3,000,000	2021-3A C' '144A' FRN			USD 2 342 000	Allied Universal Holdco LLC/	309,047	0.01
	25/1/2035	4,979,313	0.08	202 2,0 .2,000	Allied Universal Finance		
USD 3,000,000	AIG CLO 2021-3 LLC 'Series				Corp/Atlas Luxco 4 Sarl		
	2021-3A D' '144A' FRN	0.050.004	0.05	1100 4 005 000	'144A' 4.625% 1/6/2028	2,232,418	0.03
LISD 1 043 000	25/1/2035 Air Lease Corp 1.875%	2,953,661	0.05	USD 4,665,000	Allied Universal Holdco LLC/ Allied Universal Finance		
000 1,040,000	15/8/2026	981,001	0.02		Corp/Atlas Luxco 4 Sarl		
USD 900,000	Air Lease Corp 2.875%				'144A' 4.625% 1/6/2028	4,381,158	0.07
	15/1/2026	893,318	0.01	GBP 156,000	Allied Universal Holdco LLC/		
USD 373,000	Air Lease Corp 3.375% 1/7/2025	276 014	0.01		Allied Universal Finance		
USD 62 000	Air Products and Chemicals Inc	376,014	0.01		Corp/Atlas Luxco 4 Sarl 4.875% 1/6/2028	195,392	0.00
000 02,000	1.5% 15/10/2025	60,461	0.00	USD 1,088,000	Allison Transmission Inc '144A'	100,002	0.00
USD 1,641,000	Airbnb Inc '144A' 15/3/2026			,,	3.75% 30/1/2031	1,012,395	0.02
	(Zero Coupon)	1,546,141	0.02	USD 2,112,000	Allison Transmission Inc '144A'		
USD 2,331,655	Ajax Mortgage Loan Trust 2018-			LICD 42 402 000	5.875% 1/6/2029	2,209,036	0.03
	G 'Series 2018-G A' '144A' FRN 25/6/2057	2,331,878	0.04	USD 13,193,000	Ally Financial Inc FRN 15/5/2026 (Perpetual)	12,625,701	0.19
USD 1.002.000	Albertsons Cos Inc / Safeway	2,331,070	0.04	USD 254.000	Ally Financial Inc 2.2%	12,020,701	0.13
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Inc / New Albertsons LP /				2/11/2028	235,800	0.00
	Albertsons LLC '144A' 3.25%			USD 765,000	Ally Financial Inc 5.75%		
1100 0 070 000	15/3/2026	964,355	0.02	LIOD 400 000	20/11/2025	811,082	0.01
USD 2,078,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP /				Alphabet Inc 1.9% 15/8/2040 Alphabet Inc 2.05% 15/8/2050	138,140 215,203	0.00 0.00
	Albertsons LLC '144A'				Alta Equipment Group Inc	213,203	0.00
	4.625% 15/1/2027	2,085,138	0.03	002 .2.,000	'144A' 5.625% 15/4/2026	121,211	0.00
USD 1,524,000	Albertsons Cos Inc / Safeway			USD 349,798	Alternative Loan Trust 2005-16		
	Inc / New Albertsons LP /				'Series 2005-16 A1' FRN	000.075	0.04
	Albertsons LLC '144A' 4.875% 15/2/2030	1,531,620	0.02	LISD 611 408	25/6/2035 Alternative Loan Trust 2005-61	332,975	0.01
USD 2.074.000	Albertsons Cos Inc / Safeway	1,331,020	0.02	030 011,490	'Series 2005-61 1A1' FRN		
	Inc / New Albertsons LP /				25/12/2035	596,541	0.01
	Albertsons LLC '144A'			USD 810,060	Alternative Loan Trust 2005-72		
HCD 00 000	5.875% 15/2/2028	2,152,034	0.03		'Series 2005-72 A3' FRN	770 044	0.04
050 86,000	Alexandria Real Estate Equities Inc 1.875% 1/2/2033	75,057	0.00	LISD 2 005 861	25/1/2036 Alternative Loan Trust 2005-76	776,814	0.01
USD 957,000	Alexandria Real Estate Equities	70,007	0.00	000 2,000,001	'Series 2005-76 2A1' FRN		
	Inc 3.95% 15/1/2028	1,010,020	0.02		25/2/2036	2,000,500	0.03
USD 373,000	Alexandria Real Estate Equities			USD 1,533,071	Alternative Loan Trust 2006-		
HCD 204 000	Inc 4.9% 15/12/2030	425,005	0.01		36T2 'Series 2006-36T2	007 700	0.01
030 361,000	Allegheny Technologies Inc 4 875% 1/10/2029	367,732	0.01	USD 467 365	1A11' 6% 25/12/2036 Alternative Loan Trust 2006-J7	887,708	0.01
USD 430.000	Allegheny Technologies Inc	001,102	0.01	000,000	'Series 2006-J7 2A1' FRN		
	5.125% 1/10/2031	421,596	0.01		20/11/2046	335,843	0.01
USD 4,792,000	Alliant Holdings Intermediate			USD 300,823	Alternative Loan Trust 2006-		
	LLC / Alliant Holdings				OA11 'Series 2006-OA11	206 105	0.01
	Co-Issuer '144A' 4.25% 15/10/2027	4,620,279	0.07	USD 1 270 296	A1B' FRN 25/9/2046 Alternative Loan Trust 2006-	296,195	0.01
USD 4,591,000	Alliant Holdings Intermediate	4,020,270	0.07	005 1,270,200	OA14 'Series 2006-OA14		
	LLC / Alliant Holdings				1A1' FRN 25/11/2046	1,095,844	0.02
	Co-Issuer '144A' 5.875%			USD 293,529	Alternative Loan Trust 2006-		
LICD 0 447 000	1/11/2029	4,309,181	0.07		OA14 'Series 2006-OA14	207 720	0.00
050 8,147,000	Alliant Holdings Intermediate LLC / Alliant Holdings			USD 418 509	2A1' FRN 25/11/2046 Alternative Loan Trust 2006-	267,728	0.00
	Co-Issuer '144A' 6.75%			000 410,000	OA14 'Series 2006-OA14		
	15/10/2027	7,999,091	0.12		3A1' FRN 25/11/2046	380,326	0.01
USD 4,170,000	Allied Universal Holdco LLC /			USD 1,195,514	Alternative Loan Trust 2006-		
	Allied Universal Finance Corp	0.004.000	0.00		OA16 'Series 2006-OA16 A2'	4.450.044	0.00
118D 7 420 000	'144A' 6% 1/6/2029 Allied Universal Holdco LLC /	3,904,663	0.06	LISD 1 417 151	FRN 25/10/2046 Alternative Loan Trust 2006-	1,159,341	0.02
030 1,428,000	Allied Universal Finance Corp			ו (1,417, 101	OA2 'Series 2006-OA2 A1'		
	'144A' 6.625% 15/7/2026	7,621,820	0.12		FRN 20/5/2046	1,282,993	0.02
USD 2,696,000	Allied Universal Holdco LLC /			USD 2,106,224	Alternative Loan Trust 2006-		
	Allied Universal Finance Corp '144A' 9.75% 15/7/2027	2,833,496	0.04		OA3 'Series 2006-OA3 2A1'	1,939,694	0.03
		/ × < < / UIG			FRN 25/5/2036		

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value	% of Net Assets
		(030)	ASSULS		-	(030)	ASSELS
USD 1,965,947	Alternative Loan Trust 2006- OA8 'Series 2006-OA8 1A1'			USD 2,043,852	American Airlines Inc/ AAdvantage Loyalty IP Ltd		
USD 1,527,540	FRN 25/7/2046 Alternative Loan Trust 2006-	1,825,456	0.03	USD 6,129,501	'144A' 5.5% 20/4/2026 American Airlines Inc/	2,095,010	0.03
LICD 464 260	OA9 'Series 2006-OA9 2A1B' FRN 20/7/2046	1,188,651	0.02	1160 306 000	AAdvantage Loyalty IP Ltd '144A' 5.75% 20/4/2029	6,270,878	0.10
USD 461,260	Alternative Loan Trust 2007-25 'Series 2007-25 1A2' 6.5% 25/11/2037	247,469	0.00	080 206,000	American Builders & Contractors Supply Co Inc '144A' 3.875% 15/11/2029	192,095	0.00
USD 539,275	Alternative Loan Trust 2007-25 'Series 2007-25 1A3' 6.5%	247,409	0.00	USD 200,000	American Builders & Contractors Supply Co Inc	192,093	0.00
USD 1,714,379	25/11/2037 Alternative Loan Trust 2007-9T1	344,512	0.01	USD 13,166,000	'144A' 4% 15/1/2028 American Express Co FRN	195,415	0.00
	'Series 2007-9T1 1A1' 6% 25/5/2037	1,085,483	0.02		15/9/2026 (Perpetual) American Finance Trust Inc /	12,310,210	0.19
USD 3,171,491	Alternative Loan Trust 2007- AL1 'Series 2007-AL1 A1'	0.774.500	0.04		American Finance Operating Partner LP '144A' 4.5%	405.057	0.00
USD 2,366,373	FRN 25/6/2037 Alternative Loan Trust 2007-	2,771,562	0.04	USD 871,000	30/9/2028 American Honda Finance Corp	105,057	0.00
LICD 4 000 404	OA3 'Series 2007-OA3 1A1' FRN 25/4/2047	2,172,359	0.03	USD 589,000	1.2% 8/7/2025 American International Group	839,918	0.01
050 1,609,121	Alternative Loan Trust 2007- OA4 'Series 2007-OA4 A1' FRN 25/5/2047	1,733,093	0.03	USD 482,000	Inc 3.4% 30/6/2030 American International Group Inc 4.5% 16/7/2044	596,811 526,272	0.01
USD 178,200	Alternative Loan Trust 2007- OA7 'Series 2007-OA7 A1A'	1,700,000	0.00	USD 125,000	American International Group Inc 4.8% 10/7/2045	140,397	0.00
USD 1,273,672	FRN 25/5/2047 Alternative Loan Trust 2007-	164,640	0.00	USD 423,000	American Tower Corp 2.1% 15/6/2030	382,233	0.01
	OA8 'Series 2007-OA8 2A1' FRN 25/6/2047	1,034,795	0.02	USD 445,000	American Tower Corp 2.7% 15/4/2031	417,173	0.01
USD 1,077,340	Alternative Loan Trust Resecuritization 2006-22R				American Tower Corp 3.375% 15/10/2026	909,259	0.01
	'Series 2006-22R 1A6' 6% 25/5/2036	804,060	0.01		American Tower Corp 3.95% 15/3/2029	291,287	0.00
	Altria Group Inc 2.45% 4/2/2032	110,144	0.00		American Tower Corp 5% 15/2/2024	401,791	0.01
	Altria Group Inc 4% 4/2/2061 Altria Group Inc 4.8% 14/2/2029	257,825 99,752	0.00	USD 150,000	AmeriGas Partners LP / AmeriGas Finance Corp 5.625% 20/5/2024	153,001	0.00
USD 150,000	Altria Group Inc 5.375% 31/1/2044	153,714	0.00	USD 100,000	AmeriGas Partners LP / AmeriGas Finance Corp	155,001	0.00
USD 508,000	Altria Group Inc 5.95% 14/2/2049	556,194	0.01	USD 15.000	5.875% 20/8/2026 Ameriprise Financial Inc 3%	101,990	0.00
USD 80,000	Altria Group Inc 6.2% 14/2/2059	88,026	0.00		22/3/2022 Amgen Inc 2% 15/1/2032	15,020 43,062	0.00 0.00
USD 134,000	Amazon.com Inc 2.5% 3/6/2050	112,610	0.00		Amgen Inc 3% 15/1/2052 Amgen Inc 3.375% 21/2/2050	340,911 22,545	0.01 0.00
USD 311,000	Amazon.com Inc 2.7% 3/6/2060	255,634	0.00	,	Amgen Inc 4.2% 22/2/2052 Amgen Inc 4.4% 22/2/2062	113,003 123,627	0.00 0.00
	Amazon.com Inc 3.1% 12/5/2051	302,140	0.01		Amkor Technology Inc '144A' 6.625% 15/9/2027	287,755	0.00
	Amazon.com Inc 3.15% 22/8/2027	247,955	0.00	,	AMN Healthcare Inc '144A' 4% 15/4/2029	238,795	0.00
	Amazon.com Inc 3.25% 12/5/2061	269,078	0.00		Amsted Industries Inc '144A' 5.625% 1/7/2027	628,154	0.01
	Amazon.com Inc 3.875% 22/8/2037	309,394	0.01		AmWINS Group Inc '144A' 4.875% 30/6/2029	873,635	0.01
	Amazon.com Inc 4.05% 22/8/2047 AMC Entertainment Holdings	262,241	0.00		Analog Devices Inc 2.8% 1/10/2041 Analog Devices Inc 2.95%	99,482	0.00
	Inc '144A' 7.5% 15/2/2029 AMC Entertainment Holdings	1,919,480	0.03		1/4/2025 ANGI Group LLC '144A' 3.875%	243,776	0.00
	Inc '144A' 10% 15/6/2026 AMC Networks Inc 4.25%	1,328,620	0.02		15/8/2028 Anheuser-Busch Cos LLC /	587,578	0.01
	15/2/2029 AMC Networks Inc 4.75%	320,029	0.01	, 111,130	Anheuser-Busch InBev Worldwide Inc 4.9% 1/2/2046	1,371,493	0.02
	1/8/2025 AMC Networks Inc 5% 1/4/2024	238,543 35,960	0.00 0.00	USD 100,000	Anheuser-Busch InBev Worldwide Inc 4.439%	404.045	0.00
USD 4,650,000	American Airlines Inc '144A'				6/10/2048	104,815	0.00

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
LISD 140 000	Aphouser Purch InPov			LISD 4 757 000	Archrock Partners LP / Archrock		
03D 140,000	Anheuser-Busch InBev Worldwide Inc 4.75%			4,757,000	Partners Finance Corp '144A'		
	23/1/2029	154,837	0.00		6.25% 1/4/2028	4,771,414	0.07
USD 385.000	Anheuser-Busch InBev	,	0.00	USD 855.000	Archrock Partners LP / Archrock	.,,	0.0.
,	Worldwide Inc 4.75%			,	Partners Finance Corp '144A'		
	15/4/2058	414,108	0.01		6.875% 1/4/2027	871,044	0.01
USD 40,000	Anheuser-Busch InBev			USD 938,000	Arconic Corp '144A' 6%		
	Worldwide Inc 4.95%	44.004	0.00	1100 0 700 000	15/5/2025	968,485	0.02
LISD 140 000	15/1/2042 Anheuser-Busch InBev	44,381	0.00	USD 2,722,000	Arconic Corp '144A' 6.125% 15/2/2028	2,797,236	0.04
03D 140,000	Worldwide Inc 5.55%			LISD 1 418 000	Arcosa Inc '144A' 4.375%	2,797,230	0.04
	23/1/2049	169,947	0.00	000 1,410,000	15/4/2029	1,353,949	0.02
USD 523,000	Anheuser-Busch InBev	,-		USD 320,000	Aretec Escrow Issuer Inc '144A'	,,.	
	Worldwide Inc 5.8%				7.5% 1/4/2029	320,474	0.01
	23/1/2059	653,420	0.01	USD 659,000	Arko Corp '144A' 5.125%		
USD 1,187,000	Antero Midstream Partners LP /				15/11/2029	605,453	0.01
	Antero Midstream Finance			USD 125,000	Artera Services LLC '144A'	405.000	0.00
	Corp '144A' 5.375% 15/6/2029	1,194,579	0.02	1160 443 000	9.033% 4/12/2025 Asbury Automotive Group Inc	125,888	0.00
USD 661 000	Antero Midstream Partners LP /	1,194,579	0.02	03D 442,000	4.5% 1/3/2028	435,503	0.01
002 001,000	Antero Midstream Finance			USD 565.000	Asbury Automotive Group Inc	.00,000	0.0.
	Corp '144A' 5.75% 1/3/2027	672,425	0.01		4.75% 1/3/2030	550,587	0.01
USD 215,000	Antero Midstream Partners LP /			USD 629,000	Asbury Automotive Group Inc		
	Antero Midstream Finance				'144A' 5% 15/2/2032	609,885	0.01
1100 400 000	Corp '144A' 5.75% 15/1/2028	218,196	0.00	USD 2,186,000	Ascent Resources Utica		
USD 100,000	Antero Resources Corp 5% 1/3/2025	101 250	0.00		Holdings LLC / ARU Finance	2.072.640	0.02
LISD 241 000	Antero Resources Corp '144A'	101,250	0.00	LISD 35 000	Corp '144A' 5.875% 30/6/2029 Ascent Resources Utica	2,073,640	0.03
OOD 241,000	5.375% 1/3/2030	245,550	0.00	000 00,000	Holdings LLC / ARU Finance		
USD 999,000	Antero Resources Corp '144A'	210,000	0.00		Corp '144A' 8.25% 31/12/2028	35,859	0.00
	7.625% 1/2/2029	1,081,462	0.02	USD 1,826,000	Ascent Resources Utica		
USD 32,000	Antero Resources Corp '144A'				Holdings LLC / ARU Finance		
	8.375% 15/7/2026	35,082	0.00		Corp '144A' 9% 1/11/2027	2,367,710	0.04
	Anthem Inc 2.375% 15/1/2025	29,088	0.00	USD 684,000	ASGN Inc '144A' 4.625%	075 004	0.04
	Anthem Inc 2.75% 15/10/2042 Anthem Inc 3.125% 15/5/2050	2,373,358 92,956	0.04 0.00	1160 3 083 000	15/5/2028 Ashford Hospitality Trust 2018-	675,221	0.01
	Anthem Inc 3.7% 15/9/2049	144,119	0.00	03D 3,002,000	ASHF 'Series 2018-ASHF D'		
	Anthem Inc 4.65% 15/1/2043	116,227	0.00		'144A' FRN 15/4/2035	3,009,720	0.05
USD 272,000	Aon Corp 3.75% 2/5/2029	282,596	0.00	USD 1,426,000	Ashland LLC '144A' 3.375%	, ,	
USD 345,000	Aon Corp / Aon Global Holdings				1/9/2031	1,315,714	0.02
	Plc 2.6% 2/12/2031	323,551	0.01	USD 324,000	Ashton Woods USA LLC /		
	Apache Corp 4.25% 15/1/2030	1,081,561	0.02		Ashton Woods Finance Co	207.425	0.04
USD 185,000	Apache Corp 4.375% 15/10/2028	187,214	0.00	1190 565 000	'144A' 4.625% 1/8/2029 Ashton Woods USA LLC /	307,435	0.01
USD 90 000	Apache Corp 4.625%	107,214	0.00	03D 303,000	Ashton Woods Finance Co		
	15/11/2025	92,811	0.00		'144A' 4.625% 1/4/2030	534,727	0.01
USD 2,289,000	Apache Corp 5.1% 1/9/2040	2,278,242	0.03	USD 251,000	Ashton Woods USA LLC /		
	Apache Corp 5.25% 1/2/2042	154,235	0.00		Ashton Woods Finance Co		
,	Apache Corp 5.35% 1/7/2049	169,940	0.00	1100 040 000	'144A' 6.625% 15/1/2028	257,963	0.00
USD 443,000	APi Escrow Corp '144A' 4.75% 15/10/2029	418,130	0.01	USD 240,000	ASP Unifrax Holdings Inc '144A' 5.25% 30/9/2028	230,328	0.00
LISD 403 000	APi Group DE Inc '144A' 4.125%	410,130	0.01	USD 72 000	Astrazeneca Finance LLC	230,326	0.00
GOD 1 00,000	15/7/2029	369,321	0.01	000 72,000	2.25%		
USD 503,000	Apple Inc 2.2% 11/9/2029	488,478	0.01		28/5/2031	68,418	0.00
USD 172,000	Apple Inc 2.65% 11/5/2050	149,517	0.00	USD 35,000	At Home Group Inc '144A'		
,	Apple Inc 2.65% 8/2/2051	371,787	0.01		4.875% 15/7/2028	32,308	0.00
	Apple Inc 2.7% 5/8/2051	147,936	0.00		AT&T Inc 2.55% 1/12/2033	146,721	0.00
	Apple Inc 3.45% 9/2/2045	477,092	0.01	,	AT&T Inc 2.625% 1/12/2022	499,088	0.01
,	Apple Inc 3.85% 4/8/2046 Apple Inc 4.5% 23/2/2036	451,350 360,693	0.01 0.01		AT&T Inc 3.5% 1/6/2041 AT&T Inc 3.55% 15/9/2055	1,116,755 163,383	0.02 0.00
	Applied Materials Inc 3.3%	300,033	0.01		AT&T Inc 3.65% 15/9/2059	110,588	0.00
000 022,000	1/4/2027	541,632	0.01		AT&T Inc 3.8% 1/12/2057	242,081	0.00
USD 1,333,000	APX Group Inc '144A' 5.75%	, =	-		AT&T Inc 4.35% 1/3/2029	647,137	0.01
	15/7/2029	1,196,367	0.02	USD 606,000	AT&T Inc 4.5% 15/5/2035	656,785	0.01
USD 1,700,000	APX Group Inc '144A' 6.75%				AT&T Inc 4.65% 1/6/2044	105,839	0.00
1100 / 200 200	15/2/2027	1,731,518	0.03		AT&T Inc 4.85% 15/7/2045	357,773	0.01
USD 1,278,000	Aramark Services Inc '144A' 5%	1 205 072	0.00		AT&T Inc 5.15% 15/3/2042	315,240	0.01
	1/4/2025	1,285,872	0.02		AT&T Inc 5.25% 1/3/2037 AT&T Inc 5.35% 1/9/2040	120,174 296,026	0.00 0.01
1160 800 000					ATAT HIG J.JJ /0 1/8/2040		U.U.I
USD 800,000		824.936	0.01				
	6.375% 1/5/2025 Arches Buyer Inc '144A' 4.25%	824,936	0.01	USD 738,000	Atkore Inc '144A' 4.25% 1/6/2031 Atmos Energy Corp 0.625%	716,834	0.01

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Atmos Energy Corp 2.85%			_	Bank of America Corp FRN	•	
USD 5,660,000	15/2/2052 Atrium Hotel Portfolio Trust	126,139	0.00	USD 771,000	11/3/2032 Bank of America Corp FRN	587,636	0.01
	2017-ATRM 'Series 2017- ATRM D' '144A' FRN			USD 625,000	22/4/2032 Bank of America Corp FRN	731,012	0.01
USD 742,868	15/12/2036 Atrium Hotel Portfolio Trust	5,543,942	0.08	USD 187,000	4/2/2033 Bank of America Corp FRN	606,450	0.01
	2017-ATRM 'Series 2017- ATRM E' '144A' FRN			USD 392,000	20/1/2048 Bank of America Corp FRN	205,307	0.00
USD 193,000	15/12/2036 Austin BidCo Inc '144A' 7.125%	701,635	0.01	USD 5,000	20/3/2051 Bank of America Corp FRN	413,240	0.01
USD 589,000	15/12/2028 Autodesk Inc 2.4% 15/12/2031	190,005 538,571	0.00 0.01	USD 426,000	24/10/2051 Bank of America Corp 3.95%	4,285	0.00
EUR 100,000	Avantor Funding Inc 2.625% 1/11/2025	111,731	0.00	USD 1,646,000	21/4/2025 Bank of America Corp 4.2%	440,545	0.01
USD 1,466,000	Avantor Funding Inc '144A' 3.875% 1/11/2029	1,412,770	0.02	USD 1,015,000	26/8/2024 Bank of America Corp 4.45%	1,710,474	0.03
USD 4,455,000	Avantor Funding Inc '144A' 4.625% 15/7/2028	4,521,892	0.07		3/3/2026 Bank of America Corp 4.75%	1,073,147	0.02
USD 4,319,000	Avaya Inc '144A' 6.125% 15/9/2028	4,164,077	0.06	·	21/4/2045 Bank of America Corp 5%	188,060	0.00
USD 574,000	Aviation Capital Group LLC '144A' 1.95% 20/9/2026	540,650	0.01	·	21/1/2044 Bank of New York Mellon Corp/	369,684	0.01
	Avient Corp 5.25% 15/3/2023 Avis Budget Car Rental LLC /	102,625	0.00	, ,	The FRN 20/3/2026 (Perpetual)	8,217,978	0.12
	Avis Budget Finance Inc '144A' 5.375% 1/3/2029	288,605	0.00	USD 110,000	Barrick North America Finance LLC 5.75% 1/5/2043	134,644	0.00
USD 335,000	Axalta Coating Systems LLC '144A' 3.375% 15/2/2029	307,580	0.01	USD 400,000	BAT Capital Corp 3.462% 6/9/2029	389,680	0.01
USD 307,000	Axalta Coating Systems LLC / Axalta Coating Systems			USD 320,000	BAT Capital Corp 3.557% 15/8/2027	320,194	0.01
	Dutch Holding B BV '144A' 4.75% 15/6/2027	308,133	0.01	USD 200,000	BAT Capital Corp 4.39% 15/8/2037	189,332	0.00
	Ball Corp 2.875% 15/8/2030 Ball Corp 3.125% 15/9/2031	160,288 1,932,554	0.00 0.03	USD 300,000	BAT Capital Corp 4.54% 15/8/2047	270,298	0.00
	Ball Corp 4% 15/11/2023 Baltimore Gas and Electric Co	153,375	0.00	USD 210,000	BAT Capital Corp 4.758% 6/9/2049	196,377	0.00
USD 1,620,000	3.2% 15/9/2049 BAMLL Commercial Mortgage	243,948	0.00	USD 110,000	Bath & Body Works Inc 5.25% 1/2/2028	114,232	0.00
	Securities Trust 2017-SCH 'Series 2017-SCH CL' '144A'			USD 110,000	Bath & Body Works Inc '144A' 6.625% 1/10/2030	118,429	0.00
USD 1,980,000	FRN 15/11/2032 BAMLL Commercial Mortgage	1,535,104	0.02	USD 179,000	Bath & Body Works Inc 6.75% 1/7/2036	192,370	0.00
	Securities Trust 2017-SCH 'Series 2017-SCH DL' '144A'				Bath & Body Works Inc 6.875% 1/11/2035	2,252,480	0.03
USD 6,519,926	FRN 15/11/2032 BAMLL Commercial Mortgage	1,892,007	0.03	USD 200,000	Bath & Body Works Inc 6.95% 1/3/2033	210,416	0.00
	Securities Trust 2018-DSNY 'Series 2018-DSNY D' '144A'			USD 200,000	Bath & Body Works Inc 7.5% 15/6/2029	218,622	0.00
USD 667,626	FRN 15/9/2034 Banc of America Funding 2007-	6,369,606	0.10	USD 318,000	Bath & Body Works Inc 7.6% 15/7/2037	345,691	0.01
	7 Trust 'Series 2007-7 3A3' FRN 25/9/2037	573,076	0.01	·	Bath & Body Works Inc '144A' 9.375% 1/7/2025	21,082	0.00
USD 729,643	Banc of America Mortgage 2007-4 Trust 'Series 2007-4			USD 629,000	Bausch Health Americas Inc '144A' 8.5% 31/1/2027*	639,816	0.01
EUR 330,000	1A1' 6.25% 28/12/2037 Banff Merger Sub Inc 8.375%	700,597	0.01	USD 250,000	Bausch Health Americas Inc '144A' 9.25% 1/4/2026	257,433	0.00
USD 809,000	1/9/2026 Bank of America Corp FRN	379,636	0.01		Baxalta Inc 5.25% 23/6/2045 Bayer US Finance II LLC '144A'	85,336	0.00
USD 6,645,000	25/9/2025 Bank of America Corp FRN	776,007	0.01	USD 949,584	4.25% 15/12/2025 Bayview Commercial Asset	810,812	0.01
USD 1,503,000	27/1/2027 (Perpetual) Bank of America Corp FRN	6,445,650	0.10		Trust 2005-2 'Series 2005-2A A1' '144A' FRN 25/8/2035	913,730	0.01
USD 235,000	20/12/2028 Bank of America Corp FRN	1,523,923	0.02	USD 721,172	Bayview Commercial Asset Trust 2005-3 'Series 2005-3A		
USD 225,000	23/7/2029 Bank of America Corp FRN	248,619	0.00	USD 532,255	A1' '144A' FRN 25/11/2035 Bayview Commercial Asset	688,549	0.01
USD 200,000	22/10/2030 Bank of America Corp FRN	217,992	0.00		Trust 2006-3 'Series 2006-3A A1' '144A' FRN 25/10/2036	514,110	0.01
	24/10/2031	179,093	0.00				

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
		(/				(- ,	
USD 686,734	Bayview Commercial Asset Trust 2007-1 'Series 2007-1			USD 463,272	Bear Stearns Asset Backed Securities Trust 2004-HE3		
	A1' '144A' FRN 25/3/2037	661,530	0.01		'Series 2004-HE3 M2' FRN		
USD 1,018,953	Bayview Commercial Asset	,			25/4/2034	476,668	0.01
	Trust 2007-3 'Series 2007-3			USD 1,068,858	Bear Stearns Mortgage Funding		
	A2' '144A' FRN 25/7/2037	968,069	0.02		Trust 2007-AR3 'Series 2007-		
USD 6,165,304	Bayview Commercial Asset			1100 000 000	AR3 1A1' FRN 25/3/2037	1,025,407	0.02
	Trust 2007-4 'Series 2007-4A A1' '144A' FRN 25/9/2037	E 010 22E	0.00	USD 866,000	Becton Dickinson and Co 3.7%	002 200	0.01
USD 7 358 292	Bayview Financial Revolving	5,919,225	0.09	USD 39 000	6/6/2027 Becton Dickinson and Co	902,288	0.01
000 7,000,202	Asset Trust 2005-A 'Series			000 39,000	3.734% 15/12/2024	40,282	0.00
	2005-A A1' '144A' FRN			USD 325,000	Becton Dickinson and Co	.0,202	0.00
	28/2/2040	7,114,805	0.11		3.794% 20/5/2050	318,985	0.01
USD 1,070,000	BBCMS 2017-DELC Mortgage			USD 120,000	Becton Dickinson and Co		
	Trust 'Series 2017-DELC E'			==	4.685% 15/12/2044	130,239	0.00
LICD 740 000	'144A' FRN 15/8/2036	1,043,277	0.02		Belden Inc 3.875% 15/3/2028	216,652	0.00
USD 710,000	BBCMS 2017-DELC Mortgage Trust 'Series 2017-DELC F'			,	Belden Inc 4.125% 15/10/2026 Benchmark 2018-B3 Mortgage	594,223	0.01
	'144A' FRN 15/8/2036	690,994	0.01	030 030,000	Trust 'Series 2018-B3 D'		
USD 980,000	BBCMS 2018-CHRS Mortgage	000,001	0.01		'144A' FRN 10/4/2051	547,770	0.01
,	Trust 'Series 2018-CHRS E'			USD 2,681,662	Benchmark 2018-B7 Mortgage	, ,	
	'144A' FRN 5/8/2038	820,332	0.01		Trust 'Series 2018-B7 C' FRN		
USD 49,866,668	BBCMS Trust 2015-SRCH				15/5/2053	2,800,017	0.04
	'Series 2015-SRCH XA'			USD 670,000	Berry Global Inc 1.57%		
LICD 25 000 000	'144A' FRN 10/8/2035	1,964,747	0.03	LICD 225 000	15/1/2026	635,328	0.01
USD 35,000,000	BBCMS Trust 2015-SRCH 'Series 2015-SRCH XB'			USD 225,000	Berry Global Inc '144A' 5.625% 15/7/2027	230,181	0.00
	'144A' FRN 10/8/2035	384,650	0.01	USD 300 000	Berry Petroleum Co LLC '144A'	230,101	0.00
USD 668,000	BB-UBS Trust 2012-SHOW	001,000	0.01	000 000,000	7% 15/2/2026	296,531	0.01
,	'Series 2012-SHOW E' '144A'			USD 6,151,000	Big River Steel LLC / BRS	,	
	FRN 5/11/2036	635,964	0.01		Finance Corp '144A' 6.625%		
USD 314,000	BCPE Empire Holdings Inc				31/1/2029	6,451,353	0.10
1100 440 000	'144A' 7.625% 1/5/2027	299,088	0.01		Biogen Inc 3.625% 15/9/2022	290,404	0.00
USD 418,000	Beacon Roofing Supply Inc '144A' 4.125% 15/5/2029	388,431	0.01	USD 961,000	Black Knight InfoServ LLC '144A' 3.625% 1/9/2028	907,314	0.01
LISD 862 317	Bear Stearns ALT-A Trust 2006-	366,431	0.01	USD 550 000	Blackstone Private Credit Fund	907,314	0.01
000 002,017	2 'Series 2006-2 11A1' FRN			000 000,000	'144A' 3.25% 15/3/2027	522,740	0.01
	25/4/2036	1,260,210	0.02	USD 622,000	Block Communications Inc	, ,	
USD 698,323	Bear Stearns Asset Backed				'144A' 4.875% 1/3/2028	609,395	0.01
	Securities I Trust 2005-AC9				Block Inc '144A' 3.5% 1/6/2031	2,822,264	0.04
	(Step-up coupon) 'Series			USD 1,208,000	BlueLinx Holdings Inc '144A'	4 470 044	0.00
	2005-AC9 A5' 6.25% 25/12/2035	607,506	0.01	1100 2 601 000	6% 15/11/2029 BofA Finance LLC 0.125%	1,176,211	0.02
LISD 1 242 798	Bear Stearns Asset Backed	007,500	0.01	030 2,091,000	1/9/2022	2,760,966	0.04
00D 1,242,700	Securities I Trust 2006-AC1			USD 320.000	Boise Cascade Co '144A' 4.875%	2,700,000	0.04
	(Step-up coupon) 'Series				1/7/2030	322,186	0.01
	2006-AC1 1A2' 6.25%			USD 1,284,000	Booking Holdings Inc 0.75%		
	25/2/2036	1,057,536	0.02		1/5/2025	1,851,175	0.03
USD 879,029	Bear Stearns Asset Backed			USD 1,244,000	Booz Allen Hamilton Inc '144A'	4 0 4 0 0 0 0	0.00
	Securities I Trust 2006-HE7 'Series 2006-HE7 1A2' FRN			1160 3 300 000	3.875% 1/9/2028 Booz Allen Hamilton Inc '144A'	1,210,269	0.02
	25/9/2036	865,343	0.01	030 3,396,000	4% 1/7/2029	3,353,826	0.05
USD 1 038 883	Bear Stearns Asset Backed	005,545	0.01	USD 364 000	Boston Properties LP 2.45%	3,333,020	0.00
002 .,000,000	Securities I Trust 2007-FS1			002 00 1,000	1/10/2033	325,621	0.01
	'Series 2007-FS1 1A3' FRN			USD 215,000	Boston Properties LP 2.9%	,	
	25/5/2035	1,031,609	0.02		15/3/2030	208,012	0.00
USD 526,318	Bear Stearns Asset Backed			EUR 1,330,000	Boxer Parent Co Inc 6.5%		
	Securities I Trust 2007-HE1			1100 070 000	2/10/2025*	1,530,362	0.02
	'Series 2007-HE1 21A2' FRN 25/1/2037	E01 41E	0.01	USD 979,000	Boxer Parent Co Inc '144A'	1,011,953	0.02
LISD 461 471	Bear Stearns Asset Backed	521,415	0.01	LISD 3 172 000	7.125% 2/10/2025 Boxer Parent Co Inc '144A'	1,011,955	0.02
030 401,471	Securities I Trust 2007-HE2			030 3,172,000	9.125% 1/3/2026	3,294,693	0.05
	'Series 2007-HE2 22A' FRN			USD 467.000	Boyd Gaming Corp 4.75%	0,201,000	0.00
	25/3/2037	444,286	0.01	002 .0.,000	1/12/2027	464,074	0.01
USD 959,048	Bear Stearns Asset Backed	, -		USD 2,658,000	Boyd Gaming Corp '144A'	•	
	Securities I Trust 2007-HE3				4.75% 15/6/2031	2,604,787	0.04
	(Carias 2007 LIE2 24/ EDNI			1160 304 000	Boyd Gaming Corp '144A' 8.625%		
	'Series 2007-HE3 2A' FRN	4.6==		03D 304,000			
	25/4/2037	1,278,610	0.02		1/6/2025	320,376	0.01
		1,278,610	0.02			320,376 1,059,838	0.01

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

		Market	% of			Market	% of
Holding	Description	Value	Net Assets	Holding	Description	Value	Net Assets
		(030)	ASSEIS			(090)	Assets
	BP Capital Markets America Inc 1.749% 10/8/2030	40,624	0.00	USD 900,000	BWAY 2013-1515 Mortgage Trust 'Series 2013-1515 D'		
	BP Capital Markets America Inc 2.75% 10/5/2023	184,149	0.00	USD 500,000	'144A' 3.633% 10/3/2033 BWAY 2013-1515 Mortgage	890,376	0.01
	BP Capital Markets America Inc 3.06% 17/6/2041 BP Capital Markets America Inc	684,120	0.01	1160 6 300 000	Trust 'Series 2013-1515 E' '144A' 3.717% 10/3/2033 BX Commercial Mortgage Trust	489,732	0.01
•	3.194% 6/4/2025 BP Capital Markets America Inc	209,335	0.00	030 6,300,000	2018-IND 'Series 2018-IND G' '144A' FRN 15/11/2035	6,261,591	0.09
	3.543% 6/4/2027 BP Capital Markets America Inc	176,277	0.00	USD 6,300,000	BX Commercial Mortgage Trust 2018-IND 'Series 2018-IND	0,201,391	0.09
•	3.588% 14/4/2027 BP Capital Markets America Inc	466,838	0.01	USD 2,270,000	H' '144A' FRN 15/11/2035 BXP Trust 2017-CC 'Series	6,233,865	0.09
USD 2,117,000	3.633% 6/4/2030 Brand Industrial Services Inc	160,388	0.00		2017-CC D' '144A' FRN 13/8/2037	2,194,474	0.03
USD 199,000	'144A' 8.5% 15/7/2025 Brightsphere Investment Group	1,946,539	0.03	USD 2,975,000	BXP Trust 2017-CC 'Series 2017-CC E' '144A' FRN		
USD 348,000	Inc 4.8% 27/7/2026 Brink's Co/The '144A' 4.625%	194,582	0.00	USD 4,196,000	13/8/2037 Cable One Inc '144A' 1.125%	2,766,711	0.04
USD 141,000	15/10/2027 Brink's Co/The '144A' 5.5%	339,721	0.01	USD 200,000	15/3/2028 Cable One Inc '144A' 4%	3,774,302	0.06
USD 21,000	15/7/2025 Bristol-Myers Squibb Co 2.95%	144,349	0.00	USD 667,000	15/11/2030 Cablevision Lightpath LLC	185,652	0.00
USD 53,000	15/3/2032 Bristol-Myers Squibb Co	21,081	0.00	USD 1,014,000	'144A' 3.875% 15/9/2027 Cablevision Lightpath LLC	622,755	0.01
USD 225,000	(Restricted) 3.4% 26/7/2029 Bristol-Myers Squibb Co 3.7% 15/3/2052	55,387 228,636	0.00	USD 3,694,000	'144A' 5.625% 15/9/2028 Caesars Entertainment Inc '144A' 4.625% 15/10/2029	924,281	0.01
USD 115,000	Bristol-Myers Squibb Co 3.9% 15/3/2062	117,030	0.00	USD 5,698,000	Caesars Entertainment Inc '144A' 6.25% 1/7/2025	5,904,239	0.09
USD 80,000	Bristow Group Inc '144A' 6.875% 1/3/2028	80,354	0.00	USD 5,349,000	Caesars Entertainment Inc '144A' 8.125% 1/7/2027	5,764,323	0.09
USD 670,000	Broadcom Corp / Broadcom Cayman Finance Ltd	00,001	0.00	USD 2,792,000	Caesars Resort Collection LLC / CRC Finco Inc '144A' 5.75%	0,701,020	0.00
USD 1,430,000	3.875% 15/1/2027 Broadcom Inc '144A' 3.419%	693,823	0.01	USD 210,000	1/7/2025 California Resources Corp	2,858,129	0.04
USD 180,000	15/4/2033 Broadcom Inc 4.11% 15/9/2028	1,375,736 187,252	0.02 0.00	USD 871,000	'144A' 7.125% 1/2/2026 Callon Petroleum Co 6.125%	217,627	0.00
	BroadCom Inc 4.75% 15/4/2029 BroadStreet Partners Inc '144A'	670,017	0.01	USD 110,000	1/10/2024 Callon Petroleum Co 6.375%	863,196	0.01
USD 821,000	5.875% 15/4/2029 Brookfield Property REIT Inc /	388,758	0.01	USD 3,126,000	1/7/2026 Callon Petroleum Co '144A' 8%	106,897	0.00
	BPR Cumulus LLC / BPR Nimbus LLC / GGSI Sellco LL	700,000	0.04	USD 100,000	1/8/2028* Callon Petroleum Co 8.25%	3,207,667	0.05
USD 210,000	'144A' 4.5% 1/4/2027 Brookfield Property REIT Inc / PR Cumulus LLC / BPR	766,260	0.01	USD 3,455,000	15/7/2025 Callon Petroleum Co '144A' 9% 1/4/2025	99,024 3,701,670	0.00
	Nimbus LLC / GGSI Sellco LL '144A' 5.75% 15/5/2026	207,422	0.00	USD 61,000	Calpine Corp '144A' 3.75% 1/3/2031	55,619	0.00
USD 430,000	Brundage-Bone Concrete Pumping Holdings Inc '144A'	201,422	0.00	USD 1,925,000	Calpine Corp '144A' 4.5% 15/2/2028	1,886,115	0.03
USD 832.000	6% 1/2/2026 Buckeye Partners LP '144A'	425,292	0.01	USD 52,000	Calpine Corp '144A' 4.625% 1/2/2029	48,465	0.00
	4.125% 1/3/2025 Buckeye Partners LP 5.6%	821,862	0.01	USD 482,000	Calpine Corp '144A' 5% 1/2/2031	444,833	0.01
•	15/10/2044 Buckeye Partners LP 5.85%	211,581	0.00	USD 7,763,000	Calpine Corp '144A' 5.125% 15/3/2028*	7,488,966	0.11
	15/11/2043 Builders FirstSource Inc '144A'	570,062	0.01	USD 38,000	Calpine Corp '144A' 5.25% 1/6/2026	38,427	0.00
USD 260,000	4.25% 1/2/2032 Builders FirstSource Inc '144A'	508,295	0.01	USD 40,000	Calumet Specialty Products Partners LP / Calumet		
USD 481,000	5% 1/3/2030 Builders FirstSource Inc '144A'	263,167	0.00		Finance Corp '144A' 9.25% 15/7/2024	43,059	0.00
USD 175,000	6.75% 1/6/2027 Burlington Northern Santa Fe	501,390	0.01		Cameron LNG LLC '144A' 3.302% 15/1/2035	341,034	0.01
USD 55,000	LLC 2.875% 15/6/2052 Burlington Northern Santa Fe	152,111	0.00		Cano Health LLC '144A' 6.25% 1/10/2028	419,150	0.01
USD 515,000	LLC 3.55% 15/2/2050 Burlington Northern Santa Fe	54,200	0.00		Capital One Financial Corp FRN 1/9/2026 (Perpetual)*	6,175,995	0.09
	LLC 4.9% 1/4/2044	600,275	0.01	190,000	Capital One Financial Corp FRN 2/11/2032	176,725	0.00

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
_	Capital One Financial Corp	(005)	7.00.01.0		Cedar Fair LP / Canada's	(002)	7100010
USD 295,000	3.8% 31/1/2028	305,337	0.01	030 3,056,000	Wonderland Co / Magnum		
USD 426 000	Carlisle Cos Inc 2.2% 1/3/2032	379,661	0.01		Management Corp /		
	Carriage Services Inc '144A'	0,001	0.01		Millennium Op '144A' 5.5%		
,	4.25% 15/5/2029	102,646	0.00		1/5/2025	3,762,930	0.06
USD 2,643,337	Carrington Mortgage Loan Trust			USD 154,000	Cedar Fair LP / Canada's		
	Series 2006-FRE1 'Series				Wonderland Co / Magnum		
	2006-FRE1 A4' FRN				Management Corp /		
LICD 1 0E0 201	25/4/2036	2,404,795	0.04		Millennium Op 6.5% 1/10/2028	157 202	0.00
050 1,852,291	Carrington Mortgage Loan Trust Series 2007-FRE1 'Series			116D 3 133 000	Centene Corp 2.45% 15/7/2028	157,283 2,013,708	0.00 0.03
	2007-FRE1 A3' FRN				Centene Corp 2.5% 1/3/2031	6,044,160	0.03
	25/2/2037	1,811,487	0.03		Centene Corp 2.625% 1/8/2031	4,168,255	0.06
USD 1,577,000	Carvana Co '144A' 4.875%				Centene Corp 3% 15/10/2030	3,057,903	0.05
	1/9/2029	1,320,777	0.02	USD 423,000	Centene Corp 4.25%		
USD 1,171,000	Carvana Co '144A' 5.5%				15/12/2027	432,338	0.01
HCD 000 000	15/4/2027	1,055,534	0.02	USD 1,924,000	Centene Corp 4.625%	4 000 050	0.00
USD 982,000	Castle US Holding Corp '144A' 9.5% 15/2/2028	1,014,588	0.02	1160 3 060 000	15/12/2029 Centennial Resource	1,983,256	0.03
FUR 511 000	Catalent Pharma Solutions Inc	1,014,366	0.02	03D 2,000,000	Production LLC 3.25%		
2011 011,000	2.375% 1/3/2028	529,281	0.01		1/4/2028	3,198,517	0.05
USD 406,000	Catalent Pharma Solutions Inc	,		USD 384,000	Centennial Resource Production	2,122,211	
	'144A' 3.125% 15/2/2029	379,395	0.01		LLC '144A' 5.375%		
USD 1,179,000	Catalent Pharma Solutions Inc				15/1/2026	375,237	0.01
1100 004 000	'144A' 3.5% 1/4/2030	1,100,980	0.02	USD 225,000	Centennial Resource Production		
USD 234,000	Catalent Pharma Solutions Inc	000.007	0.00		LLC '144A' 6.875%	227 240	0.00
1180 479 000	'144A' 5% 15/7/2027 CCM Merger Inc '144A' 6.375%	238,987	0.00	USD 105 000	1/4/2027 CenterPoint Energy Resources	227,249	0.00
000 479,000	1/5/2026	490,403	0.01	000 190,000	Corp 1.75% 1/10/2030	174,049	0.00
USD 45,000	CCO Holdings LLC / CCO	.00, .00	0.01	USD 1,734,000	Central Garden & Pet Co	,	0.00
	Holdings Capital Corp '144A'				4.125% 15/10/2030	1,647,135	0.03
	4% 1/3/2023	44,945	0.00	USD 565,000	Central Garden & Pet Co '144A'		
USD 2,857,000	CCO Holdings LLC / CCO				4.125% 30/4/2031	527,922	0.01
	Holdings Capital Corp '144A' 4.25% 1/2/2031	2 601 022	0.04	USD 50,000	Century Communities Inc 6.75% 1/6/2027	51 022	0.00
1190 6 100 000	CCO Holdings LLC / CCO	2,691,023	0.04	112D 830 000	CFCRE Commercial Mortgage	51,932	0.00
000 0,103,000	Holdings Capital Corp '144A'			000 000,000	Trust 2016-C4 'Series 2016-		
	4.25% 15/1/2034	5,578,281	0.08		C4 C' FRN 10/5/2058	817,979	0.01
USD 2,269,000	CCO Holdings LLC / CCO			USD 14,666,004	CFCRE Commercial Mortgage		
	Holdings Capital Corp '144A'				Trust 2016-C6 'Series 2016-		
LIOD 0 004 000	4.5% 15/8/2030	2,183,357	0.03	1100 4 400 000	C6 XA' FRN 10/11/2049	605,559	0.01
USD 2,281,000	CCO Holdings LLC / CCO Holdings Capital Corp 4.5%			USD 1,400,000	CFCRE Commercial Mortgage Trust 2018-TAN 'Series 2018-		
	1/5/2032	2,164,692	0.03		TAN A' '144A' 4.236%		
USD 569,000	CCO Holdings LLC / CCO	2,101,002	0.00		15/2/2033	1,414,992	0.02
	Holdings Capital Corp '144A'			USD 1,050,000	CFCRE Commercial Mortgage		
	4.5% 1/6/2033	528,775	0.01		Trust 2018-TAN 'Series 2018-		
USD 2,115,000	CCO Holdings LLC / CCO				TAN C' '144A' 5.295%		
	Holdings Capital Corp '144A'	2 074 270	0.02	LICD 4 350 000	15/2/2033	1,058,912	0.02
USD 1 022 000	4.75% 1/3/2030 CCO Holdings LLC / CCO	2,071,378	0.03	030 1,350,000	CGRBS Commercial Mortgage Trust 2013-VN05 'Series		
000 1,022,000	Holdings Capital Corp '144A'				2013-VN05 D' '144A' FRN		
	4.75% 1/2/2032*	989,015	0.02		13/3/2035	1,366,675	0.02
USD 404,000	CCO Holdings LLC / CCO			USD 283,000	ChampionX Corp 6.375%		
	Holdings Capital Corp '144A'				1/5/2026	291,300	0.00
	5% 1/2/2028	406,430	0.01	USD 3,294,000	Change Healthcare Holdings		
USD 504,000	CCO Holdings LLC / CCO				LLC / Change Healthcare		
	Holdings Capital Corp '144A' 5.125% 1/5/2027	509,748	0.01		Finance Inc '144A' 5.75% 1/3/2025	3,273,347	0.05
USD 1.035.000	CCO Holdings LLC / CCO	303,740	0.01	USD 95.000	Charles River Laboratories	3,273,347	0.00
	Holdings Capital Corp '144A'				International Inc '144A' 3.75%		
	5.375% 1/6/2029	1,047,834	0.02		15/3/2029	91,394	0.00
USD 686,000	CD&R Smokey Buyer Inc '144A'	_		USD 79,000	Charles River Laboratories		
1105 110 555	6.75% 15/7/2025	710,765	0.01		International Inc '144A' 4%	= :	
USD 140,000	CDK Global Inc 4.875%	142 667	0.00	HCD 4 470 000	15/3/2031 Charles Piver Laboratories	75,484	0.00
	1/6/2027	143,667	0.00	1,170,000 עסט,	Charles River Laboratories International Inc '144A' 4.25%		
					1/5/2028	1,157,352	0.02
				USD 8.727.000	Charles Schwab Corp/The FRN	.,,002	0.02

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Hold	lina	Description	Market Value	% of Net Assets	Holding	Description	Market Value	% of Net Assets
			(030)	ASSELS		•	(030)	ASSELS
USD 6,728,	,000	Charles Schwab Corp/The FRN 1/12/2030 (Perpetual)	6,231,810	0.09	USD 3,063,000	CHS/Community Health Systems Inc '144A' 6%		
USD 515,	,000	Charter Communications	-,,			15/1/2029	3,060,641	0.05
		Operating LLC / Charter			USD 1,616,000	CHS/Community Health		
		Communications Operating	470.070	2 2 4		Systems Inc '144A' 6.125%	4 50 4 000	0.00
USD 115	000	Capital 2.8% 1/4/2031 Charter Communications	478,678	0.01	1120 208 000	1/4/2030 CHS/Community Health	1,504,633	0.02
030 113,	,000	Operating LLC / Charter			03D 200,000	Systems Inc '144A' 6.875%		
		Communications Operating				15/4/2029	201,870	0.00
		Capital 3.85% 1/4/2061	93,736	0.00	USD 4,063,000	CHS/Community Health		
USD 600,	,000	Charter Communications				Systems Inc '144A' 8%	4.044.454	0.00
		Operating LLC / Charter Communications Operating			USD 100 000	15/3/2026 CHS/Community Health	4,244,454	0.06
		Capital 4.464% 23/7/2022	604,480	0.01	03D 100,000	Systems Inc '144A' 8%		
USD 175,	,000	Charter Communications	,			15/12/2027	105,141	0.00
		Operating LLC / Charter			USD 628,000	Churchill Downs Inc '144A'		
		Communications Operating	475.040		1100 0 000 000	4.75% 15/1/2028	614,087	0.01
1190 095	000	Capital 5.125% 1/7/2049 Charter Communications	175,918	0.00	USD 2,299,000	Churchill Downs Inc '144A' 5.5% 1/4/2027	2,336,290	0.04
030 965,	,000	Operating LLC / Charter			USD 442.000	Ciena Corp '144A' 4% 31/1/2030	433,768	0.04
		Communications Operating				Cigna Corp 4.125% 15/11/2025	856,906	0.01
		Capital 6.384% 23/10/2035	1,163,171	0.02	USD 134,000	Cigna Corp 6.125% 15/11/2041	171,107	0.00
USD 835,	,000	Charter Communications			USD 1,050,000	CITGO Petroleum Corp '144A'		
		Operating LLC / Charter			1150 060 000	6.375% 15/6/2026 CITGO Petroleum Corp '144A'	1,042,508	0.02
		Communications Operating Capital 6.484% 23/10/2045	973,161	0.02	03D 969,000	7% 15/6/2025	966,442	0.02
EUR 200,	,000	Chemours Co/The 4%	0,0,101	0.02	USD 1,139,000	Citigroup Commercial Mortgage	000,112	0.02
		15/5/2026*	218,529	0.00		Trust 2014-GC19 'Series		
USD 185,	,000	Chemours Co/The '144A'				2014-GC19 C' FRN 10/3/2047	1,167,416	0.02
LICD 100	000	4.625% 15/11/2029	170,524	0.00	USD 756,000	Citigroup Commercial Mortgage		
030 100,	,000	Chemours Co/The 5.375% 15/5/2027	180,404	0.00		Trust 2015-GC27 'Series 2015-GC27 C' FRN 10/2/2048	769,037	0.01
USD 694,	,000	Chemours Co/The '144A'	100,404	0.00	USD 720,000	Citigroup Commercial Mortgage	700,007	0.01
,		5.75% 15/11/2028	678,958	0.01	,	Trust 2016-C1 'Series 2016-		
USD 355,	,000	Cheniere Corpus Christi				C1 C' FRN 10/5/2049	746,443	0.01
		Holdings LLC 5.125% 30/6/2027	384,385	0.01	USD 540,000	Citigroup Commercial Mortgage Trust 2016-C1 'Series 2016-		
USD 600	000	Cheniere Corpus Christi	364,365	0.01		C1 D' '144A' FRN 10/5/2049	520,661	0.01
002 000,	,000	Holdings LLC 5.875%			USD 660,000	Citigroup Commercial Mortgage	020,001	0.01
		31/3/2025	646,152	0.01		Trust 2016-GC37 'Series		
USD 8,508,	,000	Cheniere Energy Inc 4.625%	0.504.007	0.40	1100 4 044 000	2016-GC37 C' FRN 10/4/2049	666,397	0.01
1180 4 014	000	15/10/2028 Cheniere Energy Partners LP	8,581,637	0.13	USD 1,044,000	Citigroup Commercial Mortgage Trust 2016-GC37 'Series		
030 4,014,	,000	'144A' 3.25% 31/1/2032	3,753,110	0.06		2016-GC37 D' '144A' 2.788%		
USD 3,410,	,000	Cheniere Energy Partners LP	0,700,110	0.00		10/4/2049	901,178	0.01
		4% 1/3/2031	3,358,799	0.05	USD 318,000	Citigroup Commercial Mortgage		
USD 1,476,	,000	Cheniere Energy Partners LP				Trust 2016-P3 'Series 2016-		
LISD 15	000	4.5% 1/10/2029 Chesapeake Energy Corp	1,493,505	0.02	1150 2 160 000	P3 C' FRN 15/4/2049 Citigroup COmmercial Mortgage	321,038	0.01
030 13,	,000	'144A' 5.5% 1/2/2026	15,433	0.00	03D 2,109,000	Trust 2018-C6 'Series 2018-		
USD 140,	,000	Chesapeake Energy Corp	,			C6 C' FRN 10/11/2051	2,268,787	0.03
		'144A' 5.875% 1/2/2029	144,564	0.00		Citigroup Inc FRN 24/7/2023	481,692	0.01
USD 2,935,	,000	Chesapeake Energy Corp	0.400.750	0.05	USD 18,855,000	Citigroup Inc FRN 12/9/2024	40.070.044	0.00
112D 388	012	'144A' 6.75% 15/4/2029 CHL Mortgage Pass-Through	3,109,750	0.05	115D 2 629 000	(Perpetual) Citigroup Inc FRN 30/1/2025	18,972,844	0.29
03D 300,	,512	Trust 2005-9 'Series 2005-9			03D 2,029,000	(Perpetual)	2,586,279	0.04
		1A1' FRN 25/5/2035	325,948	0.01	USD 2,353,000	Citigroup Inc FRN 10/12/2025	_,,	
USD 1,235,	,000	Chobani LLC / Chobani Finance				(Perpetual)	2,282,410	0.03
		Corp Inc '144A' 4.625%	4 400 040	0.00	,	Citigroup Inc FRN 10/1/2028	671,312	0.01
1160 3 034	በበበ	15/11/2028 Chobani LLC / Chobani Finance	1,183,346	0.02		Citigroup Inc FRN 27/10/2028 Citigroup Inc FRN 5/11/2030	175,483 398,538	0.00 0.01
030 2,034,	,000	Corp Inc '144A' 7.5%				Citigroup Inc FRN 29/1/2031	481,066	0.01
		15/4/2025	2,022,691	0.03		Citigroup Inc FRN 3/6/2031	455,813	0.01
USD 264,	,000	CHS/Community Health				Citigroup Inc FRN 1/5/2032	304,586	0.01
		Systems Inc '144A' 5.25%	0== ::-			Citigroup Inc FRN 25/1/2033	420,913	0.01
1100 4 550	000	15/5/2030	256,113	0.00		Citigroup Inc FRN 3/11/2042	181,063	0.00
USD 4,550,	,UUU	CHS/Community Health Systems Inc '144A' 5.625%				Citigroup Inc 3.2% 21/10/2026 Citigroup Inc 4.3% 20/11/2026	389,033 152,330	0.01 0.00
		15/3/2027	4,579,803	0.07		Citigroup Inc 4.45% 29/9/2027	1,869,198	0.00
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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Civitas Resources Inc '144A' 5%	(/			COMM 2014-CCRE15	(,	
05D 459,000	15/10/2026	453,992	0.01	03D 930,000	Mortgage Trust 'Series 2014-		
EUR 554,000	Clarios Global LP / Clarios US	100,002	0.01		CR15 C' FRN 10/2/2047	950,989	0.01
	Finance Co 4.375%			USD 12,675,000	COMM 2014-UBS5 Mortgage		
	15/5/2026*	609,348	0.01		Trust 'Series 2014-UBS5		
USD 4,552,000	Clarios Global LP / Clarios US Finance Co '144A' 6.25%			1160 3 300 000	XB2' '144A' FRN 10/9/2047 COMM 2015-CCRE23	228,277	0.00
	15/5/2026*	4,717,147	0.07	03D 2,360,000	Mortgage Trust 'Series 2015-		
USD 10,091,000	Clarios Global LP / Clarios US	.,,	0.07		CR23 B' FRN 10/5/2048	2,402,589	0.04
	Finance Co '144A' 8.5%			USD 4,151,455	COMM 2015-CCRE25		
LICD 4 200 000	15/5/2027	10,533,036	0.16		Mortgage Trust 'Series 2015-	00.540	0.00
03D 1,200,000	Clarivate Science Holdings Corp '144A' 3.875% 1/7/2028	1,129,602	0.02	USD 2 417 400	CR25 XA' FRN 10/8/2048 COMM 2015-LC19 Mortgage	99,543	0.00
USD 3,529,000	Clarivate Science Holdings	1,125,002	0.02	000 2,417,400	Trust 'Series 2015-LC19 C'		
	Corp '144A' 4.875% 1/7/2029	3,312,655	0.05		FRN 10/2/2048	2,434,023	0.04
USD 175,000	Clark Equipment Co '144A'			USD 861,000	COMM 2015-LC19 Mortgage		
1160 303 000	5.875% 1/6/2025	179,166	0.00		Trust 'Series 2015-LC19 D'	702 277	0.01
050 363,000	Clean Harbors Inc '144A' 4.875% 15/7/2027	383,216	0.01	USD 2 900 000	'144A' FRN 10/2/2048 COMM 2015-LC19 Mortgage	793,377	0.01
USD 969,000	Clean Harbors Inc '144A'	000,210	0.01	202 2,000,000	Trust 'Series 2015-LC19 A4'		
	5.125% 15/7/2029	988,845	0.02		3.183% 10/2/2048	2,944,335	0.04
USD 7,039,000	Clear Channel Outdoor			USD 2,000,000	COMM 2015-LC21 Mortgage		
	Holdings Inc '144A' 5.125% 15/8/2027	7,010,774	0.11		Trust 'Series 2015-LC21 C' FRN 10/7/2048	2.016.452	0.03
USD 5 672 000	Clear Channel Outdoor	7,010,774	0.11	USD 800 000	COMM 2016-667M Mortgage	2,016,452	0.03
002 0,0.2,000	Holdings Inc '144A' 7.5%			002 000,000	Trust 'Series 2016-667M D'		
	1/6/2029	5,877,213	0.09		'144A' FRN 10/10/2036	731,018	0.01
USD 1,751,000	Clear Channel Outdoor			USD 299,000	Commercial Metals Co 4.125%	000 000	0.00
	Holdings Inc '144A' 7.75% 15/4/2028	1,828,088	0.03	USD 501 000	15/1/2030* Commercial Metals Co 4.375%	289,689	0.00
USD 1,660,000	Clearway Energy Operating	1,020,000	0.03	000 001,000	15/3/2032	565,291	0.01
,,,,,,,,	LLC '144A' 3.75% 15/1/2032	1,551,917	0.02	USD 35,000	Commercial Metals Co 4.875%	, .	
USD 672,000	Clearway Energy Operating				15/5/2023	35,721	0.00
1160 20 000	LLC '144A' 4.75% 15/3/2028 Cleveland-Cliffs Inc '144A'	670,152	0.01	USD 92,000	CommonSpirit Health 2.782% 1/10/2030	00 000	0.00
03D 50,000	4.625% 1/3/2029	48,215	0.00	USD 230 000	CommonSpirit Health 3.347%	88,889	0.00
USD 306,000	Cleveland-Cliffs Inc '144A'	.0,2.0	0.00	202 200,000	1/10/2029	230,099	0.00
	9.875% 17/10/2025	341,140	0.01	USD 369,000	CommonSpirit Health 3.91%		
USD 110,000	CMS Energy Corp 4.875%	400 450	0.00	LICD 2 040 000	1/10/2050	366,626	0.01
USD 350 000	1/3/2044 CNX Midstream Partners LP	123,450	0.00	USD 2,049,000	CommScope Inc '144A' 4.75% 1/9/2029	1,908,469	0.03
000 000,000	'144A' 4.75% 15/4/2030	338,709	0.01	USD 694,000	CommScope Inc '144A' 6%	1,000,100	0.00
USD 2,047,000	CNX Resources Corp 2.25%				1/3/2026	706,081	0.01
110D 500 000	1/5/2026	2,945,195	0.04	USD 1,581,000	CommScope Inc '144A' 7.125%	4 405 707	0.00
USD 520,000	CNX Resources Corp '144A' 6% 15/1/2029	530,010	0.01	1150 608 000	1/7/2028 CommScope Inc '144A' 8.25%	1,465,737	0.02
USD 425.000	CNX Resources Corp '144A'	330,010	0.01	03D 000,000	1/3/2027	603,212	0.01
,,,,,,	7.25% 14/3/2027	448,250	0.01	USD 449,000	CommScope Technologies LLC	,	
USD 35,000	Cobra AcquisitionCo LLC '144A'				'144A' 6% 15/6/2025	439,338	0.01
LISD 100 000	6.375% 1/11/2029	32,130	0.00	USD 317,000	Compass Group Diversified		
050 100,000	Cogent Communications Group Inc '144A' 3.5% 1/5/2026	96,680	0.00		Holdings LLC '144A' 5% 15/1/2032	297,985	0.01
USD 524,000	Colfax Corp '144A' 6.375%	33,333	0.00	USD 954,000	Compass Group Diversified	201,000	0.01
	15/2/2026	541,038	0.01		Holdings LLC '144A' 5.25%		
USD 2,195,000	Colgate Energy Partners III LLC	0.000.004	0.00	1100 4 005 000	15/4/2029	914,958	0.01
LISD 351 000	'144A' 5.875% 1/7/2029 Colgate Energy Partners III LLC	2,269,081	0.03	USD 1,925,000	Comstock Resources Inc '144A' 5.875% 15/1/2030	1,855,864	0.03
000 001,000	'144A' 7.75% 15/2/2026	378,315	0.01	USD 3,038,000	Comstock Resources Inc '144A'	1,000,004	0.00
USD 85,000	Comcast Corp 2.35% 15/1/2027	84,244	0.00		6.75% 1/3/2029	3,092,076	0.05
	Comcast Corp 2.65% 1/2/2030	489,521	0.01	USD 327,000	Comstock Resources Inc '144A'	000 :::	2.5.
	Comcast Corp (1444) 2 887%	596,335	0.01	HSD 1 421 000	7.5% 15/5/2025	333,113	0.01
030 730,000	Comcast Corp '144A' 2.887% 1/11/2051	622,991	0.01	030 1,421,000	Condor Merger Sub Inc '144A' 7.375% 15/2/2030	1,365,602	0.02
USD 510,000	Comcast Corp 3.15% 1/3/2026	525,884	0.01	USD 8,149,000	Connect Finco SARL / Connect	.,000,002	5.0 <u>L</u>
	Comcast Corp 3.75% 1/4/2040	1,121,567	0.02		US Finco LLC '144A' 6.75%		
USD 320,000	Comcast Corp 3.999%	205 707	0.04	HOD 00 000	1/10/2026	8,282,195	0.13
	1/11/2049 Comcast Corp 4.15%	325,707	0.01	USD 80,000	ConocoPhillips '144A' 2.4% 15/2/2031	76,868	0.00
USD 315 000			I		ISILILOUI	, 0,000	0.00
USD 315,000	15/10/2028	339,417	0.01	USD 50,000	ConocoPhillips '144A' 3.75%		

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value	% of Net Assets
_		(030)	ASSELS	_		(030)	ASSELS
,	ConocoPhillips Co 3.8% 15/3/2052	174,234	0.00	, ,	Crocs Inc '144A' 4.125% 15/8/2031	1,495,405	0.02
	Conseco Finance Corp 'Series 1997-7 M1' FRN 15/7/2028	681,631	0.01		Crocs Inc '144A' 4.25% 15/3/2029	405,839	0.01
USD 2,161,361	Conseco Finance Corp 'Series 1998-6 M1' FRN 1/6/2030	2,148,500	0.03	USD 1,041,000	Crowdstrike Holdings Inc 3% 15/2/2029	967,224	0.02
USD 394,000	Consensus Cloud Solutions Inc '144A' 6% 15/10/2026	394,506	0.01	USD 476,000	Crown Americas LLC / Crown Americas Capital Corp V		
USD 475,000	Consensus Cloud Solutions Inc '144A' 6.5% 15/10/2028	476,774	0.01	USD 569,000	4.25% 30/9/2026 Crown Americas LLC / Crown	485,996	0.01
USD 4,186,000	Consolidated Communications Inc '144A' 6.5% 1/10/2028	4,145,396	0.06		Americas Capital Corp VI 4.75% 1/2/2026	575,401	0.01
USD 123,000	Consumers Energy Co 2.5% 1/5/2060	92,843	0.00	USD 335,000	Crown Castle International Corp 1.35% 15/7/2025	319,921	0.01
USD 230,000	Consumers Energy Co 3.25% 15/8/2046	216,382	0.00	USD 163,000	Crown Castle International Corp 2.25% 15/1/2031	146,888	0.00
USD 2,767,000	CoreLogic Inc '144A' 4.5% 1/5/2028	2,642,443	0.04	USD 345,000	Crown Castle International Corp 2.5% 15/7/2031	316,543	0.01
USD 2,461,000	Cornerstone Building Brands Inc '144A' 6.125% 15/1/2029	2,338,664	0.04	USD 316,000	Crown Castle International Corp 2.9% 1/4/2041	267,217	0.00
USD 75,000	Coterra Energy Inc '144A' 3.9% 15/5/2027	77,902	0.00	USD 311,000	Crown Castle International Corp 3.8% 15/2/2028	321,241	0.01
	Coty Inc 3.875% 15/4/2026	525,465	0.01	USD 225,000	Crown Castle International Corp		0.00
EUR 200,000	Coty Inc 4% 15/4/2023* Coty Inc 4.75% 15/4/2026	670,853 219,402	0.01	USD 774,000	4.3% 15/2/2029 Crown Cork & Seal Co Inc	237,498	
USD 200,000	Coty Inc '144A' 5% 15/4/2026 Coty Inc '144A' 6.5% 15/4/2026	279,437 202,979	0.00 0.00	USD 40,000	7.375% 15/12/2026 CrownRock LP / CrownRock	880,038	0.01
USD 583,000	Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC '144A'			USD 3,237,000	Finance Inc '144A' 5% 1/5/2029 CrownRock LP / CrownRock	40,963	0.00
USD 513,628	4.75% 15/1/2029 Countrywide Asset-Backed Certificates 'Series 2006-5	568,425	0.01	USD 1,060,000	Finance Inc '144A' 5.625% 15/10/2025 CSAIL 2016-C6 Commercial	3,278,434	0.05
USD 1,070,000	2A3' FRN 25/8/2036 Covanta Holding Corp '144A'	513,050	0.01	LICE 4 200 000	Mortgage Trust 'Series 2016- C6 C' FRN 15/1/2049	1,043,872	0.02
USD 1,168,000	4.875% 1/12/2029 Covanta Holding Corp 5% 1/9/2030	1,012,450	0.02	050 1,366,000	CSAIL 2018-C14 Commercial Mortgage Trust FRN 15/11/2051	1 240 260	0.02
USD 1,626,000	CP Atlas Buyer Inc '144A' 7%	1,106,300		USD 1,705,000	CSC Holdings LLC '144A'	1,348,269	
USD 728,000	1/12/2028 CPI CG Inc '144A' 8.625%	1,466,676	0.02	USD 2,084,000	4.125% 1/12/2030 CSC Holdings LLC '144A' 4.5%	1,533,434	0.02
USD 2,123,000	15/3/2026 CQP Holdco LP / BIP-V	693,762	0.01	USD 4,031,000	15/11/2031 CSC Holdings LLC '144A'	1,863,680	0.03
	Chinook Holdco LLC '144A' 5.5% 15/6/2031	2,118,234	0.03	USD 1,441,000	4.625% 1/12/2030 CSC Holdings LLC 5.25%	3,355,404	0.05
	Credit Acceptance Corp 6.625% 15/3/2026	103,135	0.00	USD 300,000	1/6/2024 CSC Holdings LLC '144A' 5.5%	1,460,735	0.02
USD 411,144	Credit-Based Asset Servicing and Securitization LLC			USD 2,445,000	15/4/2027 CSC Holdings LLC '144A'	300,699	0.01
	'Series 2007-CB6 A4' '144A' FRN 25/7/2037	332,989	0.01	USD 200,000	5.75% 15/1/2030 CSC Holdings LLC '144A' 6.5%	2,164,534	0.03
	Crescent Energy Finance LLC '144A' 7.25% 1/5/2026	2,988,174	0.05	USD 56,819	1/2/2029 CSMC Series 2008-2R 'Series	201,188	0.00
USD 235,000	Crestwood Midstream Partners LP / Crestwood Midstream Finance Corp '144A' 5.625%	000 400	0.00	USD 776,454	2008-2R 1A1' '144A' 6% 25/7/2037 CSMC Series 2011-4R 'Series	54,198	0.00
USD 150,000	1/5/2027 Crestwood Midstream Partners	233,188	0.00		2011-4R 1A2' '144A' FRN 27/9/2037	715,359	0.01
	LP / Crestwood Midstream Finance Corp 5.75% 1/4/2025	151.015	0.00	USD 244,000	CSX Corp 3.8% 1/3/2028 CSX Corp 4.3% 1/3/2048	191,330 260,836	0.00 0.00
USD 391,000	Crestwood Midstream Partners LP / Crestwood Midstream	151,915	0.00		CTR Partnership LP / CareTrust Capital Corp '144A' 3.875% 30/6/2028	1,207,999	0.02
	Finance Corp '144A' 6% 1/2/2029	388,736	0.01	USD 420,000	Curo Group Holdings Corp '144A' 7.5% 1/8/2028	378,945	0.01
USD 250,000	Crestwood Midstream Partners LP / Crestwood Midstream Finance Corp '144A' 8%			USD 665,000	Cushman & Wakefield US Borrower LLC '144A' 6.75% 15/5/2028	695,819	0.01
	1/4/2029	265,442	0.00			-,	-

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Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value	
_	-	(030)	Assets	_		(030)	ASSELS
USD 935,000	CVR Partners LP / CVR Nitrogen Finance Corp '144A'				Diamondback Energy Inc 3.125% 24/3/2031	170,300	0.00
USD 215,000	6.125% 15/6/2028 CVS Health Corp 1.3%	940,886	0.01		Diamondback Energy Inc 3.25% 1/12/2026	178,019	0.00
USD 818,000	21/8/2027 CVS Health Corp 1.875%	198,928	0.00		Diamondback Energy Inc 3.5% 1/12/2029	611,383	0.01
USD 713,000	28/2/2031 CVS Health Corp 3.5%	730,979	0.01	USD 25,000	Diamondback Energy Inc 4.75% 31/5/2025	26,518	0.00
USD 221,000	20/7/2022 CVS Health Corp 4.3%	716,557	0.01	USD 3,908,000	Directv Financing LLC / Directv Financing Co-Obligor Inc		
USD 612,000	25/3/2028 CVS Health Corp 4.78%	236,456	0.00	USD 375,000	'144A' 5.875% 15/8/2027 Discover Bank FRN 9/8/2028	3,899,656 383,592	0.06 0.01
USD 263,000	25/3/2038 CVS Health Corp 5.05%	673,010	0.01	USD 8,052,000	Discover Financial Services FRN 30/10/2027 (Perpetual)	7,921,155	0.12
USD 378.000	25/3/2048 CVS Health Corp 5.125%	301,485	0.01	USD 191,000	Discovery Communications LLC 3.95% 15/6/2025	197,704	0.00
	20/7/2045 Daimler Trucks Finance North	430,554	0.01	USD 2,865,000	DISH DBS Corp 5.125% 1/6/2029	2,398,234	0.04
002 000,000	America LLC '144A' 2% 14/12/2026	292,375	0.00	USD 5,365,000	DISH DBS Corp '144A' 5.25% 1/12/2026	5,227,522	0.08
USD 35,000	DaVita Inc '144A' 4.625% 1/6/2030	33,631	0.00	USD 4,748,000	DISH DBS Corp '144A' 5.75% 1/12/2028	4,531,372	0.07
USD 1,982,865	DBGS 2018-BIOD Mortgage Trust 'Series 2018-BIOD F'	33,031	0.00	USD 1,111,000	DISH DBS Corp 5.875% 15/7/2022	1,122,143	0.02
LISD 5 211 000	'144A' FRN 15/5/2035	1,947,988	0.03	USD 400,000	DISH DBS Corp 5.875% 15/11/2024	400,544	0.02
030 3,211,000	DBUBS 2017-BRBK Mortgage Trust 'Series 2017-BRBK E'	F 00F 7F0	0.00	USD 475,000	DISH DBS Corp 7.375%		
USD 1,440,000	'144A' FRN 10/10/2034 DBUBS 2017-BRBK Mortgage	5,095,756	0.08	USD 295,000	1/7/2028 DISH DBS Corp 7.75%	443,944	0.01
	Trust 'Series 2017-BRBK F' '144A' FRN 10/10/2034	1,403,024	0.02	USD 1,675,000	1/7/2026 DISH Network Corp 3.375%	297,857	0.01
	DCP Midstream Operating LP '144A' FRN 21/5/2043	140,459	0.00	USD 461,000	15/8/2026 Diversified Healthcare Trust	1,546,820	0.02
	DCP Midstream Operating LP 3.875% 15/3/2023	101,258	0.00	USD 3,995,000	9.75% 15/6/2025 Dominion Energy Inc FRN	487,524	0.01
USD 165,000	DCP Midstream Operating LP 5.375% 15/7/2025	173,861	0.00	USD 350,000	15/1/2027 (Perpetual) Dominion Energy Inc 3.375%	3,855,175	0.06
USD 209,000	DCP Midstream Operating LP 5.6% 1/4/2044	229,900	0.00	USD 807,000	1/4/2030 Domtar Corp '144A' 6.75%	352,825	0.01
USD 322,000	DCP Midstream Operating LP '144A' 6.45% 3/11/2036	388,739	0.01	USD 419,000	1/10/2028 Dornoch Debt Merger Sub Inc	801,968	0.01
USD 709,000	DCP Midstream Operating LP '144A' 6.75% 15/9/2037	870,209	0.01	USD 43,000	'144A' 6.625% 15/10/2029 Dow Chemical Co/The 3.6%	392,289	0.01
USD 1,530,000	Dealer Tire LLC / DT Issuer LLC '144A' 8% 1/2/2028	1,527,919	0.02	USD 300,000	15/11/2050 DPL Inc 4.35% 15/4/2029	40,062 292,446	0.00 0.00
USD 350,000	Delek Logistics Partners LP / Delek Logistics Finance Corp				Dresdner Funding Trust I '144A' 8.151% 30/6/2031	133,243	0.00
USD 116 000	'144A' 7.125% 1/6/2028 Dell International LLC / EMC	341,075	0.01	USD 1,365,000	DT Midstream Inc '144A' 4.125% 15/6/2029	1,321,716	0.02
	Corp 6.02% 15/6/2026 Delta Air Lines Inc '144A' 7%	129,063	0.00	USD 2,414,000	DT Midstream Inc '144A' 4.375% 15/6/2031*	2,328,626	0.04
	1/5/2025 Delta Air Lines Inc 7.375%	311,119	0.01		DTE Electric Co 3.25% 1/4/2051 Duke Energy Carolinas LLC 3.2%	56,194	0.00
	15/1/2026 Delta Air Lines Inc / SkyMiles IP	167,032	0.00		15/8/2049 Duke Energy Carolinas LLC 3.7%	265,469	0.00
, ,	Ltd '144A' 4.75% 20/10/2028	2,127,696	0.03		1/12/2047 Duke Energy Carolinas LLC	221,949	0.00
	Deluxe Corp '144A' 8% 1/6/2029 Deutsche Alt-A Securities	732,259	0.01		3.95% 15/3/2048	256,549	0.00
USD 2,695,024	Mortgage Loan Trust Series				Duke Energy Carolinas LLC 6.05% 15/4/2038	159,141	0.00
1100 000 000	2007-OA4/DE 'Series 2007- OA4 3A1' FRN 25/8/2047	2,748,908	0.04		Duke Energy Corp FRN 15/1/2082	3,393,113	0.05
	Devon Energy Corp 4.5% 15/1/2030	312,367	0.01		Duke Energy Corp 2.45% 1/6/2030	103,526	0.00
	Devon Energy Corp 4.75% 15/5/2042	161,155	0.00		Duke Energy Corp 2.65% 1/9/2026	199,865	0.00
	Devon Energy Corp 5.25% 15/10/2027	538,709	0.01		Duke Energy Florida LLC 2.5% 1/12/2029	1,065,120	0.02
USD 715,000	Diamondback Energy Inc 2.875% 1/12/2024	721,147	0.01	USD 125,000	Duke Energy Florida LLC 3.85% 15/11/2042	125,188	0.00

 $^{^{\}star}$ All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
		· /			•	, ,	
USD 90,000	Duke Energy Florida LLC 6.4% 15/6/2038	118,598	0.00	USD 155,000	Energy Transfer LP 6% 15/6/2048	170,707	0.00
USD 1.100.000	Duke Energy Progress LLC	110,590	0.00	USD 865.000	Energy Transfer LP 6.25%	170,707	0.00
,,	3.45% 15/3/2029	1,137,696	0.02		15/4/2049	983,396	0.02
	Duke Realty LP 3.05% 1/3/2050	37,227	0.00	USD 145,000	Energy Transfer LP / Regency		
USD 1,287,000	Dun & Bradstreet Corp/The	4 0 40 005	0.00		Energy Finance Corp 5%	440.755	0.00
LISD 101 000	'144A' 5% 15/12/2029 DuPont de Nemours Inc 5.319%	1,243,905	0.02	USD 527 000	1/10/2022 EnLink Midstream LLC 5.375%	146,755	0.00
030 191,000	15/11/2038	221,342	0.00	03D 321,000	1/6/2029	526,747	0.01
USD 72,000	DuPont de Nemours Inc 5.419%	,	0.00	USD 612,000	EnLink Midstream LLC '144A'	020,	0.0.
	15/11/2048	88,135	0.00		5.625% 15/1/2028	616,204	0.01
USD 284,000	Dycom Industries Inc '144A'	070 440	0.00	USD 3,997,000	EnLink Midstream Partners LP	0.000.504	0.04
USD 85 000	4.5% 15/4/2029 Eastman Chemical Co 4.8%	273,146	0.00	USD 593 000	FRN 15/12/2022 (Perpetual) EnLink Midstream Partners LP	2,889,531	0.04
000 00,000	1/9/2042	92,836	0.00	002 000,000	4.15% 1/6/2025	590,062	0.01
USD 250,000	Eco Material Technologies Inc	,		USD 688,000	EnLink Midstream Partners LP	,	
	'144A' 7.875% 31/1/2027	252,631	0.00		4.4% 1/4/2024	699,902	0.01
	Ecolab Inc 2.7% 15/12/2051	259,216	0.00	USD 158,000	EnLink Midstream Partners LP	150 140	0.00
080 13,050,000	Edison International FRN 15/3/2026 (Perpetual)	12,889,485	0.19	USD 1 091 000	4.85% 15/7/2026 EnLink Midstream Partners LP	159,149	0.00
USD 685,000	Edison International 2.4%	12,000,400	0.10	000 1,001,000	5.05% 1/4/2045	902,524	0.01
	15/9/2022	687,758	0.01	USD 150,000	EnLink Midstream Partners LP	,,,	
USD 136,000	Elanco Animal Health Inc 6.4%				5.45% 1/6/2047	126,707	0.00
1100 0 507 000	28/8/2028	146,585	0.00	USD 626,000	EnLink Midstream Partners LP	540.004	0.04
080,507,000	Element Solutions Inc '144A' 3.875% 1/9/2028	6,209,077	0.09	USD 915 000	5.6% 1/4/2044 Enova International Inc '144A'	540,864	0.01
USD 275.000	Embarg Corp 7.995% 1/6/2036	274,684	0.00	000 910,000	8.5% 15/9/2025	912,319	0.01
	Embecta Corp '144A' 5%	,		USD 392,000	EnPro Industries Inc 5.75%	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
	15/2/2030	567,145	0.01		15/10/2026	406,982	0.01
USD 2,498,000	Enact Holdings Inc '144A' 6.5% 15/8/2025	2 500 015	0.04	USD 486,000	Entegris Inc '144A' 3.625%	457 170	0.01
USD 100 000	Enbridge Energy Partners LP	2,588,915	0.04	USD 878 000	1/5/2029 Entegris Inc '144A' 4.375%	457,170	0.01
000 100,000	5.5% 15/9/2040	114,836	0.00	002 010,000	15/4/2028	860,269	0.01
USD 75,000	Encino Acquisition Partners			USD 585,000	Entergy Corp 0.9% 15/9/2025	551,234	0.01
	Holdings LLC '144A' 8.5%	75.040			Entergy Corp 2.8% 15/6/2030	235,046	0.00
LISD 165 000	1/5/2028 Encompass Health Corp 4.5%	75,813	0.00	USD 325,000	Enterprise Products Operating LLC 3.125% 31/7/2029	326,972	0.01
03D 103,000	1/2/2028	158,120	0.00	USD 115.000	Enterprise Products Operating	320,972	0.01
USD 889,000	Encompass Health Corp	.00,.20	0.00	002,000	LLC 3.3% 15/2/2053	98,419	0.00
	4.625% 1/4/2031	833,833	0.01	USD 300,000	Enterprise Products Operating		
USD 2,149,000	Encompass Health Corp	0.040.700	0.00	1100 075 000	LLC 4.45% 15/2/2043	301,205	0.01
GRP 360 000	4.75% 1/2/2030 Encore Capital Group Inc	2,043,763	0.03	USD 675,000	Enterprise Products Operating LLC 4.8% 1/2/2049	722,792	0.01
OBI 000,000	4.25% 1/6/2028	460,681	0.01	USD 105.000	Enterprise Products Operating	122,102	0.01
EUR 248,000	Encore Capital Group Inc	,			LLC 4.85% 15/8/2042	111,971	0.00
	4.875% 15/10/2025	281,922	0.00	USD 15,000	Enterprise Products Operating		
GBP 100,000	Encore Capital Group Inc	124 626	0.00	LICD 450 000	LLC 4.85% 15/3/2044	16,162	0.00
USD 150 000	5.375% 15/2/2026 Endeavor Energy Resources	134,636	0.00	USD 150,000	Enterprise Products Operating LLC 6.45% 1/9/2040	188,587	0.00
002 100,000	LP / EER Finance Inc '144A'			USD 326,000	EQM Midstream Partners LP	.00,00.	0.00
	6.625% 15/7/2025	156,202	0.00		4.125% 1/12/2026	310,474	0.01
USD 318,000	Endurance International Group			USD 432,000	EQM Midstream Partners LP	400.004	0.04
	Holdings Inc '144A' 6% 15/2/2029	261,399	0.00	118D 3 002 000	'144A' 4.5% 15/1/2029 EQM Midstream Partners LP	403,864	0.01
USD 47.000	Energizer Holdings Inc '144A'	201,339	0.00	000 3,002,000	'144A' 4.75% 15/1/2031	2,839,051	0.04
,	4.375% 31/3/2029	42,370	0.00	USD 674,000	EQM Midstream Partners LP	, ,	
USD 302,000	Energizer Holdings Inc '144A'				'144A' 6% 1/7/2025	685,067	0.01
LICD 120 000	4.75% 15/6/2028	286,880	0.00	USD 2,734,000	EQM Midstream Partners LP	0.044.760	0.04
03D 130,000	Energy Transfer LP 4% 1/10/2027	133,075	0.00	USD 60 000	'144A' 6.5% 1/7/2027 EQM Midstream Partners LP	2,844,768	0.04
USD 120,000	Energy Transfer LP 4.9%	.00,0.0	0.00	002 00,000	6.5% 15/7/2048	58,694	0.00
	1/2/2024	124,824	0.00	USD 1,710,000	EQT Corp 1.75% 1/5/2026	2,881,037	0.04
USD 100,000	Energy Transfer LP 5%	100.011	0.00	USD 1,113,000	EQT Corp '144A' 3.125%	4 007 404	0.00
LISD 672 000	15/5/2050 Energy Transfer LP 5 15%	102,014	0.00	LISD 1 404 000	15/5/2026 FOT Corp '1444' 3 625%	1,087,134	0.02
030 072,000	Energy Transfer LP 5.15% 15/3/2045	674,476	0.01	USD 1,4U4,UUU	EQT Corp '144A' 3.625% 15/5/2031	1,364,899	0.02
USD 130,000	Energy Transfer LP 5.25%	, 0		USD 951,000	EQT Corp 3.9% 1/10/2027	964,870	0.02
	15/4/2029	141,799	0.00		EQT Corp 5% 15/1/2029	156,989	0.00
USD 1,280,000	Energy Transfer LP 5.875%	1 250 000	0.00		EQT Corp 6.625% 1/2/2025	134,213	0.00
	15/1/2024	1,350,839	0.02	000,803,000	EQT Corp 7.5% 1/2/2030	2,135,473	0.03
USD 105 000	Energy Transfer LP 5 95%		I	LISD 244 000	Fauinix Inc 2 9% 18/11/2026	244 871	በ በበ
USD 105,000	Energy Transfer LP 5.95% 1/10/2043	114,548	0.00		Equinix Inc 2.9% 18/11/2026 Equinix Inc 2.95% 15/9/2051	244,871 225,394	0.00 0.00

		Market	% of			Market	% of
Holding	Description	Value (USD)	Net Assets	Holding	Description	Value (USD)	Net Assets
USD 62,000	Equinix Inc 3% 15/7/2050	51,697	0.00	USD 195,000	FirstEnergy Corp 7.375%		
	Equinix Inc 3.2% 18/11/2029 ERP Operating LP 2.85%	131,652	0.00	USD 450 000	15/11/2031 FirstEnergy Transmission LLC	243,607	0.00
000 220,000	1/11/2026	224,151	0.00		'144A' 4.35% 15/1/2025	460,341	0.01
USD 213,000	Everi Holdings Inc '144A' 5%	007.000	0.00	USD 733,000	FirstEnergy Transmission LLC	750 544	0.04
USD 300.000	15/7/2029 Exelon Corp 3.95% 15/6/2025	207,300 311,270	0.00 0.01	USD 2.725.000	'144A' 4.55% 1/4/2049 FirstEnergy Transmission LLC	750,541	0.01
,	Exelon Corp 4.7% 15/4/2050	83,033	0.00	202 2,: 20,000	'144A' 5.45% 15/7/2044	3,063,871	0.05
	Exelon Corp 5.1% 15/6/2045	17,070	0.00	1	Fiserv Inc 2.65% 1/6/2030	44,021	0.00
USD 115,000	Expedia Group Inc 2.95% 15/3/2031	108,963	0.00		Fiserv Inc 3.5% 1/10/2022 Fiserv Inc 4.4% 1/7/2049	415,373 173,848	0.01 0.00
USD 330,000	Expedia Group Inc 3.25%	100,903	0.00	1	Five Point Operating Co LP /	173,040	0.00
	15/2/2030	323,386	0.01		Five Point Capital Corp '144A'		
USD 305,000	Expedia Group Inc 3.6% 15/12/2023	311,289	0.01	1180 07 000	7.875% 15/11/2025 Florida Power & Light Co 2.875%	2,780,496	0.04
USD 195,000	Expedia Group Inc 3.8%	311,209	0.01	030 97,000	4/12/2051	85,953	0.00
	15/2/2028	199,511	0.00	USD 250,000	Florida Power & Light Co 3.7%		
USD 450,000	Expedia Group Inc 4.5%	467.027	0.01	LICD 100 000	1/12/2047	253,561	0.00
USD 88.000	15/8/2024 Expedia Group Inc '144A' 6.25%	467,937	0.01	050 160,000	Florida Power & Light Co 4.125% 1/2/2042	193,381	0.00
	1/5/2025	96,340	0.00	USD 641,000	Ford Motor Co '144A' 15/3/2026	,	
USD 270,000	Exxon Mobil Corp 3.452%	000 007	0.00	1100 0 440 000	(Zero Coupon)	789,978	0.01
USD 1 594 000	15/4/2051 Fair Isaac Corp '144A' 4%	262,267	0.00		Ford Motor Co 3.25% 12/2/2032 Ford Motor Co 4.346% 8/12/2026	3,202,197 655,423	0.05 0.01
000 1,004,000	15/6/2028	1,573,398	0.02		Ford Motor Co 4.75% 15/1/2043	608,677	0.01
	FedEx Corp 3.1% 5/8/2029	480,132	0.01	USD 354,000	Ford Motor Co 5.291% 8/12/2046	362,735	0.01
	FedEx Corp 4.55% 1/4/2046 Fertitta Entertainment LLC /	334,284	0.01		Ford Motor Co 9.625% 22/4/2030 Ford Motor Credit Co LLC 2.7%	183,527	0.00
03D 902,000	Fertitta Entertainment			03D 2,313,000	10/8/2026	2,202,144	0.03
	Finance Co Inc '144A'			USD 2,500,000	Ford Motor Credit Co LLC 2.9%		
LICD 4 400 000	4.625% 15/1/2029	918,686	0.01	HCD 000 000	16/2/2028	2,341,663	0.04
050 1,426,000	Fertitta Entertainment LLC / Fertitta Entertainment			030 600,000	Ford Motor Credit Co LLC 3.35% 1/11/2022	602,931	0.01
	Finance Co Inc '144A'			USD 266,000	Ford Motor Credit Co LLC	,	
1100 4 570 000	6.75% 15/1/2030	1,352,387	0.02	1100 000 000	3.375% 13/11/2025	261,826	0.00
USD 1,573,022	First Franklin Mortgage Loan Trust 2005-FF10 'Series			USD 200,000	Ford Motor Credit Co LLC 3.625% 17/6/2031	191,257	0.00
	2005-FF10 A6M' FRN			USD 1,262,000	Ford Motor Credit Co LLC 3.81%	.0.,20.	0.00
1100 4 454 007	25/11/2035	1,530,952	0.02	1100 050 000	9/1/2024	1,275,882	0.02
USD 1,154,097	First Franklin Mortgage Loan Trust 2006-FF13 'Series			USD 250,000	Ford Motor Credit Co LLC 3.815% 2/11/2027	245,832	0.00
	2006-FF13 A1' FRN			USD 200,000	Ford Motor Credit Co LLC	240,002	0.00
	25/10/2036	902,855	0.01		4.125% 17/8/2027	200,831	0.00
USD 676,805	First Franklin Mortgage Loan Trust 2006-FF13 'Series			USD 2,481,000	Ford Motor Credit Co LLC 4.134% 4/8/2025	2,496,680	0.04
	2006-FF13 A2C' FRN			USD 354,000	Ford Motor Credit Co LLC	2,490,000	0.04
	25/10/2036	532,505	0.01		4.271% 9/1/2027	356,066	0.01
USD 771,752	First Franklin Mortgage Loan Trust 2006-FF17 'Series			USD 2,784,000	Ford Motor Credit Co LLC	2 022 200	0.04
	2006-FF17 A5' FRN			USD 350.000	4.389% 8/1/2026 Ford Motor Credit Co LLC	2,822,280	0.04
	25/12/2036	747,672	0.01		4.542% 1/8/2026	359,586	0.01
USD 45,000	First Student Bidco Inc / First			USD 200,000	Ford Motor Credit Co LLC	200 040	0.00
	Transit Parent Inc '144A' 4% 31/7/2029	42,390	0.00	USD 678.000	4.687% 9/6/2025 Ford Motor Credit Co LLC	206,619	0.00
USD 100,000	FirstCash Inc '144A' 4.625%	,000	0.00	002 0.0,000	5.113% 3/5/2029	708,852	0.01
1100 000 000	1/9/2028	94,186	0.00	USD 913,000	Ford Motor Credit Co LLC	0.47.004	0.04
USD 630,000	FirstCash Inc '144A' 5.625% 1/1/2030	620,137	0.01	USD 450 000	5.125% 16/6/2025 Ford Motor Credit Co LLC	947,224	0.01
USD 1,298,000	First-Citizens Bank & Trust Co	020,101	0.01	000 100,000	5.584% 18/3/2024	468,907	0.01
	6% 1/4/2036	1,508,945	0.02	USD 393,000	Forestar Group Inc '144A' 3.85%		
USD 711,000	FirstEnergy Corp 2.25% 1/9/2030	644,923	0.01	USD 1 327 000	15/5/2026 Forterra Finance LLC / FRTA	372,138	0.01
USD 1,475,000	FirstEnergy Corp 2.65%	044,323	0.01	03D 1,327,000	Finance Corp '144A' 6.5%		
	1/3/2030	1,380,571	0.02		15/7/2025	1,379,815	0.02
USD 3,084,000	FirstEnergy Corp 3.4% 1/3/2050	2,650,806	0.04	USD 1,301,000	Fortress Transportation and Infrastructure Investors LLC		
USD 120.000	FirstEnergy Corp 4.4%	2,000,000	0.04		'144A' 5.5% 1/5/2028	1,225,848	0.02
	15/7/2027	124,446	0.00	USD 819,000	Fortress Transportation and	, -,	- ,-
USD 275,000	FirstEnergy Corp 5.35% 15/7/2047	290,770	0.00		Infrastructure Investors LLC '144A' 6.5% 1/10/2025	828,361	0.01
	10/1/2047	250,110	0.00		1777 0.3 /0 1/10/2020	020,301	0.01
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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 627 000	Fortress Transportation and			LISD 133 000	Georgia-Pacific LLC '144A'		
000 027,000	Infrastructure Investors LLC			000 100,000	1.75% 30/9/2025	129,447	0.00
	'144A' 9.75% 1/8/2027	682,674	0.01	USD 200,000	G-III Apparel Group Ltd '144A'	,	
USD 560,000	Foundation Building Materials				7.875% 15/8/2025	209,286	0.00
1100 044 000	Inc '144A' 6% 1/3/2029	524,406	0.01	USD 392,000	Gilead Sciences Inc 4.5%	447 400	0.04
	Fox Corp 3.05% 7/4/2025 Freddie Mac Multifamily	315,661	0.01	1160 330 000	1/2/2045 Gilead Sciences Inc 4.75%	417,460	0.01
03D 3,430,009	Structured Pass Through			03D 230,000	1/3/2046	254,496	0.00
	Certificates FRN 25/3/2026	254,980	0.00	USD 325,000	Glencore Funding LLC '144A'	20 1, 100	0.00
USD 75,000	Freedom Mortgage Corp '144A'				2.625% 23/9/2031	295,338	0.01
1100 70 000	6.625% 15/1/2027	69,056	0.00	USD 25,000	Global Infrastructure Solutions	0.4.705	0.00
USD 70,000	Freedom Mortgage Corp '144A' 7.625% 1/5/2026	67,343	0.00	LISD 1 151 000	Inc '144A' 5.625% 1/6/2029 Global Net Lease Inc / Global	24,725	0.00
USD 196.000	Freedom Mortgage Corp '144A'	07,545	0.00	035 1,131,000	Net Lease Operating		
	8.25% 15/4/2025	195,420	0.00		Partnership LP '144A' 3.75%		
USD 900,000	FREMF 2018-K732 Mortgage				15/12/2027	1,063,172	0.02
	Trust 'Series 2018-K732 B'	000 740	0.04	USD 710,000	Global Partners LP / GLP		
1190 1 300 000	'144A' FRN 25/5/2025 FREMF 2018-K80 Mortgage	929,719	0.01		Finance Corp 6.875% 15/1/2029	721,924	0.01
03D 1,300,000	Trust 'Series 2018-K80 B'			USD 100.000	Global Partners LP / GLP	721,924	0.01
	'144A' FRN 25/8/2050	1,379,158	0.02		Finance Corp 7% 1/8/2027	101,500	0.00
USD 2,475,000	Frontier Communications			USD 305,000	Global Payments Inc 1.2%		
	Holdings LLC '144A' 5%				1/3/2026	286,035	0.00
1100 1 200 000	1/5/2028 Frontier Communications	2,389,897	0.04	USD 850,000	Global Payments Inc 3.2% 15/8/2029	021 075	0.01
030 1,290,000	Holdings LLC '144A' 5.875%			USD 50 000	Global Payments Inc 4.15%	831,875	0.01
	15/10/2027	1,300,349	0.02	002 00,000	15/8/2049	47,812	0.00
USD 2,659,000	Frontier Communications			USD 235,000	GLP Capital LP / GLP		
	Holdings LLC '144A' 6%				Financing II Inc 3.25%		
116D 3 043 000	15/1/2030	2,453,765	0.04	1160 060 000	15/1/2032 GLP Capital LP / GLP	219,236	0.00
05D 2,945,000	Frontier Communications Holdings LLC '144A' 6.75%			03D 960,000	Financing II Inc 4% 15/1/2030	957,326	0.01
	1/5/2029	2,850,089	0.04	USD 322,000	Go Daddy Operating Co LLC /	301,020	0.01
USD 1,787,000	Gartner Inc '144A' 3.625%				GD Finance Co Inc '144A'		
1100 4 000 000	15/6/2029	1,730,334	0.03	1100 070 000	5.25% 1/12/2027	328,867	0.01
USD 1,962,000	Gartner Inc '144A' 3.75% 1/10/2030	1,891,584	0.03	USD 670,000	Goldman Sachs Group Inc/The FRN 8/3/2024	660,154	0.01
USD 601,000	Gartner Inc '144A' 4.5%	1,001,004	0.00	USD 5,559,000	Goldman Sachs Group Inc/The	000,104	0.01
•	1/7/2028	604,925	0.01	, ,	FRN 10/8/2024 (Perpetual)	5,767,463	0.09
USD 1,439,000	Gates Global LLC / Gates Corp			USD 3,090,000	Goldman Sachs Group Inc/The		
HCD 644 000	'144A' 6.25% 15/1/2026	1,473,205	0.02	LICD 6 507 000	FRN 10/2/2025 (Perpetual)	3,079,185	0.05
030 644,000	GCI LLC '144A' 4.75% 15/10/2028	633,142	0.01	000,597,000	Goldman Sachs Group Inc/The FRN 10/5/2026 (Perpetual)	6,290,240	0.10
USD 443,000	GCP Applied Technologies Inc	000,112	0.01	USD 4,268,000	Goldman Sachs Group Inc/The	0,200,210	0.10
	'144A' 5.5% 15/4/2026	451,842	0.01		FRN 10/8/2026 (Perpetual)	3,975,642	0.06
,	General Mills Inc 3% 1/2/2051	24,853	0.00	USD 1,261,000	Goldman Sachs Group Inc/The		
USD 504,000	General Motors Co 4% 1/4/2025	521 110	0.01	LICD 107 000	FRN 10/11/2026 (Perpetual) Goldman Sachs Group Inc/The	1,316,169	0.02
USD 120 000	General Motors Co 5.2%	521,119	0.01	030 167,000	FRN 21/10/2027	177,797	0.00
002 .20,000	1/4/2045	126,850	0.00	USD 761,000	Goldman Sachs Group Inc/The	,	0.00
USD 276,000	General Motors Co 5.95%				FRN 1/5/2029	798,696	0.01
1100 550 000	1/4/2049	323,516	0.01	USD 818,000	Goldman Sachs Group Inc/The	700 704	0.04
USD 553,000	General Motors Co 6.25% 2/10/2043	659,002	0.01	1190 507 000	FRN 27/1/2032 Goldman Sachs Group Inc/The	728,794	0.01
USD 3.495.000	General Motors Financial Co	000,002	0.01	000 307,000	FRN 22/4/2032	474,697	0.01
	Inc FRN 30/9/2030 (Perpetual)	3,681,702	0.06	USD 134,000	Goldman Sachs Group Inc/The	,	
USD 1,600,000	General Motors Financial Co				FRN 21/7/2032	122,770	0.00
1100 405 000	Inc 3.25% 5/1/2023	1,620,871	0.02	USD 1,369,000	Goldman Sachs Group Inc/The	4 007 450	0.00
USD 495,000	General Motors Financial Co Inc 3.55% 8/7/2022	499,370	0.01	USD 53 000	FRN 24/2/2033 Goldman Sachs Group Inc/The	1,327,458	0.02
USD 675.000	General Motors Financial Co	499,370	0.01	03D 33,000	3.625% 22/1/2023	54,032	0.00
002 0.0,000	Inc 4.35% 9/4/2025	703,148	0.01	USD 766,000	Goldman Sachs Group Inc/The	0 .,002	0.00
USD 204,000	Genesis Energy LP / Genesis				3.75% 25/2/2026	793,333	0.01
	Energy Finance Corp 6.5%	100 101	0.00	USD 43,000	Goldman Sachs Group Inc/The	40.000	0.00
1150 162 000	1/10/2025 Genesis Energy LP / Genesis	199,104	0.00	1160 335 000	5.15% 22/5/2045	49,323	0.00
030 102,000	Energy Finance Corp 7.75%			030 333,000	Goldman Sachs Group Inc/The 6.75% 1/10/2037	432,942	0.01
	1/2/2028	160,871	0.00	USD 478,000	Goodyear Tire & Rubber Co/	, - . -	
USD 120,000	Genesis Energy LP / Genesis				The '144A' 5% 15/7/2029	466,444	0.01
	Energy Finance Corp 8%	400.055	0.00	USD 1,603,000	Goodyear Tire & Rubber Co/	1 550 047	0.00
	15/1/2027	120,955	0.00		The '144A' 5.25% 15/7/2031	1,550,317	0.02
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	поши	Description	Value (USD)	Net Assets	Holding	Description	Value (USD)	Net Assets
110		Goodyear Tire & Rubber Co/	(/			Hartford Financial Services	(/	
		The 5.625% 30/4/2033 Goodyear Tire & Rubber Co/	1,173,695	0.02	000 00,000	Group Inc/The 2.9% 15/9/2051	29,133	0.00
		The 9.5% 31/5/2025 Government National Mortgage	519,222	0.01	USD 209,000	Harvest Midstream I LP '144A' 7.5% 1/9/2028	211,394	0.00
		Association 'Series 2013-63 IO' FRN 16/9/2051	67,587	0.00	USD 1,323,000	HAT Holdings I LLC / HAT Holdings II LLC '144A'		
	USD 30,000	GPD Cos Inc '144A' 10.125%	24 622	0.00	LICD 540 000	3.375% 15/6/2026	1,254,786	0.02
ι	JSD 879,000	1/4/2026 GrafTech Finance Inc '144A'	31,633	0.00	,	HB Fuller Co 4.25% 15/10/2028 HCA Inc 3.5% 1/9/2030	491,160 4,583,473	0.01 0.07
	100 250 000	4.625% 15/12/2028 Graham Holdings Co '144A'	841,840	0.01		HCA Inc 3.5% 15/7/2051 HCA Inc 5% 15/3/2024	212,757 286,072	0.00
		5.75% 1/6/2026	366,515	0.01		HCA Inc 5.25% 15/6/2049	346,933	0.00
US	D 1,238,000	Graphic Packaging International LLC '144A' 3.5% 15/3/2028	1,174,088	0.02		HCA Inc 5.375% 1/2/2025 HCA Inc 5.375% 1/9/2026	1,586,540 1,001,715	0.02 0.02
	USD 76,000	Graphic Packaging International	1,174,000		USD 536,000	HCA Inc 5.5% 15/6/2047	616,685	0.01
	ISD 629 000	LLC '144A' 4.75% 15/7/2027 Great Western Petroleum LLC /	77,873	0.00		HCA Inc 5.625% 1/9/2028 HCA Inc 5.875% 15/2/2026	2,547,391 270,754	0.04 0.00
	020,000	Great Western Finance Corp			USD 70,000	HCA Inc 5.875% 1/2/2029	78,098	0.00
US	D 1 202 193	'144A' 12% 1/9/2025* Greenpoint Manufactured	656,783	0.01	USD 1,420,000	HealthEquity Inc '144A' 4.5% 1/10/2029	1,345,450	0.02
•	.,202,.00	Housing 'Series 2000-1 A4'			USD 30,000	Healthpeak Properties Inc		
ι	JSD 274.561	FRN 20/3/2030 GreenPoint Mortgage Funding	997,843	0.02	USD 163.000	2.875% 15/1/2031 Healthpeak Properties Inc 3.5%	29,187	0.00
	,	Trust 2006-AR1 'Series 2006-	000 440	0.00		15/7/2029	167,012	0.00
ι	JSD 362,161	AR1 GA1B' FRN 25/2/2036 GreenPoint Mortgage Funding	260,110	0.00	USD 598,000	Helios Software Holdings Inc / ION Corporate Solutions		
	,	Trust 2006-AR2 'Series 2006-	250.462	0.04		Finance Sarl '144A' 4.625%	504.004	0.04
ι	JSD 200,000	AR2 4A1' FRN 25/3/2036 Greif Inc '144A' 6.5% 1/3/2027	359,162 206,500	0.01 0.00	USD 200,000	1/5/2028 Herbalife Nutrition Ltd / HLF	564,904	0.01
ι	JSD 100,000	Greystar Real Estate Partners LLC '144A' 5.75% 1/12/2025	101,128	0.00		Financing Inc '144A' 7.875% 1/9/2025	209,279	0.00
	USD 65,000	Griffon Corp 5.75% 1/3/2028	64,018	0.00	USD 840,000	Herc Holdings Inc '144A' 5.5%	209,219	0.00
L	JSD 314,000	Group 1 Automotive Inc '144A' 4% 15/8/2028	301,936	0.01	USD 490 000	15/7/2027 Hertz Corp/The '144A' 4.625%	861,966	0.01
ι	JSD 500,000	GS Mortgage Securities Corp	001,000	0.01		1/12/2026	467,906	0.01
		II Series 2005-ROCK 'Series 2005-ROCK J' '144A' 5.862%			USD 783,000	Hertz Corp/The '144A' 5% 1/12/2029	732,035	0.01
		3/5/2032	498,953	0.01		Hess Corp 4.3% 1/4/2027	876,989	0.01
Ĺ	JSD 355,000	GS Mortgage Securities Trust 2015-GC32 'Series 2015-				Hess Corp 5.6% 15/2/2041 Hess Corp 5.8% 1/4/2047	417,801 117,431	0.01 0.00
	100 000 077	GC32 C' FRN 10/7/2048	357,369	0.01	USD 1,224,000	Hess Midstream Operations LP	1 170 007	0.00
	1969 089,977	GS Mortgage Securities Trust 2015-GC32 'Series 2015-			USD 100,000	'144A' 4.25% 15/2/2030 Hess Midstream Operations LP	1,170,627	0.02
	ISD 975 000	GC32 D' 3.345% 10/7/2048 GS Mortgage Securities Trust	630,843	0.01	1160 335 000	'144A' 5.125% 15/6/2028 Hess Midstream Operations LP	100,475	0.00
	000 075,000	2017-GS7 'Series 2017-GS7			03D 225,000	'144A' 5.625% 15/2/2026	230,366	0.00
	ISD 331 807	D' '144A' 3% 10/8/2050 GSAA Home Equity Trust 2005-	765,192	0.01	USD 182,000	Hewlett Packard Enterprise Co 4.45% 2/10/2023	188,517	0.00
	JOD 001,007	14 'Series 2005-14 1A2' FRN			USD 195,000	Hilcorp Energy I LP / Hilcorp		
US	D 1 224 196	25/12/2035 GSAA Home Equity Trust 2006-	165,156	0.00	USD 50 000	Finance Co '144A' 6% 1/2/2031 Hillenbrand Inc 5.75% 15/6/2025	196,463 51,814	0.00
•	.5 .,== ., .00	5 'Series 2006-5 1A1' FRN			,	Hilton Domestic Operating Co		
US	D 2.341.684	25/3/2036 GSAMP Trust 2006-FM3 'Series	510,252	0.01	USD 2.120.000	Inc '144A' 4% 1/5/2031 Hilton Domestic Operating Co	1,641,055	0.03
	,- ,	2006-FM3 A1' FRN	4 404 054	0.00		Inc 4.875% 15/1/2030	2,178,533	0.03
US	D 1,089,080	25/11/2036 GSMPS Mortgage Loan Trust	1,404,651	0.02	USD 271,000	Hilton Domestic Operating Co Inc '144A' 5.375% 1/5/2025	279,672	0.00
		2005-RP3 'Series 2005-RP3	4.004.407	0.00	USD 565,000	Hilton Domestic Operating Co	F04 402	0.04
ι	JSD 685,000	2A1' '144A' FRN 25/9/2035 GTCR AP Finance Inc '144A'	1,064,407	0.02	USD 346,000	Inc '144A' 5.75% 1/5/2028 Hilton Worldwide Finance LLC /	591,103	0.01
	ICD 654 000	8% 15/5/2027	698,378	0.01		Hilton Worldwide Finance	252 400	0.01
L	,000,000 USU	GYP Holdings III Corp '144A' 4.625% 1/5/2029	612,252	0.01	USD 500,000	Corp 4.875% 1/4/2027 Holly Energy Partners LP /	352,488	0.01
L	JSD 141,000	H&E Equipment Services Inc '144A' 3.875% 15/12/2028	131,726	0.00		Holly Energy Finance Corp '144A' 5% 1/2/2028	478,655	0.01
ι	JSD 100,000	Halliburton Co 2.92% 1/3/2030	97,589	0.00	USD 380,000	HollyFrontier Corp 2.625%	₩10,000	
		Halliburton Co 3.8% 15/11/2025 Halliburton Co 5% 15/11/2045	136,100 164,721	0.00 0.00	USD 411 000	1/10/2023 Hologic Inc '144A' 3.25%	381,451	0.01
	טטט.טטו קטי	1 14/11/2040	104,121	0.00	411,000	11010gic 1110 144A 3.23%		0.01

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Hologic Inc '144A' 4.625%	` '			ILFC E-Capital Trust II '144A'	, ,	
	1/2/2028 Home Depot Inc/The 3.35%	103,973	0.00		FRN 21/12/2065 Illuminate Buyer LLC /	4,443,090	0.07
,	15/4/2050	339,690	0.01	030 1,807,000	Illuminate Holdings IV Inc	1 012 550	0.03
	Home Depot Inc/The 4.2% 1/4/2043	183,718	0.00	USD 3,135,000	'144A' 9% 1/7/2028 Imola Merger Corp '144A'	1,913,559	0.03
	Home Depot Inc/The 4.5% 6/12/2048	323,594	0.01	USD 1,531,318	4.75% 15/5/2029 Impac CMB Trust Series 2005-6	3,030,354	0.05
,	Home Point Capital Inc '144A' 5% 1/2/2026	507,160	0.01		'Series 2005-6 1A1' FRN 25/10/2035	1,520,386	0.02
USD 350,000	Horizon Therapeutics USA Inc '144A' 5.5% 1/8/2027	357,497	0.01	USD 808,168	IndyMac INDX Mortgage Loan Trust 2007-FLX5 'Series		
USD 38,000	Houghton Mifflin Harcourt Publishers Inc '144A' 9%				2007-FLX5 2A1' FRN 25/8/2037	762,937	0.01
USD 395,000	15/2/2025 Howard Hughes Corp/The	40,049	0.00	USD 222,000	Ingevity Corp '144A' 3.875% 1/11/2028	208,547	0.00
	'144A' 4.125% 1/2/2029	374,470	0.01	USD 120,000	Ingles Markets Inc '144A' 4%		
	Howard Hughes Corp/The '144A' 4.375% 1/2/2031	616,484	0.01	USD 673,000	15/6/2031 Installed Building Products Inc	115,966	0.00
USD 1,044,000	Howard Hughes Corp/The '144A' 5.375% 1/8/2028*	1,061,184	0.02	USD 57 000	'144A' 5.75% 1/2/2028 Intel Corp 2.8% 12/8/2041	669,460 50,559	0.01 0.00
USD 195 000	Howard Midstream Energy	1,001,104	0.02		Intel Corp 3.05% 12/8/2051	203,363	0.00
OOD 100,000	Partners LLC '144A' 6.75%				Intel Corp 3.1% 15/2/2060	40,689	0.00
	15/1/2027	193,802	0.00		Intel Corp 3.2% 12/8/2061	41,799	0.00
USD 71,000	Howmet Aerospace Inc 5.125%	,			Intel Corp 4.75% 25/3/2050	126,891	0.00
,	1/10/2024 Howmet Aerospace Inc 5.9%	74,285	0.00	,	Intercontinental Exchange Inc 3.1% 15/9/2027	103,056	0.00
,	1/2/2027	235,863	0.00	USD 72,000	Intercontinental Exchange Inc		
USD 125,000	Howmet Aerospace Inc 6.875% 1/5/2025	137,486	0.00	USD 100,000	4.25% 21/9/2048 International Business	79,161	0.00
	HP Inc 1.45% 17/6/2026	607,079	0.01		Machines Corp 2.85%		
	HP Inc 2.2% 17/6/2025	325,757	0.01		15/5/2040	88,949	0.00
	HUB International Ltd '144A' 7% 1/5/2026	3,260,871	0.05		International Business Machines Corp 4% 20/6/2042	309,286	0.01
USD 75,000	Hughes Satellite Systems Corp 5.25% 1/8/2026	76,892	0.00	USD 255,000	International Business Machines Corp 4.25%		
	Humana Inc 2.15% 3/2/2032	108,870	0.00		15/5/2049	274,797	0.00
	Hunt Cos Inc '144A' 5.25% 15/4/2029	70,809	0.00	USD 158,000	International Flavors & Fragrances Inc '144A' 1.23%		
USD 250,000	Huntington National Bank/The 1.8% 3/2/2023	250,554	0.00	USD 220,000	1/10/2025 International Flavors &	149,987	0.00
USD 900,000	Hyundai Capital America '144A' 0.8% 8/1/2024	876,161	0.01		Fragrances Inc '144A' 2.3% 1/11/2030	202,729	0.00
USD 925,000	Hyundai Capital America '144A' 1% 17/9/2024	888,473	0.01	USD 299,000	International Flavors & Fragrances Inc '144A' 3.468%	,	
USD 1,050,000	Hyundai Capital America '144A'			1100 407 000	1/12/2050	266,279	0.00
USD 874,000	1.8% 15/10/2025 IAA Inc '144A' 5.5% 15/6/2027	1,010,570 886,096	0.02 0.01	USD 137,000	International Paper Co 4.35% 15/8/2048	146,985	0.00
USD 2,027,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp			USD 115,000	Interpublic Group of Cos Inc/ The 3.375% 1/3/2041	105,991	0.00
1160 803 000	4.375% 1/2/2029	1,884,471	0.03	USD 96,000	Interpublic Group of Cos Inc/		
05D 892,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp			USD 743,193	The 4.75% 30/3/2030 Invitation Homes 2018-SFR3	105,553	0.00
USD 3 440 000	4.75% 15/9/2024 Icahn Enterprises LP / Icahn	888,856	0.01		Trust 'Series 2018-SFR3 A' '144A' FRN 17/7/2037	743,216	0.01
332 3, 1.0,000	Enterprises Finance Corp	2 442 520	0.05	USD 1,537,050	Invitation Homes 2018-SFR4	0,2.0	0.01
LISD 1 010 000	5.25% 15/5/2027 Icahn Enterprises LP / Icahn	3,413,529	0.05		Trust 'Series 2018-SFR4 A' '144A' FRN 17/1/2038	1,533,701	0.02
030 1,019,000	Enterprises Finance Corp			LISD 1 223 000	IQVIA Inc '144A' 5% 15/10/2026	1,252,590	0.02
1100 00 000	6.25% 15/5/2026	1,030,637	0.02	USD 435,000	IQVIA Inc '144A' 5% 15/5/2027	443,130	0.02
	iHeartCommunications Inc '144A' 4.75% 15/1/2028	87,132	0.00		IRB Holding Corp '144A' 7% 15/6/2025	570,274	0.01
USD 57,000	iHeartCommunications Inc '144A' 5.25% 15/8/2027	56,266	0.00	USD 260,000	Iron Mountain Inc '144A' 4.5% 15/2/2031	241,298	0.00
USD 98,189	iHeartCommunications Inc			USD 250,000	Iron Mountain Inc '144A' 4.875%		
USD 1,651,000	8.375% 1/5/2027 II-VI Inc '144A' 5% 15/12/2029	102,851 1,648,664	0.00 0.03	USD 225,000	15/9/2027 Iron Mountain Inc '144A' 4.875%	246,809	0.00
	ILFC E-Capital Trust I '144A'				15/9/2029	217,216	0.00
002 .,0,000	FRN 21/12/2065	6,430,062	0.10	USD 150 000	Iron Mountain Inc '144A' 5.25%		

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

	Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
110		Iron Mountain Inc '144A' 5.25%				JPMorgan Chase & Co FRN		
		15/7/2030 Iron Mountain Inc '144A' 5.625%	2,725,184	0.04		1/2/2028 JPMorgan Chase & Co FRN	1,540,461	0.02
		15/7/2032 Iron Mountain Inc '144A' 5.625%	468,415	0.01		1/6/2028 JPMorgan Chase & Co FRN	349,734	0.01
		15/7/2032 Iron Mountain Information	846,296	0.01		23/4/2029 JPMorgan Chase & Co FRN	675,404	0.01
03	1,003,000	Management Services Inc	1 575 177	0.02		22/4/2032	564,395	0.01
US	SD 1,582,000	'144A' 5% 15/7/2032 ITT Holdings LLC '144A' 6.5%	1,575,177	0.02		JPMorgan Chase & Co FRN 25/1/2033 JPMorgan Chase & Co FRN	341,510	0.01
L	JSD 594,000	1/8/2029 Jacobs Entertainment Inc '144A'	1,483,386	0.02		24/7/2038 JPMorgan Chase & Co FRN	1,317,643	0.02
	USD 40,000	6.75% 15/2/2029 JB Poindexter & Co Inc '144A'	595,271	0.00		22/4/2042	111,730	0.00
US	SD 2,791,000	7.125% 15/4/2026 JBS USA LUX SA / JBS USA	41,306	0.00		JPMorgan Chase & Co FRN 15/5/2047	6,262,783	0.09
ш	2D 4 200 000	Food Co / JBS USA Finance Inc '144A' 3.75% 1/12/2031	2,572,088	0.04		JPMorgan Chase & Co 3.375% 1/5/2023	457,635	0.01
US	1,290,000	Jefferies Finance LLC / JFIN Co-Issuer Corp '144A' 5%	1 252 700	0.02		JPMorgan Chase & Co 4.25% 1/10/2027	524,722	0.01
	USD 50,000	15/8/2028 Jefferson Capital Holdings LLC	1,253,790	0.02		JPMorgan Chase & Co 4.95% 1/6/2045	382,293	0.01
L	JSD 152,000	'144A' 6% 15/8/2026 JELD-WEN Inc '144A' 4.625%	47,691	0.00		JPMorgan Chase & Co 5.4% 6/1/2042	222,776	0.00
	USD 47,000	15/12/2025 JELD-WEN Inc '144A' 4.875%	148,927	0.00		JPMorgan Chase & Co 5.625% 16/8/2043	65,385	0.00
L	JSD 338,000	15/12/2027 JELD-WEN Inc '144A' 6.25%	45,872	0.00		K Hovnanian Enterprises Inc '144A' 7.75% 15/2/2026	1,278,030	0.02
	USD 96,000	15/5/2025 Johnson & Johnson 2.9%	348,916	0.01		Kaiser Aluminum Corp '144A' 4.5% 1/6/2031	337,230	0.01
	USD 20,000	15/1/2028 Johnson & Johnson 3.55%	98,145	0.00		Kaiser Aluminum Corp '144A' 4.625% 1/3/2028	408,301	0.01
US	D 1,034,000	1/3/2036 Joseph T Ryerson & Son Inc	21,174	0.00		Kaiser Foundation Hospitals 2.81% 1/6/2041	102,218	0.00
US	D 5,750,000	'144A' 8.5% 1/8/2028 JP Morgan Chase Commercial	1,116,875	0.02		Ken Garff Automotive LLC '144A' 4.875% 15/9/2028	315,321	0.01
		Mortgage Securities Trust 2015-JP1 'Series 2015-JP1	5 000 000	0.00		Kennedy-Wilson Inc 4.75% 1/2/2030	474,223	0.01
L	JSD 765,000	D' FRN 15/1/2049 JP Morgan Mortgage Acquisition Trust 2006-CH1 (Spring 2006-CH1 M7' FRN	5,282,229	0.08		Kennedy-Wilson Inc 5% 1/3/2031 KFC Holding Co/Pizza Hut Holdings LLC/Taco Bell of	72,581	0.00
ue	D 1 617 766	'Series 2006-CH1 M7' FRN 25/7/2036 JPMBB Commercial Mortgage	759,839	0.01	1160 330 000	America LLC '144A' 4.75% 1/6/2027	128,593	0.00
US	ו טוי, ו טוי	Securities Trust 2014-C22				Kinder Morgan Energy Partners LP 3.95% 1/9/2022	321,298	0.01
	100 022 000	'Series 2014-C22 XA' FRN 15/9/2047	26,737	0.00		Kinder Morgan Energy Partners LP 5% 1/3/2043	319,189	0.01
	JSD 632,000	JPMBB Commercial Mortgage Securities Trust 2015-C33				Kinder Morgan Energy Partners LP 5.4% 1/9/2044	274,097	0.00
	ISD 105 000	'Series 2015-C33 D1' '144A' FRN 15/12/2048	588,324	0.01	·	Kinder Morgan Energy Partners LP 6.375% 1/3/2041	184,595	0.00
	195,000	JPMCC Commercial Mortgage Securities Trust 2017-JP5				Kinder Morgan Inc 3.15% 15/1/2023	505,392	0.01
Her	10 120 000	'Series 2017-JP5 D' '144A' FRN 15/3/2050	180,618	0.00		Kinder Morgan Inc 3.6% 15/2/2051	260,730	0.00
USL	7 10,120,000	JPMDB Commercial Mortgage Securities Trust 2016-C4			·	Kinder Morgan Inc 5.55% 1/6/2045	197,588	0.00
	ICD 044 000	'Series 2016-C4 XC' '144A' FRN 15/12/2049	300,437	0.01	USD 646,000	KLA Corp 3.3% 1/3/2050 KLA Corp 4.1% 15/3/2029	325,191 691,422	0.01 0.01
	אנוא טפנ, אווא ט	JPMDB Commercial Mortgage Securities Trust 2017-C5				Kobe US Midco 2 Inc '144A' 9.25% 1/11/2026	904,960	0.01
		'Series 2017-C5 C' FRN 15/3/2050	746,536	0.01		Kontoor Brands Inc '144A' 4.125% 15/11/2029	362,701	0.01
USL	29,999,000	JPMDB Commercial Mortgage Securities Trust 2017-C5				Korn Ferry '144A' 4.625% 15/12/2027	2,769,619	0.04
	D 4 700 000	'Series 2017-C5 XB' FRN 15/3/2050	485,084	0.01		Kraft Heinz Foods Co 3.75% 1/4/2030	360,399	0.01
		JPMorgan Chase & Co FRN 1/8/2024 (Perpetual)	4,731,956	0.07		Kraft Heinz Foods Co 4.25% 1/3/2031	102,481	0.00
L	182,000	JPMorgan Chase & Co FRN 19/11/2026	170,409	0.00	USD 1,345,000	Kraft Heinz Foods Co 4.375% 1/6/2046	1,374,422	0.02

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
_	Kraft Heinz Foods Co 4.625%	· · · · ·		LISD 2 858 000	Level 3 Financing Inc '144A'		
	1/10/2039 Kraft Heinz Foods Co	351,240	0.01		4.25% 1/7/2028 Level 3 Financing Inc '144A'	2,600,037	0.04
	(Restricted) 4.875% 1/10/2049	2,693,926	0.04	USD 308,000	4.625% 15/9/2027 Levi Strauss & Co '144A' 3.5%	493,141	0.01
	Kraft Heinz Foods Co 5% 15/7/2035	341,686	0.01	USD 732,000	1/3/2031 LGI Homes Inc '144A' 4%	285,416	0.00
	Kraft Heinz Foods Co 5% 4/6/2042 Kraft Heinz Foods Co 5.2%	660,750	0.01	USD 1,355,000	15/7/2029 Liberty Broadband Corp '144A' 1.25% 30/9/2050	684,574 1,317,981	0.01
	15/7/2045 Kraft Heinz Foods Co	827,585	0.01	USD 3,976,000	Liberty Broadband Corp '144A' 2.75% 30/9/2050	4,004,649	0.06
	(Restricted) 5.5% 1/6/2050 Kraft Heinz Foods Co 6.5%	9,796,416	0.15	USD 4,450,000	Liberty Mutual Group Inc '144A' FRN 15/12/2051	4,267,149	0.06
USD 605,000	9/2/2040 Kraft Heinz Foods Co 6.875%	780,225	0.01	EUR 100,000	Liberty Mutual Group Inc FRN 23/5/2059	111,452	0.00
USD 150,000	26/1/2039 Kraton Polymers LLC / Kraton	793,764	0.01		Life Time Inc '144A' 5.75% 15/1/2026	1,069,251	0.02
	Polymers Capital Corp '144A' 4.25% 15/12/2025	153,937	0.00		Life Time Inc '144A' 8% 15/4/2026	571,792	0.01
USD 1,214,000	Kratos Defense & Security Solutions Inc '144A' 6.5% 30/11/2025	1 256 200	0.02		LifePoint Health Inc '144A' 5.375% 15/1/2029	959,106	0.02
USD 75,000	Kronos Acquisition Holdings Inc / KIK Custom Products	1,256,399	0.02		Ligado Networks LLC '144A' 15.5% 1/11/2023 Lindblad Expeditions LLC '144A'	849,344	0.01
USD 1.039.000	Inc '144A' 5% 31/12/2026 LABL Inc '144A' 5.875%	68,330	0.00	,	6.75% 15/2/2027 Lions Gate Capital Holdings	782,789	0.01
	1/11/2028 Ladder Capital Finance	996,791	0.02	, ,	LLC '144A' 5.5% 15/4/2029 Lithia Motors Inc '144A' 3.875%	1,092,111	0.02
	Holdings LLLP / Ladder Capital Finance Corp '144A'			USD 361,000	1/6/2029 Live Nation Entertainment Inc	358,422	0.01
USD 639,000	4.25% 1/2/2027 Ladder Capital Finance	842,380	0.01	USD 757,000	'144A' 3.75% 15/1/2028 Live Nation Entertainment Inc	348,365	0.01
	Holdings LLLP / Ladder Capital Finance Corp '144A'	040 500	2.24	USD 188,000	'144A' 4.75% 15/10/2027* Live Nation Entertainment Inc	740,433	0.01
USD 110,000	4.75% 15/6/2029 Lam Research Corp 2.875% 15/6/2050	612,533 97,112	0.01	USD 4,524,000	'144A' 4.875% 1/11/2024 Live Nation Entertainment Inc '144A' 6.5% 15/5/2027	190,813 4,861,694	0.00
USD 15,000	Lam Research Corp 4.875% 15/3/2049	17,785	0.00	USD 165,000	LogMeIn Inc '144A' 5.5% 1/9/2027	157,016	0.00
USD 638,000	Lamb Weston Holdings Inc '144A' 4.125% 31/1/2030	613,925	0.01	USD 607,587	Long Beach Mortgage Loan Trust 2005-3 'Series 2005-3	.0.,0.0	0.00
USD 1,555,000	Lamb Weston Holdings Inc '144A' 4.375% 31/1/2032	1,513,046	0.02	USD 1,109,576	1A' FRN 25/8/2045 Long Beach Mortgage Loan	601,045	0.01
	Lamb Weston Holdings Inc '144A' 4.875% 15/5/2028	221,140	0.00		Trust 2006-10 'Series 2006- 10 2A3' FRN 25/11/2036	473,017	0.01
	Laredo Petroleum Inc '144A' 7.75% 31/7/2029	366,279	0.01	USD 1,065,810	Long Beach Mortgage Loan Trust 2006-10 'Series 2006-		
	LBM Acquisition LLC '144A' 6.25% 15/1/2029	1,983,744	0.03	USD 4,230,339	10 2A4' FRN 25/11/2036 Long Beach Mortgage Loan Trust 2006-4 'Series 2006-4	458,839	0.01
	LCM Investments Holdings II LLC '144A' 4.875% 1/5/2029 Leeward Renewable Energy	910,555	0.01	USD 3 208 285	1A' FRN 25/5/2036 Long Beach Mortgage Loan	2,818,762	0.04
73,000	Operations LLC '144A' 4.25% 1/7/2029	72,681	0.00	3,200,203	Trust 2006-6 'Series 2006-6 2A3' FRN 25/7/2036	1,645,785	0.03
USD 742,000	Legacy LifePoint Health LLC '144A' 4.375% 15/2/2027	704,440	0.01	USD 1,791,516	Long Beach Mortgage Loan Trust 2006-7 'Series 2006-7	1,010,100	0.00
USD 746,000	Legacy LifePoint Health LLC '144A' 6.75% 15/4/2025	767,358	0.01	USD 2,647,990	1A' FRN 25/8/2036 Long Beach Mortgage Loan	1,071,631	0.02
USD 255,000	Legends Hospitality Holding Co LLC / Legends Hospitality Co-Issuer Inc '144A' 5%			USD 350.000	Trust 2006-WL3 'Series 2006- WL3 2A4' FRN 25/1/2036 Louisiana-Pacific Corp '144A'	2,558,962	0.04
USD 531 163	1/2/2026 Lehman XS Trust Series 2007-	250,954	0.00		3.625% 15/3/2029 Lowe's Cos Inc 3% 15/10/2050	326,786 299,754	0.01 0.01
302 301,100	20N 'Series 2007-20N A1'				Lowe's Cos Inc 3.5% 1/4/2051	65,067	0.00
USD 375,000	FRN 25/12/2037 Level 3 Financing Inc '144A'	562,269	0.01	USD 148,000	Lowe's Cos Inc 3.65% 5/4/2029 Lowe's Cos Inc 3.7% 15/4/2046	303,573 141,932	0.01 0.00
USD 857.000	3.625% 15/1/2029 Level 3 Financing Inc '144A'	328,472	0.01	USD 120,000	Lowe's Cos Inc 4.65% 15/4/2042	130,917	0.00
222 33.,300	3.75% 15/7/2029	755,887	0.01			,	

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

		Market Value	% of Net			Market Value	% of Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
USD 50,000	LPL Holdings Inc '144A' 4% 15/3/2029	48,368	0.00	USD 729,000	MasTec Inc '144A' 4.5% 15/8/2028	741,283	0.01
USD 330,000	LPL Holdings Inc '144A' 4.375% 15/5/2031	321,527	0.01	USD 148,000	Mastercard Inc 1.9% 15/3/2031	139,121	0.00
USD 343,000	LPL Holdings Inc '144A' 4.625% 15/11/2027	342,882	0.01	USD 91,000	Mastercard Inc 3.85% 26/3/2050	96,663	0.00
USD 690,000	LSB Industries Inc '144A' 6.25% 15/10/2028	698,159	0.01	USD 675,482	Mastr Asset Backed Securities Trust 2006-AM2 'Series 2006-	00,000	0.00
USD 426,000	LSF11 A5 HoldCo LLC '144A' 6.625% 15/10/2029	407,290	0.01	USD 4.263.000	AM2 A4' '144A' FRN 25/6/2036 Matador Resources Co 5.875%	651,545	0.01
USD 1,125,000	LSTAR Commercial Mortgage Trust 2017-5 'Series 2017-5	,		, ,	15/9/2026 Match Group Holdings II LLC	4,335,599	0.07
USD 11,666,714	C' '144A' FRN 10/3/2050 LSTAR Commercial Mortgage	1,117,086	0.02	USD 617,000	'144A' 3.625% 1/10/2031 Match Group Holdings II LLC	608,873	0.01
1100 0 507 000	Trust 2017-5 'Series 2017-5 X' '144A' FRN 10/3/2050	300,880	0.01	USD 1,384,000	'144A' 4.125% 1/8/2030 Match Group Holdings II LLC	593,680	0.01
	Lumen Technologies Inc '144A' 4% 15/2/2027	2,448,771	0.04	USD 100,000	'144A' 4.625% 1/6/2028 Match Group Holdings II LLC	1,373,239	0.02
	Lumen Technologies Inc '144A' 4.5% 15/1/2029	1,556,386	0.02	USD 659,000	'144A' 5% 15/12/2027 Match Group Holdings II LLC	100,229	0.00
	Lumen Technologies Inc '144A' 5.125% 15/12/2026* Lumen Technologies Inc '144A'	5,979,484	0.09		'144A' 5.625% 15/2/2029 Mattel Inc '144A' 3.75% 1/4/2029 Mattel Inc 5.45% 1/11/2041	676,987 1,008,867 1,143,397	0.01 0.02 0.02
, ,	5.375% 15/6/2029 Lumen Technologies Inc	2,705,232	0.04		Mattel Inc '144A' 5.875% 15/12/2027	881.836	0.02
•	6.875% 15/1/2028 Lumen Technologies Inc 7.5%	29,830	0.00		Mattel Inc 6.2% 1/10/2040 Mauser Packaging Solutions	1,084,766	0.02
	1/4/2024 Lumen Technologies Inc 7.6%	124,699	0.00	,	Holding Co 4.75% 15/4/2024 Mauser Packaging Solutions	110,034	0.00
	15/9/2039 Lumen Technologies Inc 7.65%	265,584	0.00		Holding Co '144A' 5.5% 15/4/2024	909,945	0.01
USD 100,000	15/3/2042 LYB International Finance III	450,966	0.01	USD 116,000	Maxar Space Robotics LLC '144A' 9.75% 31/12/2023	123,107	0.00
USD 25,000	LLC 3.625% 1/4/2051 LYB International Finance III	90,861	0.00	USD 75,000	McGraw-Hill Education Inc '144A' 5.75% 1/8/2028	70,225	0.00
USD 20,000	LLC 4.2% 15/10/2049 LYB International Finance III	24,831	0.00		MercadoLibre Inc 2.375% 14/1/2026	3,760	0.00
USD 80,000	LLC 4.2% 1/5/2050 Macy's Retail Holdings LLC	19,848	0.00		Merck & Co Inc 2.15% 10/12/2031	334,121	0.01
USD 30,000	4.3% 15/2/2043 Macy's Retail Holdings LLC	65,788	0.00	,	Merck & Co Inc 2.75% 10/12/2051	243,875	0.00
USD 160,000	5.125% 15/1/2042 Macy's Retail Holdings LLC	26,624	0.00		Meritage Homes Corp 5.125% 6/6/2027	613,287	0.01
USD 1,105,000	'144A' 5.875% 1/4/2029 MAD Mortgage Trust 2017- 330M 'Series 2017-330M D'	163,877	0.00		Meritor Inc '144A' 4.5% 15/12/2028 Meritor Inc '144A' 6.25%	205,347	0.00
115D 306 000	'144A' FRN 15/8/2034 Madison IAQ LLC '144A'	1,083,350	0.02		1/6/2025 Metis Merger Sub LLC '144A'	98,797	0.00
	4.125% 30/6/2028 Madison IAQ LLC '144A'	374,271	0.01		6.5% 15/5/2029 MetLife Inc FRN 15/9/2025	558,344	0.01
	5.875% 30/6/2029 Magnolia Oil & Gas Operating	2,350,024	0.04	, ,	(Perpetual) MGIC Investment Corp 5.25%	10,400,735	0.16
	LLC / Magnolia Oil & Gas Finance Corp '144A' 6%				15/8/2028 MGM Growth Properties	492,308	0.01
USD 646,000	1/8/2026 MajorDrive Holdings IV LLC	153,803	0.00		Operating Partnership LP / MGP Finance Co-Issuer Inc		
USD 98,000	'144A' 6.375% 1/6/2029 Manitowoc Co Inc/The '144A'	585,854	0.01		(Restricted) '144A' 3.875% 15/2/2029	2,172,286	0.03
USD 495,000	9% 1/4/2026 Marathon Oil Corp 4.4%	102,518	0.00	USD 1,582,000	MGM Growth Properties Operating Partnership LP /		
USD 125,000	15/7/2027 Marathon Petroleum Corp	520,381	0.01	LICD 4 400 000	MGP Finance Co-Issuer Inc (Restricted) 4.5% 1/9/2026	1,626,715	0.03
USD 77,000	4.75% 15/9/2044 Marriott Ownership Resorts Inc	129,524	0.00	1,439,000 עפט	MGM Growth Properties Operating Partnership LP /		
USD 81,000	'144A' 6.125% 15/9/2025 Marsh & McLennan Cos Inc 2.25% 15/11/2030	79,609	0.00	1160 008 000	MGP Finance Co-Issuer Inc (Restricted) 4.5% 15/1/2028 MGM Growth Properties	1,493,466	0.02
USD 86,000	2.25% 15/11/2030 Marsh & McLennan Cos Inc 2.375% 15/12/2031	75,005 80,274	0.00	U3D 000,000	Operating Partnership LP / MGP Finance Co-Issuer Inc		
USD 335,000	2.375% 15/12/2031 Marsh & McLennan Cos Inc 4.375% 15/3/2029	361,423	0.00		(Restricted) '144A' 4.625% 15/6/2025	913,656	0.01
	+.31370 13/3/2U29	301,423	0.01		13/0/2023	913,000	0.01

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
		(005)	ASSOLS		•	` ′	
USD 349,000	MGM Growth Properties				Morgan Stanley FRN 30/5/2025	414,332	0.01
	Operating Partnership LP /			l '	Morgan Stanley FRN 28/4/2026	945,927	0.01
	MGP Finance Co-Issuer Inc	200 752	0.04	· ·	Morgan Stanley FRN 4/5/2027	385,284	0.01
1150 782 000	(Restricted) 5.625% 1/5/2024 MGM Growth Properties	362,752	0.01		Morgan Stanley FRN 20/7/2027 Morgan Stanley FRN 22/7/2028	432,907 687,005	0.01 0.01
030 762,000	Operating Partnership LP /			· ·	Morgan Stanley FRN 24/1/2029	492,788	0.01
	MGP Finance Co-Issuer Inc				Morgan Stanley FRN 22/1/2031	348,924	0.01
	(Restricted) 5.75% 1/2/2027	847.962	0.01	· · · · · · · · · · · · · · · · · · ·	Morgan Stanley FRN 1/4/2031	278,550	0.00
USD 113,000	MGM Resorts International	,			Morgan Stanley FRN 21/7/2032	216,886	0.00
	5.75% 15/6/2025	117,519	0.00	USD 345,000	Morgan Stanley FRN 21/1/2033	334,527	0.01
USD 795,000	MGM Resorts International				Morgan Stanley FRN 22/4/2042	80,731	0.00
	6% 15/3/2023	820,341	0.01		Morgan Stanley FRN 25/1/2052	52,898	0.00
USD 120,000	Michaels Cos Inc/The '144A'	440.470	0.00	USD 249,000	Morgan Stanley 3.875%	050 000	0.00
LIOD 040 000	5.25% 1/5/2028	113,179	0.00	1100 070 000	27/1/2026	258,286	0.00
050 640,000	Microchip Technology Inc 0.125% 15/11/2024	727,232	0.01	080 273,000	Morgan Stanley 3.95% 23/4/2027	284,836	0.00
USD 397 000	Microchip Technology Inc	121,232	0.01	USD 345 000	Morgan Stanley 4% 23/7/2025	360,297	0.00
000,160	1.625% 15/2/2025	1,250,203	0.02		Morgan Stanley Bank of	300,237	0.01
USD 335.000	Microchip Technology Inc	.,200,200	0.02	002 .0.,000	America Merrill Lynch Trust		
	1.625% 15/2/2027	692,403	0.01		2015-C23 'Series 2015-C23		
USD 632,000	Microsoft Corp 2.525%				D' '144A' FRN 15/7/2050	442,039	0.01
	1/6/2050	548,575	0.01	USD 1,638,000	Morgan Stanley Bank of		
USD 729,000	Microsoft Corp 2.921%				America Merrill Lynch Trust		
	17/3/2052	675,805	0.01		2015-C25 'Series 2015-C25		
USD 75,000	Microsoft Corp 3.45%	70.000	0.00	LICD 40 C75 000	D' 3.068% 15/10/2048	1,501,976	0.02
LICD 1 250 000	8/8/2036 MicroStrategy Inc '144A'	78,898	0.00	050 12,675,000	Morgan Stanley Bank of America Merrill Lynch Trust		
USD 1,250,000	6.125% 15/6/2028*	1,199,150	0.02		2015-C26 'Series 2015-C26		
USD 180 000	Mid-America Apartments LP	1,199,100	0.02		XD' '144A' FRN 15/10/2048	547,307	0.01
005 100,000	3.6% 1/6/2027	186,978	0.00	USD 483.000	Morgan Stanley Bank of	0 ,00.	0.0.
USD 450,000	MidAmerican Energy Co	,-			America Merrill Lynch Trust		
	3.65% 15/4/2029	474,050	0.01		2015-C26 'Series 2015-C26		
USD 350,000	MidAmerican Energy Co				D' '144A' 3.06% 15/10/2048	441,449	0.01
	4.25% 15/7/2049	378,927	0.01	USD 7,294,930	Morgan Stanley Bank of		
USD 546,000	Midas OpCo Holdings LLC	505.000	0.04		America Merrill Lynch Trust		
1160 20 000	'144A' 5.625% 15/8/2029	535,692	0.01		2016-C32 'Series 2016-C32	104 949	0.00
030,000	Midcap Financial Issuer Trust '144A' 5.625% 15/1/2030	45,746	0.00	LISD 1 054 000	XA' FRN 15/12/2049 Morgan Stanley Bank of	194,848	0.00
USD 465.000	Midcontinent Communications /	45,740	0.00	000 1,004,000	America Merrill Lynch Trust		
	Midcontinent Finance Corp				2017-C33 'Series 2017-C33		
	'144A' 5.375% 15/8/2027	460,775	0.01		C' FRN 15/5/2050	1,037,216	0.02
USD 839,000	Midwest Gaming Borrower			USD 780,000	Morgan Stanley Capital I 2017-		
	LLC / Midwest Gaming				HR2 'Series 2017-HR2 D'		
	Finance Corp '144A' 4.875%		0.04	1100 540 000	2.73% 15/12/2050	670,311	0.01
1100 2 251 000	1/5/2029	808,855	0.01	080 510,000	Morgan Stanley Capital I Trust		
050 3,251,000	Mileage Plus Holdings LLC / Mileage Plus Intellectual				2015-MS1 'Series 2015-MS1 C' FRN 15/5/2048	492,186	0.01
	Property Assets Ltd '144A'			USD 1 309 000	Morgan Stanley Capital I Trust	432,100	0.01
	6.5% 20/6/2027	3,433,414	0.05	,,,,,,,,,,,	2015-MS1 'Series 2015-MS1		
USD 90,000	Millennium Escrow Corp '144A'	, ,			D' '144A' FRN 15/5/2048	1,176,263	0.02
	6.625% 1/8/2026	87,475	0.00	USD 3,400,000	Morgan Stanley Capital I Trust		
USD 475,000	Minerals Technologies Inc				2016-UBS9 'Series 2016-		
1100 4 474 000	'144A' 5% 1/7/2028	467,136	0.01		UBS9 XD' '144A' FRN	100.010	0.00
USD 1,174,000	Minerva Merger Sub Inc '144A'	1 121 612	0.00	LICD 4 402 000	15/3/2049	199,818	0.00
LISD 100 000	6.5% 15/2/2030 MIWD Holdco II LLC / MIWD	1,134,642	0.02	030 1,463,000	Morgan Stanley Capital I Trust 2017-CLS 'Series 2017-CLS		
000 100,000	Finance Corp '144A' 5.5%				E' '144A' FRN 15/11/2034	1,446,157	0.02
	1/2/2030	94,377	0.00	USD 2.635.000	Morgan Stanley Capital I Trust	.,,	0.02
USD 541,000	ModivCare Escrow Issuer Inc	,		, ,	2017-CLS 'Series 2017-CLS		
	'144A' 5% 1/10/2029	502,400	0.01		F' '144A' FRN 15/11/2034	2,598,794	0.04
USD 721,000	ModivCare Inc '144A' 5.875%			USD 2,370,000	Morgan Stanley Capital I Trust		
	15/11/2025	720,124	0.01		2017-H1 'Series 2017-H1 D'		
USD 1,231,000	Molina Healthcare Inc '144A'	4 005 000	0.00	1100 4 500 000	'144A' 2.546% 15/6/2050	1,929,546	0.03
LIOD 004 000	3.875% 15/11/2030	1,205,303	0.02	USD 1,590,000	Morgan Stanley Capital I Trust		
USD 991,000	Molina Healthcare Inc '144A' 3.875% 15/5/2032	955,422	0.01		2018-H3 'Series 2018-H3 C' FRN 15/7/2051	1,663,593	0.03
USD 575 000	Molina Healthcare Inc '144A'	500,422	0.01	USD 1 175 000	Morgan Stanley Capital I Trust	1,003,383	0.03
332 373,000	4.375% 15/6/2028	576,130	0.01	305 1,170,000	2018-MP 'Series 2018-MP E'		
USD 80,000	Moog Inc '144A' 4.25%	,			'144A' FRN 11/7/2040	1,053,910	0.02
	15/12/2027	78,669	0.00				

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Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value	% of Net Assets
		(030)	ASSELS	_	-	(030)	ASSELS
USD 2,240,000	Morgan Stanley Capital I Trust 2018-SUN 'Series 2018-SUN	0.475.400	0.00	USD 13,537,000	Natixis Commercial Mortgage Securities Trust 2017-75B		
USD 215,000	F' '144A' FRN 15/7/2035 Motorola Solutions Inc 2.3% 15/11/2030	2,175,466 195,088	0.03	1150 8 875 000	'Series 2017-75B XA' '144A' FRN 10/4/2037 Natixis Commercial Mortgage	156,217	0.00
USD 282,000	Motorola Solutions Inc 2.75% 24/5/2031	263,841	0.00	050 8,875,000	Securities Trust 2017-75B 'Series 2017-75B XB' '144A'		
USD 694,000	Motorola Solutions Inc 4.6%	203,041	0.00		FRN 10/4/2037	25,620	0.00
USD 255,000	23/5/2029 Mozart Debt Merger Sub Inc	745,683	0.01	· · ·	Navient Corp 5.5% 15/3/2029 Navient Corp 5.875%	1,005,234	0.02
USD 6.509.000	'144A' 3.875% 1/4/2029 Mozart Debt Merger Sub Inc	241,641	0.00	USD 507.000	25/10/2024 Navient Corp 6.125% 25/3/2024	154,683 524,094	0.00 0.01
	'144A' 5.25% 1/10/2029	6,269,599	0.10	USD 100,000	Navient Corp 6.75% 15/6/2026	104,375	0.00
USD 1,058,000	MPH Acquisition Holdings LLC '144A' 5.5% 1/9/2028	1,029,603	0.02		Navient Corp 7.25% 25/9/2023 NCR Corp '144A' 5% 1/10/2028	138,040 268,982	0.00 0.00
USD 149,000	MPLX LP FRN 15/2/2023				NCR Corp '144A' 5.125%	,	
USD 615.000	(Perpetual) MPLX LP 1.75% 1/3/2026	147,540 587,645	0.00 0.01	USD 397.000	15/4/2029 NCR Corp '144A' 5.75%	1,591,468	0.02
USD 125,000	MPLX LP 4% 15/3/2028	129,498	0.00		1/9/2027	401,579	0.01
	MPLX LP 4.25% 1/12/2027 MPT Operating Partnership LP /	429,729	0.01	USD 524,000	NCR Corp '144A' 6.125% 1/9/2029	545,453	0.01
000 0,000,000	MPT Finance Corp 3.5%			USD 634,000	NESCO Holdings II Inc '144A'	343,433	0.01
LICD 4 CEC 000	15/3/2031	5,285,240	0.08	1100 505 000	5.5% 15/4/2029	612,384	0.01
050 1,050,000	MPT Operating Partnership LP / MPT Finance Corp 4.625%				Netflix Inc 4.375% 15/11/2026 Netflix Inc 4.875% 15/4/2028	532,573 209,312	0.01 0.00
LISD 430 000	1/8/2029	1,672,361	0.03		Netflix Inc '144A' 4.875%		
USD 430,000	MPT Operating Partnership LP / MPT Finance Corp 5%			USD 200,000	15/6/2030 Netflix Inc 5.875% 15/11/2028	381,329 226,168	0.01 0.00
	15/10/2027	439,004	0.01	,	New Enterprise Stone & Lime		
USD 100,000	MPT Operating Partnership LP / MPT Finance Corp 5.25%			USD 353.000	Co Inc '144A' 5.25% 15/7/2028 New Enterprise Stone & Lime	350,984	0.01
	1/8/2026	102,122	0.00		Co Inc '144A' 9.75% 15/7/2028	365,136	0.01
USD 1,793,000	MSCI Inc '144A' 3.25% 15/8/2033	1,678,849	0.03	USD 5,148,000	New Fortress Energy Inc '144A' 6.5% 30/9/2026	4,943,856	0.08
USD 707,000	MSCI Inc '144A' 3.625%			USD 2,453,000	New Fortress Energy Inc '144A'		
USD 665,000	1/9/2030 MSCI Inc '144A' 3.625%	691,754	0.01	USD 189,000	6.75% 15/9/2025 New Home Co Inc/The '144A'	2,365,796	0.04
HCD 550 000	1/11/2031	647,823	0.01	1100 50 000	7.25% 15/10/2025	187,299	0.00
USD 559,000	MSCI Inc '144A' 3.875% 15/2/2031	556,501	0.01	USD 50,000	New Residential Investment Corp '144A' 6.25% 15/10/2025	49,256	0.00
	MSCI Inc '144A' 4% 15/11/2029	256,399	0.00		Newell Brands Inc 4.7% 1/4/2026	103,337	0.00
USD 286,000	Mueller Water Products Inc '144A' 4% 15/6/2029	271,400	0.00	USD 217,000	Newell Brands Inc 4.875% 1/6/2025	229,387	0.00
USD 225,000	Murphy Oil Corp 5.75%			USD 100,000	Newell Brands Inc 5.875%		
USD 350 000	15/8/2025 Murphy Oil Corp 5.875%	229,228	0.00	USD 363 000	1/4/2036 Newell Brands Inc 6% 1/4/2046	110,381 407,674	0.00 0.01
002 000,000	1/12/2027	357,725	0.01		Newmont Corp 2.8% 1/10/2029	116,294	0.00
USD 100,000	Murphy Oil Corp 6.375% 1/12/2042	92,469	0.00		Newmont Corp 5.45% 9/6/2044 Nexstar Media Inc '144A' 4.75%	115,214	0.00
USD 40,000	Murphy Oil Corp 6.875%	92,409	0.00		1/11/2028	38,901	0.00
LICD 25 000	15/8/2024	40,453	0.00	USD 7,540,000	NextEra Energy Capital	6 062 117	0.11
USD 35,000	Murphy Oil USA Inc '144A' 3.75% 15/2/2031	32,394	0.00	USD 350,000	Holdings Inc FRN 15/3/2082 NextEra Energy Capital	6,962,117	0.11
USD 770,000	Murphy Oil USA Inc 4.75% 15/9/2029	770,720	0.01	1160 388 000	Holdings Inc 1.9% 15/6/2028 NextEra Energy Capital	329,822	0.01
USD 920,000	Nabors Industries Inc '144A'	770,720	0.01	USD 200,000	Holdings Inc 2.44% 15/1/2032	265,554	0.00
1150 50 000	7.375% 15/5/2027 Nabors Industries Inc '144A' 9%	953,350	0.01	USD 86,000	NextEra Energy Capital Holdings Inc 3% 15/1/2052	72,702	0.00
03D 30,000	1/2/2025	51,628	0.00	USD 30,000	NextEra Energy Capital	12,102	0.00
USD 706,000	National Vision Holdings Inc 2.5% 15/5/2025	1,004,991	0.02	USD 807 000	Holdings Inc 3.55% 1/5/2027 NextEra Energy Operating	30,875	0.00
USD 1,398,000	Nationstar Mortgage Holdings			002 00.,000	Partners LP '144A' 4.25%		
USD 310 000	Inc '144A' 5.125% 15/12/2030 Nationstar Mortgage Holdings	1,318,943	0.02	USD 28 000	15/7/2024 NextEra Energy Operating	814,828	0.01
	Inc '144A' 5.5% 15/8/2028	309,927	0.01	223 20,000	Partners LP '144A' 4.25%		
USD 682,000	Nationstar Mortgage Holdings Inc '144A' 5.75% 15/11/2031	659,051	0.01	USD 3,013.000	15/9/2024 NFP Corp '144A' 4.875%	28,268	0.00
USD 1,372,000	Nationstar Mortgage Holdings				15/8/2028	2,897,888	0.04
	Inc '144A' 6% 15/1/2027*	1,396,072	0.02	USD 8,451,000	NFP Corp '144A' 6.875% 15/8/2028	7,919,305	0.12

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
		<u> </u>		_		· · · · ·	
03D 492,000	NGL Energy Operating LLC / NGL Energy Finance Corp			030 1,336,000	NuStar Logistics LP 5.75% 1/10/2025	1,397,200	0.02
	'144A' 7.5% 1/2/2026	494,776	0.01	USD 1.017.000	NuStar Logistics LP 6%	1,001,200	0.02
USD 964,000	NGPL PipeCo LLC '144A'	,			1/6/2026	1,035,820	0.02
	7.768% 15/12/2037	1,261,304	0.02	USD 17,000	NuStar Logistics LP 6.375%		
USD 125,000	Nielsen Finance LLC / Nielsen				1/10/2030	17,235	0.00
	Finance Co '144A' 4.75%	110 100			NVIDIA Corp 3.5% 1/4/2040	325,189	0.01
USD 2 501 000	15/7/2031 Nielsen Finance LLC / Nielsen	110,138	0.00	USD 349,780	Oakwood Mortgage Investors Inc 'Series 2001-D A3' FRN		
000 2,001,000	Finance Co '144A' 5.625%				15/9/2022	210,500	0.00
	1/10/2028	2,400,810	0.04	USD 761,982	Oakwood Mortgage Investors	,	
USD 837,000	Nielsen Finance LLC / Nielsen				Inc 'Series 1998-D M1' '144A'		
	Finance Co '144A' 5.875%	000 007	0.04	1100 040 000	7.415% 15/1/2029	769,195	0.01
1160 300 000	1/10/2030 NiSource Inc 0.95% 15/8/2025	803,897 188,661	0.01 0.00	USD 940,000	Oasis Petroleum Inc '144A' 6.375% 1/6/2026	955,233	0.01
	NiSource Inc 3.6% 1/5/2030	125,995	0.00	USD 400 000	Occidental Petroleum Corp	955,255	0.01
	NiSource Inc 3.95% 30/3/2048	214,140	0.00	002 .00,000	2.9% 15/8/2024	400,540	0.01
	Nissan Motor Acceptance Co			USD 12,000	Occidental Petroleum Corp		
	LLC '144A' 2.75% 9/3/2028	303,594	0.01		3% 15/2/2027	11,666	0.00
USD 1,343,000	NMG Holding Co Inc / Neiman			USD 400,000	Occidental Petroleum Corp	000 000	0.04
	Marcus Group LLC '144A' 7.125% 1/4/2026	1,389,065	0.02	118D 204 000	3.5% 15/8/2029 Occidental Petroleum Corp	389,920	0.01
USD 250 000	Nordstrom Inc 5% 15/1/2044	219,936	0.02	000 294,000	4.1% 15/2/2047	259,383	0.00
,	Norfolk Southern Corp 2.55%	,		USD 3,066,000	Occidental Petroleum Corp		
	1/11/2029	469,927	0.01		4.2% 15/3/2048	2,720,079	0.04
USD 96,000	Norfolk Southern Corp 3.4%			USD 1,456,000	Occidental Petroleum Corp		
HCD 205 000	1/11/2049	91,046	0.00	LICD 4 CO0 000	4.3% 15/8/2039	1,336,266	0.02
050 365,000	Norfolk Southern Corp 3.7% 15/3/2053	363,482	0.01	05D 4,608,000	Occidental Petroleum Corp 4.4% 15/4/2046	4,192,013	0.06
USD 215.000	Norfolk Southern Corp 4.15%	303,402	0.01	USD 353.000	Occidental Petroleum Corp	4,192,013	0.00
	28/2/2048	225,783	0.00		4.4% 15/8/2049	321,329	0.01
USD 3,816,000	Northern Oil and Gas Inc '144A'			USD 802,000	Occidental Petroleum Corp		
1100 455 000	8.125% 1/3/2028	3,963,164	0.06	1100 0 400 000	4.5% 15/7/2044	737,627	0.01
USD 155,000	Northern States Power Co/MN 2.6% 1/6/2051	129,423	0.00	USD 2,186,000	Occidental Petroleum Corp 4.625% 15/6/2045	2,065,158	0.03
USD 100 000	Northern States Power Co/MN	129,423	0.00	USD 1 055 000	Occidental Petroleum Corp	2,000,100	0.03
000 100,000	2.9% 1/3/2050	88,409	0.00	000 1,000,000	5.5% 1/12/2025	1,130,607	0.02
USD 1,670,000	Northwest Fiber LLC /			USD 100,000	Occidental Petroleum Corp		
	Northwest Fiber Finance Sub				5.55% 15/3/2026	106,971	0.00
1180 580 000	Inc '144A' 4.75% 30/4/2027 Northwest Fiber LLC /	1,544,115	0.02	USD 65,000	Occidental Petroleum Corp 6.125% 1/1/2031	73,881	0.00
03D 360,000	Northwest Fiber Elec / Northwest Fiber Finance Sub			USD 4 482 000	Occidental Petroleum Corp	73,001	0.00
	Inc '144A' 6% 15/2/2028	510,122	0.01	002 ., .02,000	6.2% 15/3/2040	4,908,059	0.07
USD 211,000	Northwest Fiber LLC /			USD 220,000	Occidental Petroleum Corp		
	Northwest Fiber Finance Sub				6.375% 1/9/2028	247,838	0.00
LICD 445 000	Inc '144A' 10.75% 1/6/2028	223,159	0.00	USD 545,000	Occidental Petroleum Corp 6.45% 15/9/2036	638,844	0.01
03D 415,000	Northwest Florida Timber Finance LLC '144A' 4.75%			USD 82 000	Occidental Petroleum Corp	030,044	0.01
	4/3/2029	427,296	0.01	000 02,000	6.6% 15/3/2046	97,605	0.00
USD 125,000	NortonLifeLock Inc '144A' 5%			USD 970,000	Occidental Petroleum Corp		
	15/4/2025	125,008	0.00		6.625% 1/9/2030	1,126,767	0.02
USD 2,023,000	Novelis Corp '144A' 3.25%	1 004 005	0.00	USD 183,000	Occidental Petroleum Corp	400 770	0.00
USD 3 693 000	15/11/2026 Novelis Corp '144A' 3.875%	1,934,605	0.03	USD 130 000	6.95% 1/7/2024 Occidental Petroleum Corp	198,779	0.00
000 0,000,000	15/8/2031	3,406,312	0.05	000 100,000	8.5% 15/7/2027	156,210	0.00
USD 3,912,000	Novelis Corp '144A' 4.75%	-,,		USD 211,000	Occidental Petroleum Corp	,	
	30/1/2030	3,833,760	0.06		8.875% 15/7/2030	269,343	0.00
USD 340,000	NRG Energy Inc '144A' 2.45%			USD 100,000	Oceaneering International Inc		
LISD 215 000	2/12/2027 NBC Energy Inc '1444' 3 6359/	321,163	0.01	1160 363 000	4.65% 15/11/2024 Ohio Power Co 2.6% 1/4/2030	98,888 252,539	0.00 0.00
03D 313,000	NRG Energy Inc '144A' 3.625% 15/2/2031	289,668	0.00		Ohio Power Co 2.9% 1/10/2051	31,746	0.00
USD 1,562,000	NRG Energy Inc '144A' 3.875%	200,000	0.00		Ohio Power Co 4% 1/6/2049	341,692	0.01
	15/2/2032	1,452,941	0.02	USD 2,761,000	Olympic Tower 2017-OT		
USD 175,000	NRG Energy Inc 5.75%				Mortgage Trust 'Series 2017-		
LICD 044 000	15/1/2028	179,328	0.00	FUD 444 000	OT E' '144A' FRN 10/5/2039	2,356,454	0.04
USD 244,000	NRG Energy Inc 6.625% 15/1/2027	252,052	0.00	EUK 144,000	Olympus Water US Holding Corp 3.875% 1/10/2028	151,165	0.00
USD 603.000	Nuance Communications Inc	202,002	0.00	EUR 159.000	Olympus Water US Holding	101,100	0.00
	5.625% 15/12/2026	621,744	0.01	,	Corp 5.375% 1/10/2029	160,716	0.00
==	Nucor Corp 2% 1/6/2025	75,878	0.00	USD 970,000	ON Semiconductor Corp '144A'		
	Nucor Corp 2.979% 15/12/2055	21,052	0.00		3.875% 1/9/2028	964,888	0.02

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Oncor Electric Delivery Co LLC	, ,			Owens-Brockway Glass		
03D 333,000	2.75% 15/5/2030	329,474	0.01	03D 130,000	Container Inc (Restricted)		
USD 321,000	Oncor Electric Delivery Co LLC	,			'144A' 5.875% 15/8/2023 [*]	152,618	0.00
USD 287 000	3.7% 15/5/2050 Oncor Electric Delivery Co LLC	322,794	0.01	USD 875,000	P&L Development LLC / PLD Finance Corp '144A' 7.75%		
000 201,000	3.75% 1/4/2045	288,455	0.00		15/11/2025	837,432	0.01
USD 96,000	Oncor Electric Delivery Co LLC	404 707	0.00	USD 455,000	Pacific Gas and Electric Co	445 004	0.04
USD 35,000	4.1% 15/11/2048 Oncor Electric Delivery Co LLC	101,787	0.00	USD 620,000	3.3% 1/12/2027 Pacific Gas and Electric Co	445,231	0.01
	5.3% 1/6/2042	42,499	0.00		3.45% 1/7/2025	622,913	0.01
USD 60,000	Oncor Electric Delivery Co LLC 5.35% 1/10/2052	78,312	0.00	USD 290,000	Pacific Gas and Electric Co 3.75% 1/7/2028	287,143	0.00
USD 1,831,000	OneMain Finance Corp 3.5%	70,012	0.00	USD 110,000	Pacific Gas and Electric Co	201,110	0.00
LICD 442 000	15/1/2027	1,719,611	0.03	1100 200 000	4% 1/12/2046	93,000	0.00
USD 112,000	OneMain Finance Corp 5.375% 15/11/2029	111,409	0.00	USD 200,000	Pacific Gas and Electric Co 4.45% 15/4/2042	184,272	0.00
USD 190,000	OneMain Finance Corp 5.625%			USD 390,000	Pacific Gas and Electric Co		
LICD 2 00E 000	15/3/2023	194,980	0.00	LICD 340 000	4.95% 1/7/2050	373,502	0.01
05D 2,005,000	OneMain Finance Corp 6.625% 15/1/2028	2,128,939	0.03	050 210,000	Pacific Gas and Electric Co 5.25% 1/3/2052	218,518	0.00
USD 1,481,000	OneMain Finance Corp 6.875%			USD 7,025,000	Par Pharmaceutical Inc '144A'		
LISD 885 000	15/3/2025 OneMain Finance Corp 7.125%	1,568,009	0.02	LISD 247 000	7.5% 1/4/2027* Paramount Global 4.375%	7,021,487	0.11
000 000,000	15/3/2026	952,384	0.01	000 247,000	15/3/2043	242,590	0.00
USD 440,000	Open Text Holdings Inc '144A'	400.000	0.04	USD 36,000	Paramount Global 4.95%	00.000	0.00
USD 484 000	4.125% 15/2/2030 Option Care Health Inc '144A'	420,088	0.01	USD 98 000	19/5/2050 Paramount Global 5.85%	38,332	0.00
002 101,000	4.375% 31/10/2029	466,472	0.01	002 00,000	1/9/2043	116,678	0.00
	Oracle Corp 2.95% 1/4/2030	448,420	0.01	USD 410,000	Park Intermediate Holdings		
	Oracle Corp 3.6% 1/4/2050 Oracle Corp 3.65% 25/3/2041	920,241 232,151	0.01 0.00		LLC / PK Domestic Property LLC / PK Finance Co-Issuer		
	Oracle Corp 3.85% 15/7/2036	294,553	0.00		'144A' 5.875% 1/10/2028	414,619	0.01
	Oracle Corp 3.85% 1/4/2060	177,516	0.00	USD 145,000	Parsley Energy LLC / Parsley	,	
	Oracle Corp 3.95% 25/3/2051	327,299	0.01		Finance Corp '144A' 5.625%		
	Oracle Corp 4% 15/7/2046	103,741	0.00		15/10/2027	149,981	0.00
	Oracle Corp 4% 15/11/2047	233,233	0.00	USD 177,000	Patrick Industries Inc '144A'	162 251	0.00
	Oracle Corp 4.125% 15/5/2045 Oracle Corp 5.375% 15/7/2040	329,075 206,304	0.01 0.00	LISD 1 394 000	4.75% 1/5/2029 Pattern Energy Operations LP /	162,251	0.00
	Organon & Co / Organon	200,001	0.00	000 1,001,000	Pattern Energy Operations		
	Foreign Debt Co-Issuer BV				Inc '144A' 4.5% 15/8/2028	1,356,627	0.02
LICD 4 3E9 000	2.875% 30/4/2028	118,016	0.00	USD 40,000	Patterson-UTI Energy Inc 5.15%	20.404	0.00
USD 4,258,000	Organon & Co / Organon Foreign Debt Co-Issuer BV			USD 168 000	15/11/2029 PayPal Holdings Inc 1.65%	39,484	0.00
	'144A' 4.125% 30/4/2028	4,161,684	0.06	000 100,000	1/6/2025	163,969	0.00
USD 3,897,000	Organon & Co / Organon			USD 287,000	PayPal Holdings Inc 2.65%		
	Foreign Debt Co-Issuer BV				1/10/2026	288,643	0.00
USD 4 693 000	'144A' 5.125% 30/4/2031 Ortho-Clinical Diagnostics Inc /	3,884,257	0.06	USD 12,000	PayPal Holdings Inc 3.25% 1/6/2050	11,018	0.00
4,033,000	Ortho-Clinical Diagnostics SA			USD 201,000	PBF Holding Co LLC / PBF	11,010	0.00
	'144A' 7.25% 1/2/2028	4,910,567	0.07		Finance Corp 6% 15/2/2028	147,174	0.00
USD 1,488,000	Ortho-Clinical Diagnostics Inc / Ortho-Clinical Diagnostics SA			USD 100,000	PBF Holding Co LLC / PBF	94 107	0.00
	'144A' 7.375% 1/6/2025	1,539,098	0.02	USD 275.000	Finance Corp 7.25% 15/6/2025 PBF Holding Co LLC / PBF	84,197	0.00
USD 433,000	OT Merger Corp '144A' 7.875%	.,,			Finance Corp '144A' 9.25%		
HCD 05 000	15/10/2029	386,669	0.01	LICD 400 000	15/5/2025	279,120	0.00
USD 65,000	Otis Worldwide Corp 2.565% 15/2/2030	62,248	0.00	USD 480,000	PDC Energy Inc 5.75% 15/5/2026	487,898	0.01
USD 31,000	Otis Worldwide Corp 3.112%	02,2.0	0.00	USD 273,000	PDC Energy Inc 6.125%	.0.,000	0.0.
1100 004 000	15/2/2040	28,198	0.00	1100 000 000	15/9/2024	275,387	0.00
USD 334,000	Outfront Media Capital LLC / Outfront Media Capital Corp			USD 866,000	PECF USS Intermediate Holding III Corp '144A' 8%		
	'144A' 4.25% 15/1/2029	317,400	0.01		15/11/2029	846,060	0.01
USD 62,000	Outfront Media Capital LLC /			USD 62,000	PECO Energy Co 2.85%	.	0.00
	Outfront Media Capital Corp '144A' 4.625% 15/3/2030	58,566	0.00	1190 710 000	15/9/2051 Peninsula Pacific Entertainment	54,895	0.00
USD 915,000	Outfront Media Capital LLC /	30,300	0.00	030719,000	LLC / Peninsula Pacific		
-,	Outfront Media Capital Corp				Entertainment Finance In	_	
	'144A' 5% 15/8/2027	903,187	0.01	1160 304 000	'144A' 8.5% 15/11/2027	798,764	0.01
				USD 304,000	Penn National Gaming Inc '144A' 4.125% 1/7/2029	282,148	0.00
						5,115	0.00

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Penn Virginia Holdings LLC	(005)	7.000.0	_	PPL Electric Utilities Corp	(002)	7100010
	'144A' 9.25% 15/8/2026	194,038	0.00		3.95% 1/6/2047	129,155	0.00
USD 512,000	Penske Automotive Group Inc 3.5% 1/9/2025	504,983	0.01	USD 193,000	PRA Group Inc '144A' 5% 1/10/2029	187,934	0.00
USD 1,402,000	Penske Truck Leasing Co Lp / PTL Finance Corp '144A' 4%			USD 100,000	PRA Group Inc '144A' 7.375% 1/9/2025	104,889	0.00
USD 168 000	15/7/2025 Penske Truck Leasing Co Lp /	1,455,273	0.02	USD 1,466,000	PRA Health Sciences Inc '144A' 2.875% 15/7/2026	1,409,666	0.02
002 100,000	PTL Finance Corp '144A' 4.2% 1/4/2027	178,360	0.00	USD 392,000	Premier Entertainment Sub LLC / Premier Entertainment	1, 100,000	0.02
USD 1,408,000	Performance Food Group Inc	,			Finance Corp '144A' 5.625%		
USD 1,364,000	'144A' 4.25% 1/8/2029 Periama Holdings LLC/DE	1,336,593	0.02	USD 392,000	1/9/2029 Premier Entertainment Sub	352,283	0.01
USD 2.499.000	5.95% 19/4/2026 PetSmart Inc / PetSmart	1,396,395	0.02		LLC / Premier Entertainment Finance Corp '144A' 5.875%		
,,	Finance Corp '144A' 4.75% 15/2/2028	2,468,850	0.04	USD 121 000	1/9/2031 Presidio Holdings Inc '144A'	355,726	0.01
USD 6,452,000	PetSmart Inc / PetSmart	2,400,030	0.04		4.875% 1/2/2027	121,811	0.00
	Finance Corp '144A' 7.75% 15/2/2029	6,784,730	0.10	USD 34,000	Presidio Holdings Inc '144A' 4.875% 1/2/2027	34,228	0.00
USD 65,000	Pfizer Inc 2.55% 28/5/2040	58,757	0.00	USD 415,000	Prestige Brands Inc '144A'	0.,0	0.00
	Pfizer Inc 4.3% 15/6/2043	110,559	0.00		3.75% 1/4/2031	377,775	0.01
	Pfizer Inc 7.2% 15/3/2039 PG&E Corp 5.25% 1/7/2030	176,150 1,031,815	0.00 0.02	USD 2,328,000	Prime Healthcare Services Inc '144A' 7.25% 1/11/2025	2,365,329	0.04
	PHH Mortgage Corp '144A'			USD 347,000	Prime Security Services	2,305,329	0.04
USD 20,000	7.875% 15/3/2026 Philip Morris International Inc	447,455	0.01		Borrower LLC / Prime Finance Inc '144A' 3.375%		
USD 1.637.000	1.5% 1/5/2025 Picasso Finance Sub Inc '144A'	19,451	0.00	USD 1.419.000	31/8/2027 Prime Security Services	322,455	0.01
	6.125% 15/6/2025* Pilgrim's Pride Corp '144A'	1,686,257	0.03	, ,,,,,,,	Borrower LLC / Prime Finance Inc '144A' 5.75%		
	3.5% 1/3/2032	2,497,817	0.04		15/4/2026	1,454,716	0.02
USD 50,000	Pilgrim's Pride Corp '144A' 4.25% 15/4/2031	47,977	0.00	USD 1,971,000	Prime Security Services Borrower LLC / Prime		
USD 100,000	Pilgrim's Pride Corp '144A' 5.875% 30/9/2027	102,636	0.00		Finance Inc '144A' 6.25% 15/1/2028*	1,901,236	0.03
USD 1,047,000	Pioneer Natural Resources Co 0.25% 15/5/2025	2,255,238	0.03	USD 430,000	PROG Holdings Inc '144A' 6% 15/11/2029	415,487	0.01
USD 275,000	Pioneer Natural Resources Co			USD 190,000	Progress Energy Inc 6%		
USD 155,000	0.55% 15/5/2023 Pioneer Natural Resources Co	271,031	0.00	USD 1,845,000	1/12/2039 Progress Residential 2019-	231,371	0.00
USD 255,000	1.125% 15/1/2026 Pioneer Natural Resources Co	146,476	0.00		SFR2 Trust 'Series 2019- SFR2 F' '144A' 4.837%		
USD 155 000	1.9% 15/8/2030 Pioneer Natural Resources Co	229,143	0.00	USD 2 000 000	17/5/2036 Progress Residential 2019-	1,820,019	0.03
	2.15% 15/1/2031	141,518	0.00	202 2,000,000	SFR4 Trust 'Series 2019- SFR4 E' '144A' 3.435%		
05D 210,000	Plains All American Pipeline LP / PAA Finance Corp 4.3%				17/10/2036	1,946,273	0.03
USD 3 021 000	31/1/2043 Playtika Holding Corp '144A'	185,153	0.00	USD 12,500,000	Progress Residential 2020- SFR1 Trust 'Series 2020-		
	4.25% 15/3/2029 PMHC II Inc '144A' 9%	2,853,637	0.04		SFR1 F' '144A' 3.431%	12 106 765	0.18
	15/2/2030	339,767	0.01	USD 5,500,000	17/4/2037 Progress Residential 2020-	12,196,765	0.10
USD 8,634,000	PNC Financial Services Group Inc/The FRN 15/9/2026				SFR1 Trust 'Series 2020- SFR1 G' '144A' 4.028%		
LISD 527 000	(Perpetual) PNC Financial Services Group	8,058,112	0.12	LISD 101 000	17/4/2037 Prologis LP 2.25% 15/4/2030	5,337,148	0.08
,	Inc/The 2.55% 22/1/2030	512,201	0.01		Promigas SA ESP / Gases del	181,220	0.00
USD 209,000	Post Holdings Inc '144A' 4.5% 15/9/2031	193,467	0.00		Pacifico SAC '144A' 3.75% 16/10/2029	305,339	0.01
USD 173,000	Post Holdings Inc '144A' 4.625% 15/4/2030	163,067	0.00	USD 96,000	Prudential Financial Inc 2.1% 10/3/2030	90,847	0.00
USD 114,000	Post Holdings Inc '144A'			USD 163,000	Prudential Financial Inc 4.35%		
USD 1,269,000	5.5% 15/12/2029 Post Holdings Inc '144A'	114,950	0.00	USD 96,000	25/2/2050 Prudential Financial Inc 4.6%	176,326	0.00
USD 600,000	5.625% 15/1/2028* Post Holdings Inc '144A' 5.75%	1,282,991	0.02	USD 472,000	15/5/2044 PTC Inc '144A' 3.625%	107,107	0.00
	1/3/2027 Powdr Corp '144A' 6%	606,624	0.01		15/2/2025 PTC Inc '144A' 4% 15/2/2028	470,841 632,834	0.01 0.01
332 331,000	1/8/2025	568,847	0.01		Public Service Co of Colorado		
					3.2% 1/3/2050	159,087	0.00

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value	% of Net Assets
	-	(030)	Assets			(030)	ASSEIS
,	Public Service Co of Colorado 3.8% 15/6/2047	181,545	0.00	USD 2,449,000	RHP Hotel Properties LP / RHP Finance Corp 4.75% 15/10/2027	2,396,726	0.04
	QUALCOMM Inc 4.3% 20/5/2047	339,217	0.01	USD 125,000	Ritchie Bros Holdings Inc '144A'		
	QVC Inc 4.375% 15/3/2023 QVC Inc 4.45% 15/2/2025	100,876 74,640	0.00	USD 414,000	4.75% 15/12/2031 RLJ Lodging Trust LP '144A'	123,616	0.00
	QVC Inc 4.85% 1/4/2024	101,373	0.00	1100 050 000	3.75% 1/7/2026	400,083	0.01
•	Rackspace Technology Global Inc '144A' 5.375% 1/12/2028*	534,033	0.01		RLJ Lodging Trust LP '144A' 4% 15/9/2029	332,360	0.01
,	Radian Group Inc 4.875% 15/3/2027	207,000	0.00	,	Roche Holdings Inc '144A' 2.607% 13/12/2051	394,582	0.01
USD 265,000	Radian Group Inc 6.625% 15/3/2025	280,562	0.00		Rockcliff Energy II LLC '144A' 5.5% 15/10/2029	1,407,436	0.02
USD 3,760,000	Radiate Holdco LLC / Radiate Finance Inc '144A' 4.5% 15/9/2026	3,564,386	0.05	USD 451,000	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc '144A' 2.875% 15/10/2026	420,073	0.01
USD 7,524,000	Radiate Holdco LLC / Radiate Finance Inc '144A' 6.5%	0,004,000	0.00	USD 669,000	Roller Bearing Co of America Inc '144A' 4.375% 15/10/2029	643,912	0.01
USD 65,000	15/9/2028 Rain CII Carbon LLC / CII	7,063,531	0.11		Roper Technologies Inc 1.75% 15/2/2031	163,553	0.00
	Carbon Corp '144A' 7.25% 1/4/2025	65,323	0.00		RP Escrow Issuer LLC '144A' 5.25% 15/12/2025	92,298	0.00
	Range Resources Corp '144A' 4.75% 15/2/2030*	454,221	0.01		RR Donnelley & Sons Co '144A' 6.125% 1/11/2026	74,506	0.00
	Range Resources Corp 4.875% 15/5/2025	1,054,968	0.02		Ryan Specialty Group LLC '144A' 4.375% 1/2/2030	551,758	0.01
•	Range Resources Corp 5% 15/3/2023	152,054	0.00		Ryder System Inc 2.5% 1/9/2024	311,510	0.01
USD 601,000	Raptor Acquisition Corp / Raptor Co-Issuer LLC '144A' 4.875% 1/11/2026	583,195	0.01		Sabine Pass Liquefaction LLC 5% 15/3/2027 Sabine Pass Liquefaction LLC	145,782	0.00
USD 552,000	Rayonier AM Products Inc '144A' 7.625% 15/1/2026	555,754	0.01		5.625% 1/3/2025 Sabine Pass Liquefaction LLC	269,044	0.00
USD 576,000	Realogy Group LLC / Realogy Co-Issuer Corp '144A' 5.25%				5.75% 15/5/2024 Sabre GLBL Inc '144A' 7.375%	334,623	0.01
USD 1,103,000	15/4/2030 Realogy Group LLC / Realogy	545,299	0.01		1/9/2025 Sabre GLBL Inc '144A' 9.25%	648,141	0.01
	Co-Issuer Corp '144A' 5.75% 15/1/2029	1,096,244	0.02	USD 153,000	15/4/2025 salesforce.com Inc 2.7%	4,094,789	0.06
	Realty Income Corp 2.2% 15/6/2028	284,832	0.00	USD 168,000	15/7/2041 salesforce.com Inc 2.9%	135,644	0.00
	Realty Income Corp 2.85% 15/12/2032	97,539	0.00	USD 139,000	15/7/2051 salesforce.com Inc 3.05%	149,637	0.00
	Realty Income Corp 3% 15/1/2027	290,333	0.00	USD 150,000	15/7/2061 Sally Holdings LLC / Sally	122,504	0.00
	Realty Income Corp 3.95% 15/8/2027	85,524	0.00		Capital Inc 5.625% 1/12/2025	152,719	0.00
USD 140,000	RegionalCare Hospital Partners Holdings Inc / LifePoint			,	San Diego Gas & Electric Co 2.95% 15/8/2051	142,342	0.00
1105 004 004	Health Inc '144A' 9.75% 1/12/2026	146,745	0.00	,	Sasol Financing USA LLC 4.375% 18/9/2026	593,988	0.01
USD 831,994	Renaissance Home Equity Loan Trust 2005-1 'Series 2005-1	700 075			Sasol Financing USA LLC 5.5% 18/3/2031	953,956	0.01
USD 1,881,475	AV3' FRN 25/5/2035 Renaissance Home Equity Loan Trust 2005-3 (Step-up	798,275	0.01		SBA Communications Corp 3.875% 15/2/2027* Schweitzer-Mauduit	4,258,671	0.06
1100 400 000	coupon) 'Series 2005-3 AF4' 5.14% 25/11/2035	1,956,127	0.03		International Inc '144A' 6.875% 1/10/2026	70,668	0.00
	Republic Services Inc 2.3% 1/3/2030 Republic Services Inc 2.375%	159,280	0.00	USD 185,000	Science Applications International Corp '144A' 4.875% 1/4/2028	180,781	0.00
	15/3/2033 Republic Services Inc 3.95%	141,098	0.00	USD 1,044,000	Scientific Games International Inc '144A' 5% 15/10/2025	1,059,691	0.02
	15/5/2028 Resolute Forest Products Inc	131,015	0.00	USD 670,000	Scientific Games International Inc '144A' 7% 15/5/2028	695,855	0.01
	'144A' 4.875% 1/3/2026 RHP Hotel Properties LP / RHP	278,495	0.00	USD 189,000	Scientific Games International Inc '144A' 7.25% 15/11/2029	200,905	0.00
_,,	Finance Corp '144A' 4.5% 15/2/2029	2,205,544	0.03	USD 1,471,000	Scientific Games International Inc '144A' 8.25% 15/3/2026	1,537,099	0.02
		,,		USD 1,234,000	Scientific Games International Inc '144A' 8.625% 1/7/2025	1,309,416	0.02

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	vestinents 20 i ebidai	Market Value	% of Net			Market Value	% of Net
Holding	Description		Assets	Holding [Description	(USD) As	
USD 125,000	SCIH Salt Holdings Inc '144A'			USD 1,414,000	Sirius XM Radio Inc '144A'		
USD 422.000	4.875% 1/5/2028 SCIH Salt Holdings Inc '144A'	119,174	0.00	USD 298.000	4% 15/7/2028 Sirius XM Radio Inc '144A'	1,356,563	0.02
	6.625% 1/5/2029 SCIL IV LLC / SCIL USA	399,697	0.01	,	4.125% 1/7/2030 Sirius XM Radio Inc '144A'	282,874	0.00
	Holdings LLC FRN 1/11/2026 SCIL IV LLC / SCIL USA	136,234	0.00		5.5% 1/7/2029 Six Flags Theme Parks Inc	485,781	0.01
LOIX 130,000	Holdings LLC 4.375%	440.500	0.00	, ,	'144A' 7% 1/7/2025	3,296,717	0.05
USD 902,000	1/11/2026 SCIL IV LLC / SCIL USA Holdings LLC '144A' 5.375%	142,580	0.00		SLM Corp 3.125% 2/11/2026 SM Energy Co 5.625% 1/6/2025	601,604 524,480	0.01
USD 756 000	1/11/2026 Scotts Miracle-Gro Co/The 4%	894,225	0.01	USD 722,000	SM Energy Co 6.5% 15/7/2028	739,090	0.01
	1/4/2031 Scotts Miracle-Gro Co/The	695,989	0.01	USD 390,000	SM Energy Co 6.75% 15/9/2026	392,989	0.01
	4.375% 1/2/2032	83,836	0.00	USD 4,063,000	SM Energy Co '144A' 10%		
	Scripps Escrow II Inc '144A' 3.875% 15/1/2029 Sealed Air Corp '144A' 4%	42,023	0.00	USD 40,000	15/1/2025 Solaris Midstream Holdings LLC '144A' 7.625%	4,430,519	0.07
	1/12/2027 Sealed Air Corp '144A' 6.875%	891,938	0.01	1160 205 000	1/4/2026 Sonic Automotive Inc '144A'	40,946	0.00
	15/7/2033	190,470	0.00	,	4.625% 15/11/2029	193,508	0.00
USD 40,000	SEG Holding LLC / SEG Finance Corp '144A' 5.625%				Sotheby's '144A' 7.375% 15/10/2027	4,927,195	0.07
USD 700,000	15/10/2028 Sempra Energy 3.4% 1/2/2028	41,450 715,578	0.00 0.01	USD 1,524,000	Sotheby's/Bidfair Holdings Inc '144A' 5.875% 1/6/2029	1,514,559	0.02
	Sempra Energy 3.8% 1/2/2038 Sensata Technologies Inc	299,416	0.01	USD 415,000	Southern California Edison Co 0.7% 1/8/2023	407,758	0.01
USD 243.000	'144A' 4.375% 15/2/2030 Service Corp International/US	2,920,098	0.04	USD 585,000	Southern California Edison Co 1.1% 1/4/2024	571,837	0.01
	3.375% 15/8/2030 Service Corp International/US	222,227	0.00	USD 100,000	Southern California Edison Co 2.95% 1/2/2051	82,398	0.00
	4% 15/5/2031	2,512,211	0.04	USD 100,000	Southern California Edison Co 3.45% 1/2/2052	89,807	0.00
	Service Corp International/US 4.625% 15/12/2027	302,834	0.01	USD 220,000	Southern California Edison Co		
	Service Corp International/US 5.125% 1/6/2029	245,263	0.00	USD 175,000	3.65% 1/6/2051 Southern California Edison Co	206,229	0.00
	Service Properties Trust 4.35% 1/10/2024	100,244	0.00	USD 140,000	4% 1/4/2047 Southern California Edison Co	169,788	0.00
USD 250,000	Service Properties Trust 4.65% 15/3/2024	246,325	0.00	USD 500,000	4.875% 1/3/2049 Southern Copper Corp 3.5%	150,878	0.00
USD 991,000	Service Properties Trust 5.5% 15/12/2027	971,180	0.02	USD 75,000	8/11/2022 Southern Copper Corp	507,685	0.01
USD 1,451,000	Service Properties Trust 7.5% 15/9/2025	1,525,364	0.02		5.875% 23/4/2045 Southwestern Energy Co	92,995	0.00
USD 230,000	Sherwin-Williams Co/The 2.3%				4.75% 1/2/2032	296,580	0.01
USD 215,000	15/5/2030 Sherwin-Williams Co/The	215,797	0.00		Southwestern Energy Co 5.375% 1/2/2029	2,311,507	0.04
USD 1,011,000	3.45% 1/6/2027 Shift4 Payments Inc '144A'	222,294	0.00		Southwestern Energy Co 5.95% 23/1/2025	69,072	0.00
USD 1,228,000	15/12/2025 (Zero Coupon) Shift4 Payments LLC / Shift4	1,000,890	0.02	USD 50,000	Southwestern Energy Co 7.75% 1/10/2027	53,060	0.00
	Payments Finance Sub Inc '144A' 4.625% 1/11/2026	1,229,510	0.02	USD 150,000	Southwestern Energy Co 8.375% 15/9/2028	163,747	0.00
USD 158,000	Silgan Holdings Inc 4.125% 1/2/2028	155,235	0.00	USD 66,000	Spanish Broadcasting System Inc '144A' 9.75% 1/3/2026	67,784	0.00
USD 1,459,000	Simmons Foods Inc/Simmons Prepared Foods Inc/	,		USD 1,019,000	Specialty Building Products Holdings LLC / SBP	. , .	
	Simmons Pet Food Inc/ Simmons Feed '144A'				Finance Corp '144A' 6.375% 30/9/2026	1,027,728	0.02
USD 300,000	4.625% 1/3/2029 Simon Property Group LP 3.8%	1,350,677	0.02	USD 580,000	Spectrum Brands Inc '144A' 3.875% 15/3/2031	530,204	0.01
USD 1,006,000	15/7/2050 Sinclair Television Group Inc	295,845	0.01	USD 606,000	Spectrum Brands Inc '144A' 5% 1/10/2029	604,346	0.01
	'144A' 4.125% 1/12/2030 Sirius XM Radio Inc '144A'	892,146	0.01	USD 385,000	Spectrum Brands Inc '144A' 5.5% 15/7/2030	384,746	0.01
	3.125% 1/9/2026 Sirius XM Radio Inc '144A'	2,211,825	0.03	USD 552,000	Spirit AeroSystems Inc '144A' 5.5% 15/1/2025	565,104	0.01
0.00 3,800,000	3.875% 1/9/2031	3,657,366	0.06	USD 4,063,000	Sprint Capital Corp 6.875%		
					15/11/2028	4,821,075	0.07

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
	·	(002)			•	(002)	
USD 5,879,000	Sprint Capital Corp 8.75%	0 115 202	0.10	USD 491,746	Structured Asset Securities		
USD 340 000	15/3/2032 Sprint Corp 7.125% 15/6/2024	8,115,283 369,327	0.12 0.01		Corp Mortgage Loan Trust 2007-MLN1 'Series 2007-		
,	Sprint Corp 7.625% 15/2/2025	55,440	0.00		MN1A A1' '144A' FRN		
	Sprint Corp 7.625% 1/3/2026	1,212,586	0.02		25/1/2037	346,480	0.01
	Sprint Corp 7.875% 15/9/2023	609,200	0.01	USD 331,000	Suburban Propane Partners LP/	, , , , ,	
USD 3,212,000	SRM Escrow Issuer LLC '144A'			·	Suburban Energy Finance		
	6% 1/11/2028	3,218,103	0.05		Corp '144A' 5%		
USD 3,219,000	SRS Distribution Inc '144A'				1/6/2031	312,428	0.01
LICD 1 700 000	4.625% 1/7/2028	3,054,252	0.05	USD 100,000	Suburban Propane Partners LP/		
030 1,700,000	SRS Distribution Inc '144A' 6% 1/12/2029	1,605,178	0.02		Suburban Energy Finance Corp 5.875%		
USD 1.430.000	SRS Distribution Inc '144A'	1,000,170	0.02		1/3/2027	102,157	0.00
	6.125% 1/7/2029	1,356,484	0.02	USD 457,000	Summit Materials LLC / Summit		
USD 5,686,000	SS&C Technologies Inc '144A'				Materials Finance Corp '144A'		
	5.5% 30/9/2027	5,828,150	0.09		5.25% 15/1/2029	459,513	0.01
USD 397,000	Standard Industries Inc/NJ			USD 105,000	Summit Materials LLC / Summit		
1100 0 400 000	'144A' 3.375% 15/1/2031	353,330	0.01		Materials Finance Corp '144A'	407.000	0.00
USD 2,409,000	Standard Industries Inc/NJ '144A' 4.375% 15/7/2030	2,263,135	0.03	1180 604 000	6.5% 15/3/2027 Summit Midstream Holdings	107,623	0.00
USD 190 000	Standard Industries Inc/NJ	2,203,133	0.03	030 094,000	LLC / Summit Midstream		
000 100,000	'144A' 4.75% 15/1/2028	186,153	0.00		Finance Corp '144A' 8.5%		
USD 658,000	Standard Industries Inc/NJ	, , , , ,			15/10/2026	695,523	0.01
	'144A' 5% 15/2/2027	662,527	0.01	USD 137,000	SunCoke Energy Inc '144A'		
USD 4,254,000	Staples Inc '144A' 7.5%				4.875% 30/6/2029	131,958	0.00
	15/4/2026	4,212,906	0.06	USD 365,000	Sunoco LP / Sunoco Finance		
USD 581,000	Staples Inc '144A' 10.75%	E4E 720	0.01	LICD 176 000	Corp 4.5% 15/5/2029	348,177	0.01
USD 155 000	15/4/2027 Starwood Property Trust Inc	545,730	0.01	050 176,000	Sunoco LP / Sunoco Finance Corp '144A' 4.5% 30/4/2030	167,889	0.00
03D 133,000	'144A' 3.625% 15/7/2026	147,879	0.00	USD 401 000	Sunoco LP / Sunoco Finance	107,009	0.00
USD 403,000	Starwood Property Trust Inc	,	0.00	002 .0.,000	Corp 5.875% 15/3/2028	407,925	0.01
	'144A' 4.375% 15/1/2027	389,983	0.01	USD 536,000	Sunoco LP / Sunoco Finance		
USD 190,000	Starwood Property Trust Inc				Corp 6% 15/4/2027	552,324	0.01
	4.75% 15/3/2025	191,664	0.00	USD 2,206,000	Surgery Center Holdings Inc		
USD 840,000	Starwood Property Trust Inc	054.000	0.04	LICD 2 445 000	'144A' 6.75% 1/7/2025	2,211,206	0.03
LISD 15 372 000	'144A' 5.5% 1/11/2023 State Street Corp FRN	854,666	0.01	030 3,445,000	Surgery Center Holdings Inc '144A' 10% 15/4/2027	3,632,856	0.06
000 10,072,000	15/6/2047	13,255,455	0.20	USD 162 000	Sutter Health 2.294%	3,032,030	0.00
USD 754,000	Station Casinos LLC '144A'	,,			15/8/2030	152,182	0.00
	4.5% 15/2/2028	725,378	0.01	USD 143,000	Sutter Health 3.361%		
USD 976,000	Station Casinos LLC '144A'				15/8/2050	133,730	0.00
1100 000 000	4.625% 1/12/2031	923,633	0.01	USD 1,008,000	SWF Escrow Issuer Corp '144A'	005 740	0.04
USD 220,000	Steel Dynamics Inc 1.65% 15/10/2027	205,821	0.00	LISD 1 140 000	6.5% 1/10/2029 Switch Ltd '144A' 3.75%	905,713	0.01
USD 38 000	Steel Dynamics Inc 2.4%	205,621	0.00	030 1,140,000	15/9/2028	1,073,544	0.02
000 00,000	15/6/2025	37,745	0.00	USD 4.106.000	Switch Ltd '144A' 4.125%	1,070,044	0.02
USD 158,000	Steel Dynamics Inc 3.25%	,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	15/6/2029	3,932,583	0.06
	15/10/2050	137,025	0.00	USD 873,000	Synaptics Inc '144A' 4%		
USD 227,000	Stericycle Inc '144A' 3.875%				15/6/2029	844,012	0.01
LIOD 700 000	15/1/2029	213,707	0.00	USD 163,000	Synchrony Financial 3.95%	407.005	0.00
USD 729,000	Stevens Holding Co Inc '144A'	755 401	0.01	1160 3 306 000	1/12/2027	167,095	0.00
USD 570 537	6.125% 1/10/2026 Structured Asset Mortgage	755,401	0.01	030 2,200,000	Syneos Health Inc '144A' 3.625% 15/1/2029	2,118,551	0.03
000 010,001	Investments II Trust 2006-			USD 75.000	Talen Energy Supply LLC '144A'	2,110,001	0.00
	AR2 'Series 2006-AR2 A1'				6.625% 15/1/2028	65,777	0.00
	FRN 25/2/2036	547,364	0.01	USD 85,000	Tallgrass Energy Partners LP /		
USD 680,180	Structured Asset Mortgage				Tallgrass Energy Finance		
	Investments II Trust 2006-				Corp '144A' 5.5%	04.007	0.00
	AR4 'Series 2006-AR4 3A1'	641 661	0.01	LICD 100 000	15/1/2028	81,667	0.00
USD 1 871 504	FRN 25/6/2036 Structured Asset Mortgage	641,661	0.01	030 160,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance		
000 1,07 1,004	Investments II Trust 2006-				Corp '144A' 6%		
	AR6 'Series 2006-AR6 2A1'				31/12/2030	173,768	0.00
	FRN 25/7/2046	1,585,154	0.02	USD 70,000	Tallgrass Energy Partners LP /	,	
USD 1,164,129	Structured Asset Mortgage				Tallgrass Energy Finance		
	Investments II Trust 2007-				Corp '144A' 7.5%		_
	AR4 'Series 2007-AR4 GA4B'	4 404 040	0.00	1100 400 000	1/10/2025	73,567	0.00
	FRN 25/9/2047	1,191,018	0.02	050 100,000	Talos Production Inc 12% 15/1/2026	104,220	0.00
					10/1/2020	104,220	0.00

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Tampa Electric Co 3.45%				Tenneco Inc '144A' 7.875%	· · · · ·	
000 70,000	15/3/2051	65,687	0.00	000 100,000	15/1/2029	167,085	0.00
USD 175,000	Tampa Electric Co 4.45%			,	Terex Corp '144A' 5% 15/5/2029	822,920	0.01
1100 0 440 000	15/6/2049	198,216	0.00	USD 256,000	TerraForm Power Operating	054 500	0.00
USD 3,416,000	Tap Rock Resources LLC '144A' 7% 1/10/2026	3,430,125	0.05	USD 3 666 000	LLC '144A' 5% 31/1/2028 Terrier Media Buyer Inc '144A'	254,580	0.00
USD 199,000	Targa Resources Partners LP /	0,100,120	0.00	002 0,000,000	8.875% 15/12/2027	3,778,839	0.06
	Targa Resources Partners			USD 124,000	Texas Instruments Inc 2.7%		
USD 200 000	Finance Corp 4% 15/1/2032 Targa Resources Partners LP /	197,306	0.00	USD 67 000	15/9/2051 Thor Industries Inc '144A' 4%	108,627	0.00
000 200,000	Targa Resources Partners			000 07,000	15/10/2029	60,970	0.00
	Finance Corp 4.875%			USD 250,000	Time Warner Cable LLC		
LISD 100 000	1/2/2031 Targa Resources Partners LP /	207,488	0.00	USD 3 050 000	5.875% 15/11/2040 Titan Acquisition Ltd / Titan	275,150	0.00
03D 100,000	Targa Resources Partners			03D 3,030,000	Co-Borrower LLC '144A'		
	Finance Corp 5% 15/1/2028	103,204	0.00		7.75% 15/4/2026	3,040,713	0.05
USD 84,000	Targa Resources Partners LP / Targa Resources Partners			USD 425,000	Titan International Inc 7% 30/4/2028	440,744	0.01
	Finance Corp 5.375%			USD 5.768.000	TK Elevator US Newco Inc	440,744	0.01
	1/2/2027	86,465	0.00	,,	'144A' 5.25% 15/7/2027	5,763,761	0.09
USD 898,000	Targa Resources Partners LP /			USD 215,000	T-Mobile USA Inc 1.5%	004.047	0.00
	Targa Resources Partners Finance Corp 5.5% 1/3/2030	952,859	0.01	LISD 785 000	15/2/2026 T-Mobile USA Inc 2.25%	204,947	0.00
USD 185,000	Targa Resources Partners LP /	302,000	0.01	000 700,000	15/2/2026	758,294	0.01
	Targa Resources Partners			USD 819,000	T-Mobile USA Inc 2.625%		
	Finance Corp 5.875% 15/4/2026	191,694	0.00	LISD 265 000	15/2/2029 T-Mobile USA Inc '144A' 2.7%	772,608	0.01
USD 688,000	Targa Resources Partners LP /	191,094	0.00	03D 203,000	15/3/2032	246,195	0.00
	Targa Resources Partners			USD 2,109,000	T-Mobile USA Inc 2.875%		
	Finance Corp 6.5% 15/7/2027	730,068	0.01	LISD 345 000	15/2/2031 T-Mobile USA Inc 3% 15/2/2041	1,984,147 297,426	0.03 0.01
USD 222,000	Targa Resources Partners LP /	730,000	0.01		T-Mobile USA Inc 3.3%	231,420	0.01
,	Targa Resources Partners				15/2/2051	289,834	0.00
	Finance Corp 6.875%	241 710	0.00	USD 1,605,000	T-Mobile USA Inc '144A' 3.5%	1 576 110	0.00
USD 116.000	15/1/2029 Taylor Morrison Communities	241,718	0.00	USD 1.443.000	15/4/2031 T-Mobile USA Inc 3.5%	1,576,110	0.02
	Inc '144A' 5.125% 1/8/2030	116,214	0.00		15/4/2031	1,417,026	0.02
USD 1,481,000	Taylor Morrison Communities	1 551 560	0.02	USD 130,000	T-Mobile USA Inc 3.875%	122.020	0.00
USD 215.000	Inc '144A' 5.875% 15/6/2027 Teachers Insurance & Annuity	1,551,562	0.02	USD 150.000	15/4/2030 T-Mobile USA Inc 4.375%	133,030	0.00
	Association of America '144A'				15/4/2040	153,252	0.00
1190 100 000	4.27% 15/5/2047 TEGNA Inc '144A' 4.75%	230,845	0.00	USD 116,000	T-Mobile USA Inc 4.5% 15/4/2050	116,571	0.00
03D 100,000	15/3/2026	100,177	0.00	USD 271,000	T-Mobile USA Inc 4.75%	110,571	0.00
USD 350,000	TEGNA Inc 5% 15/9/2029	351,803	0.01		1/2/2028	280,045	0.00
USD 519,000	Teleflex Inc '144A' 4.25%	E12.002	0.01	USD 100,000	T-Mobile USA Inc 5.375% 15/4/2027	102.004	0.00
USD 412.000	1/6/2028 Teleflex Inc 4.625% 15/11/2027	512,092 419,540	0.01 0.01	USD 37.000	Toll Brothers Finance Corp	103,004	0.00
	Tempo Acquisition LLC / Tempo	,			4.35% 15/2/2028	38,477	0.00
	Acquisition Finance Corp	E0E 40E	0.04	USD 105,000	TopBuild Corp '144A' 3.625%	00.040	0.00
USD 1.609.000	'144A' 5.75% 1/6/2025 Tempur Sealy International Inc	585,185	0.01	USD 200.000	15/3/2029 TopBuild Corp '144A' 4.125%	98,646	0.00
,,,,,,,,	'144A' 3.875% 15/10/2031	1,449,701	0.02	•	15/2/2032	190,687	0.00
USD 182,000	Tempur Sealy International Inc	474 505	0.00	USD 487,000	Townsquare Media Inc '144A'	400 440	0.04
USD 1 462 000	'144A' 4% 15/4/2029 Tenet Healthcare Corp '144A'	171,535	0.00	USD 380 000	6.875% 1/2/2026 Toyota Motor Credit Corp 1.15%	499,119	0.01
, ,	4.25% 1/6/2029	1,408,871	0.02		13/8/2027	353,979	0.01
USD 51,000	Tenet Healthcare Corp 4.625%	E4 000	0.00	USD 191,000	Toyota Motor Credit Corp 2.15%	404.000	0.00
USD 1.221.000	15/7/2024 Tenet Healthcare Corp '144A'	51,322	0.00	USD 36.000	13/2/2030 Travel + Leisure Co '144A'	181,868	0.00
	4.625% 1/9/2024	1,239,588	0.02	•	4.625% 1/3/2030	34,283	0.00
USD 146,000	Tenet Healthcare Corp '144A'	140 001	0.00	USD 175,000	Travel + Leisure Co 6%	100 560	0.00
USD 4.120.000	4.625% 15/6/2028 Tenet Healthcare Corp '144A'	142,831	0.00	USD 328.000	1/4/2027 Travel + Leisure Co '144A'	182,569	0.00
	4.875% 1/1/2026	4,131,958	0.06		6.625% 31/7/2026	349,899	0.01
USD 1,633,000	Tenet Healthcare Corp '144A' 5.125% 1/11/2027	1 652 412	0.03	USD 120,000	Travelers Cos Inc/The 2.55% 27/4/2050	100 042	0.00
USD 2,183,000	Tenet Healthcare Corp '144A'	1,653,413	0.03	USD 516,000	TRI Pointe Group Inc / TRI	100,043	0.00
	6.125% 1/10/2028	2,213,420	0.03	,	Pointe Homes Inc 5.875%		
		, -, -			. =		
USD 250,000	Tenet Healthcare Corp '144A' 6.25% 1/2/2027	255,933	0.00	1180 407 000	15/6/2024 Tri Pointe Homes Inc 5.25%	537,264	0.01

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
	Tri Pointe Homes Inc 5.7%	(002)		_	United Rentals North America	(002)	
•	15/6/2028 Triumph Group Inc '144A'	141,956	0.00	,	Inc 4.875% 15/1/2028 United Rentals North America	152,571	0.00
	8.875% 1/6/2024 Tronox Inc '144A' 4.625%	4,407,625	0.07		Inc 5.5% 15/5/2027 United States Steel Corp	206,425	0.00
	15/3/2029 Tronox Inc '144A' 6.5%	136,982	0.00		6.875% 1/3/2029 UnitedHealth Group Inc 3.25%	2,727,385	0.04
•	1/5/2025 Turning Point Brands Inc '144A'	41,589	0.00		15/5/2051 UnitedHealth Group Inc 3.5%	98,550	0.00
•	5.625% 15/2/2026 Tutor Perini Corp '144A' 6.875%	322,334	0.01		15/8/2039 UnitedHealth Group Inc 4.25%	906,422	0.01
•	1/5/2025	440,807	0.01		15/6/2048	130,322	0.00
	TWDC Enterprises 18 Corp 4.125% 1/6/2044	40,014	0.00		UnitedHealth Group Inc 4.75% 15/7/2045	230,100	0.00
, ,	Twilio Inc 3.875% 15/3/2031 Twitter Inc '144A' 3.875% 15/12/2027	1,839,531 1,670,377	0.03	050 931,000	Uniti Group LP / Uniti Fiber Holdings Inc / CSL Capital LLC '144A' 6% 15/1/2030	830,918	0.01
	Twitter Inc '144A' 5% 1/3/2030 Uber Technologies Inc	1,122,975	0.02	USD 561,000	Uniti Group LP / Uniti Fiber Holdings Inc / CSL Capital	500 705	0.04
USD 5,192,000	15/12/2025 (Zero Coupon) Uber Technologies Inc '144A' 4.5% 15/8/2029	5,141,254 4,929,155	0.08	USD 1,492,000	LLC '144A' 7.875% 15/2/2025 Uniti Group LP / Uniti Group Finance Inc / CSL Capital	583,765	0.01
	Uber Technologies Inc '144A' 6.25% 15/1/2028	1,756,024	0.03	USD 2,559,000	LLC '144A' 4.75% 15/4/2028 Uniti Group LP / Uniti Group	1,414,662	0.02
	Uber Technologies Inc '144A' 7.5% 15/5/2025*	2,213,761	0.03	USD 575 000	Finance Inc / CSL Capital LLC '144A' 6.5% 15/2/2029	2,373,076	0.04
	Uber Technologies Inc '144A' 7.5% 15/9/2027 Uber Technologies Inc '144A'	3,002,802	0.05	,	Univision Communications Inc '144A' 5.125% 15/2/2025* Univision Communications Inc	577,133	0.01
	8% 1/11/2026 UDR Inc 2.1% 1/8/2032	1,038,310 17,703	0.02 0.00		'144A' 6.625% 1/6/2027 US Acute Care Solutions LLC	628,501	0.01
USD 100,000	UDR Inc 3.2% 15/1/2030 UGI International LLC 2.5%	99,263	0.00		'144A' 6.375% 1/3/2026 US Bancorp FRN 15/1/2027	206,108	0.00
	1/12/2029 Under Armour Inc 3.25%	137,514	0.00		(Perpetual) US Foods Inc '144A' 4.75%	3,821,826	0.06
USD 150,000	15/6/2026 Union Pacific Corp 3.5%	99,000	0.00	USD 320,000	15/2/2029 US Foods Inc '144A' 6.25%	1,224,787	0.02
USD 1,000	14/2/2053 Union Pacific Corp 3.55%	147,129	0.00	USD 2,163,000	15/4/2025 USA Compression Partners LP /	332,002	0.01
USD 130,000	15/8/2039 Union Pacific Corp 3.839% 20/3/2060	1,002 130,570	0.00		USA Compression Finance Corp 6.875% 1/4/2026	2,167,640	0.03
USD 225,000	Union Pacific Corp 3.95% 15/8/2059	229,144	0.00	USD 1,428,000	USA Compression Partners LP / USA Compression Finance	_, ,	0.00
USD 250,000	Union Pacific Corp 4.05% 1/3/2046	263,871	0.00		Corp 6.875% 1/9/2027	1,418,083	0.02
	Union Pacific Corp 4.3% 1/3/2049	137,686	0.00	USD 352,000	Vail Resorts Inc '144A' 6.25% 15/5/2025	363,030	0.01
	Unisys Corp '144A' 6.875% 1/11/2027	92,745	0.00		Valero Energy Corp 2.85% 15/4/2025	31,308	0.00
USD 2,224,933	United Airlines 2020-1 Class A Pass Through Trust 5.875%				Valero Energy Corp 4% 1/6/2052	46,647	0.00
USD 154,520	15/10/2027 United Airlines 2020-1 Class B Pass Through Trust 4.875%	2,352,752	0.04		Valero Energy Corp 4.35% 1/6/2028 Valvoline Inc '144A' 3.625%	239,100	0.00
USD 50.000	15/1/2026 United Airlines Holdings Inc	158,135	0.00		15/6/2031 Valvoline Inc '144A' 4.25%	134,529	0.00
	4.875% 15/1/2025 United Airlines Inc '144A'	49,823	0.00		15/2/2030 Varex Imaging Corp '144A'	139,919	0.00
, ,	4.375% 15/4/2026 United Airlines Inc '144A'	1,815,209	0.03		7.875% 15/10/2027 Vector Group Ltd '144A' 5.75%	326,998	0.01
	4.625% 15/4/2029 United Natural Foods Inc '144A'	4,441,760	0.07	USD 268,000	1/2/2029 · Ventas Realty LP 3% 15/1/2030	1,161,071 262,744	0.02 0.00
USD 100,000	6.75% 15/10/2028 United Rentals North America	251,792	0.00	USD 2,762,000	Venture Global Calcasieu Pass LLC '144A' 3.875%	0.700.005	001
USD 30,000	Inc 3.75% 15/1/2032 United Rentals North America	95,008	0.00	USD 6,768,000	15/8/2029 Venture Global Calcasieu Pass	2,703,335	0.04
	Inc 3.875% 15/2/2031	29,081	0.00		LLC '144A' 3.875% 1/11/2033	6,459,210	0.10

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Portfolio of Investments 28 February 2022

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
	Venture Global Calcasieu Pass	(332)			Virginia Electric and Power Co	(002)	
	LLC '144A' 4.125% 15/8/2031	3,454,369	0.05		2.45% 15/12/2050 Virginia Electric and Power Co	80,757	0.00
USD 5,451,000	Veritas US Inc / Veritas Bermuda Ltd '144A' 7.5%	2,121,220			3.8% 1/4/2028 Virginia Electric and Power Co	446,310	0.01
1100 235 000	1/9/2025 Verizon Communications Inc	5,357,325	0.08		4.45% 15/2/2044 Virginia Electric and Power Co	272,740	0.00
	1.5% 18/9/2030	207,475	0.00		8.875% 15/11/2038	160,520	0.00
	Verizon Communications Inc 1.68% 30/10/2030	336,848	0.01	,	Visa Inc 3.65% 15/9/2047 VistaJet Malta Finance Plc /	50,231	0.00
	Verizon Communications Inc '144A' 2.355% 15/3/2032	143,236	0.00		XO Management Holding Inc '144A' 6.375% 1/2/2030	925,684	0.01
	Verizon Communications Inc 2.55% 21/3/2031	185,887	0.00		Vistra Operations Co LLC '144A' 4.375% 1/5/2029	995,426	0.02
USD 766,000	Verizon Communications Inc 2.65% 20/11/2040	657,467	0.01	USD 100,000	Vistra Operations Co LLC '144A' 5% 31/7/2027	100,274	0.00
USD 206,000	Verizon Communications Inc 2.85% 3/9/2041	180,262	0.00	USD 175,000	Vistra Operations Co LLC '144A' 5.5% 1/9/2026	177,013	0.00
USD 96,000	Verizon Communications Inc 2.987% 30/10/2056	80,599	0.00	USD 125,000	Vistra Operations Co LLC '144A' 5.625% 15/2/2027	127,379	0.00
USD 483,000	Verizon Communications Inc 3.4% 22/3/2041	456,488	0.01	USD 396,000	Vizient Inc '144A' 6.25% 15/5/2027	409,478	0.01
USD 530,000	Verizon Communications Inc 3.7% 22/3/2061	492,129	0.01		VMware Inc 2.2% 15/8/2031 VMware Inc 4.7% 15/5/2030	848,933 163,337	0.01 0.00
USD 843,000	Verizon Communications Inc				Volkswagen Group of America	103,337	0.00
USD 503,000	3.85% 1/11/2042* Verizon Communications Inc	844,753	0.01		Finance LLC '144A' 0.75% 23/11/2022	749,932	0.01
USD 96,000	3.875% 8/2/2029 Verizon Communications Inc	529,643	0.01	USD 590,000	Volkswagen Group of America Finance LLC '144A' 1.25%		
USD 191,000	4.016% 3/12/2029 Verizon Communications Inc	102,039	0.00	USD 8,076,000	24/11/2025 Voya Financial Inc FRN	559,919	0.01
USD 45,000	4.329% 21/9/2028 Verizon Communications Inc	206,507	0.00	USD 953,000	15/9/2023 (Perpetual) Wabash National Corp '144A'	8,197,140	0.12
USD 230,000	5.25% 16/3/2037 Verizon Communications Inc	53,188	0.00	USD 1,141,818	4.5% 15/10/2028 Wachovia Asset Securitization	901,776	0.01
USD 5,861,000	5.85% 15/9/2035 Verscend Escrow Corp '144A'	285,476	0.00		Issuance II LLC 2007-HE1 Trust 'Series 2007-HE1 A'		
USD 2.727.000	9.75% 15/8/2026 Vertiv Group Corp '144A'	6,133,302	0.09	USD 278.000	'144A' FRN 25/7/2037 Walmart Inc 2.65% 22/9/2051	1,128,122 246,820	0.02 0.00
USD 288.000	4.125% 15/11/2028 Viasat Inc '144A' 5.625%	2,500,591	0.04	USD 138,000	Walt Disney Co/The 3.5% 13/5/2040	135,670	0.00
	15/9/2025 Viasat Inc '144A' 5.625%	273,973	0.00	USD 191,000	Walt Disney Co/The 3.6% 13/1/2051	187,130	0.00
	15/4/2027 Viasat Inc '144A' 6.5%	682,205	0.01	USD 86,000	Walt Disney Co/The 6.65% 15/11/2037	115,770	0.00
	15/7/2028	3,519,363	0.05	USD 1,521,635	WaMu Mortgage Pass-Through	115,770	0.00
	Viavi Solutions Inc '144A' 3.75% 1/10/2029	1,286,294	0.02		Certificates Series 2007-OA3 Trust 'Series 2007-OA3 2A1A'		
USD 2,106,000	VICI Properties LP / VICI Note Co Inc '144A' 3.5%			USD 1,067,146	FRN 25/4/2047 WaMu Mortgage Pass-Through	1,462,825	0.02
USD 1,475,000	15/2/2025* VICI Properties LP / VICI Note	2,102,590	0.03		Certificates Series 2007-OA5 Trust 'Series 2007-OA5 1A'		
	Co Inc '144A' 3.75% 15/2/2027	1,467,013	0.02	USD 340,000	FRN 25/6/2047 Warrior Met Coal Inc '144A'	1,027,649	0.02
USD 5,269,000	VICI Properties LP / VICI Note Co Inc '144A' 4.125%			USD 30,000	7.875% 1/12/2028 WASH Multifamily Acquisition	358,503	0.01
USD 3,272,000	15/8/2030 VICI Properties LP / VICI Note	5,243,077	80.0	USD 1,577,205	Inc '144A' 5.75% 15/4/2026 Washington Mutual Mortgage	30,052	0.00
	Co Inc '144A' 4.25% 1/12/2026	3,301,808	0.05		Pass-Through Certificates WMALT Series 2006-AR5		
USD 673,000	VICI Properties LP / VICI Note Co Inc '144A' 4.625%	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			Trust 'Series 2006-AR5 1A' FRN 25/6/2046	1,163,076	0.02
1190 150 000	1/12/2029 Victoria's Secret & Co '144A'	686,070	0.01	USD 2,589,317	Washington Mutual Mortgage Pass-Through Certificates	1,100,010	5.02
	4.625% 15/7/2029	142,339	0.00		WMALT Series 2006-AR8		
	Victors Merger Corp '144A' 6.375% 15/5/2029	366,202	0.01		Trust 'Series 2006-AR8 2A' FRN 25/10/2046	2,351,741	0.04
USD 200,000	Viper Energy Partners LP '144A' 5.375% 1/11/2027	205,450	0.00				

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Washington Mutual Mortgage				Wells Fargo Commercial		
030 1,030,203	Pass-Through Certificates WMALT Series 2007-OA1 Trust 'Series 2007-OA1 2A'				Mortgage Trust 2016-NXS5 'Series 2016-NXS5 B' FRN 15/1/2059	732,537	0.01
USD 762,536	FRN 25/12/2046 Washington Mutual Mortgage Pass-Through Certificates	942,331	0.01	USD 1,200,000	Wells Fargo Commercial Mortgage Trust 2016-NXS6 'Series 2016-NXS6 C' FRN		
	WMALT Series 2007-OA3 Trust 'Series 2007-OA3 4A2' FRN 25/4/2047	675,381	0.01	USD 560,000	15/11/2049 Wells Fargo Commercial Mortgage Trust 2017-C39	1,214,972	0.02
USD 1,923,896	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA5 Trust 'Series 2007-OA5 A1A'			USD 1,422,000	'Series 2017-C39 D' '144A' FRN 15/9/2050 Wells Fargo Commercial Mortgage Trust 2017-C39	517,386	0.01
USD 3,600,519	FRN 25/5/2047 Washington Mutural Asset- Backed Certificates WMABS Series 2006-HE5 Trust	1,774,875	0.03	USD 147,000	'Series 2017-C39 C' 4.118% 15/9/2050 Wells Fargo Commercial Mortgage Trust 2017-C41	1,409,376	0.02
USD 191,000	'Series 2006-HE5 1A' FRN 25/10/2036 Waste Management Inc 1.5%	3,135,449	0.05	USD 1,294,000	'Series 2017-C41 D' '144A' FRN 15/11/2050 Wells Fargo Commercial	108,345	0.00
USD 38,000	15/3/2031 Waste Management Inc 2.5% 15/11/2050	168,679 31,131	0.00		Mortgage Trust 2018-C44 'Series 2018-C44 C' FRN 15/5/2051	1,335,832	0.02
USD 2,842,000	Waste Pro USA Inc '144A' 5.5% 15/2/2026	2,705,271	0.04	USD 1,200,000	Wells Fargo Commercial Mortgage Trust 2018-C44	1,000,002	0.02
	Wells Fargo & Co FRN 15/6/2024 (Perpetual)*	10,195,620	0.15	USD 570 000	'Series 2018-C44 D' '144A' 3% 15/5/2051	1,024,736	0.02
	Wells Fargo & Co FRN 15/3/2026 (Perpetual) Wells Fargo & Co FRN	4,276,209	0.07	050 570,000	Wells Fargo Commercial Mortgage Trust 2018-C45 'Series 2018-C45 C' 4.727%		
	15/1/2027 Wells Fargo & Co FRN	1,026,647	0.02		15/6/2051 Welltower Inc 2.05% 15/1/2029	581,023 188,679	0.01 0.00
USD 610,000	22/5/2028 Wells Fargo & Co FRN 2/3/2033	210,326 612,141	0.00		WESCO Distribution Inc '144A' 7.125% 15/6/2025 WESCO Distribution Inc '144A'	1,926,093	0.03
	Wells Fargo & Co FRN 4/4/2051	562,159	0.01		7.25% 15/6/2028 Western Midstream Operating	3,253,818	0.05
	Wells Fargo & Co 4.4% 14/6/2046	333,971	0.01	USD 615,000	LP 4.55% 1/2/2030 Western Midstream Operating	409,720	0.01
	Wells Fargo & Co 4.65% 4/11/2044 Wells Fargo & Co 4.75%	70,470	0.00	USD 1,375,000	LP 4.75% 15/8/2028 Western Midstream Operating LP 5.3% 1/3/2048	639,357 1,416,608	0.01
	7/12/2046 Wells Fargo Commercial	583,967	0.01		Western Midstream Operating LP 5.45% 1/4/2044	937,660	0.01
	Mortgage Trust 2015-NXS3 'Series 2015-NXS3 B' FRN	440.000	0.04		Western Midstream Operating LP 5.5% 15/8/2048	253,949	0.00
USD 593,000	15/9/2057 Wells Fargo Commercial Mortgage Trust 2015-P2	413,363	0.01		Western Midstream Operating LP 5.75% 1/2/2050 WeWork Cos LLC / WW Co-Obligor Inc '144A' 5%	4,251,245	0.06
USD 2,946,000	'Series 2015-P2 D' '144A' 3.241% 15/12/2048 Wells Fargo Commercial Mortgage Trust 2016-BNK1	501,857	0.01	USD 330,000	10/7/2025 WFRBS Commercial Mortgage Trust 2014-C22 'Series 2014-	1,098,645	0.02
	'Series 2016-BNK1 XD' '144A' FRN 15/8/2049	137,166	0.00	USD 4,297,000	C22 C' FRN 15/9/2057 White Cap Buyer LLC '144A'	328,662	0.01
USD 701,000	Wells Fargo Commercial Mortgage Trust 2016-C37			USD 1,030,000	6.875% 15/10/2028 White Cap Parent LLC '144A'	4,281,595	0.07
USD 2,080.000	'Series 2016-C37 C' FRN 15/12/2049 Wells Fargo Commercial	709,983	0.01	USD 95,000	8.25% 15/3/2026* William Carter Co/The '144A' 5.5% 15/5/2025	1,038,281 97,737	0.02
	Mortgage Trust 2016-LC25 'Series 2016-LC25 C' FRN				William Carter Co/The '144A' 5.625% 15/3/2027	43,602	0.00
USD 4,920,165	15/12/2059 Wells Fargo Commercial	2,104,430	0.03		Williams Cos Inc/The 3.7% 15/1/2023	273,511	0.00
	Mortgage Trust 2016-LC25 'Series 2016-LC25 XA' FRN 15/12/2059	158,774	0.00		Williams Cos Inc/The 4.55% 24/6/2024 Williams Scotsman International	444,435	0.01
		.50,117	3.00	1,000,000	Inc '144A' 4.625% 15/8/2028	1,577,304	0.02

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 100 000	Windstream Escrow LLC /	· · · · · · · · · · · · · · · · · · ·			Uruguov		
USD 190,000	Windstream Escrow Finance			LISD 1 632 873	Uruguay Uruguay Government		
	Corp '144A' 7.75% 15/8/2028	191,791	0.00	000 1,002,070	International Bond 4.375%		
USD 446,000	Winnebago Industries Inc '144A				27/10/2027	1,763,250	0.03
	6.25% 15/7/2028	462,225	0.01	Total Bonds		3,726,960,217	56.16
EUR 352,000	WMG Acquisition Corp 2.25%			10101 201100		0,: 20,000,2 : :	
LICD 470 000	15/8/2031	349,242	0.01	EQUITY LINKED N	IOTES		
050 170,000	WMG Acquisition Corp '144A' 3.875% 15/7/2030	163,910	0.00	USD 957	Bank of Montreal (Fund		
USD 329.000	Wolverine World Wide Inc	103,310	0.00		receives 10.99% Fixed;		
3 - 3 - 3 - 3 - 3 - 3 - 3 - 3 - 3 - 3 -	'144A' 4% 15/8/2029	301,505	0.01		and receives/pays return on		
USD 548,000	World Acceptance Corp '144A'				Autozone Inc) (2/3/2022)	1,788,222	0.03
	7% 1/11/2026	506,623	0.01	USD 21,348	Bank of Montreal (Fund		
USD 325,000	WR Grace Holdings LLC '144A'	200 075	0.04		receives 16.86% Fixed; and receives/pays return on		
LISD 5 272 000	4.875% 15/6/2027	323,375	0.01		Kroger Co) (4/3/2022)	955,667	0.01
030 5,273,000	WR Grace Holdings LLC '144A' 5.625% 15/8/2029	5,081,748	0.08	USD 4.495	Bank of Montreal (Fund	000,007	0.01
USD 263 000	WRKCo Inc 3% 15/6/2033	250,792	0.00	,	receives 18.43% Fixed; and		
	WRKCo Inc 3.75% 15/3/2025	396,774	0.01		receives/pays return on Ulta		
	WRKCo Inc 3.9% 1/6/2028	609,147	0.01		Beauty Inc) (9/3/2022)	1,679,615	0.03
USD 632,000	Wyndham Hotels & Resorts Inc			USD 15,762	Bank of Montreal (Fund		
	'144A' 4.375% 15/8/2028	624,274	0.01		receives 29.73% Fixed;		
USD 100,000	Wynn Las Vegas LLC / Wynn				and receives/pays return on Signet Jewelers Ltd) (18/3/20	122) 1 130 120	0.02
	Las Vegas Capital Corp	100.015	0.00	USD 28 007	Barclays (Fund receives	022) 1,139,120	0.02
LISD 1 015 000	'144A' 4.25% 30/5/2023 Wynn Las Vegas LLC / Wynn	100,915	0.00	000 20,001	10.44% Fixed; and receives/		
03D 1,013,000	Las Vegas Capital Corp				pays return on Mastercard		
	'144A' 5.25% 15/5/2027*	1,012,528	0.02		Inc) (14/3/2022)	10,173,931	0.15
USD 300,000	Wynn Las Vegas LLC / Wynn	,- ,		USD 45,885	Barclays (Fund receives 10.6%		
	Las Vegas Capital Corp				Fixed; and receives/pays		
	'144A' 5.5% 1/3/2025	303,386	0.01		return on JP Morgan Chase		0.40
USD 2,813,000	Wynn Resorts Finance LLC /			1160 30 738	Co) (3/3/2022) Barclays (Fund receives	6,573,292	0.10
	Wynn Resorts Capital Corp '144A' 5.125% 1/10/2029	2 724 052	0.04	000 30,720	10.63% Fixed; and receives/		
LISD 925 000	Wynn Resorts Finance LLC /	2,734,053	0.04		pays return on Darden		
OOD 020,000	Wynn Resorts Capital Corp				Restaurants Inc) (25/3/2022)	4,386,109	0.07
	'144A' 7.75% 15/4/2025*	963,193	0.02	USD 3,679	Barclays (Fund receives		
USD 250,000	Xerox Corp 4.8% 1/3/2035	224,506	0.00		12.25% Fixed; and receives/		
USD 55,000	XHR LP '144A' 4.875%				pays return on Lululemon	1 160 494	0.00
LICD 400 000	1/6/2029	53,283	0.00	USD 55 534	Athletica Inc) (31/3/2022) Barclays (Fund receives	1,169,484	0.02
05D 120,000	XHR LP '144A' 6.375% 15/8/2025	123,446	0.00	000 00,004	12.39% Fixed; and receives/		
USD 35 000	XPO Logistics Inc '144A' 6.25%	123,440	0.00		pays return on Citizens		
002 00,000	1/5/2025	36,057	0.00		Financial Group Inc)		
USD 435,000	Yum! Brands Inc 3.625%	,			(27/4/2022)	2,912,535	0.04
	15/3/2031	405,248	0.01	USD 47,460	Barclays (Fund receives		
USD 71,000	Yum! Brands Inc 4.625%				13.58% Fixed; and receives/		
LICD 400 000	31/1/2032	69,883	0.00		pays return on Aramark) (25/3/2022)	1,761,461	0.03
03D 422,000	Yum! Brands Inc '144A' 4.75% 15/1/2030	429,410	0.01	USD 9.617	Barclays (Fund receives	1,701,101	0.00
USD 142 000	Yum! Brands Inc 5.35%	429,410	0.01		13.65% Fixed; and receives/		
0052,000	1/11/2043	143,392	0.00		pays return on Anthem Inc)		
USD 1,170,000	Yum! Brands Inc '144A' 7.75%	,			(21/4/2022)	4,250,051	0.06
	1/4/2025	1,227,570	0.02	USD 6,127	Barclays (Fund receives		
USD 9,761,000	Zayo Group Holdings Inc '144A'				15.31% Fixed; and receives/ pays return on Ameriprise		
1100 0 700 000	4% 1/3/2027	9,245,082	0.14		Financial Inc) (27/4/2022)	1,830,042	0.03
050 8,706,000	Zayo Group Holdings Inc '144A' 6.125% 1/3/2028	8,172,409	0.12	USD 9.537	Barclays (Fund receives	1,000,042	0.00
USD 540 000	Ziff Davis Inc '144A' 4.625%	0,172,409	0.12		16.37% Fixed; and receives/		
002 0.0,000	15/10/2030	518,387	0.01		pays return on Tesla Inc)		
USD 158,000	Zillow Group Inc 1.375%	•			(26/4/2022)	8,167,945	0.12
	1/9/2026	235,618	0.00	USD 208,048	Barclays (Fund receives		
USD 3,023,000	ZoomInfo Technologies LLC/				18.83% Fixed; and receives/		
	ZoomInfo Finance Corp	0.000.00:	0.01		pays return on AT&T Inc) (21/4/2022)	4,888,370	0.07
	'144A' 3.875% 1/2/2029	2,838,884	0.04	USD 54 784	Barclays (Fund receives	7,000,070	0.07
	;	2,021,992,186	30.47	332 3 .,731	20.39% Fixed; and receives/		
					pays return on Citigroup Inc)		
					(3/3/2022)	3,256,147	0.05
					(0,200,	

^{*} All or a portion of this security represents a security on loan.

Haldina	Description	Market Value	% of Net	Haldin a	Description	Market Value	% of Net
Holding	Description	(020)	Assets	Holding	Description	(USD)	Assets
USD 7,037	Barclays (Fund receives 8.06% Fixed; and receives/pays return on Russell 2000 Index) (11/3/2022)	14,352,452	0.22	USD 112,179	BNP Paribas (Fund receives 15.86% Fixed; and receives/ pays return on Exxon Mobil Corp) (17/3/2022)	8,720,786	0.13
USD 4,256	Barclays (Fund receives 8.19% Fixed; and receives/pays return on S&P MidCap 400			USD 11,363	BNP Paribas (Fund receives 16.06% Fixed; and receives/ pays return on Anthem Inc)		
USD 50,743	Index) (28/3/2022) Barclays (Fund receives 9.09% Fixed; and receives/pays return on Visa Inc)	11,278,117	0.17	USD 7,072	(31/3/2022) BNP Paribas (Fund receives 16.17% Fixed; and receives/ pays return on First Republic	5,043,738	0.08
USD 6,509	(14/3/2022) Barclays (Fund receives 9.7% Fixed; and receives/pays return on Russell 2000 Index)	11,001,665	0.17	USD 33,278	Bank/CA) (3/3/2022) BNP Paribas (Fund receives 16.39% Fixed; and receives/ pays return on Truist	1,222,223	0.02
USD 150,911	(23/3/2022) BNP Paribas (Fund receives 10.55% Fixed; and receives/ pays return on Bristol-Myers	13,308,598	0.20	USD 42,006	Financial Corp) (7/3/2022) BNP Paribas (Fund receives 16.54% Fixed; and receives/ pays return on Wendy's Co)	2,051,510	0.03
USD 99,196	Squibb Co) (26/4/2022) BNP Paribas (Fund receives 10.94% Fixed; and receives/ pays return on Fifth Third	10,177,893	0.15	USD 8,995	(3/3/2022) BNP Paribas (Fund receives 17.96% Fixed; and receives/pays return on The Goldman	953,476	0.01
USD 33,446	Bancorp) (17/3/2022) BNP Paribas (Fund receives 11% Fixed; and receives/pays return on Ecolab Inc)	4,686,669	0.07	USD 81,932	Sachs Group Inc) (7/3/2022) BNP Paribas (Fund receives 20.79% Fixed; and receives/ pays return on Wells Fargo &	3,040,491	0.05
USD 33,894	(31/3/2022) BNP Paribas (Fund receives 11.5% Fixed; and receives/ pays return on Archer-	5,915,548	0.09	USD 18,292	Co) (3/3/2022) BNP Paribas (Fund receives 21.15% Fixed; and receives/ pays return on Kohl's Corp)	4,315,607	0.07
USD 38,930	Daniels-Midland Co) (27/4/2022) BNP Paribas (Fund receives 12.78% Fixed; and receives/ pays return on Apple Inc)	2,472,878	0.04	USD 4,046	(3/3/2022) BNP Paribas (Fund receives 24.67% Fixed; and receives/ pays return on Signature Bank/New York NY) (7/3/2022)	996,261 1,388,167	0.01
USD 9,750	(17/3/2022) BNP Paribas (Fund receives 12.89% Fixed; and receives/ pays return on PACCAR Inc)	6,451,715	0.10	USD 6,472	BNP Paribas (Fund receives 5.9% Fixed; and receives/ pays return on Procter & Gamble Co) (20/4/2022)	1,008,246	0.02
USD 8,184	(27/4/2022) BNP Paribas (Fund receives 12.93% Fixed; and receives/ pays return on Alphabet Inc)	897,869	0.01	USD 38,604	BNP Paribas (Fund receives 8.38% Fixed; and receives/ pays return on Zoetis Inc) (31/3/2022)	7,504,290	0.02
USD 84,965	(17/3/2022) BNP Paribas (Fund receives 13.14% Fixed; and receives/ pays return on PulteGroup	21,935,702	0.33	USD 30,638	BNP Paribas (Fund receives 9.14% Fixed; and receives/ pays return on PepsiCo Inc) (20/4/2022)	5,024,202	0.08
USD 20,299	Inc) (17/3/2022) BNP Paribas (Fund receives 13.34% Fixed; and receives/	4,216,693	0.06	USD 18,967	BNP Paribas (Fund receives 16.98% Fixed; and receives/ pays return on Interactive	1,271,144	0.02
USD 21,545	pays return on Oracle Corp) (10/3/2022) BNP Paribas (Fund receives 13.41% Fixed; and receives/ pays return on American	1,545,714	0.02	USD 30,762	Brokers Group Inc) (8/3/2022) Credit Suisse (Fund receives 10.9% Fixed; and receives/ pays return on Apple Inc) (28/4/2022)	5,100,516	0.02
USD 116,942	Express Co) (21/4/2022) BNP Paribas (Fund receives 13.53% Fixed; and receives/	3,933,949	0.06	USD 23,845	Credit Suisse (Fund receives 11.2% Fixed; and receives/ pays return on Stryker Corp)	, ,	
USD 65,116	pays return on NextEra Energy Inc) (17/3/2022) BNP Paribas (Fund receives 14.15% Fixed; and receives/	9,082,855	0.14	USD 22,294	(27/4/2022) Credit Suisse (Fund receives 11.9% Fixed; and receives/ pays return on Deere & Co)	6,160,832	0.09
USD 3,545	pays return on Fidelity National Information Services Inc) (31/3/2022) BNP Paribas (Fund receives	6,250,454	0.09	USD 4,811	(12/4/2022) Credit Suisse (Fund receives 13.35% Fixed; and receives/ pays return on Marriott	7,784,045	0.12
	15.25% Fixed; and receives/ pays return on Adobe Inc) (23/3/2022)	1,660,386	0.02		International Inc) (10/5/2022)	830,894	0.01

USD 2,704 Credit Suisse (Fund receives 14.4% Fixed; and receives pays return on Amazon com fing) (al./2022) USD 49.851 (Al. Fixed; and receives) pays return on Amazon com fing) (al./2022) USD 13.441 (S. receives) pays return on Cadence pays return on Cadence pays return on Amazon (244,655 cm.) USD 13.441 (S. receives) pays return on Cadence pays return on Abubent pays return on Microsoft pays return o	Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
1.836% Fixed: and received pays return on Analog 10.13% Fixed: and received pays return on Analog 10.15% Fixed: and received pays return on Dollar General 841,569 0.10 1.256,821 1.256,	USD 5 200	Credit Suisse /Fund receives	<u> </u>		USD 4 213	IP Morgan (Fund receives	· · · · · · · · · · · · · · · · · · ·	
Design Fig. 1 Design Fig. 2 Design Fig.	03D 3,290	,			030 4,213	• •		
USD 2,704 Credit Suisse (Fund receives 14.4%) Fixed; and receives pays return on Anazon com finc) (43/2022)		· ·				· ·		
14.4% Fixed, and receives/ pays return on Amazon.com (10.432022) 19.20 1		, ,	858,848	0.01		., . ,	841,569	0.01
pays return on Anazon con	USD 2,704	**			USD 33,114	- -		
No. Vis. V								
10.81% Fixed; and receives pays return on Cadence Design Systems (not (124/2022) 7,394,630			8,262,293	0.13		. ,	8,171,137	0.12
Design Systems Inc) (124/2022) 7,394,630 0.11	USD 49,851	,			USD 77,846	• •		
Design Systems Inc) (124/2022) 7,394,630								
17.1%% Fixed; and receives pays return on The Mosaic Co. (29.4/2022) 21,946,465 0.		. ,	2) 7,394,630	0.11			11,236,821	0.17
Description of The Mosaic Co.) (284/2022)	USD 134,415				USD 73,521			
Con Cg63/2022 21,946,465 0.								
USD 50,541 Coldman Sachs (Fund receives pays return on Automatic Data Processing) (284/2022) 10,288,577 0.16 USD 113,624 Goldman Sachs (Fund receives pays return on Johnson Controls International Ptc) (294/2022) 10,288,577 0.16 USD 53,331 JP Morgan (Fund receives pays return on Johnson Controls International Ptc) (294/2022) 7,466,107 0.11 USD 52,332 JP Morgan (Fund receives pays return on Dover Copy (204/2022) 10,288,577 0.16 USD 53,331 JP Morgan (Fund receives pays return on Dover Copy (204/2022) 10,288,577 0.16 USD 52,332 JP Morgan (Fund receives pays return on Dover Copy (204/2022) 10,288,577 0.16 USD 52,332 JP Morgan (Fund receives pays return on Dover Copy (204/2022) 10,288,577 0.16 USD 52,332 JP Morgan (Fund receives pays return on Name Brands Inc.) (204/2022) 10,288,577 0.16 USD 52,332 JP Morgan (Fund receives pays return on Name Brands Inc.) (204/2022) 10,288,577 0.16 USD 52,332 JP Morgan (Fund receives pays return on Name Brands Inc.) (204/2022) 10,288,577 0.16 USD 52,332 JP Morgan (Fund receives pays return on Apple Inc.) (204/2022) 10,288,577 0.16 USD 52,332 JP Morgan (Fund receives pays return on Apple Inc.) (204/2022) 10,382,572 JP Morgan (Fund receives pays return on Apple Inc.) (204/2022) 10,382,572 JP Morgan (Fund receives pays return on Apple Inc.) (204/2022) 10,382,572 JP Morgan (Fund receives pays return on Apple Inc.) (204/2022) 10,382,572 JP Morgan (Fund receives pays return on Milliams pays return on Eversity pays return on Eversity pays return on Milliams pays return on Eversity pays return on Apple Inc.) (204/2022) 10,382,572 JP Morgan (Fund receives pays return on Milliams pays return on Eversities pay			6.451.117	0.10			21.946.465	0.33
Data Processing) (294/2022) 10,288,577 0.16 Laboratories) (204/2022) 5,566,998 0.18 11,44% Fixed; and receives pays return on Johnson Controls International Pilo (204/2022) 7,466,107 0.11 USD 26,590 Goldman Sachs (Fund receives pays return on Diver Corrol (144/2022) USD 17,740 Goldman Sachs (Fund receives pays return on Diver Corrol (144/2022) USD 17,740 Goldman Sachs (Fund receives pays return on Maircost) 5,269,326 0.08 USD 17,740 Goldman Sachs (Fund receives pays return on Maircost) 13,9% Fixed; and receives pays return on Maircost 13,9% Fixed; and receives pays return on Apple (no.) (8/3/2022) USD 17,466 Goldman Sachs (Fund receives pays return on Apple (no.) (8/3/2022) USD 17,466 Goldman Sachs (Fund receives pays return on Apple (no.) (8/3/2022) USD 36,808 Goldman Sachs (Fund receives pays return on Corrol (14/2022) (8,89,937 0.10 USD 35,274 USD 36,808 Goldman Sachs (Fund receives pays return on Corrol (14/2022) (8,89,937 0.10 USD 35,274 USD 36,808 Goldman Sachs (Fund receives pays return on Poeticost) 14,87% Fixed; and receives pays return on Receives pa	USD 50,541		2, 12 1, 111		USD 45,825		_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
Data Processing) (29/4/2022) 0.288,577 0.16 Laboratines) (20/4/2022) 5,506,998 0.		•				•		
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1.44% Fixed; and receives/ pays return on Johnson Controls International Pic) 7,466,107 0.11 USD 26,500 Coldman Sachs (Fund receives/ pays return on Proteins Inc.) 1.64% Fixed; and receives/ pays return on Dover Corp) (20/4/20/22) 4,222,999 0.06 USD 91,227 JP Morgan (Fund receives 12% Fixed; and receives/ pays return on Morgan Stanley) (29/3/2022) 5,269,326 0.08 USD 91,227 JP Morgan (Fund receives 12% Fixed; and receives/ pays return on Morgan Stanley) (29/3/2022) 6,559,937 0.10 USD 35,274 JP Morgan (Fund receives/ pays return on Morgan Stanley) (29/3/2022) 7,587,369 0.11 USD 35,274 JP Morgan (Fund receives/ pays return on Meta) Pays retur	USD 113,624	o , \ ,	10,200,377	0.10	USD 53,331		3,300,330	0.00
Controls International Pic) (294/2022) 7,466,107 0.11 USD 26,580 Goldman Sachs (Fund receives 12/6 Fixed; and receives/ pays return on Dover Corp) (204/2022) 4,222,999 0.06 USD 17,740 Goldman Sachs (Fund receives 11/9 Fixed; and receives/ pays return on Microsoft Corp) (274/2022) 5,269,326 0.08 USD 17,740 Goldman Sachs (Fund receives 12/6 Fixed; and receives/ pays return on Microsoft Corp) (274/2022) 5,269,326 0.08 USD 17,740 Goldman Sachs (Fund receives 12/6 Fixed; and receives/ pays return on Microsoft Corp) (274/2022) 5,269,326 0.08 USD 17,746 Goldman Sachs (Fund receives 12/6 Fixed; and receives/ pays return on Microsoft Corp) (274/2022) 1,289,320 0.08 USD 17,746 Goldman Sachs (Fund receives 12/6 Fixed; and receives/ pays return on Morgan Stanley (283/3022) 6,659,337 0.10 USD 3,658 Goldman Sachs (Fund receives 12/6 Fixed; and receives/ pays return on CVS Health Corp) (284/2022) 7,587,369 0.11 USD 3,668 Goldman Sachs (Fund receives 13/8 Fixed; and receives/ pays return on Fixe		11.44% Fixed; and receives/			,			
USD 26,580 Goldman Sachs (Fund receives 124 Fixed; and receives							7 072 202	0.40
USD 26,580 Goldman Sachs (Fund receives 11,648,Fixed; and receives 12,648,Fixed; and receives 12,648,Fixed; and receives 12,648,Fixed; and receives 12,648,Fixed; and receives 13,038,Fixed; and receives 13,038,Fixed; and receives 12,484,Fixed; and receives 13,038,Fixed; and receives 13,044,7022 14,022,7202 15,080,555 0.00 10,000,555 0.00		The state of the s	7 466 107	0 11	USD 52 332	,	7,873,392	0.12
Description Pays return on Dover Corp) (204/2022) (204/2022) (204/2022) (205/2022)	USD 26,580		7,100,101	0.11	000 02,002	• •		
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USD 17,740 Goldman Sachs (Fund receives 1949) Fixed; and receives 1949 Fixed; and receives 194			4 222 000	0.06	USD 01 227	•	6,443,336	0.10
1.9% Fixed; and receives pays return on Apple Inc) (8/3/2022) 15,080,555 0.08	USD 17,740		4,222,333	0.00	030 91,227			
USD 71,746 Goldman Sachs (Fund receives 12.46% Fixed; and receives/ pays return on Morgan Stanley) (28/3/2022) USD 73,959 Goldman Sachs (Fund receives 13.36% Fixed; and receives/ pays return on CVS Health Corp) (29/4/2022) USD 33,668 Goldman Sachs (Fund receives 13.91% Fixed; and receives/ pays return on CVS Health Corp) (29/4/2022) USD 33,668 Goldman Sachs (Fund receives 14.87% Fixed; and receives/ pays return on Equitar Inc) (28/3/2022) USD 135,114 Goldman Sachs (Fund receives 14.97% Fixed; and receives/ pays return on Fixed; and receives/ pays return on Fixed; and receives/ pays return on Morgan (Fund receives 12.91% Fixed; and receives/ pays return on Morgan (Fund receives 12.91% Fixed; and receives/ pays return on Morgan (Fund receives 12.91% Fixed; and receives/ pays return on Morgan (Fund receives 12.91% Fixed; and receives/ pays return on Morgan (Fund receives 12.91% Fixed; and receives/ pays return on Morgan (Fund receives 12.91% Fixed; and receives/ pays return on Morgan (Fund receives 12.91% Fixed; and receives/ pays return on Fixed; and receives/ pays return on Norgan (Fund receives 15.64% Fixed; and receives/ pays return on Norgan (Fund receives 15.64% Fixed; and receives/ pays return on Las Vegas 16.54% Fixed; and receives/ pays return on Las Vegas 16.54% Fixed; and receives/ pays return on Las Vegas 16.54% Fixed; and receives/ pays return on Williams 16.0 (28/3/2022) (,	•						
USD 71,746 Goldman Sachs (Fund receives 12.46% Fixed; and receives) pays return on Morgan Stanley) (28/3/2022) 6,659,937 0.10 USD 73,959 Goldman Sachs (Fund receives) pays return on Morgan Stanley) (28/3/2022) 7,452,318 0.11 USD 33,668 Goldman Sachs (Fund receives) pays return on CVS Health Corp) (29/4/2022) 7,452,318 0.11 USD 33,668 Goldman Sachs (Fund receives) pays return on Equifax Inc) (28/3/2022) 7,452,318 0.11 USD 185,114 Goldman Sachs (Fund receives) pays return on Equifax Inc) (28/3/2022) 7,452,318 0.11 USD 185,114 Goldman Sachs (Fund receives) pays return on MasterCard Inc) (29/4/2022) 3,055,728 0.05 USD 44,923 Goldman Sachs (Fund receives) pays return on Hex Ltd) (4/5/2022) 3,055,728 0.05 USD 44,923 Goldman Sachs (Fund receives) pays return on Nvidia Corp) (12/4/2022) 10,812,976 0.16 USD 15,611 Goldman Sachs (Fund receives) pays return on Dow Inc) (21/4/2022) 10,812,976 0.16 USD 40,509 Goldman Sachs (Fund receives/ pays return on Demishrie Hathway Inc Its) (28/3/2022) 12,907,663 0.20 USD 36,487 Goldman Sachs (Fund receives/ pays return on Berkshire Hathway Inc Its) (28/3/2022) 12,907,663 0.20 USD 36,021 Goldman Sachs (Fund receives/ pays return on Berkshire Hathway Inc Its) (28/3/2022) 12,907,663 0.20 USD 36,021 Goldman Sachs (Fund receives/ pays return on Berkshire Hathway Inc Its) (27/4/2022) 12,907,663 0.20 USD 36,021 Goldman Sachs (Fund receives/ pays return on Wilmart Inc) (27/4/2022) 12,907,663 0.20 USD 56,021 Goldman Sachs (Fund receives/ pays return on Wilmart Inc) (27/4/2022) 12,907,663 0.20 USD 56,021 Goldman Sachs (Fund receives/ pays return on Fixe Its) (27/4/2022) 12,907,663 0.20 USD 56,021 Goldman Sachs (Fund receives/ pays return on Fixe Its) (27/4/2022) 12,907,663 0.20 USD 56,021 Goldman Sachs (Fund receives/ pays return on Fixe Its) (27/4/2022) 12,907,663 0.20 USD 56,021 Goldman Sachs (Fund receives/ pays return on Fixe Its) (27/4/2022) 12,907,663 0.20 USD 56,021 Goldman Sachs (Fund receives/ pays return on Fixe Its) (27/4/2022) 12,907,663 0.20 USD 56,021 Goldman			F 000 000	0.00	1100 40 634		15,080,555	0.23
12.46% Fixed; and receives pays return on Morgan Stanley) (28/3/2022) 6,659,937 0.10 USD 35,274 JP Morgan (Fund receives 13.91% Fixed; and receives) pays return on Morgan Stanley) (28/3/2022) 7,452,318 0.11 USD 33,668 Goldman Sachs (Fund receives) pays return on Equifax Inc) (28/3/2022) 7,396,038 0.11 USD 10,641 JP Morgan (Fund receives) pays return on Equifax Inc) (28/3/2022) 7,450,617 0.11 USD 114,424 JP Morgan (Fund receives) pays return on Equifax Inc) (28/3/2022) 7,450,617 0.11 USD 14,923 Goldman Sachs (Fund receives) pays return on Equifax Inc) (28/3/2022) 7,450,617 0.11 USD 14,923 Goldman Sachs (Fund receives) pays return on Flex Itd) (4/5/2022) 10,812,976 0.16 USD 40,509 Goldman Sachs (Fund receives/ pays return on Johnson & Johnson) (16/5/2022) 2,520,389 0.04 USD 40,509 Goldman Sachs (Fund receives/ pays return on Bershire Hathaway Inc 'B') (28/3/2022) 12,907,663 0.20 USD 56,021 Goldman Sachs (Fund receives/ pays return on Bershire Hathaway Inc 'B') (28/3/2022) 12,907,663 0.20 USD 56,021 Goldman Sachs (Fund receives/ pays return on Bershire Hathaway Inc 'B') (28/3/2022) 12,907,663 0.20 USD 56,021 Goldman Sachs (Fund receives/ pays return on Master on Down Inc) (29/4/2022) 1,843,030 0.20 USD 17,508 JP Morgan (Fund receives/ pays return on Bershire Hathaway Inc 'B') (28/3/2022) 1,2907,663 0.20 USD 18,971 JP Morgan (Fund receives/ pays return on Seagate Technology Pic) (22/4/2022) 1,829,161 0.344,950 0.20 USD 56,021 Goldman Sachs (Fund receives/ pays return on Meathamay Inc 'B') (21/4/2022) 1,849,500 0.20 USD 67,524 JP Morgan (Fund receives) 1,842,738 0.20 0	USD 71 746		5,209,320	0.06	030 40,031	• •		
Stanley (28/3/2022) 6,659,937 0.10 USD 35,274 JP Morgan (Fund receives pays return on Neta pays return on CVS Health Corp) (29/4/2022) 7,587,369 0.11 USD 13,468 JP Morgan (Fund receives pays return on Meta pays return on Equifax Inc) (28/3/2022) 7,452,318 0.11 USD 13,468 JP Morgan (Fund receives pays return on Equifax Inc) (28/3/2022) 7,452,318 0.11 USD 10,641 JP Morgan (Fund receives pays return on Mata pays return on Equifax Inc) (28/3/2022) 7,396,038 0.11 USD 14,424 JP Morgan (Fund receives pays return on Mata pays return on Mata pays return on Mata pays return on Mata pays return on Mata pays return on Afat Inc) (29/4/2022) 3,055,728 0.05 USD 314,424 JP Morgan (Fund receives pays return on Afat Inc) (8/3/2022) 7,450,617 0.16 USD 14,97% Fixed; and receives/pays return on Afat Inc) (8/3/2022) 7,450,617 0.16 USD 24,923 USD 40,509 Goldman Sachs (Fund receives/pays return on Johnson & Johnson) (16/6/2022) 2,520,389 0.04 USD 40,509 Goldman Sachs (Fund receives/pays return on Berkshire Hathaway Inc: B') (28/3/2022) 12,907,663 0.20 USD 36,487 Goldman Sachs (Fund receives/pays return on Mata pays return on Pays return on Receives/pays return on Mata pays return on Pays		•						
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13.36% Fixed; and receives/ pays return on CVS Health Corp) (29/4/2022)	USD 73 050	* · · · · · · · · · · · · · · · · · · ·	6,659,937	0.10	USD 35,274			
USD 33,688 Goldman Sachs (Fund receives 14.87% Fixed; and receives/ pays return on Equifax Inc) (28/3/2022) 7,396,038 0.11 USD 185,114 Goldman Sachs (Fund receives 14.97% Fixed; and receives/ pays return on Flex Ltd) (4/5/2022) 3,055,728 0.05 USD 44,923 Goldman Sachs (Fund receives 16.31% Fixed; and receives/ pays return on Nidia Corp) (12/4/2022) 10,812,976 0.16 USD 15,631 Goldman Sachs (Fund receives 7.04% Fixed; and receives/ pays return on Johnson & Johnson) (16/5/2022) 2,520,389 0.04 USD 40,509 Goldman Sachs (Fund receives/ pays return on Berkshire Hathaway Inc 'B') (28/3/2022) 1,266,053 0.20 USD 36,487 Goldman Sachs (Fund receives/ pays return on Texas Instruments Inc) (27/4/2022) (2,14/2022) 1,290,7663 0.20 USD 56,021 Goldman Sachs (Fund receives/ pays return on Texas Instruments Inc) (27/4/2022) (3,61,60,61) 0.09 USD 56,021 Goldman Sachs (Fund receives/ pays return on Texas Instruments Inc) (27/4/2022) (3,61,60,61) 0.09 USD 56,021 Goldman Sachs (Fund receives/ pays return on Texas Instruments Inc) (27/4/2022) (4/2022) (7,564,404 0.11) (USD 67,524 JP Morgan (Fund receives/ pays return on Matericard Inc) (27/4/2022) (7,450,617 0.15,38% Fixed; and receives/ pays return on Dom Inc) (8/3/2022) (7,450,617 0.15,38% Fixed; and receives/ pays return on Dom Inc) (8/3/2022) (2/14/2022) (3,827,432 0.15,38% Fixed; and receives/ pays return on Dom Inc) (8/3/2022) (7,450,617 0.15,38% Fixed; and receives/ pays return on Dom Inc) (27/4/2022) (2/14	030 73,939	•						
USD 33,668 Goldman Sachs (Fund receives 14.87% Fixed; and receives/ pays return on MasterCard Inc.) (29/4/2022) 3,827,432 0. (28/3/2022) 7,396,038 0.11 USD 314,424 JP Morgan (Fund receives 14.97% Fixed; and receives/ pays return on AT&T Inc.) (29/4/2022) 3,827,432 0. USD 314,424 JP Morgan (Fund receives 15.38% Fixed; and receives/ pays return on AT&T Inc.) (8/3/2022) 7,450,617 0. (8/3/20		pays return on CVS Health				Platforms Inc) (25/3/2022)	7,452,318	0.11
14.87% Fixed; and receives/ pays return on Equifax Inc) (28/3/2022) 7,396,038 0.11 USD 314.424 JP Morgan (Fund receives 15.38% Fixed; and receives/ pays return on Flex Ltd) (4/5/2022) 3,055,728 0.05 USD 44.923 Goldman Sachs (Fund receives/ pays return on Flex Ltd) (4/5/2022) 3,055,728 0.05 USD 56,108 JP Morgan (Fund receives/ pays return on Nidia Corp) (12/4/2022) 10,812,976 0.16 USD 42,972 JP Morgan (Fund receives/ pays return on Las Vegas 25.520,389 0.04 USD 40,509 Goldman Sachs (Fund receives/ pays return on Johnson & Johnson) (16/5/2022) 2,520,389 0.04 USD 8,664 JP Morgan (Fund receives/ pays return on Las Vegas 21.18% Fixed; and receives/ pays return on Berkshire Hathaway Inc·B') (28/3/2022) 12,907,663 0.20 USD 18,971 JP Morgan (Fund receives/ pays return on Berkshire Hathaway Inc·B') (28/3/2022) 12,907,663 0.20 USD 18,971 JP Morgan (Fund receives/ pays return on Seagate Technology Plc) (22/4/2022) 1,829,161 0.998 Fixed; and receives/ pays return on Texas Instruments Inc) (27/4/2022) 7,564,404 0.11 USD 67,524 JP Morgan (Fund receives/ pays return on Thermo Fisher Scientific Inc) (21/3/2022) 1,344,950 0.11 USD 17,508 JP Morgan (Fund receives/ pays return on Thermo Fisher Scientific Inc) (21/3/2022) 1,344,950 0.11 USD 67,524 JP Morgan (Fund receives/ pays return on Thermo Fisher Scientific Inc) (21/3/2022) 1,344,950 0.11 USD 67,524 JP Morgan (Fund receives/ pays return on Thermo Fisher Scientific Inc) (21/3/2022) 1,344,950 0.11 USD 67,524 JP Morgan (Fund receives/ pays return on Thermo Fisher Scientific Inc) (21/3/2022) 1,344,950 0.11 USD 67,524 JP Morgan (Fund receives/ pays return on Thermo Fisher Scientific Inc) (21/3/2022) 1,344,950 0.11 USD 67,524 JP Morgan (Fund receives/ pays return on Thermo Fisher Scientific Inc) (21/3/2022) 1,344,950 0.11 USD 67,524 JP Morgan (Fund receives/ pays return on Thermo Fisher Scientific Inc) (21/3/2022) 1,344,950 0.11 USD 67,524 JP M	HCD 22 CC0		7,587,369	0.11	USD 10,641	• •		
Days return on Equifax Inc) (28/3/2022)	USD 33,008							
USD 185,114 Goldman Sachs (Fund receives 14.97% Fixed; and receives 15.38% Fixed; and receives 16.31%		*					3,827,432	0.06
14.97% Fixed; and receives/ pays return on Pfex Ltd) (8/3/2022) 7,450,617 0. (8/3/2022) 7,450,617 0. (8/3/2022) 7,450,617 0. (8/3/2022) 7,450,617 0. (8/3/2022) 7,450,617 0. (8/3/2022) 7,450,617 0. (8/3/2022) 7,450,617 0. (8/3/2022) 7,450,617 0. (8/3/2022) 7,450,617 0. (8/3/2022) 7,450,617 0. (8/3/2022) 7,450,617 0. (8/3/2022) 7,450,617 0. (8/3/2022) 7,450,617 0. (8/3/2022) 7,450,617 0. (8/3/2022) 7,450,617 0. (8/3/2022) 7,450,617 0. (8/3/2022) 3,321,411 0. (2/14/2022) 3,321,411 0. (2/14/2022) 3,321,411 0. (2/14/2022) 7,264,04 0.16 0.09 0.09 0.09 0.09 0.04 0.09 0.04 0.09 0.09 0.09 0.04 0.09	1100 405 444		7,396,038	0.11	USD 314,424	- :		
Description Pays return on Flex Ltd (4/5/2022) 3,055,728 0.05 USD 56,108 JP Morgan (Fund receives 15.64% Fixed; and receives 16.31% Fixed; and receives 18.99% Fixed; and	USD 185,114							
USD 44,923 Goldman Sachs (Fund receives 16.31% Fixed; and receives/ pays return on Nvidia Corp) (12/4/2022) 10,812,976 0.16 USD 42,972 JP Morgan (Fund receives 18.99% Fixed; and receives/ pays return on Las Vegas 21.18% Fixed; and receives/ pays return on Usbnson (16/5/2022) 2,520,389 0.04 USD 8,664 JP Morgan (Fund receives 21.18% Fixed; and receives/ pays return on Williams- Sonoma Inc) (18/3/2022) 1,266,053 0. USD 17,508 JP Morgan (Fund receives 21.18% Fixed; and receives/ pays return on Williams- Sonoma Inc) (18/3/2022) 1,266,053 0. USD 17,508 JP Morgan (Fund receives 21.92% Fixed; and receives/ pays return on Seagate Technology Plc) (22/4/2022) 1,829,161 0. USD 18,971 JP Morgan (Fund receives 29.87% Fixed; and receives/ pays return on Walmart Inc) (12/4/2022) 7,564,404 0.11 USD 67,524 JP Morgan (Fund receives/ pays return on Texens Instruments Inc) (27/4/2022) 7,564,404 0.11 USD 67,524 JP Morgan (Fund receives/ pays return on Dow Inc) (21/4/2022 3,321,411 0. USD 42,972 JP Morgan (Fund receives/ pays return on Las Vegas Sands Corp) (21/4/2022) 1,843,030 0. USD 8,664 JP Morgan (Fund receives/ pays return on Williams-Sonoma Inc) (18/3/2022) 1,266,053 0. USD 17,508 JP Morgan (Fund receives/ pays return on Seagate Technology Plc) (22/4/2022) 1,829,161 0. USD 18,971 JP Morgan (Fund receives/ pays return on Thermo Fisher Scientific Inc) (21/3/2022) 10,344,950 0. USD 67,524 JP Morgan (Fund receives/ pays Fixed; and receives/ pays return on Walmart Inc) (12/4/2022) Fixed; and receives/ pays Fixed; and receives/ pays return on Walmart Inc) (12/4/2022) Fixed; and receives/ pays Fixed; and receives/ pays Fixed; and receives/ pays Fixed; and receives/ pays Fixed; and receives/ pays Fixed; and receives/ pays Fixed; and receives/ pays Fixed; and receives/ pays Fixed; and receives/ pays Fixed; and receives/ pays Fixed; and receives/ pays Fixed; and receives/ pays Fixed; and receives/ pays Fixed; and receives/ pays Fixed; and receives/ pays Fixed; and receives/ pays Fixed; and receives/ pays Fixed; and receives/ pays Fixed;						• •	7,450,617	0.11
16.31% Fixed; and receives/ pays return on Nvidia Corp (12/4/2022)		,	3,055,728	0.05	USD 56,108	- :		
Days return on Nvidia Corp	USD 44,923							
USD 15,631 Goldman Sachs (Fund receives 7.04% Fixed; and receives 9.84% Fixed; and receives 9.84% Fixed; and receives 9.84% Fixed; and receives 9.87%	•					3.321.411	0.05	
7.04% Fixed; and receives/ pays return on Johnson & Johnson) (16/5/2022) 2,520,389 0.04 USD 40,509 Goldman Sachs (Fund receives/ pays return on Berkshire Hathaway Inc 'B') (28/3/2022) 12,907,663 0.20 USD 36,487 Goldman Sachs (Fund receives/ pays return on Texas Instruments Inc) (27/4/2022) 6,165,010 0.99 USD 56,021 Goldman Sachs (Fund receives/ pays return on Walmart Inc) (12/4/2022) 7,564,404 0.11 pays return on Walmart Inc) (12/4/2022) 7,564,404 0.11 pays return on Las Vegas Sands Corp) (21/4/2022) 1,843,030 0. USD 8,664 JP Morgan (Fund receives 21.18% Fixed; and receives/ pays return on Williams Sonoma Inc) (18/3/2022) 1,266,053 0. USD 17,508 JP Morgan (Fund receives/ pays return on Seagate Technology Plc) (22/4/2022) 1,829,161 0. USD 18,971 JP Morgan (Fund receives/ pays return on Thermo Fisher Scientific Inc) (21/3/2022) 10,344,950 0. USD 67,524 JP Morgan (Fund receives 9.2% Fixed; and receives/ pays return on Walmart Inc) (12/4/2022) 7,564,404 0.11			10,812,976	0.16	USD 42,972		-,,	
Days return on Johnson & Johnson) (16/5/2022) 2,520,389 0.04 USD 8,664 JP Morgan (Fund receives 21.18% Fixed; and recei	USD 15,631	· ·				· ·		
Johnson (16/5/2022) 2,520,389 0.04 USD 8,664 JP Morgan (Fund receives 21.18% Fixed; and re						, ,	1 843 030	0.03
7.56% Fixed; and receives/ pays return on Berkshire Hathaway Inc 'B') (28/3/2022) 12,907,663 USD 36,487 Goldman Sachs (Fund receives 9.84% Fixed; and receives/ pays return on Texas Instruments Inc) (27/4/2022) USD 56,021 Goldman Sachs (Fund receives 9.87% Fixed; and receives/ pays return on Walmart Inc) (12/4/2022) 7,564,404 0.11 pays return on Williams- Sonoma Inc) (18/3/2022) 1,266,053 0. USD 17,508 JP Morgan (Fund receives pays return on Seagate Technology Plc) (22/4/2022) 1,829,161 0. USD 18,971 JP Morgan (Fund receives/ pays return on Thermo Fisher Scientific Inc) (21/3/2022) 10,344,950 0. USD 67,524 JP Morgan (Fund receives 9.2% Fixed; and receives/pays			2,520,389	0.04	USD 8,664	• , , , ,	1,010,000	0.00
Description of the pays return on Berkshire Hathaway Inc 'B') USD 17,508 JP Morgan (Fund receives 1,266,053 0.20 USD 36,487 Goldman Sachs (Fund receives 9.84% Fixed; and receives 9.84% Fixed; and receives pays return on Texas Instruments Inc) (27/4/2022) 6,165,010 0.09 USD 56,021 Goldman Sachs (Fund receives 9.87% Fixed; and receives 9.87% Fixed; and receives 9.87% Fixed; and receives 9.87% Fixed; and receives pays return on Thermo Fisher Scientific Inc) (21/3/2022) 1,344,950 0.09 USD 67,524 JP Morgan (Fund receives 9.2% 1,266,053 0.00 USD 17,508 JP Morgan (Fund receives 1,829,161 0.00 USD 18,971 JP Morgan (Fund r	USD 40,509	•						
Hathaway Inc 'B') (28/3/2022) 12,907,663 0.20 USD 36,487 Goldman Sachs (Fund receives 9.84% Fixed; and receives/ pays return on Texas Instruments Inc) (27/4/2022) 6,165,010 0.09 USD 56,021 Goldman Sachs (Fund receives 9.87% Fixed; and receives/ pays return on Walmart Inc) (12/4/2022) 7,564,404 0.11 USD 17,508 JP Morgan (Fund receives 21.92% Fixed; and receives/ pays return on Seagate Technology Plc) (22/4/2022) 1,829,161 0. USD 18,971 JP Morgan (Fund receives/ pays return on Thermo Fisher Scientific Inc) (21/3/2022) 10,344,950 0. USD 67,524 JP Morgan (Fund receives 9.2% Fixed; and receives/pays							1 266 052	0.02
(28/3/2022) 12,907,663 0.20 21.92% Fixed; and receives/ USD 36,487 Goldman Sachs (Fund receives 9.84% Fixed; and receives/ pays return on Texas Instruments Inc) (27/4/2022) 6,165,010 0.09 USD 56,021 Goldman Sachs (Fund receives 9.87% Fixed; and receives/ pays return on Walmart Inc) (12/4/2022) 7,564,404 0.11 21.92% Fixed; and receives/ pays return on Seagate Technology Plc) (22/4/2022) 1,829,161 0. USD 18,971 JP Morgan (Fund receives/ pays return on Thermo Fisher Scientific Inc) (21/3/2022) 10,344,950 0. USD 67,524 JP Morgan (Fund receives 9.2% Fixed; and receives/pays					USD 17.508		1,200,000	0.02
9.84% Fixed; and receives/ pays return on Texas Instruments Inc) (27/4/2022) 6,165,010 0.09 USD 56,021 Goldman Sachs (Fund receives 9.87% Fixed; and receives/ pays return on Walmart Inc) (12/4/2022) 7,564,404 0.11 Technology Plc) (22/4/2022) 1,829,161 0. USD 18,971 JP Morgan (Fund receives 8.44% Fixed; and receives/ pays return on Thermo Fisher Scientific Inc) (21/3/2022) 10,344,950 0. USD 67,524 JP Morgan (Fund receives 9.2% Fixed; and receives/pays			12,907,663	0.20	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	• •		
pays return on Texas Instruments Inc) (27/4/2022) 6,165,010 0.09 USD 56,021 Goldman Sachs (Fund receives 9.87% Fixed; and receives/ pays return on Walmart Inc) (12/4/2022) 7,564,404 0.11 USD 18,971 JP Morgan (Fund receives 8.44% Fixed; and receives/ pays return on Thermo Fisher Scientific Inc) (21/3/2022) 10,344,950 0. USD 67,524 JP Morgan (Fund receives 9.2% Fixed; and receives/pays	USD 36,487	•					4 000 404	0.00
Instruments Inc) (27/4/2022)					USD 18 971	· · · · · · · · · · · · · · · · · ·	1,829,161	0.03
USD 56,021 Goldman Sachs (Fund receives 9.87% Fixed; and receives/ pays return on Walmart Inc) (12/4/2022) 7,564,404 0.11 pays return on Thermo Fisher Scientific Inc) (21/3/2022) 10,344,950 0. USD 67,524 JP Morgan (Fund receives 9.2% Fixed; and receives/pays			6,165,010	0.09	030 10,971	• •		
pays return on Walmart Inc) USD 67,524 JP Morgan (Fund receives 9.2% (12/4/2022) 7,564,404 0.11 Fixed; and receives/pays	USD 56,021	Goldman Sachs (Fund receives	,			pays return on Thermo Fisher		
(12/4/2022) 7,564,404 0.11 Fixed; and receives/pays					1100 07 504		10,344,950	0.16
			7,564,404	0.11	,524 טפט אן,524	• •		
return on Apple Inc)		/	, , , , • • •			return on Apple Inc)		
(25/3/2022) 11,176,952 0.						(25/3/2022)	11,176,952	0.17

Holding	Description	Market Value	% of Net	Holding	Description	Market Value	% of Net
Holding	Description	(080)	Assets	Holding	Description	(USD)	Assets
ŕ	Merrill Lynch (Fund receives 10.1% Fixed; and receives/ pays return on Coca-Cola Co/ The) (28/3/2022) Merrill Lynch (Fund receives	10,329,960	0.15	USD 10,208	Royal Bank of Canada (Fund receives 12.28% Fixed; and receives/pays return on International Business Machines Corp) (20/4/2022)	1,265,573	0.02
005 10,979	13.05% Fixed; and receives/ pays return on Humana Inc) (21/3/2022)	7,240,171	0.11	USD 22,819	Royal Bank of Canada (Fund receives 12.74% Fixed; and receives/pays return on	1,200,070	0.02
USD 116,407	Merrill Lynch (Fund receives 17.07% Fixed; and receives/ pays return on Flex Ltd) (5/5/2022)	1,862,014	0.03	USD 47,320	Corning Inc) (27/4/2022) Royal Bank of Canada (Fund receives 13.63% Fixed; and receives/pays return on	926,736	0.01
USD 85,825	Nomura Bank International (Fund receives 11.2624% Fixed; and receives/pays return on Merck & Co Inc)			USD 146,022	Comcast Corp) (29/4/2022) Royal Bank of Canada (Fund receives 13.67% Fixed; and receives/pays return on Intel	2,232,816	0.03
USD 40,575	(21/3/2022) Nomura Bank International (Fund receives 12.33% Fixed; and receives/pays return on 3M Co) (17/3/2022)	6,440,064 6,084,960	0.10	USD 291,224	Corp) (8/3/2022) Royal Bank of Canada (Fund receives 14.12% Fixed; and receives/pays return on Bank of America Corp) (4/3/2022)	6,974,727 12,726,246	0.11
USD 69,407	Nomura Bank International (Fund receives 12.65% Fixed; and receives/pays return on General Electric Co)			·	Royal Bank of Canada (Fund receives 14.38% Fixed; and receives/pays return on Tenet Healthcare Corp) (21/4/2022)	2,540,713	0.04
USD 2,232	(17/3/2022) Nomura Bank International (Fund receives 14.62% Fixed; and receives/pays return on Amazon.com Inc) (17/3/2022)	6,620,441 6,824,088	0.10	USD 50,085	Royal Bank of Canada (Fund receives 14.5% Fixed; and receives/pays return on Discover Financial Services) (21/4/2022)	6,115,521	0.09
USD 170,150	Nomura Bank International (Fund receives 18.68% Fixed; and receives/pays return on General Motors Co)			·	Royal Bank of Canada (Fund receives 14.54% Fixed; and receives/pays return on Wells Fargo & Co) (8/3/2022)	8,136,193	0.12
USD 34,947	(21/3/2022) Nomura Bank International (Fund receives 9.22% Fixed; and receives/pays return on McDonalds Corp)	7,969,948	0.12		Royal Bank of Canada (Fund receives 15.53% Fixed; and receives/pays return on Raymond James Financial Inc) (22/4/2022)	952,789	0.01
USD 8,837	(17/3/2022) Royal Bank of Canada (Fund receives 10.05% Fixed; and receives/pays return on PayPal Holdings Inc)	8,582,665	0.13	,	Royal Bank of Canada (Fund receives 16.38% Fixed; and receives/pays return on Ally Financial Inc) (18/4/2022) Royal Bank of Canada (Fund	2,381,623	0.04
USD 63,056	(31/3/2022) Royal Bank of Canada (Fund receives 10.65% Fixed; and receives/pays return on Fiserv Inc) (27/4/2022)	981,434 6,119,661	0.01	USD 13,752	receives 18.25% Fixed; and receives/pays return on Kohl's Corp) (2/3/2022) Royal Bank of Canada (Fund receives 18.43% Fixed;	1,544,455	0.02
USD 31,511	Royal Bank of Canada (Fund receives 10.93% Fixed; and receives/pays return on UnitedHealth Group Inc)	0,110,001	0.00	USD 2,978	and receives/pays return on Danaher Corp) (11/3/2022) Royal Bank of Canada (Fund receives 19.83% Fixed;	3,791,957	0.06
USD 25,577	(4/3/2022) Royal Bank of Canada (Fund receives 11.24% Fixed; and receives/pays return on	14,822,082	0.22	USD 112,589	and receives/pays return on United Rentals Inc) (28/4/2022) Royal Bank of Canada (Fund receives 20.72% Fixed;	939,456	0.01
USD 6,829	Microsoft Corp) (27/4/2022) Royal Bank of Canada (Fund receives 11.28% Fixed; and receives/pays return on Norfolk Southern Corp)	7,608,854	0.11	USD 30,727	and receives/pays return on Morgan Stanley) (4/3/2022) Royal Bank of Canada (Fund receives 7.06% Fixed; and receives/pays return on	10,360,752	0.16
USD 15,407	(28/4/2022) Royal Bank of Canada (Fund receives 12.09% Fixed; and receives/pays return on Union	1,781,648	0.03	USD 27,523	Danaher Corp) (25/3/2022) Royal Bank of Canada (Fund receives 7.92% Fixed; and receives/pays return on	8,534,704	0.13
	Pacific Corp) (8/3/2022)	3,788,464	0.06		Mondelez International Inc) (28/4/2022)	1,812,478	0.03

Holdin	g Description	Market Value	% of Net Assets	Holding	Description	Market Value	% of Net Assets
		(030)	ASSELS			(030)	ASSEIS
	 Royal Bank of Canada (Fund receives 8.17% Fixed; and receives/pays return on Comcast Corp) (31/3/2022) Royal Bank of Canada (Fund 	1,987,487	0.03		Societe Generale (Fund receives 19.97% Fixed; and receives/pays return on Chevron Corp) (14/3/2022) Societe Generale (Fund	14,479,821	0.22
035 41,420	receives 8.65% Fixed; and receives/pays return on Johnson & Johnson)	0.040.707	0.40	030 20,101	receives 20.82% Fixed; and receives/pays return on Citizens Financial Group Inc)	4 074 500	0.00
USD 83,283	(20/4/2022) 3 Royal Bank of Canada (Fund receives 9.93% Fixed; and receives/pays return on Procter & Gamble Co)	6,840,787	0.10	USD 110,200	(8/3/2022) Societe Generale (Fund receives 9.1% Fixed; and receives/pays return on Colgate-Palmolive Co)	1,371,588	0.02
USD 26,749	(4/3/2022) 9 Societe Generale (Fund receives 10.52% Fixed; and receives/pays return on Becton Dickinson and Co)	12,990,671	0.20	USD 52,118	(14/3/2022) Societe Generale (Fund receives 9.26% Fixed; and receives/pays return on Citrix Systems Inc) (4/3/2022)	8,513,420 5,339,291	0.13
USD 27,328	(21/3/2022) 3 Societe Generale (Fund receives 11.84% Fixed; and receives/pays return on	7,193,331	0.11	USD 57,129	Societe Generale (Fund receives 9.35% Fixed; and receives/pays return on	10,702,266	0.16
	Laboratory Corp of America			Total Facility I falled N	Caterpillar Inc) (14/3/2022)		
USD 16,17	Holdings) (28/3/2022) Societe Generale (Fund receives 12.37% Fixed; and	7,502,192	0.11	Total Equity Linked N Total Transferable Se Market Instruments A	curities and Money	788,566,904	11.88
USD 12 54	receives/pays return on Hunt (JB) Trans) (4/3/2022) Societe Generale (Fund	3,175,089	0.05	Official Stock Exchan Dealt in on Another R		6,537,865,513	98.50
005 12,040	receives 12.69% Fixed; and receives/pays return on Idexx Labs) (21/3/2022)	6,612,220	0.10	Other Transferable			
USD 15,460	 Societe Generale (Fund receives 14.46% Fixed; and receives/pays return on Charter Communications 'A') 			387,085 10,693	Russian Federation Alrosa PJSC** LUKOIL PJSC**	142,779 236,353	0.00 0.01
USD 13,83 ⁻	(14/3/2022) Societe Generale (Fund receives 14.52% Fixed; and	9,270,971	0.14		Mobile TeleSystems PJSC** Novolipetsk Steel PJSC**	1 7 379,140	0.00 0.00 0.01
USD 74,424	receives/pays return on Target Corp) (2/3/2022) 4 Societe Generale (Fund	2,774,728	0.04	2,336	United States Sequoia Pine Investment Holdings**	1,423,371	0.02
	receives 14.73% Fixed; and receives/pays return on Advanced Micro Devices)			Total Common Stocks	s (Shares)	1,802,511	0.03
USD 67,907	(21/3/2022) 7 Societe Generale (Fund receives 15.88% Fixed; and receives/pays return on Walt	9,173,502	0.14	BONDS USD 1,790,000	Cayman Islands Prima Capital CRE Securitization 2015-IV Ltd 'Series 2015-4A C' '144A' 4%		
USD 78,402	Disney Co/The) (22/4/2022) 2 Societe Generale (Fund receives 16.32% Fixed; and receives/pays return on Fastenal Co) (4/3/2022)	10,107,465 4,021,232	0.15	USD 8,000,000	24/8/2049** Prima Capital CRE Securitization 2016-VI Ltd 'Series 2016-6A C' '144A' 4%	1,757,064	0.03
USD 115,720) Societe Generale (Fund				24/8/2040**	7,977,600	0.12
	receives 17.26% Fixed; and receives/pays return on			Total Bonds		9,734,664 9,734,664	0.15 0.15
	Juniper Networks Inc)	2 004 050	0.00	Total Other Transfera	ble Securities	11,537,175	0.13
USD 12,698	(14/3/2022) 5 Societe Generale (Fund receives 18.12% Fixed; and	3,921,056	0.06	Total Portfolio		6,549,402,688	98.68
	receives/pays return on KLA	4 520 50C	0.07	Other Net Assets		87,359,769	1.32
USD 36,668	Corp) (14/3/2022) 3 Societe Generale (Fund receives 19.86% Fixed; and receives/pays return on	4,529,506	0.07	Total Net Assets (USI	0)	6,636,762,457	100.00

 $[\]ensuremath{^{**}}$ Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2022

	20 1 601		_			
					Maturity	Unrealised appreciation/ (depreciation)
Currency	Purchases	Currency	Sales	Counterparty	date	USD
EUR	270,000	USD	301,863	Toronto Dominion	15/3/2022	1,342
EUR	310,000	USD	351,968	Morgan Stanley	15/3/2022	(3,844)
EUR	860,000	USD	982,950	Bank of America	15/3/2022	(17,187)
GBP	70,000	USD	93,639	Morgan Stanley	15/3/2022	250
USD	205,996	CHF	190,000	Bank of America	15/3/2022	(1,002)
USD	514,366	EUR	450,000	Standard Chartered Bank	15/3/2022	9,025
USD	157,662,206	EUR	137,960,000	Morgan Stanley	15/3/2022	2,735,874
USD	28,015,125	GBP	20,690,000	Bank of America	15/3/2022	264,355
USD	478,936	EUR	423,000	RBS Plc	16/3/2022	3,895
USD	90,174	GBP	68,000	JP Morgan	16/3/2022	(1,033)
AUD	164,000	USD	119,362	Royal Bank of Canada	13/4/2022	(563)
AUD	2,826,000	USD	2,065,958	Morgan Stanley	13/4/2022	(18,854)
CAD	993,000	USD	787,204	Royal Bank of Canada	13/4/2022	(5,673)
CAD	6,798,000	USD	5,451,161	HSBC Bank Plc	13/4/2022	(100,859)
CHF	47,000	USD	51,131	Royal Bank of Canada	13/4/2022	138
CHF	521,000	USD	565,041	Morgan Stanley	13/4/2022	3,283
CHF	237,000	USD	257,146	Deutsche Bank	13/4/2022	1,382
CHF	863,000	USD	944,005	Barclays	13/4/2022	(2,617)
EUR	3,141,000	USD	3,604,786	HSBC Bank Plc	13/4/2022	(73,617)
EUR	103,000	USD	117,411	State Street	13/4/2022	(1,616)
EUR	131,000	USD	150,152	Barclays	13/4/2022	(2,879)
GBP	519,000	USD	698,757	Bank of America	13/4/2022	(2,562)
GBP	238,000	USD	318,198	Deutsche Bank	13/4/2022	1,059
GBP	633,000	USD	856,982	HSBC Bank Plc	13/4/2022	(7,865)
GBP	766,000	USD	1,044,072	State Street	13/4/2022	(16,547)
GBP	578,000	USD	785,729	Royal Bank of Canada	13/4/2022	(10,390)
HKD	9,771,000	USD	1,252,807	Royal Bank of Canada	13/4/2022	(2,357)
HKD	1,449,000	USD	185,771	HSBC Bank Plc	13/4/2022	(334)
JPY	87,918,000	USD	760,962	Morgan Stanley	13/4/2022	2,533
JPY	55,731,000	USD	481,440	Royal Bank of Canada	13/4/2022	2,538
JPY	28,338,000	USD	246,840	State Street	13/4/2022	(748)
JPY	24,937,000	USD	218,424	HSBC Bank Plc	13/4/2022	(1,867)
KRW	570,687,000	USD	476,725	Deutsche Bank	13/4/2022	(2,780)
NZD	263,000	USD	174,491	Deutsche Bank	13/4/2022	3,013
NZD	3,243,000	USD	2,228,259	Morgan Stanley	13/4/2022	(39,501)
USD	1,186,090	AUD	1,685,000	Royal Bank of Canada	13/4/2022	(34,495)
USD	4,679,286	AUD	6,458,000	Citibank	13/4/2022	1,224
USD	584,960	AUD	818,000	State Street	13/4/2022	(7,585)
USD	2,895	AUD	4,000	BNY Mellon	13/4/2022	(3)
USD	323,591	CAD	411,000	Morgan Stanley	13/4/2022	118
USD	170,454	CAD	216,000	Royal Bank of Canada	13/4/2022	454
USD	132,153	CHF	122,000	Morgan Stanley	13/4/2022	(929)
USD	739,217	CHF	672,000	HSBC Bank Plc	13/4/2022	6,178
USD	969,835	EUR	848,000	Bank of America	13/4/2022	16,498
USD	1,299,666	EUR	1,145,000	Royal Bank of Canada	13/4/2022	12,436
USD	1,097,685	EUR	976,000	Morgan Stanley	13/4/2022	448

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currence	cy Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	4,302,407	EUR	3,772,000	State Street	13/4/2022	61,855
USD	120,336	GBP	89,000	Royal Bank of Canada	13/4/2022	950
USD	288,290	GBP	210,000	Morgan Stanley	13/4/2022	6,593
USD	1,482,676	HKD	11,549,000	Royal Bank of Canada	13/4/2022	4,685
USD	59,301	HKD	462,000	HSBC Bank Plc	13/4/2022	176
USD	724,985	JPY	83,907,000	Royal Bank of Canada	13/4/2022	(3,678)
USD	185,671	NZD	281,000	Morgan Stanley	13/4/2022	(3,981)
USD	2,917,333	EUR	2,558,927	BNY Mellon	20/5/2022	36,786
	ised appreciat					2,811,722
	ged Share Cla					
AUD	252,553,849	USD	181,815,486	BNY Mellon	15/3/2022	1,059,843
USD	9,291,483	AUD .	12,983,586	BNY Mellon	15/3/2022	(109,976)
	ised appreciat					949,867
	ged Share Cla					
CAD	22,603,845	USD	17,833,884	BNY Mellon	15/3/2022	(44,986)
USD	695,619	CAD	888,375	BNY Mellon	15/3/2022	(3,519)
	ised depreciat					(48,505)
	jed Share Cla		2 505 540	DNV Mallan	4.5.12.12022	04.440
CHF	3,313,503	USD	3,585,516	BNY Mellon	15/3/2022	24,418
USD Not uproal	136,970	CHF	126,485	BNY Mellon	15/3/2022	(831)
	ised appreciat ged Share Cla					23,587
CNY	89,362,851	USD	14,022,170	BNY Mellon	15/3/2022	110,573
USD	560,406	CNY	3,557,284	BNY Mellon	15/3/2022	(2,176)
	ised appreciat		0,001,201	BITT MONOT	10/0/2022	108,397
	ged Share Cla					100,007
EUR 1	,134,719,004	USD	1,297,892,897	BNY Mellon	15/3/2022	(23,612,878)
USD	71,706,419	EUR	63,615,088	BNY Mellon	15/3/2022	267,792
	ised depreciat					(23,345,086)
GBP Hedo	ged Share Cla	ISS				
GBP	49,678,022	USD	67,389,065	BNY Mellon	15/3/2022	(757,587)
USD	3,057,057	GBP	2,269,412	BNY Mellon	15/3/2022	13,172
	ised depreciat					(744,415)
	ged Share Cla					
HKD	912,428,363	USD	117,083,134	BNY Mellon	15/3/2022	(320,772)
USD	6,519,493	HKD	50,885,280	BNY Mellon	15/3/2022	7,765
	ised depreciat					(313,007)
	jed Share Cla		07.005.000	DNIVALUE	4.5.10.10000	005.004
NZD	40,624,358	USD	27,205,238	BNY Mellon BNY Mellon	15/3/2022	225,091
USD Not uproal	1,020,997 ised appreciat	NZD	1,530,303	DINT IVIEIIOII	15/3/2022	(12,293)
						212,798
SGD	ged Share Cla 763,201,743	USD	568,756,931	BNY Mellon	15/3/2022	(6,706,098)
USD	23,403,231	SGD	31,619,409	BNY Mellon	15/3/2022	117,484
	ised depreciat					(6,588,614)
	nrealised depr					(26,933,256)

Open Exchange Traded Futures Contracts as at 28 February 2022

				Unrealised appreciation/
Number of		Contract/	Expiration	(depreciation)
contracts	Currency	Description	date	USD
(828)	EUR	EURO STOXX 50 Index	March 2022	2,878,533
109	USD	S&P 500 E-Mini Index	March 2022	(172,306)
44	USD	MSCI Emerging Markets Index	March 2022	(125,045)
(303)	USD	JPY/USD Future	March 2022	490,500
(1,881)	USD	GBP/USD Future	March 2022	(2,033,831)
7	USD	US Ultra 10 Year Note	June 2022	6,845
6	USD	US Treasury 10 Year Note (CBT)	June 2022	3,987
1	USD	US Treasury 10 Year Note (CBT)	June 2022	1,034
1	USD	US Ultra Bond (CBT)	June 2022	147
(2)	USD	US Long Bond (CBT)	June 2022	(2,865)
(2)	USD	US Treasury 2 Year Note (CBT)	June 2022	(1,172)
(123)	USD	US Ultra Bond (CBT)	June 2022	(89,274)
(156)	USD	US Long Bond (CBT)	June 2022	(224,784)
(1,215)	USD	US Treasury 5 Year Note (CBT)	June 2022	(502,736)
(1,728)	USD	US Treasury 10 Year Note (CBT)	June 2022	(1,160,703)
Total				(931,670)

Swaps as at 28 February 2022

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD (448,000)	Fund provides default protection on Lumen Technologies Inc; and receives Fixed 1%	Barclays	20/12/2023	24,245	(11,782)
CDS	USD (1,100,000)	Fund provides default protection on Lumen Technologies Inc; and receives Fixed 1%	Barclays	20/6/2025	107,534	(97,770)
CDS	EUR (40,000)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	Barclays	20/6/2026	(2,324)	1,350
CDS	EUR (96,446)	Fund provides default protection on Jaguar Land Rover Automotive Plc; and receives Fixed 5%	Barclays	20/12/2026	(1,770)	2,302
CDS	EUR (210,000)	Fund provides default protection on Altice Finco SA; and receives Fixed 5%	Barclays	20/12/2026	(12,704)	(2,882)
CDS	EUR (60,000)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	Credit Suisse	20/6/2026	(1,134)	2,025
CDS	EUR (200,000)	Fund provides default protection on Jaguar Land Rover Automotive Plc; and receives Fixed 5%	Credit Suisse	20/12/2026	(3,494)	4,774
CDS	EUR (93,749)	Fund provides default protection on Jaguar Land Rover Automotive Plc; and receives Fixed 5%	Credit Suisse	20/12/2026	(1,950)	2,238
CDS	EUR (180,000)	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	Credit Suisse	20/12/2026	(7,365)	6,679
CDS	EUR (190,000)	Fund provides default protection on Ladbrokes Coral Group Ltd; and receives Fixed 1%	Credit Suisse	20/12/2026	(4,914)	(17,857)
CDS	EUR (200,000)	Fund provides default protection on Telecom Italia SpA/Milano; and receives Fixed 1%	Credit Suisse	20/12/2028	(5,747)	(34,233)
CDS	USD (1,250,000)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Credit Suisse	17/9/2058	28,864	(12,032)
CDS	EUR (130,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Morgan Stanley	20/12/2025	(28,071)	(6,416)
CDS	EUR (200,000)	Fund provides default protection on Jaguar Land Rover Automotive Plc; and receives Fixed 5%	Morgan Stanley	20/12/2026	(5,018)	4,774
CDS	EUR (300,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Morgan Stanley	20/12/2026	(13,095)	(11,852)
CDS	USD (1,250,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(2,381)	(136,731)
Total					70,676	(307,413)

CDS: Credit Default Swaps

Global Multi-Asset Income Fund continued

Purchased Options as at 28 February 2022

Number of contracts		Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
125	Call	EURO STOXX Bank Index	Exchange Traded	EUR 105	14/4/2022	(4,552)	9,996
27	Call	US Treasury 10 Year Note	Exchange Traded	USD 129	25/3/2022	(5,104)	8,016
Total						(9,656)	18,012

Written Options as at 28 February 2022

Number of contracts		Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(125)	Call	EURO STOXX Bank Index	Exchange Traded	EUR 115	14/4/2022	199	(2,455)
Total						199	(2,455)

Contracts For Difference as at 28 February 2022

Holding	Description	Counterparty	Unrealised depreciation USD
	Egypt		
424,625	Commercial International Bank Egypt SAE	JP Morgan	(79,507)
606,525	Commercial International Bank Egypt SAE	JP Morgan	(111,698)
			(191,205)
	Netherlands		
174,310	X5 Retail Group NV	JP Morgan	(3,548,952)
			(3,548,952)
	Saudi Arabia		
10,149	Saudi Tadawul Group Holding Co	JP Morgan	(4,869)
-		o. mo.gan	(4,869)
	United Kingdom		(, ,
254,844	Prudential Plc	JP Morgan	(449,693)
124,215	Standard Chartered Plc	JP Morgan	(81,780)
			(531,473)
	Vietnam		
1,170,200	Vietnam Dairy Products JSC	HSBC Bank Plc	(202,280)
			(202,280)
Total			(4,478,779)

India Fund

	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Secuto an Official Stockegulated Market COMMON STOCK India 158,735 2,404,324 84,531 1,488,425 841,583 109,938 516,951 188,737 740,493 178,967 2,036,360 151,240 1,633,142 582,138 966,069 12,251 386,584 1,087,324 373,235 641,119 4,005,530 328,692	rities and Money Market Insi k Exchange Listing or Dealt S (SHARES) Asian Paints Ltd Axis Bank Ltd Bajaj Finance Ltd Bandhan Bank Ltd Bharti Airtel Ltd Britannia Industries Ltd Cipla Ltd/India Clean Science & Technology Ltd Container Corp Of India Ltd Dalmia Bharat Ltd	truments Adn	nitted	2,188,451 198,792 654,488 746,881 1,314,293 127,792 346,086 29,640 906,165 644,369 300,339 231,204 1,654,041 1,022,319 579,022 587,429 59,034 424,721	Infosys Ltd Jubilant Foodworks Ltd Kotak Mahindra Bank Ltd Larsen & Toubro Ltd Mahindra & Mahindra Ltd Maruti Suzuki India Ltd Medplus Health Services Ltd Nestle India Ltd Oberoi Realty Ltd Olectra Greentech Ltd One 97 Communications Ltd One 97 Communications Ltd Reliance Industries Ltd State Bank of India Tata Consultancy Services Ltd Tech Mahindra Ltd UltraTech Cement Ltd United Spirits Ltd Zee Entertainment Enterprises Ltd	49,829,203 7,678,875 16,006,603 18,008,505 13,794,863 14,101,087 4,728,467 6,938,841 10,910,418 5,421,516 3,181,267 2,448,971 51,797,230 6,556,083 27,312,912 10,992,730 5,145,882 4,989,439 12,111,149 495,519,189 495,519,189 495,519,189 495,519,189	9.75 1.50 3.13 3.52 2.70 2.76 0.93 1.36 2.13 1.06 0.62 0.48 10.13 1.28 5.34 2.15 1.01 0.98 2.37 96.93 96.93 96.93 96.93 3.07
	Co Ltd	5,429,422	1.06				

India Fund continued

Sector Breakdown as at 28 February 2022

	% of Net Assets
Financials	29.28
Information Technology	18.34
Energy	10.13
Consumer Discretionary	7.98
Industrials	6.89
Real Estate	6.25
Materials	5.56
Consumer Staples	5.42
Communication Services	3.87
Healthcare	3.21
Other Net Assets	3.07
	100.00

Japan Flexible Equity Fund

Holding	Description	Market Value (JPY)	% of Net Assets	Holding	Description	Market Value (JPY)	% of Net Assets
Transferable Secu	rities and Money Market In	struments Adı	mitted	492,400	Nippon Suisan Kaisha Ltd*	267,865,600	0.79
	k Exchange Listing or Deal			121,100	Oisix ra daichi Inc*	309,168,300	0.91
Regulated Market				396,300	ORIX Corp*	904,752,900	2.67
001111011070016	o (0114550)			1,074,500	Penta-Ocean Construction		
COMMON STOCKS					Co Ltd*	647,923,500	1.92
	Japan			33,600	I	316,512,000	0.94
,	Asahi Intecc Co Ltd	697,258,400	2.06	,	Rohm Co Ltd	699,825,000	2.07
	Asahi Kasei Corp*	842,820,500	2.49	179,000		537,000,000	1.59
	Bridgestone Corp	893,497,500	2.64		Sega Sammy Holdings Inc*	610,823,600	1.81
	Chugai Pharmaceutical Co Ltd		2.21	l '	Shibaura Machine Co Ltd	462,672,000	1.37
,	Daikin Industries Ltd*	896,971,500	2.65		Shin-Etsu Chemical Co Ltd*	1,192,725,000	3.53
,	Daiseki Co Ltd*	312,516,400	0.92	,	SMC Corp*	966,310,000	2.86
,	Eisai Co Ltd	427,706,400	1.26		Sony Group Corp	1,569,549,000	4.64
,	ENEOS Holdings Inc	373,568,160	1.10	543,400	Sumitomo Electric		
	FUJIFILM Holdings Corp	880,154,400	2.60		Industries Ltd*	827,326,500	2.45
,	Fukuoka Financial Group Inc	502,504,300	1.49	109,600	Sumitomo Metal Mining		
,	Hitachi Ltd*	1,126,610,000	3.33		Co Ltd*	629,761,600	1.86
	Kao Corp	754,276,000	2.23	· '	T&D Holdings Inc*	478,087,600	1.41
	Kirin Holdings Co Ltd*	749,266,000	2.21	146,600	Tokio Marine Holdings Inc*	963,748,400	2.85
,	Koito Manufacturing Co Ltd	399,008,000	1.18	l '	Tokyu Corp	546,464,400	1.62
	Makita Corp*	733,500,000	2.17	1,226,200		2,622,228,700	7.75
,	MINEBEA MITSUMI Inc*	661,939,200	1.96	384,100	Ushio Inc*	715,578,300	2.12
904,800	Mitsubishi Chemical Holdings			130,500	Yaskawa Electric Corp	596,385,000	1.76
	Corp*	739,583,520	2.19			32,776,575,450	96.89
	Mitsubishi Logisnext Co Ltd	328,941,000	0.97	Total Common Stocks	(Shares)	32,776,575,450	96.89
1,904,400	Mitsubishi UFJ Financial				· · · · · · · · · · · · · · · · · · ·	32,770,373,430	90.09
	Group Inc	1,357,456,320	4.01	Total Transferable Se			
,	Mitsui & Co Ltd	950,486,350	2.81	Market Instruments A			
-,	Miura Co Ltd*	449,245,500	1.33	Official Stock Exchange		00 770 575 450	00.00
218,500	Musashi Seimitsu Industry			Dealt in on Another R	egulated Market	32,776,575,450	96.89
	Co Ltd	390,022,500	1.15	Total Portfolio		32,776,575,450	96.89
-,	Nafco Co Ltd	132,280,400	0.39				
,	NEC Corp	827,980,500	2.45	Other Net Assets		1,051,208,890	3.11
74,400	Nidec Corp*	735,295,200	2.17	Total Net Assets (JPY		33,827,784,340	100.00
				,			

^{*} All or a portion of this security represents a security on loan.

Japan Flexible Equity Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases		ncy Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) JPY
EUR Hedg	ed Share Cla	ISS				
EUR	40,357,785	JPY	5,344,500,099	BNY Mellon	15/3/2022	(122,505,984)
JPY	429,185,715	EUR	3,295,459	BNY Mellon	15/3/2022	2,779,879
Net unreal	ised depreciat	ion				(119,726,105)
USD Hedg	ed Share Cla	ISS				
JPY	138,279,562	USD	1,199,795	BNY Mellon	15/3/2022	37,227
USD	11,495,317	JPY	1,330,753,434	BNY Mellon	15/3/2022	(6,245,324)
Net unreal	ised depreciat	ion				(6,208,097)
Total net u	nrealised depi	eciation	1			(125,934,202)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Industrials	29.96
Consumer Discretionary	23.86
Financials	14.02
Materials	10.07
Information Technology	7.12
Healthcare	5.53
Consumer Staples	5.23
Energy	1.10
Other Net Assets	3.11
	100.00

Japan Small & MidCap Opportunities Fund

	Description	Market Value (JPY)	% of Net	Holding	Description	Market Value	% of Net Assets
Holaling	Description	(01 1)	A33013	Holamg	Bescription	(01 1)	ASSELS
	rities and Money Market Ins				Net Protections Holdings Inc*	91,325,000	0.45
to an Official Stoc	k Exchange Listing or Dealt	in on Anothe	r		NH Foods Ltd*	200,880,000	0.99
Regulated Market					Nichirei Corp*	290,788,400	1.43
COMMON STOCKS	S (SHARES)				Nippon Denkai Ltd* NIPPON REIT Investment	44,268,000	0.22
	Japan				Corp (Reit)*	217,497,500	1.07
,	77 Bank Ltd/The	163,539,100	0.81		Nippon Soda Co Ltd	162,771,000	0.80
,	AOKI Holdings Inc	293,976,800	1.45		Nisshin Seifun Group Inc*	302,365,000	1.49
,	As One Corp*	257,743,000	1.27	,	Nitto Boseki Co Ltd	254,562,000	1.25
	CMK Corp	428,778,000	2.11		Nittoku Co Ltd	61,085,600	0.30
, ,	Concordia Financial Group Ltd	656,621,100	3.24		Nomura Co Ltd*	243,152,100	1.20
	Credit Saison Co Ltd*	272,727,000	1.34		Nomura Micro Science Co Ltd*	183,787,500	0.91
1,157	Daiwa House REIT Investment			55,300	Okamoto Machine Tool		
	Corp (Reit)*	360,405,500	1.78		Works Ltd	230,601,000	1.14
	Digital Arts Inc	132,894,000	0.66		Resorttrust Inc*	221,388,000	1.09
	DKK Co Ltd	71,876,000	0.35		Sansan Inc*	137,823,800	0.68
	Ebara Corp*	277,140,000	1.37		Sanyo Denki Co Ltd	66,792,000	0.33
	Elan Corp	154,097,700	0.76		Sapporo Holdings Ltd*	181,021,500	0.89
,	en Japan Inc*	178,192,000	0.88		Seiren Co Ltd*	312,841,800	1.54
,	Fancl Corp*	278,745,500	1.37		Septeni Holdings Co Ltd	239,305,500	1.18
	Food & Life Cos Ltd*	239,020,000	1.18	,	Shibaura Electronics Co Ltd*	143,654,000	0.71
	Fuji Electric Co Ltd*	165,838,000	0.82	,	Shibaura Machine Co Ltd*	370,566,000	1.83
	Fujimi Inc*	185,498,000	0.91		Ship Healthcare Holdings Inc*	214,399,200	1.06
,	Fukuoka Financial Group Inc*	649,172,600	3.20		Shoei Co Ltd	225,680,000	1.11
	FULLCAST Holdings Co Ltd	329,110,600	1.62		Siix Corp	139,598,000	0.69
	Hodogaya Chemical Co Ltd	166,686,500	0.82		Sourcenext Corp	46,221,300	0.23
253,000		192,786,000	0.95	,	Startia Holdings Inc	35,640,600	0.18
	Inpex Corp	127,506,000	0.63		Sumitomo Metal Mining Co Ltd		0.70
	Internet Initiative Japan Inc	277,428,000	1.37		SWCC Showa Holdings Co Ltd		1.23
	Iriso Electronics Co Ltd	162,782,000 141,736,100	0.80 0.70		Systena Corp Tadano Ltd	190,110,300 113,501,700	0.94 0.56
	Itochu Techno-Solutions Corp* Japan Material Co Ltd*	175,100,400	0.70		Tazmo Co Ltd	216,839,400	1.07
	Japan Metropolitan Fund	173,100,400	0.00	,	Temairazu Inc	194,927,000	0.96
3,030	Invest (Reit)	284,699,800	1.40		TIS Inc*	227,610,000	1.12
23 300	Kaneka Corp*	87,491,500	0.43		Tokyo Tatemono Co Ltd*	540,581,600	2.66
	Keisei Electric Railway Co Ltd*	527,436,000	2.60		Toyo Gosei Co Ltd*	132,440,000	0.65
	KEIWA Inc*	201,918,000	1.00		Toyoda Gosei Co Ltd*	258,984,000	1.28
	Koa Corp	118,059,800	0.58		TRE Holdings Corp*	285,844,884	1.41
	Kobayashi Pharmaceutical	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0.00		Tsubaki Nakashima Co Ltd	150,717,700	0.74
.,	Co Ltd	69,722,000	0.34		Tsumura & Co*	373,868,000	1.84
43.900	Kotobuki Spirits Co Ltd*	269,107,000	1.33	,	UACJ Corp*	250,252,800	1.23
92,200	Kumagai Gumi Co Ltd	265,997,000	1.31		West Holdings Corp*	258,426,400	1.27
31,900	Kureha Corp*	293,161,000	1.45		Yokowo Co Ltd	205,813,000	1.01
120,600	Kyudenko Čorp	372,051,000	1.83	33,700	ZOZO Inc*	109,525,000	0.54
89,500	Life Corp	272,080,000	1.34	·	1	9,729,790,784	97.24
44,100	M&A Capital Partners Co Ltd*	220,941,000	1.09				
37,600	MatsukiyoCocokara & Co	165,816,000	0.82	Total Common Stocks	(Shares) 1	9,729,790,784	97.24
64,600	MEC Co Ltd	205,105,000	1.01	Total Transferable Sec	•		
20,500	Media Do Co Ltd	51,086,000	0.25	Market Instruments Ad			
83,600	Menicon Co Ltd*	249,378,800	1.23	Official Stock Exchange			
36,600	Money Forward Inc*	184,098,000	0.91	Dealt in on Another R	egulated Market 1	9,729,790,784	97.24
	Morningstar Japan KK	248,698,400	1.23	Total Portfolio	1	9,729,790,784	97.24
,	MOS Food Services Inc	173,260,500	0.85				
	m-up Holdings Inc	300,966,000	1.48	Other Net Assets		560,342,985	2.76
174,100	Musashi Seimitsu Industry		. =-	Total Net Assets (JPY	2	0,290,133,769	100.00
	Co Ltd*	310,768,500	1.53	,			

^{*} All or a portion of this security represents a security on loan.

Japan Small & MidCap Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Curren	cy Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) JPY
EUR Hedg	ed Share Cla	ISS				
EUR	2,834,184	JPY	375,241,086	BNY Mellon	15/3/2022	(8,519,054)
JPY	25,771,608	EUR	197,985	BNY Mellon	15/3/2022	153,935
Net unreali	sed depreciat	ion				(8,365,119)
USD Hedg	ed Share Cla	ISS				
JPY	429,054,017	USD	3,710,224	BNY Mellon	15/3/2022	1,556,173
USD	14,012,667	JPY	1,622,067,024	BNY Mellon	15/3/2022	(7,505,983)
Net unreali	sed depreciat	ion				(5,949,810)
Total net u	nrealised depi	eciation				(14,314,929)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Industrials	21.33
Information Technology	15.75
Consumer Discretionary	12.73
Financials	10.91
Consumer Staples	10.00
Materials	9.00
Real Estate	6.91
Healthcare	6.16
Communication Services	2.55
Utilities	1.27
Energy	0.63
Other Net Assets	2.76
	100.00

Latin American Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	rities and Money Market Ins				Colombia		
to an Official Stoc Regulated Market	k Exchange Listing or Dealt	in on Anothe	r		Bancolombia SA (Pref) Bancolombia SA ADR	3,705,779 8,296,191	0.44 1.00
FUNDS						12,001,970	1.44
	Ireland				Luxembourg		
94,871	BlackRock ICS US Dollar Liquid			68,599	Globant SA	18,646,580	2.24
	Environmentally Aware Fund [~]	9,488,581	1.14		Mexico		
Total Funds		9,488,581	1.14		America Movil SAB de CV ADR	29,049,650	3.49
COMMON / DDEED	EDDED STOCKS (SHADES)			1 ' '	Cemex SAB de CV ADR	25,085,496	3.01
CONTINION / PREFE	ERRED STOCKS (SHARES) Bermuda			4,033,928	Corp Inmobiliaria Vesta SAB de CV	7,291,410	0.88
160 079	Credicorp Ltd	23.546.020	2.83	12 281 746	Fibra Uno Administracion SA	7,291,410	0.00
100,073	'	20,040,020	2.00		de CV (Reit)	13,541,885	1.63
4 000 050	Brazil	44 700 050	4.40	422,652	Fomento Economico Mexicano		
	Ambev SA ADR* B3 SA - Brasil Bolsa Balcao	11,790,859	1.42		SAB de CV ADR	32,814,701	3.94
	Banco Bradesco SA ADR	44,328,050 45,118,105	5.32 5.42	621,256	Grupo Aeroportuario del		
	Banco BTG Pactual SA (Unit)	16,012,902	1.92		Pacifico SAB de CV	8,916,585	1.0
	Banco Inter SA (Unit)	3,646,761	0.44	44,280	Grupo Aeroportuario del	0.040.000	0.7
	BB Seguridade	0,010,701	0.11	0,000,000	Pacifico SAB de CV ADR	6,340,896	0.7
-,,	Participacoes SA	15,587,439	1.87	6,900,822	Grupo Financiero Banorte SAB de CV	4E 240 EGG	5.4
2,757,302	Bradespar SA (Pref)	16,120,985	1.94	3 505 106	Grupo Mexico SAB de CV	45,310,566 17,463,279	2.1
9,147,938	CCR SA	20,882,515	2.51		Wal-Mart de Mexico SAB de CV	18,733,363	2.2
2,545,751	Cia de Locacao das Americas	12,492,382	1.50	3,033,330	Wal-Walt de Wexico GAB de GV		
	Gerdau SA (Pref)	19,369,978	2.33			204,547,831	24.5
10,078,143	Hapvida Participacoes e				Panama		
	Investimentos SA	23,729,772	2.85	123,361	Copa Holdings SA	10,609,046	1.28
	Itau Unibanco Holding SA ADR	27,707,513	3.33	Total Common / Prefe	rred Stocks (Shares)	826,536,852	99.3
	Marfrig Global Foods SA	13,822,349	1.66	Total Transferable Sec	· , ,	020,000,002	00.0
	Neoenergia SA Petro Rio SA	5,266,905 14,888,634	0.63 1.79	Market Instruments A			
	Petroleo Brasileiro SA ADR	34,230,559	4.11	Official Stock Exchange			
	Petroleo Brasileiro SA ADR*	37,538,202	4.51	Dealt in on Another R		836,025,433	100.4
	Rede D'Or Sao Luiz SA	22,030,555	2.65		-3	,,	
	Sendas Distribuidora SA	7,520,037	0.90	Other Transferable (Sacurities.		
	Suzano SA	21,635,637	2.60	Other Transferable S	Securities		
	TIM SA/Brazil	11,890,138	1.43	BONDS			
3,706,790	Vale SA ADR 'B'*	66,388,609	7.98	DONDS	Promit		
		491,998,886	59.11	DDI 442	Brazil	445 500	0.0
		101,000,000			Klabin 2.25% 15/6/2022** Lupatech SA (Defaulted) 6.5%	115,536	0.0
.==-	Cayman Islands	0.000.000	0.70	DRL 10,300	15/4/2018**	_	0.00
	Afya Ltd 'A' XP Inc 'A'*	6,090,060	0.73	T	13/4/2010		
220,907	AP IIIC A	7,343,337	0.88	Total Bonds		115,536	0.0
		13,433,397	1.61	Total Other Transferal	ole Securities	115,536	0.01
	Chile			Total Portfolio		836,140,969	100.45
	Banco Santander Chile ADR	21,563,618	2.59				
	Falabella SA	18,134,362	2.18	Other Net Liabilities		(3,743,545)	(0.4
183,181	Sociedad Quimica y Minera de			Total Net Assets (USD	D)	832,397,424	100.00
	Chile SA ADR	12,055,142	1.45	<u> </u>			
	OTHIC OF CENTER	,,					

[~] Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

** Security subject to a fair value adjustment as detailed in Note 2(j).

Latin American Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

	0 . 0.0.	uu. j				Unrealised
						appreciation/
Curren	y Purchases	Currency	Sales	Counterparty	Maturity date	(depreciation) USD
Currence AUD He	edged Share Cla		Sales	Counterparty	uate	עפט
AUD	8,715,253	USD	6,274,183	BNY Mellon	15/3/2022	36,569
USD	739,037		1,030,947	BNY Mellon	15/3/2022	(7,476)
	ealised appreciat		1,000,011	2111 111011011		29,093
	dged Share Cla					20,000
CHF	252.140	USD	272,864	BNY Mellon	15/3/2022	1,832
USD	18,833	CHF	17,395	BNY Mellon	15/3/2022	(118)
Net unre	ealised appreciat		,,,,,			1,714
	dged Share Cla					-,,
EUR	211,462	USD	241,804	BNY Mellon	15/3/2022	(4,333)
USD	16,722	EUR	14,874	BNY Mellon	15/3/2022	19
Net unre	ealised depreciat	ion	-			(4,314)
GBP He	dged Share Cla	ISS				
GBP	164,473	USD	223,086	BNY Mellon	15/3/2022	(2,484)
USD	14,335	GBP	10,668	BNY Mellon	15/3/2022	27
Net unre	ealised depreciat	ion				(2,457)
HKD He	dged Share Cla	iss				
HKD	1,519,872	USD	195,025	BNY Mellon	15/3/2022	(529)
USD	38,658	HKD	301,657	BNY Mellon	15/3/2022	55
Net unre	ealised depreciat	ion				(474)
PLN He	dged Share Cla	ss				
PLN	33,848,522	USD	8,142,320	BNY Mellon	15/3/2022	(51,280)
USD	506,694	PLN	2,098,473	BNY Mellon	15/3/2022	5,084
Net unre	ealised depreciat	ion				(46,196)
SGD He	dged Share Cla	ISS				
SGD	4,288,021	USD	3,195,080	BNY Mellon	15/3/2022	(37,217)
USD	230,581	SGD	312,068	BNY Mellon	15/3/2022	762
Net unre	ealised depreciat	ion				(36,455)
Total ne	t unrealised depr	reciation				(59,089)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Financials	31.48
Materials	21.42
Energy	10.41
Consumer Staples	10.17
Industrials	7.12
Healthcare	5.50
Communication Services	4.92
Consumer Discretionary	2.91
Real Estate	2.51
Information Technology	2.24
Investment Funds	1.14
Utilities	0.63
Other Net Liabilities	(0.45)
	100.00

Multi-Theme Equity Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	FUNDS Ireland		957,536 359,490	Luxembourg BlackRock Global Funds - Circular Economy Fund® BlackRock Global Funds - FinTech Fund® BlackRock Global Funds - Future Of Transport Fund® BlackRock Global Funds - Next	18,725,568 14,287,389 5,683,607	9.86 7.52 2.99	
	iShares Agribusiness UCITS ETF~ iShares Automation & Robotics	30,816,852	16.23	309,301	Generation Technology Fund [∞] BlackRock Global Funds - Nutrition Fund [∞]	3,657,421 3,825,903	1.93 2.02
	UCITS ETF~ iShares Digital Security UCITS ETF~ iShares Global Timber &	15,393,151 19,252,949	8.10 10.14	1,369,410	BlackRock Global Funds - Sustainable Energy Fund [®]	29,624,303 75,804,191	15.60 39.92
	Forestry UCITS ETF [~] iShares Global Water UCITS ETF [~]	7,405,606 22,880,410	3.90 12.05	Total Funds Total Portfolio		190,019,051 190,019,051	100.07 100.07
, ,	iShares MSCI EM Consumer Growth UCITS ETF [~] iShares Smart City	1,739,761	0.92	Other Net Liabilities Total Net Assets (USI	0)	(124,194) 189,894,857	(0.07)
	Infrastructure UCITS ETF~	5,585,088 114,214,860	2.94 60.15				

 $[\]infty$ Cross umbrella holding and investment in connected party fund, see further information in Note 11. $^{\sim}$ Investment in connected party fund, see further information in Note 11.

Multi-Theme Equity Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	1,746,964	USD	1,990,889	Morgan Stanley	4/3/2022	(30,010)
USD	1,049,845	EUR	921,253	Barclays	4/3/2022	15,785
USD	15,407,263	EUR	13,735,979	BNP Paribas	4/3/2022	(10,683)
Net unreali	ised depreciat	ion				(24,908)
EUR Hedg	ed Share Cla	ISS				
EUR	259,537	USD	296,733	BNY Mellon	15/3/2022	(5,274)
USD	27,443	EUR	24,351	BNY Mellon	15/3/2022	97
Net unreali	ised depreciat	ion				(5,177)
GBP Hedg	jed Share Cla	ISS				
GBP	26,462,310	USD	35,885,001	BNY Mellon	15/3/2022	(391,986)
USD	3,291,231	GBP	2,440,853	BNY Mellon	15/3/2022	17,398
Net unreali	ised depreciat	ion			·	(374,588)
Total net u	nrealised depi	reciation				(404,673)

Natural Resources Growth & Income Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	rities and Money Market Ins k Exchange Listing or Dealt			30,306	Netherlands Koninklijke DSM NV	5,637,827	1.38
FUNDS				176,776	Norway Equinor ASA	5,566,705	1.36
63,329	Ireland BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	6,333,896	1.55		Russian Federation Gazprom PJSC ADR Polyus PJSC GDR	3,177,762 4,129,073	0.77 1.01
Total Funds		6,333,896	1.55			7,306,835	1.78
COMMON STOCK	S (SHARES) Australia			23,176	Switzerland Nestle SA	3,020,447	0.74
	BHP Group Ltd Newcrest Mining Ltd	9,333,949 3,648,980 12,982,929	2.28 0.89 3.17		United Kingdom Anglo American Plc Shell Plc	16,962,826 21,648,056	4.14 5.29
	Bermuda	. =,00=,0=0				38,610,882	9.43
-	Bunge Ltd* Brazil Vale SA ADR 'B'	15,852,553 23.491,705	5.73	108,960	United States AGCO Corp Alcoa Corp	6,708,493 8,657,962	1.64 2.11
	Canada Cenovus Energy Inc	1,822,010	0.44	187,151	CF Industries Holdings Inc Chevron Corp ConocoPhillips	19,542,124 26,302,202 11,167,250	4.77 6.42 2.73
452,978 306,304	First Quantum Minerals Ltd Nutrien Ltd Stelco Holdings Inc	12,829,199 25,025,037 3,755,984	3.13 6.11 0.92	30,912	Darling Ingredients Inc Deere & Co EOG Resources Inc	6,022,728 10,902,662 5,464,405	1.47 2.66 1.33
266,275	Suncor Energy Inc* Teck Resources Ltd	7,975,167 6,072,078	1.95 1.48	140,363 112,284	Exxon Mobil Corp FMC Corp	10,817,776 12,942,977	2.64 3.16
	Chile	57,479,475	14.03	55,978	Freeport-McMoRan Inc Hess Corp* Kosmos Energy Ltd	3,319,863 5,538,463 1,582,304	0.81 1.35 0.39
43,629	Sociedad Quimica y Minera de Chile SA ADR	2,871,225	0.70	183,474	Marathon Petroleum Corp Newmont Corp Packaging Corp of America	4,424,831 12,202,856 4,123,376	1.08 2.98 1.01
116,311	Denmark Vestas Wind Systems A/S	3,826,500	0.93	20,004	Pioneer Natural Resources Co Valero Energy Corp	4,584,717 3,491,492	1.12 0.85
455,129	France TotalEnergies SE	22,996,916	5.61	Total Comment Of the last	(Obs. 200)	157,796,481	38.52
58,043	Ireland Kerry Group Plc	6,823,913	1.67	Total Common Stocks Total Transferable Se Market Instruments A	curities and Money	397,464,232	97.03
4,267,316	Jersey Glencore Plc	25,189,333	6.15	Official Stock Exchan Dealt in on Another R Total Portfolio		403,798,128	98.58
259.072	Luxembourg ArcelorMittal SA (NY Shares)	8,010,506	1.96	Other Net Assets		403,798,128 5,823,357	98.58
200,012		3,3.0,000		Total Net Assets (USI	D)	409,621,485	100.00

[~] Investment in connected party fund, see further information in Note 11. * All or a portion of this security represents a security on loan.

Natural Resources Growth & Income Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedg	ed Share Cla	ISS				
EUR	28,202,550	USD	32,119,791	BNY Mellon	15/3/2022	(448,639)
USD	2,161,463	EUR	1,913,895	BNY Mellon	15/3/2022	12,190
Net unreali	sed depreciat	ion				(436,449)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Materials	50.72
Energy	33.33
Consumer Staples	7.75
Industrials	5.23
Investment Funds	1.55
Other Net Assets	1.42
	100.00

Next Generation Health Care Fund

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
		` '		9		(555)	
	ırities and Money Market Instr k Exchange Listing or Dealt i			385	United Kingdom Bicycle Therapeutics Plc ADR	18,411	0.11
Regulated Market		i on Anounc	•		ConvaTec Group Plc*	87,321	0.50
•					Immunocore Holdings Plc ADR	9,580	0.05
FUNDS						115,312	0.66
0.255	Ireland BlackRock ICS US Dollar Liquid				United States	,	
6,255	Environmentally Aware Fund	825,603	4.73	1.991	908 Devices Inc	31,617	0.18
Total Funds	Zivirorimontally / tware / una	•			ABIOMED Inc	375,410	2.15
iolai ruilus		825,603	4.73	341	Addus HomeCare Corp	28,543	0.16
COMMON STOCK	S (SHARES)				Agilent Technologies Inc	124,957	0.72
	Belgium				agilon health Inc	38,784	0.22
1,295	Galapagos NV ADR	85,936	0.49		Agios Pharmaceuticals Inc Akouos Inc	103,914 11,696	0.60 0.07
3,910	Nyxoah SA	74,720	0.43		Align Technology Inc	128,936	0.07
		160,656	0.92		Alnylam Pharmaceuticals Inc	90,235	0.52
	Pritich Virgin Islands	,			Amedisys Inc	181,834	1.04
1 285	British Virgin Islands Biohaven Pharmaceutical				AmerisourceBergen Corp 'A'	325,102	1.86
1,200	Holding Co Ltd	155,177	0.89		Anthem Inc	147,180	0.84
		,			Apellis Pharmaceuticals Inc	55,681	0.32
000	Cayman Islands	4 4 4 0	0.00		Applied Molecular Transport Inc Arcus Biosciences Inc	4,348 26,069	0.02 0.15
	Ambrx Biopharma Inc ADR Kindstar Globalgene	4,149	0.02		Arcutis Biotherapeutics Inc	100,717	0.13
23,000	Technology Inc	9,886	0.06	,	Arrowhead Pharmaceuticals Inc	28,586	0.16
8,000	Wuxi Biologics Cayman Inc	65,775	0.38		Avantor Inc	163,204	0.94
-,		79,810	0.46	999	BioAtla Inc	6,613	0.04
		73,010	0.40		Biogen Inc	92,011	0.53
0.404	Denmark	404.040	0.77		BioMarin Pharmaceutical Inc	169,634	0.97
	Demant A/S Genmab A/S	134,342 131,308	0.77 0.75	,	Biomea Fusion Inc	25,752 73,448	0.15 0.42
	Genmab A/S ADR	26,431	0.75		Blueprint Medicines Corp Blueprint Medicines Corp	11,658	0.42
	GN Store Nord AS	169,836	0.98		Boston Scientific Corp	181,400	1.04
,		461,917	2.65		Bruker Corp	172,917	0.99
		401,017	2.00		C4 Therapeutics Inc	30,011	0.17
4.000	Germany	440.570	0.00		Chemed Corp	87,688	0.50
1,968	Gerresheimer AG*	142,578	0.82		Cigna Corp	209,506	1.20
	Ireland				Cooper Cos Inc/The DENTSPLY SIRONA Inc	298,131 288,686	1.71 1.65
	Horizon Therapeutics Plc	217,800	1.25		Design Therapeutics Inc	7,508	0.04
	ICON PIC	251,845	1.44		Dexcom Inc	241,274	1.38
	Prothena Corp Plc STERIS Plc	98,887 252,712	0.56 1.45	2,798	Edwards Lifesciences Corp	312,313	1.79
1,009	STEINISFIC				Enanta Pharmaceuticals Inc	31,572	0.18
		821,244	4.70		Encompass Health Corp	208,983	1.20
	Italy				Exact Sciences Corp Fate Therapeutics Inc	84,802 13.101	0.49 0.08
4,976	Amplifon SpA	213,843	1.22		Forma Therapeutics Holdings Inc	43,085	0.08
	Japan				Globus Medical Inc	45,142	0.26
12,400	Astellas Pharma Inc	206,407	1.18	1,557	Guardant Health Inc	105,253	0.60
	Daiichi Sankyo Co Ltd	247,223	1.42		Henry Schein Inc	281,621	1.61
1,400	Eisai Co Ltd	69,456	0.40		Hologic Inc	227,497	1.30
		523,086	3.00		Illumina Inc	220,376	1.26
	Jersey				Imago Biosciences Inc Insulet Corp	19,338 305,387	0.11 1.75
854	Novocure Ltd	69,405	0.40	,	Intuitive Surgical Inc	300,186	1.73
	Notherlands				Ionis Pharmaceuticals Inc	72,686	0.42
927	Netherlands Argenx SE ADR	263,824	1.51	,	Iovance Biotherapeutics Inc	22,036	0.13
	QIAGEN NV	136,937	0.78	780	IQVIA Holdings Inc	179,525	1.03
2,700		400,761	2.29		IsoPlexis Corp	5,489	0.03
		400,701	2.29		Karuna Therapeutics Inc	24,026	0.14
	Switzerland	10:	0.55	,	Keros Therapeutics Inc	85,654 15,458	0.49 0.09
	Alcon Inc*	464,375	2.66		Kinnate Biopharma Inc Krystal Biotech Inc	35,013	0.09
	Lonza Group AG	191,720	1.10		Kymera Therapeutics Inc	81,902	0.20
	Sonova Holding AG Sophia Genetics SA	213,803 22,438	1.22 0.13		LHC Group Inc	255,463	1.46
	Straumann Holding AG	87,159	0.13		Masimo Corp	219,942	1.26
		979,495	5.61		McKesson Corp	282,944	1.62
		313,483	3.01		Mersana Therapeutics Inc	50,524	0.29
				120	Mettler-Toledo International Inc	170,603	0.98

[~] Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

Next Generation Health Care Fund continued

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
697	Mirati Therapeutics Inc	61,545	0.35	882	Talaris Therapeutics Inc	6,783	0.04
997	Monte Rosa Therapeutics Inc	14,486	0.08	2,307	Tandem Diabetes Care Inc	256,169	1.47
682	Morphic Holding Inc	27,839	0.16	1,505	Teladoc Health Inc	113,567	0.65
3,174	Natera Inc	211,928	1.21	1,112	Teleflex Inc	376,523	2.16
2,734	Nektar Therapeutics 'A'	26,985	0.15	3,943	TScan Therapeutics Inc	16,561	0.09
1,840	Neurocrine Biosciences Inc	164,073	0.94	1,300	Twist Bioscience Corp	72,800	0.42
3,129	Nevro Corp	226,508	1.30	457	United Therapeutics Corp	75,442	0.43
985	Omnicell Inc	127,026	0.73	1,575	Vertex Pharmaceuticals Inc	357,084	2.05
521	Penumbra Inc	116,037	0.66	555	Waters Corp	177,389	1.02
2,105	PMV Pharmaceuticals Inc	34,101	0.20	250	West Pharmaceutical		
1,551	Prometheus Biosciences Inc	66,724	0.38		Services Inc	96,298	0.55
	PTC Therapeutics Inc	59,220	0.34	1,754	Zentalis Pharmaceuticals Inc*	88,700	0.51
,	Pulmonx Corp	32,857	0.19	2,088	Zimmer Biomet Holdings Inc	262,733	1.51
	Quest Diagnostics Inc	153,749	0.88			12,331,087	70.64
,	R1 RCM Inc	131,674	0.75	Total Common Stocks	(Charas)	16,454,371	94.26
,	RAPT Therapeutics Inc	29,118	0.17		· ,	10,454,571	94.20
,	ResMed Inc	340,877	1.95	Total Transferable Se			
,	REVOLUTION Medicines Inc	33,819	0.19	Market Instruments A			
,	Rubius Therapeutics Inc	6,005	0.03	Official Stock Exchange		47.070.074	00.00
	Sarepta Therapeutics Inc	166,486	0.95	Dealt in on Another R	egulated Market	17,279,974	98.99
	Seagen Inc	427,987	2.45	Total Portfolio		17,279,974	98.99
, -	SI-BONE Inc	27,377	0.16				
,	Sierra Oncology Inc	41,966	0.24	Other Net Assets		175,560	1.01
-,	Sotera Health Co	189,260	1.08	Total Net Assets (USI	D)	17,455,534	100.00
575	Stryker Corp	150,420	0.86	,	•		

^{*} All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2022

					Maturity	Unrealised appreciation/ (depreciation)
Currency	Purchases	Currency	Sales	Counterparty	date	USD
HKD Hedg	jed Share Cla	ISS				
HKD	35,147	USD	4,510	BNY Mellon	15/3/2022	(12)
USD	434	HKD	3,385	BNY Mellon	15/3/2022	1
Net unreali	ised depreciat	ion				(11)
SGD Hedg	jed Share Cla	ISS				
SGD	17,506	USD	13,025	BNY Mellon	15/3/2022	(133)
USD	984	SGD	1,328	BNY Mellon	15/3/2022	6
Net unreali	ised depreciat	ion				(127)
Total net ui	nrealised depi	reciation				(138)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Health Care Equipment	28.47
Biotechnology	25.16
Life Sciences Tools & Services	13.12
Health Care Supplies	7.45
Health Care Services	6.81
Health Care Distributors	6.31
Investment Funds	4.73
Pharmaceuticals	3.15
Health Care Technology	1.51
Health Care Facilities	1.26
Managed Health Care	0.84
Electronic Equipment & Instruments	0.18
Other Net Assets	1.01
	100.00

Next Generation Technology Fund

Holding Description		Description	Market % of Value Net (USD) Assets		Holdina	Description	Market Value (USD)	% c Ne Asset
Transfer		rities and Money Market Ins	·		_	Samsung SDI Co Ltd	63,093,263	1.6
to an Off	ficial Stoc	k Exchange Listing or Deal				<u> </u>	163,818,794	4.2
Regulate FUNDS	ed Market				501,849	Spain Amadeus IT Group SA*	33,209,332	0.8
	613,518	Ireland BlackRock ICS US Dollar Liquid Environmentally Aware Fund	61,361,109	1.60	2,963,851	Sweden Acast AB	5,766,358	0.1
Total Fund	ds		61,361,109	1.60		Taiwan		
201110	N OTOOK	2 (OLIADEO)				Andes Technology Corp Yageo Corp	29,058,133 19,905,612	0.7
COMINIO	N STOCK	S (SHARES) Australia			.,_00,000	- agoo co.p	48,963,745	1.2
	1,912,470		44,541,041	1.16		United Kingdom	,,.	
	9,374,862	SiteMinder Ltd	38,686,051	1.01	6,949,268	Alphawave IP Group Plc*	17,148,180	0.4
			83,227,092	2.17		Atlassian Corp Plc	62,864,735	1.
		Brazil				Endava Plc ADR* Wise Plc 'A'	75,272,297	1.9
	11,478,261	Locaweb Servicos de			59,046	WISE PIC A	423,648	0.
		Internet SA	22,258,395	0.58			155,708,860	4.
		Canada			244.044	United States	42 720 405	0
	1,155,835	Lightspeed Commerce Inc	30,889,020	0.80		Affirm Holdings Inc* agilon health Inc*	13,738,105 23,071,364	0. 0.
		Cayman Islands				Altair Engineering Inc 'A'	12,531,673	0.
		Ambarella Inc	66,152,235	1.72		AppLovin Corp 'A'*	42,374,728	1.
	1,923,431	Credo Technology Group				Arrival S.r.l.	1,881,562	0.
	604 272	Holding Ltd Dlocal Ltd/Uruguay 'A'	29,178,448	0.76		Aspen Technology Inc	24,369,850	0.
		Farfetch Ltd	20,859,659 19,054,388	0.54 0.50	,	Avalara Inc*	32,409,042	0.
		Silergy Corp	73,228,442	1.91		AvidXchange Holdings Inc Bill.com Holdings Inc	10,225,247 39,953,731	0. 1.
		Trip.com Group Ltd ADR	26,421,673	0.69		Block Inc*	41,719,653	1.
		•	234,894,845	6.12		Cazoo Group Ltd	14,765,772	0
		Obline	201,001,010	0.12	298,305	Ciena Corp	20,251,926	0
	2 605 764	China Glodon Co Ltd	24 022 400	0.63		Cloudflare Inc	43,133,391	1.
	, ,	GoerTek Inc	24,023,400 35,073,730	0.63 0.91		Cognex Corp	32,876,713	0.
	0,000,400	GOEF TER THE			,	Coinbase Global Inc Confluent Inc*	11,275,831 17,627,065	0. 0.
			59,097,130	1.54	,	Coupa Software Inc	21,669,827	0.
	000 105	France	10.001.107	4.00		Crowdstrike Holdings Inc	42,071,751	1.
	283,435	SOITEC*	46,031,127	1.20	976,006	CS Disco Inc*	36,570,945	0.
		Israel				Definitive Healthcare Corp 'A'	16,991,066	0.
	1,083,699	Tower Semiconductor Ltd	50,717,113	1.32		Doximity Inc	17,700,305	0.
		Japan				EngageSmart Inc* Entegris Inc	12,288,204 77,985,898	0. 2.
	654,300	Freee KK*	21,657,665	0.56		Eventbrite Inc*	19,783,651	0.
		GMO Payment Gateway Inc*	39,442,691	1.03		Expedia Group Inc	32,307,606	0.
		Lasertec Corp (Unit)*	70,211,019	1.83	630,961	Expensify Inc	13,565,662	0.
	1,937,200	Rakus Co Ltd*	31,548,514	0.82		Gitlab Inc*	6,661,246	0.
			162,859,889	4.24		Global Payments Inc Grid Dynamics Holdings Inc	36,681,220 17,198,989	0. 0.
		Luxembourg				HashiCorp Inc*	12,806,505	0.
	1,140,394	Arrival SA*	3,854,532	0.10		II-VI Inc*	30,927,063	0.
		Netherlands				KLA Corp	46,120,690	1.
	19,973	Adyen NV*	41,412,728	1.08		Latch Inc*	11,286,623	0.
	,	ASM International NV	76,197,366	1.99		Lattice Semiconductor Corp	62,945,385	1.
	759,572	BE Semiconductor	00 400 700	4.05		Legalzoom.com Inc* Lilium NV 'A'	21,213,488 1,055,576	0. 0.
	300 836	Industries NV* Elastic NV	63,460,708 26,717,158	1.65 0.70		Lyft Inc*	35,285,163	0.
	309,030	LIASUC INV			,	MACOM Technology Solutions	, ,	
			207,787,960	5.42		Holdings Inc	57,503,391	1.
	=	New Zealand		_		Marvell Technology Inc	94,636,442	2.
	536,153	Xero Ltd	36,381,619	0.95		MercadoLibre Inc MongoDB Inc 'A'	32,525,696 54,945,263	0. 1.
		Norway				Monolithic Power Systems Inc	71,201,585	1.
	1,795,430	Nordic Semiconductor ASA	47,551,473	1.24	267,625	Okta Inc	48,579,290	1.
		South Korea				ON Semiconductor Corp	100,774,231	2.
	104,009	HYBE Co Ltd	24,956,623	0.65	2,149,687	Planet Labs PBC	11,672,800	0.
		Kakao Corp	75,768,908	1.98		Pure Storage Inc	45,553,348	1.
					159,751	Roku Inc*	22,507,318	0.

[~] Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

Next Generation Technology Fund continued

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
1,136,597	Samsara Inc*	19,219,855	0.50		United States		
1,036,284	Shift4 Payments Inc 'A'*	54,228,742	1.41	364,947	Astranis Space		
934,279	Snap Inc*	37,034,820	0.97	,	Technologies Corp**	6,795,313	0.18
236,264	Synopsys Inc	73,572,610	1.92	94,118	Automattic Inc**	7,425,910	0.19
258,167	Take-Two Interactive			42,000	AvidXchange Ltd**	404,460	0.01
	Software Inc	42,282,591	1.10	45,631		7,427,869	0.19
118,891	Tesla Inc	100,225,113	2.61	19,079	Databricks Inc**	3,680,912	0.10
769,532	Thoughtworks Holding Inc*	17,799,275	0.46	47,923	Databricks Inc**	9,245,784	0.24
409,393	Trade Desk Inc/The 'A'	34,757,466	0.91	9,313	Databricks Inc**	1,796,757	0.05
514,409	TransUnion	46,754,634	1.22	114,138	Datarobot Inc**	2,966,447	0.08
248,620	Twilio Inc 'A'	42,481,699	1.11	30,250	Farmer's Business Network Inc**	1,697,630	0.04
268,281	Udemy Inc	3,535,944	0.09		Gitlab Inc**	1,160,095	0.03
1,311,727	Ultra Clean Holdings Inc	61,624,934	1.61	81,731	Rapyd Financial	, ,	
469,471	Unity Software Inc	48,982,257	1.28	,	Network (2016) Ltd**	6,035,834	0.16
	Wolfspeed Inc	74,942,611	1.95	18.800	SambaNova Systems Inc**	2,037,168	0.05
	ZoomInfo Technologies Inc 'A'	92,165,402	2.40	1	SambaNova Systems Inc**	9,123,370	0.24
222,551	Zscaler Inc	52,346,221	1.36		SMTX LLC**	1,628,037	0.04
		2,297,176,054	59.87		Snorkel Al Inc**	4,550,688	0.12
					Snorkel Al Inc**	912,295	0.02
otal Common Stocks	s (Shares)	3,690,193,338	96.18	1	SNYK Ltd**	14,179,924	0.37
otal Transferable Se	curities and Money				SNYK Ltd**	2,183,567	0.06
Market Instruments A	dmitted to an			153,445	Trax Ltd**	7,303,982	0.19
Official Stock Exchang	ge Listing or				Ungork Inc**	4,465,790	0.12
Dealt in on Another R	egulated Market	3,751,554,447	97.78		Ungork Inc**	534,888	0.01
					Ungork Inc**	216,053	0.01
Other Transferable S	Conumition			1	Ungork Inc**	341,909	0.01
Miler mansierable s	becurities				Ungork Inc**	195,077	0.01
COMMON STOCKS	S (SHAPES)			1	Ungork Inc**	1,471,466	0.04
JOINING STOCK	India					97,781,225	2.56
363	Think & Learn Pvt Ltd,**	1,373,385	0.03	Total Common Stocks	(Shares)	142,314,866	3.72
	Think & Learn Pvt Ltd,**	1,456,620	0.04	Total Other Transfera	,	142,314,866	3.72
	·	2,830,005	0.07	Total Portfolio			
	South Korea	_,000,000	0.01	TOTAL POLITORO	3	,893,869,313	101.50
215,365	Kakao Pay Corp**	26,302,386	0.69	Other Net Liabilities		(57,369,406)	(1.50)
,,,,,,	Sweden	, ,		Total Net Assets (USI	0) 3	,836,499,907	100.00
10.483	Klarna Bank AB**	15,401,250	0.40				

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	y Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CHF Hedg	ed Share Cla	ISS				
CHF	6,871,296	USD	7,434,583	BNY Mellon	15/3/2022	51,428
USD	1,150,885	CHF	1,061,364	BNY Mellon	15/3/2022	(5,432)
Net unreal	ised appreciat	ion				45,996
CNH Hedg	jed Share Cla	iss				
CNY	413,037	USD	64,834	BNY Mellon	15/3/2022	488
USD	9,918	CNY	62,955	BNY Mellon	15/3/2022	(38)
Net unreal	ised appreciat	ion				450
EUR Hedg	jed Share Cla	iss				
EUR	651,426,190	USD	744,659,091	BNY Mellon	15/3/2022	(13,113,135)
USD	128,047,509	EUR	113,392,500	BNY Mellon	15/3/2022	709,596
Net unreal	ised depreciat	ion				(12,403,539)
GBP Hedg	jed Share Cla	iss				
GBP	90,696,348	USD	122,979,378	BNY Mellon	15/3/2022	(1,331,389)
USD	22,495,632	GBP	16,653,117	BNY Mellon	15/3/2022	159,372
Net unreal	ised depreciat	ion				(1,172,017)

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
HKD Hedg	ed Share Cla	ISS				
HKD	2,071,611	USD	265,810	BNY Mellon	15/3/2022	(708)
USD	41,088	HKD	320,672	BNY Mellon	15/3/2022	53
Net unreali	sed depreciat	ion				(655)
SGD Hedg	ed Share Cla	ISS				
SGD	73,521,349	USD	54,770,371	BNY Mellon	15/3/2022	(626,448)
USD	8,861,361	SGD	11,960,725	BNY Mellon	15/3/2022	53,025
Net unreali	sed depreciat	ion				(573,423)
Total net u	nrealised dep	eciation				(14,103,188)

^{*} All or a portion of this security represents a security on loan.
** Security subject to a fair value adjustment as detailed in Note 2(j).

Next Generation Technology Fund continued

Sector Breakdown as at 28 February 2022

ao at zo i obiadi y zozz	
	% of Net Assets
Application Software	21.73
Semiconductors	20.21
Semiconductor Equipment	11.51
Data Processing & Outsourced Services	7.75
Interactive Media & Services	6.71
Internet Services & Infrastructure	5.72
Systems Software	3.30
Electronic Components	2.97
IT Consulting & Other Services	2.87
Automobile Manufacturers	2.71
Research & Consulting Services	2.07
Investment Funds	1.60
Hotels, Resorts & Cruise Lines	1.53
Internet & Direct Marketing Retail	1.43
Technology Hardware, Storage & Peripherals	1.37
Movies & Entertainment	1.24
Interactive Home Entertainment	1.10
Trucking	0.92
Electronic Manufacturing Services	0.91
Health Care Technology	0.90
Electronic Equipment & Instruments	0.86
Health Care Services	0.60
Communications Equipment	0.53
Automotive Retail	0.38
Financial Exchanges & Data	0.29
Education Services	0.16
Alternative Carriers	0.04
Technology Hardware & Semiconductors	0.04
Aerospace & Defense	0.03
Specified Purpose Acquisitions	0.02
Other Net Liabilities	(1.50)
	100.00

Nutrition Fund

Holding	Description	Market Value (USD) <i>I</i>	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	rities and Money Market Inst k Exchange Listing or Dealt			3 681	Switzerland Barry Callebaut AG*	8,496,504	2.7
Regulated Market		iii oii Allotile	•		Nestle SA	12,852,279	4.10
FUNDS				,		21,348,783	6.8
LOND2	Ireland				United Kingdom		
183 929	BlackRock ICS US Dollar Liquid			5.687.215	Agronomics Ltd (Wts 8/12/2023)	118,334	0.04
100,020	Environmentally Aware Fund	18,395,647	5.87		Ocado Group Plc*	3,092,145	0.98
Total Funds		18,395,647	5.87		·	3,210,479	1.02
					United States		
COMMON / PREFE	ERRED STOCKS (SHARES) 8	WARRANTS	5	70,343	AGCO Corp	8,330,019	2.66
	Bermuda			257,445	BellRing Brands Inc	6,533,954	2.08
106,165	Bunge Ltd	11,161,126	3.56		CF Industries Holdings Inc	8,835,805	2.82
	Canada			24,990	Costco Wholesale Corp	12,938,323	4.13
182 525	Ag Growth International Inc	5,344,691	1.71	120,074	Darling Ingredients Inc	8,609,306	2.7
	Flow Beverage Corp	1,758,131	0.56		Deere & Co	13,098,220	4.1
	Flow Beverage Corp	1,700,101	0.00	129,039	FMC Corp	14,874,325	4.7
17 1,210	(Wts 29/6/2023)	14,833	0.00	90,443	Freshpet Inc	8,322,565	2.6
558 478	GURU Organic Energy Corp	4,838,759	1.54		Grocery Outlet Holding Corp*	9,431,751	3.0
	Jamieson Wellness Inc	8,449,494	2.70		Hydrofarm Holdings Group Inc*	106,724	0.0
- ,	Maple Leaf Foods Inc	4,866,215	1.55		John Bean Technologies Corp	8,931,717	2.8
	Nutrien Ltd	11,030,072	3.52	195,288	Laird Superfood Inc	1,210,786	0.3
,		36,302,195			MGP Ingredients Inc	6,263,115	2.0
		36,302,195	11.58		Natural Order Acquisition Corp	3,456,323	1.10
	Cayman Islands			248,875	Natural Order Acquisition Corp		
1,347,000	China Mengniu Dairy Co Ltd*	8,747,894	2.79		(Wts 15/9/2025)	39,820	0.0
	France				Sweetgreen Inc*	194,330	0.0
206.016	France 2MX Organic SA (Pref)	2 260 000	1.00		Tractor Supply Co*	9,039,917	2.8
	Robertet SA	3,368,899 6,269,621	1.08 2.00	57,448	Zoetis Inc	11,157,550	3.50
0,074	Robertet SA			_		131,374,550	41.9
		9,638,520	3.08	Total Common / Prefer	red Stocks (Shares) & Warrants	295,752,403	94.37
	Germany			Total Transferable Se	curities and Money		
	HelloFresh SE	8,446,559	2.70	Market Instruments A	dmitted to an		
88,918	Symrise AG 'A'	10,723,232	3.42	Official Stock Exchange	ge Listing or		
		19,169,791	6.12	Dealt in on Another R	egulated Market	314,148,050	100.24
	Iceland						
500,254	Marel HF	2,840,996	0.91	Other Transferable S	Securities		
	Ireland			COMMON STOCKS	S (SHARES) & WARRANTS		
114,822	Kerry Group Plc	13,499,222	4.31	COMMON STOCK	•		
<u> </u>	· ·			700,000	China Farantus Casumitt		0.00
	Isle of Man			720,000	China Forestry Group**		0.00
21,808,604	Agronomics Ltd	5,219,220	1.67		United Kingdom		
	Netherlands			4,747,573	Agronomics Ltd (Wts 11/5/2023)*	* –	0.00
155,997	Corbion NV	5,690,222	1.81	Total Common Stocks		_	0.00
	Koninklijke DSM NV	10,963,868	3.50				
,	•	16,654,090	5.31	Total Other Transferal	ole Securities		0.00
		10,007,000	0.01	Total Portfolio		314,148,050	100.24
	Norway						
	Hofseth BioCare ASA	2,171,746	0.69	Other Net Liabilities		(756,744)	(0.24
197,046	Salmar ASA*	14,413,791	4.60	Total Net Assets (USI	D)	313,391,306	100.00
		16,585,537	5.29	· · · · · · · · · · · · · · · · · · ·			

 $[\]tilde{\ }$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

** Security subject to a fair value adjustment as detailed in Note 2(j).

Nutrition Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
	ed Share Cla		Jaies	Counterparty	uate	000
EUR	18,519,441	USD	21,176,848	BNY Mellon	15/3/2022	(379,672)
USD	3,847,919	EUR	3,398,462	BNY Mellon	15/3/2022	31,498
Net unreal	ised depreciat	ion				(348,174)
GBP Hedg	ed Share Cla	iss				
GBP	1,996,989	USD	2,708,568	BNY Mellon	15/3/2022	(30,073)
USD	318,474	GBP	235,442	BNY Mellon	15/3/2022	2,684
Net unreal	ised depreciat	ion				(27,389)
JPY Hedg	ed Share Cla	ss				
JPY	706,418	USD	6,101	BNY Mellon	15/3/2022	30
USD	462	JPY	53,282	BNY Mellon	15/3/2022	(1)
Net unreal	ised appreciat	ion				29
PLN Hedg	ed Share Cla	ss				
PLN	5,603,004	USD	1,347,763	BNY Mellon	15/3/2022	(8,439)
USD	124,202	PLN	513,172	BNY Mellon	15/3/2022	1,536
Net unreal	ised depreciat	ion				(6,903)
SGD Hedg	jed Share Cla	iss				
SGD	12,566,293	USD	9,363,553	BNY Mellon	15/3/2022	(109,257)
USD	782,659	SGD	1,056,857	BNY Mellon	15/3/2022	4,350
Net unreal	ised depreciat	ion				(104,907)
Total net unrealised depreciation (487,344)						

Sector Breakdown as at 28 February 2022

·	% of Net Assets
Packaged Foods & Meats	23.11
Fertilizers & Agricultural Chemicals	11.09
Specialty Chemicals	10.73
Agricultural & Farm Machinery	8.58
Food Retail	6.70
Agricultural Products	6.31
Investment Funds	5.87
Personal Products	4.78
Hypermarkets & Super Centers	4.13
Pharmaceuticals	3.56
Specialty Stores	2.88
Industrial Machinery	2.85
Specified Purpose Acquisitions	2.19
Soft Drinks	2.10
Distillers & Vintners	2.00
Asset Management & Custody Banks	1.70
Electronic Equipment & Instruments	0.91
Biotechnology	0.69
Restaurants	0.06
Other Net Liabilities	(0.24)
	100.00

Sustainable Energy Fund

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Assets
	rities and Money Market Ins				South Korea	· · · · ·	
	k Exchange Listing or Dealt			370 022	LG Chem Ltd	173,878,173	2.42
Regulated Market	k Exchange Listing of Dealt	III OII AIIOUIIE	; I		Samsung SDI Co Ltd	255,162,846	3.5
regulated Market					SK IE Technology Co Ltd	51,524,052	0.72
FUNDS				001,010	CR IE reciniology do Eta		
	Ireland					480,565,071	6.69
1,866,280	BlackRock ICS US Dollar Liquid				Spain		
	Environmentally Aware Fund~	186,656,149	2.60	6,820,712	EDP Renovaveis SA	164,434,745	2.2
Total Funds	•	186,656,149	2.60	4,660,372	Iberdrola SA	52,541,217	0.7
otal i alias		100,000,140	2.00	-		216,975,962	3.0
COMMON STOCKS	S (SHARES)				0	-,,	
	Canada			0.400.454	Sweden	470 007 407	0.4
5 392 517	Ballard Power Systems Inc	58,185,258	0.81		Atlas Copco AB	176,667,197	2.4
	Canadian Solar Inc*	103,155,159	1.44	10,740,346	Hexagon AB	144,590,440	2.0
0,011,000	Canadian Colai ino					321,257,637	4.4
		161,340,417	2.25	_	Switzerland		
	China			567.856	Sika AG*	190,426,562	2.6
43,932,000	China Longyuan Power Group			1 ,	TE Connectivity Ltd	138,149,446	1.9
	Corp Ltd 'H'	89,949,932	1.25	1.1,100	,	328,576,008	4.5
42,752,800	Xinjiang Goldwind Science &					320,370,008	4.0
	Technology Co Ltd 'H'*	69,700,175	0.97		United Kingdom		
		159,650,107	2.22		ITM Power Plc*	38,069,491	0.5
	_	,,		7,650,000	ReNew Energy Global Plc*	61,200,000	0.8
7.005.007	Denmark	050 400 000	0.54			99,269,491	1.3
7,665,827	Vestas Wind Systems A/S	252,196,983	3.51				
	France			4 075 007	United States	470 477 040	
1,087,216	Air Liquide SA*	179,399,759	2.50		Analog Devices Inc	172,477,812	2.4
	Dassault Systemes SE	128,825,697	1.80	1	ANSYS Inc*	127,875,253	1.7
	McPhy Energy SA*	18,088,298	0.25	1	Autodesk Inc	122,547,780	1.7
	Schneider Electric SE*	250,804,241	3.49	1 ' '	Darling Ingredients Inc	160,428,176	2.2
428,374	SOITEC	69,569,877	0.97	1 ' '	First Solar Inc	89,154,996	1.2
		646,687,872	9.01		Ingersoll Rand Inc	188,405,651	2.6
		040,007,072	9.01		NextEra Energy Inc	347,871,917	4.8
	Germany				ON Semiconductor Corp	196,742,359	2.7
7,351,349	Infineon Technologies AG	250,205,845	3.49	1	Quanta Services Inc	105,164,998	1.4
7,982,363	RWE AG	368,664,156	5.13	2,127,925	Shoals Technologies Group Inc 'A'*	32,152,947	0.4
		618,870,001	8.62	4 865 772	Sunnova Energy	32,132,947	0.4
	lualand			4,000,772	International Inc*	96,293,628	1.3
4 050 040	Ireland	101 005 701	0.07	3 773 346	Sunrun Inc	101,050,206	1.4
, ,	Eaton Corp Plc	191,995,734	2.67	1 ' '	Texas Instruments Inc	103,103,716	1.4
2,928,160	Johnson Controls International plc	100 074 505	2.66	1	Vertiv Holdings Co 'A'	45,929,988	0.6
1 061 710	Kingspan Group Plc	190,974,595 182,288,452	2.66 2.54	3,133,333	vo.uv . lolallige ee / t		
	Linde Plc	173,520,516	2.42			1,889,199,427	26.3
	Trane Technologies Plc	102,216,332	1.42	Total Common Stocks	s (Shares)	6,986,776,669	97.2
001,000	Trane recimologics rie			Total Transferable Se	curities and Money		
		840,995,629	11.71	Market Instruments A			
	Italy			Official Stock Exchan	0		
47,215,090	Enel SpA	345,719,897	4.81	Dealt in on Another R	egulated Market	7,173,432,818	99.8
4,034,298	Prysmian SpA	134,886,374	1.88				
		480,606,271	6.69	Other Transferable	Securities		
		,,					
4 570 465	Japan	E0 070 000	0.00	COMMON STOCK	S (SHARES)		
, ,	Azbil Corp*	59,073,282	0.82		United States		
1,065,500	Rohm Co Ltd	83,479,795	1.16	3 281 600	Enchi Corp Npv**	_	0.0
		142,553,077	1.98		• •		
	Netherlands			Total Common Stocks	s (Snares)		0.0
2 252 121	STMicroelectronics NV	94,802,111	1.32	PONDS			
2,230,101	O I MICIOGLECTIONICS INV	∂ 1 ,00∠,111	1.04	BONDS	Halfe of Otata		
	Norway				United States		
2 200 450	Scatec ASA*	45,608,675	0.64	USD 708,486	Enchi Corp Npv (Defaulted)		
3,206,150	Portugal			1	8% 5/8/2020**	_	0.0
3,206,150	ruluuai	207 621 030	2.89	Total Bonds		-	0.0
	•	ZUL 0Z L 93U	∠.09	Total Other Transfers	ble Securities	_	0.0
	EDP - Energias de Portugal SA	201,021,000		Total Other transfera			5.0
	•	201,021,000					_
	•	201,021,000		Total Portfolio		7,173,432,818	99.8
	•			Total Portfolio		7,173,432,818	
	•	201,021,000					99.8 0.1 100.0

 $[\]tilde{\ }$ Investment in connected party fund, see further information in Note 11.

* All or a portion of this security represents a security on loan.

** Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Sustainable Energy Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

					Maturity	Unrealised appreciation/ (depreciation)
Currenc	y Purchases	Currenc	y Sales	Counterparty	date	USD
AUD He	dged Share Cla	iss				
AUD	6,533,778	USD	4,704,131	BNY Mellon	15/3/2022	27,006
USD	494,867	AUD	691,460	BNY Mellon	15/3/2022	(5,821)
Net unre	alised appreciat	ion				21,185
CAD He	dged Share Cla	iss				
CAD	2,539,546	USD	2,003,519	BNY Mellon	15/3/2022	(4,933)
USD	221,643	CAD	282,968	BNY Mellon	15/3/2022	(1,048)
Net unre	alised depreciat	ion				(5,981)
CNH He	dged Share Cla	iss				
CNY	144,555,000	USD	22,694,573	BNY Mellon	15/3/2022	166,800
USD	2,572,424	CNY	16,338,939	BNY Mellon	15/3/2022	(11,572)
Net unre	alised appreciat	ion				155,228
EUR He	dged Share Cla	ISS				
EUR	212,907,550	USD	243,310,593	BNY Mellon	15/3/2022	(4,217,301)
USD	28,271,040	EUR	25,048,494	BNY Mellon	15/3/2022	142,001
Net unre	alised depreciat	ion				(4,075,300)
GBP He	dged Share Cla	iss				
GBP	3,290,038	USD	4,460,871	BNY Mellon	15/3/2022	(48,053)
USD	590,253	GBP	438,402	BNY Mellon	15/3/2022	2,238
Net unre	alised depreciat	ion				(45,815)
HKD He	dged Share Cla	iss				
HKD	155,254,401	USD	19,920,561	BNY Mellon	15/3/2022	(52,842)
USD	2,099,619	HKD	16,386,434	BNY Mellon	15/3/2022	2,667
Net unre	alised depreciat	ion				(50,175)
NZD Hed	dged Share Cla	ISS				
NZD	578,224	USD	387,280	BNY Mellon	15/3/2022	3,148
USD	40,715	NZD	61,082	BNY Mellon	15/3/2022	(529)
Net unre	alised appreciat	ion				2,619
SGD He	dged Share Cla	ISS				
SGD	106,853,567	USD	79,603,121	BNY Mellon	15/3/2022	(912,083)
USD	9,007,734	SGD	12,162,007	BNY Mellon	15/3/2022	51,165
Net unre	alised depreciat	ion	·			(860,918)
Total net	unrealised depr	reciation				(4,859,157)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Information Technology	29.80
Industrials	29.78
Utilities	24.77
Materials	10.71
Investment Funds	2.60
Consumer Staples	2.23
Other Net Assets	0.11
	100.00

Sustainable Global Infrastructure Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	rities and Money Market Inst k Exchange Listing or Dealt i			19,771	New Zealand Vector Ltd	50,739	0.50
COMMON STOCK	S (SHARES)				Portugal EDP - Energias de Portugal SA REN - Redes Energeticas	325,397	3.17
24.020	Australia Atlas Arteria Ltd	103.178	1.01	00,011	Nacionais SGPS SA	105,123	1.03
,	NEXTDC Ltd	271,165	2.64			430,520	4.20
	Transurban Group	458,857	4.48			430,320	4.20
73,370	Transdiban Group				Spain		
		833,200	8.13	,	Aena SME SA	376,755	3.68
	Belgium			13,825	Cellnex Telecom SA	629,972	6.14
974	Aedifica SA (Reit)	111,066	1.08			1,006,727	9.82
	Canada				Switzerland		
8 594	Hydro One Ltd	211,680	2.06	270	Flughafen Zurich AG	47,829	0.47
0,004		211,000	2.00			,020	• • • • • • • • • • • • • • • • • • • •
	Cayman Islands				United Kingdom		
	GDS Holdings Ltd	206,283	2.01	l '	Severn Trent Plc*	151,602	1.48
8,914	IHS Holding Ltd	101,709	0.99	20,491	Smart Metering Systems Plc	196,211	1.91
		307,992	3.00			347,813	3.39
	Denmark				United States		
2.191	Orsted AS	283,500	2.77	1.680	Alexandria Real Estate Equities		
				, , , , , , , , , , , , , , , , , , , ,	Inc (Reit)	322,174	3.14
	France			824	American Tower Corp (Reit)	187,534	1.83
,	Eutelsat Communications SA	233,869	2.28	1,369	American Water Works Co Inc	208,554	2.03
27,976	Getlink SE	455,442	4.44	1,204	Consolidated Edison Inc	103,075	1.01
		689,311	6.72	363	Equinix Inc (Reit)	254,826	2.49
	Germany				Eversource Energy	390,998	3.81
5.076	Fraport AG Frankfurt Airport			2,491	Exelon Corp	105,668	1.03
5,970	Services Worldwide	399.346	3.89	6,266	NextEra Energy Inc	484,612	4.73
20 502	Hamburger Hafen und	399,340	3.09	6,876	Public Service Enterprise		
20,302	Logistik AG	401,533	3.92		Group Inc	445,702	4.35
	Logistik AG			1,585	SBA Communications Corp		
		800,879	7.81		(Reit) 'A'	480,937	4.69
	Italy			l '	Welltower Inc (Reit)	210,344	2.05
63.070	Enel SpA	461,813	4.50	6,618	Xcel Energy Inc	443,935	4.33
	ERG SpA	111,702	1.09			3,638,359	35.49
	Infrastrutture Wireless	, -		Total Common Stocks	(Shares)	9,937,637	96.93
,	Italiane SpA	95,032	0.93			9,937,037	30.33
13,674	Terna - Rete Elettrica			Total Transferable Se			
	Nazionale*	111,297	1.09	Market Instruments A Official Stock Exchan			
		779.844	7.61	Dealt in on Another R		9,937,637	96.93
	1	,		Total Portfolio	and the state of t	9,937,637	96.93
400	Japan			וטנמו דטו נוטווט		9,937,037	90.93
192	Canadian Solar Infrastructure	106 240	1.91	Other Net Assets		315,241	3.07
4 700	Fund Inc (Unit) West Japan Railway Co	196,240 201,938	1.91	Total Net Assets (USI	ער	10,252,878	100.00
4,700	vvest Japan Railway Co			TOTAL INEL ASSETS (USL)	10,232,078	100.00
		398,178	3.88	I .			

 $^{^{\}star}$ All or a portion of this security represents a security on loan.

Sustainable Global Infrastructure Fund continued

Sector Breakdown as at 28 February 2022

	% of Net Assets
Utilities	38.98
Industrials	25.77
Real Estate	15.28
Communication Services	10.34
Information Technology	6.56
Other Net Assets	3.07
	100.00

Swiss Small & MidCap Opportunities Fund(3)

Holding	Description	Market Value (CHF)	% of Net Assets	Holding	Description	Market Value (CHF)	% of Net Assets
to an Official Stoc Regulated Market COMMON STOCK	Denmark			93,913 168,837 129,040 14,923 292,422	Nestle SA Partners Group Holding AG* PolyPeptide Group AG*	35,282,038 12,959,994 4,204,041 15,446,088 18,556,750 23,890,877	3.94 1.45 0.47 1.72 2.07 2.67
110,736 292,519 17,467 101,497 68,325 19,860 53	DSV A/S Switzerland Alcon Inc* ALSO Holding AG Baloise Holding AG Barry Callebaut AG Belimo Holding AG Burckhardt Compression Holding AG Cembra Money Bank AG Chocoladefabriken Lindt & Spruengli AG Chocoladefabriken Lindt &	28,682,105 15,641,218 27,296,424 44,901,666 37,030,040 49,733,530 30,507,113 1,264,089 5,448,400	3.20 1.74 3.05 5.01 4.13 5.55 3.40 0.14 0.61	136,278 175,587 28,116 96,667 112,003 69,616 51,549 89,495 105,375 76,472	Schindler Holding AG* Schindler Holding AG Sensirion Holding AG Siegfried Holding AG Sika AG* SKAN Group AG* Sonova Holding AG* Straumann Holding AG* Tecan Group AG VAT Group AG Vat Group AG VZ Holding AG	4,005,566 28,209,546 18,225,931 19,695,258 29,773,436 7,481,800 24,720,642 75,029,570 35,780,101 36,438,675 5,471,572 20,147,871	0.45 3.15 2.03 2.20 3.32 0.83 2.76 8.37 3.99 4.07 0.61 2.25
158,786 96,048 68,023 93,420 197,449 11,215 83,096 131,931	Spruengli AG Cie Financiere Richemont SA Coltene Holding AG Comet Holding AG Comet Holding AG DAKSH Holding AG Forbo Holding AG Huber + Suhner AG Klingelnberg AG Logitech International SA*	80,259,850 19,570,374 10,238,717 18,910,394 29,193,750 15,460,257 17,697,270 7,287,519 2,044,931 15,211,817	8.95 2.18 1.14 2.11 3.26 1.72 1.97 0.81 0.23 1.70	Total Common Stocks Total Transferable Se Market Instruments A Official Stock Exchan Dealt in on Another R Total Portfolio Other Net Assets Total Net Assets (CHI	curities and Money dmitted to an ge Listing or egulated Market	871,699,220 871,699,220 871,699,220 871,699,220 24,610,582 896,309,802	97.25 97.25 97.25 2.75 100.00

^{*} All or a portion of this security represents a security on loan.

⁽³⁾ Fund closed to subscriptions, see Note 1, for further details.

Swiss Small & MidCap Opportunities Fund(3) continued

Sector Breakdown as at 28 February 2022

	% of Net Assets
Healthcare	29.09
Industrials	26.31
Consumer Staples	15.41
Financials	10.08
Information Technology	8.89
Consumer Discretionary	4.15
Materials	3.32
Other Net Assets	2.75
	100.00

⁽³⁾ Fund closed to subscriptions, see Note 1, for further details.

Systematic China A-Share Opportunities Fund

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% N Asse
	rities and Money Market Inst	` '		<u> </u>	CNOOC Energy Technology &	(332)	
	k Exchange Listing or Dealt				Services Ltd Contemporary Amperex	96,414	0.0
OMMON STOCKS	S (SHARES)				Technology Co Ltd COSCO SHIPPING Holdings	25,985,434	4.3
	Cayman Islands			.,	Co Ltd	74,750	0.
273,257	China Resources			127,000	Daqin Railway Co Ltd	136,922	0.
	Microelectronics Ltd	2,538,100	0.43		Dazzle Fashion Co Ltd	388,147	0.
	Ohina			321,000	Dong-E-E-Jiao Co Ltd	1,928,074	0
60.500	China			776,230	East Money Information Co Ltd	3,286,043	C
62,523	Advanced Micro-Fabrication	4 007 770	0.04		Eastern Air Logistics Co Ltd	40,912	(
20.500	Equipment Inc China	1,267,776	0.21	32,700	Eastroc Beverage Group Co Ltd	890,425	(
	AECC Aviation Power Co Ltd Agricultural Bank of China Ltd	227,945	0.04 0.09		ENN Natural Gas Co Ltd	3,431,738	(
	•	505,793 518,392	0.09		Eve Energy Co Ltd	415,157	(
	Amlogic Shanghai Co Ltd	510,392	0.09	269,600	Fangda Special Steel Technology		
05,300	Anhui Genuine New Materials Co Ltd	224 261	0.04		Co Ltd	350,843	(
626 126		234,361	0.04	877,900	Fujian Sunner Development		
030,130	Anhui Guangxin Agrochemical	2 512 762	0.59		Co Ltd	2,739,385	(
77 600	Co Ltd	3,513,762		171,450	Ganfeng Lithium Co Ltd	4,109,731	(
	Anhui Gujing Distillery Co Ltd Anhui Kouzi Distillery Co Ltd	2,715,034	0.46 0.04	63,202	G-bits Network Technology		
,	,	234,429			Xiamen Co Ltd	3,499,631	
	Anhui Yingjia Distillery Co Ltd	22,256	0.00	233,235	Gigadevice Semiconductor		
132,500	Asymchem Laboratories Tianjin Co Ltd	7 140 670	1 21		Beijing Inc	5,660,901	
2.064.200		7,140,679	1.21	122,209	Glodon Co Ltd	1,089,070	(
2,064,200	AVIC Electromechanical	4 060 E76	0.60	2,228,930	GoerTek Inc	15,448,757	
E 400 000	Systems Co Ltd	4,068,576	0.69	10,300	GoldenHome Living Co Ltd	57,823	
	Bank of Beijing Co Ltd	3,657,677	0.62	1,650,100	Guangdong Baolihua New		
0,824,381	Bank of Communications	5 404 040	0.07		Energy Stock Co Ltd	1,366,260	(
7 440 404	Co Ltd	5,164,312	0.87	89,300	Guangzhou Automobile Group		
	Baoshan Iron & Steel Co Ltd	8,504,642	1.44		Co Ltd	180,819	
132,179	Beijing Easpring Material	4 707 000	0.00	753,755	Guangzhou Baiyunshan		
20.422	Technology Co Ltd	1,787,280	0.30		Pharmaceutical Holdings		
86,100	Beijing GeoEnviron Engineering	000.050	0.04		Co Ltd	3,554,856	
22.040	& Technology Inc	239,359	0.04	91,022	Guangzhou Jet Biofiltration		
33,648	Beijing Huafeng Test & Control	0.045.400	0.07		Co Ltd	1,046,463	(
44.000	Technology Co Ltd	2,215,489	0.37	47,919	Guangzhou Kingmed		
41,960	Beijing Tiantan Biological	101 550	0.03		Diagnostics Group Co Ltd	638,765	
27 220	Products Corp Ltd	181,550	0.03	77,400	Guangzhou Tinci Materials		
21,320	Beijing Wantai Biological	1,089,075	0.18		Technology Co Ltd	1,301,206	(
10 200	Pharmacy Enterprise Co Ltd Beijing Yanjing Brewery Co Ltd		0.10	509,968	Haier Smart Home Co Ltd	2,057,947	(
	BOE Technology Group Co Ltd	12,273 16,298,458	2.75	8,507,700	Haitong Securities Co Ltd	15,139,092	:
	BYD Co Ltd	19,384,655	3.27	563,598	Hangzhou Robam Appliances		
	Centre Testing International	19,364,033	3.21		Co Ltd	2,968,545	
193,933	Group Co Ltd	638,918	0.11	192,600	Hangzhou Tigermed Consulting		
12 700	•				Co Ltd	3,103,417	
	Chacha Food Co Ltd	119,832 2,063,950	0.02	228,370	Han's Laser Technology		
	China Construction Bank Corn	2,063,950 1,823,352	0.35		Industry Group Co Ltd	1,759,993	
	China Construction Bank Corp		0.31		Hengtong Optic-electric Co Ltd	5,065,164	
	China Everbright Bank Co Ltd China Galaxy Securities Co Ltd	4,860,851	0.82	113,900	Hithink RoyalFlush Information		
,	China International Marine	989,948	0.17		Network Co Ltd	1,946,560	(
۷,۱۵۷,۵//	Containers Group Co Ltd	5 070 552	0.86	871,600	Huadian Power International		
227 000	Containers Group Co Ltd China Jushi Co Ltd	5,070,552 642,155			Corp Ltd	593,345	(
,		,	0.11		Huafon Chemical Co Ltd	1,453,570	(
	China Merchants Bank Co Ltd	20,742,408	3.50		Huagong Tech Co Ltd	4	
1,440	China National Medicines	6,347	0.00	143,700	Hualan Biological Engineering Inc	584,671	
12 224 270	Corp Ltd	6,347	0.00		Huatai Securities Co Ltd	75,775	
12,334,270	China Petroleum & Chemical	0 455 177	1 12	272,726	Huayu Automotive Systems		
106 000	Corp	8,455,177	1.43		Co Ltd	1,094,957	
	China Railway Group Ltd	104,212	0.02	1,298,200	Hubei Xingfa Chemicals Group		
∠,७၁७,७७0	China State Construction	2 142 569	0.26		Co Ltd	8,426,492	
7 504 500	Engineering Corp Ltd	2,142,568	0.36	195,500	Humanwell Healthcare Group		
7,537,500	China United Network	A 554 767	0.77		Co Ltd	577,537	(
005 400	Communications Ltd	4,554,767	0.77	2,544,880	Hunan Valin Steel Co Ltd	2,348,860	(
925,489	Chinese Universe Publishing	1 704 044	0.00	302,666	Hundsun Technologies Inc	2,503,157	(
400.000	and Media Group Co Ltd	1,704,011	0.29		Imeik Technology Development		
	Changing Brewery Co Ltd	2,179,680	0.37		Co Ltd	1,458,840	(
784,800	Chongqing Changan	1 607 700	0.07	3,234,400	Industrial Bank Co Ltd	11,301,014	
400 400	Automobile Co Ltd	1,607,736	0.27	627,800	Inner Mongolia Eerduosi	•	
100,400	Chongqing Zhifei Biological	0.054.000	0.35	•	Resources Co Ltd	2,557,305	(
4.000 500	Products Co Ltd	2,054,880	0.35	1,628,059	Inner Mongolia Yili Industrial	•	
4.909.580	CITIC Securities Co Ltd	18,133,450	3.06		Group Co Ltd	10,186,112	

Systematic China A-Share Opportunities Fund continued

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
1 309 100	JCET Group Co Ltd	5,800,923	0.98	73 400	Shanxi Taigang Stainless Steel		
	Jenkem Technology Co Ltd	367,509	0.06	70,400	Co Ltd	84,944	0.01
	Jiangsu Hengrui Medicine Co Ltd	3,212,457	0.54	58.504	Shanxi Xinghuacun Fen Wine	0.,0	0.0.
902,800	Jiangsu King'sLuck Brewery	-,- :-, :-:			Factory Co Ltd	2,706,648	0.46
	JSC Ltd Jiangsu Nhwa Pharmaceutical	7,453,619	1.26		Shengyi Technology Co Ltd Shenzhen Capchem	4,606,688	0.78
	Co Ltd	284,252	0.05		Technology Co Ltd	6,042,810	1.02
19,200	Jiangsu Yanghe Brewery Joint-Stock Co Ltd	500,629	0.08		Shenzhen Dynanonic Co Ltd Shenzhen Gongjin Electronics	1,080,086	0.18
486,200	Jiangsu Yuyue Medical				Co Ltd	466,560	0.08
102 000	Equipment & Supply Co Ltd Jiangxi Copper Co Ltd	2,258,377 673,585	0.38 0.11	22,000	Shenzhen Inovance Technology Co Ltd	227,770	0.04
	Jiangzhong Pharmaceutical	075,505	0.11	130 215	Shenzhen Mindray Bio-Medical	221,110	0.04
10,100	Co Ltd	29,858	0.01	100,210	Electronics Co Ltd	6,743,358	1.14
146,401	Jinyu Bio-Technology Co Ltd	322,398	0.05	2,714,100	Shenzhen Overseas Chinese	-,,	
	JiuGui Liquor Co Ltd	4,328,705	0.73	, ,	Town Co Ltd	2,964,806	0.50
2,742,700	Joincare Pharmaceutical Group			116,674	Shijiazhuang Yiling		
	Industry Co Ltd	5,327,755	0.90		Pharmaceutical Co Ltd	445,156	0.08
223,500	Jointown Pharmaceutical Group			137,913	Sichuan Kelun Pharmaceutical		
	Co Ltd	471,306	0.08		Co Ltd	379,251	0.06
	Kweichow Moutai Co Ltd	18,463,719	3.12		Sichuan Swellfun Co Ltd	1,841,720	0.31
	LB Group Co Ltd	311,126	0.05	1,271,600	Sinopec Shanghai		
492,102	Livzon Pharmaceutical	0.000.000	0.50	0.007.400	Petrochemical Co Ltd	817,331	0.14
457.000	Group Inc	2,983,838	0.50		Sinotrans Ltd	1,811,641	0.31
	Luzhou Laojiao Co Ltd Midea Group Co Ltd	5,411,115 1,196,761	0.91 0.20		StarPower Semiconductor Ltd Sunwoda Electronic Co Ltd	6,213,371 672,601	1.05 0.11
	Ming Yang Smart Energy	1,190,701	0.20		Suzhou Maxwell Technologies	072,001	0.11
323,000	Group Ltd	1,325,579	0.22	24,100	Co Ltd	2,087,397	0.35
145.974	NAURA Technology Group	1,020,070	0.22	2.504.892	Tangshan Sanyou Chemical	2,007,007	0.00
,	Co Ltd	7,005,747	1.18	2,001,002	Industries Co Ltd	3,584,914	0.61
79,074	Ningbo Ronbay New Energy	, ,		9,216,892	TCL Technology Group Corp	8,112,984	1.37
	Technology Co Ltd	1,846,490	0.31	5,222,400	Tian Di Science & Technology		
	Offshore Oil Engineering Co Ltd	478,211	0.08		Co Ltd	3,373,274	0.57
	O-film Tech Co Ltd	19,480	0.00		Tianma Microelectronics Co Ltd	1,022,260	0.17
	Oppein Home Group Inc	988,180	0.17	544,200	Tonghua Dongbao	200 457	0.45
	ORG Technology Co Ltd	582,707	0.10	4 200	Pharmaceutical Co Ltd	899,457	0.15
3,233,400	People's Insurance Co Group of China Ltd/The	2,386,199	0.40		Tsingtao Brewery Co Ltd Unisplendour Corp Ltd	62,363 992,168	0.01 0.17
779 700	Perfect World Co Ltd/China	1,629,382	0.40		Visionox Technology Inc	1,088,135	0.17
	PetroChina Co Ltd	9,545,590	1.61		Walvax Biotechnology Co Ltd	1,560,420	0.26
	Pharmaron Beijing Co Ltd	4,656,100	0.79	1	Wuhu Sangi Interactive	.,,	
	Ping An Insurance Group Co			, ,	Entertainment Network		
	of China Ltd	1,207,819	0.20		Technology Group Co Ltd	5,125,279	0.87
9,766,500	Postal Savings Bank of China			74,200	Wuliangye Yibin Co Ltd	2,231,921	0.38
	Co Ltd	8,627,689	1.46		WuXi AppTec Co Ltd	6,298,885	1.06
149,100	Quectel Wireless Solutions			635,450	Wuxi Lead Intelligent	0.700.440	
4 000 000	Co Ltd	4,447,131	0.75	4.005.004	Equipment Co Ltd	6,763,412	1.14
	SAIC Motor Corp Ltd SG Micro Corp	11,667,008 4,203,636	1.97 0.71		Xiamen Xiangyu Co Ltd Xilinmen Furniture Co Ltd	2,168,988 6,223,373	0.37 1.05
	Shandong Chenming Paper	4,203,030	0.71		Xinjiang Goldwind Science &	0,223,373	1.05
0,004,700	Holdings Ltd	4,076,931	0.69	303,000	Technology Co Ltd	2,151,575	0.36
10.730.563	Shandong Nanshan Aluminum	.,0.0,00.	0.00	43,500	YTO Express Group Co Ltd	119,760	0.02
,,	Co Ltd	8,256,199	1.39		Yuan Longping High-tech	,	
4,036	Shanghai Bright Power				Agriculture Co Ltd	19,926	0.00
	Semiconductor Co Ltd	149,727	0.03	5,500	Yunda Holding Co Ltd	16,883	0.00
1,473,800	Shanghai Construction Group			167,453	Yunnan Energy New Material		
	Co Ltd	760,637	0.13		Co Ltd	6,892,672	1.16
175,200	Shanghai Fosun Pharmaceutical			53,300	Yunnan Jianzhijia Health		
070 740	Group Co Ltd	1,176,038	0.20	4.450.000	Chain Co Ltd	593,626	0.10
3/2,/40	Shanghai Fudan	0.404.007	0.44		Yutong Bus Co Ltd	6,421,070	1.08
33 808	Microelectronics Group Co Ltd Shanghai MicroPort	2,404,667	0.41	00,124	Zhangzhou Pientzehuang Pharmaceutical Co Ltd	3,782,339	0.64
33,000	Endovascular MedTech			79 600	Zhejiang Huayou Cobalt Co Ltd	1,551,666	0.04
	Group Co Ltd	1,116,223	0.19		Zhejiang Jingsheng Mechanical	1,001,000	0.20
1,027 460	Shanghai Pharmaceuticals	1,110,220	5.15	175,770	& Electrical Co Ltd	1,849,916	0.31
.,527,100	Holding Co Ltd	3,038,527	0.51	2,096.610	Zhejiang Semir Garment Co Ltd	2,346,705	0.40
175,200	Shanghai Putailai New Energy	, , ==-		14,700	Zhejiang Supor Co Ltd	117,688	0.02
,	Technology Co Ltd	4,035,141	0.68		Zhejiang Weixing New Building	•	
					Materials Co Ltd	2,583,357	0.44

Systematic China A-Share Opportunities Fund continued

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets
297,500 6,580,739	Zhejiang Xinan Chemical Industrial Group Co Ltd Zoomlion Heavy Industry Science and Technology	1,289,561	0.22
	Co Ltd	7,334,469	1.24
1,039,000	ZTE Corp	4,780,051	0.81
		585,379,655	98.87
Total Common Stocks	s (Shares)	587,917,755	99.30
Total Transferable Se Market Instruments A Official Stock Exchan	dmitted to an ge Listing or	507.047.755	00.00
Dealt in on Another R	egulated Market	587,917,755	99.30
Total Portfolio		587,917,755	99.30
Other Net Assets		4,152,287	0.70
Total Net Assets (USI	D)	592,070,042	100.00

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised depreciation USD
232	USD	SGX FTSE China A50 Index	March 2022	(16,241)
Total				(16,241)

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
,	ed Share Cla					
EUR	11,293,521	USD	12,911,973	BNY Mellon	15/3/2022	(229,445)
USD	982,092	EUR	870,482	BNY Mellon	15/3/2022	4,556
Net unreali	sed depreciat	ion				(224,889)
SGD Hedg	ed Share Cla	ISS				-
SGD	5,671,094	USD	4,225,471	BNY Mellon	15/3/2022	(49,061)
USD	370,303	SGD	499,190	BNY Mellon	15/3/2022	2,681
Net unreali	sed depreciat	ion				(46,380)
Total net u	nrealised depr	reciation				(271,269)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Financials	16.87
Information Technology	16.49
Industrials	13.96
Materials	12.53
Healthcare	11.61
Consumer Staples	10.62
Consumer Discretionary	10.37
Energy	3.14
Communication Services	2.80
Utilities	0.91
Other Net Assets	0.70
	100.00

Systematic Global Equity High Income Fund

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% c Ne Asset
Fransferable Secu	rities and Money Market Inst	truments Adn	nitted	30,118,000	Industrial & Commercial Bank		
o an Official Stoc	k Exchange Listing or Dealt			1 570 700	of China Ltd 'H' New China Life Insurance	17,998,773	0.4
Regulated Market				1,370,700	Co Ltd 'H'	4,492,320	0.1
COMMON STOCK	S (SHARES) & WARRANTS				Nongfu Spring Co Ltd 'H'*	617,632	0.0
	Australia	10 150 111	0.45	3,749,000	People's Insurance Co Group	1 004 174	
,	BHP Group Ltd	19,458,114	0.45	0.440.000	of China Ltd/The 'H'	1,204,174	0.0
	REA Group Ltd* WiseTech Global Ltd	1,002,788 787,429	0.02 0.02		PetroChina Co Ltd 'H' PICC Property & Casualty	4,506,994	0.1
	Woodside Petroleum Ltd	2,337,327	0.02	4,770,000	Co Ltd 'H'	5,035,843	0.1
110,120	Woodside Felfoledin Etd	23,585,658	0.55	5,236,000	Postal Savings Bank of China	0,000,040	0.
	Belgium	20,000,000	0.00		Co Ltd 'H'*	4,294,944	0.1
11.055	Etablissements Franz					105,049,032	2.4
,	Colruyt NV	442,207	0.01		Curacao		
20,827	KBC Group NV	1,507,704	0.03	42,318	Schlumberger NV	1,614,008	0.0
		1,949,911	0.04		Denmark		
	Bermuda			451	AP Moller - Maersk A/S 'A'	1,351,760	0.0
961 000	CK Infrastructure Holdings Ltd	5,964,376	0.14	5,013	AP Moller - Maersk A/S 'B'	15,773,832	0.3
66,600		3,962,700	0.09	225,122	Carlsberg AS	32,450,343	0.7
	Kunlun Energy Co Ltd	4,233,320	0.10		Danske Bank A/S	1,578,514	0.0
,,	3,	14,160,396	0.33		Novo Nordisk A/S	17,343,704	0.4
		14, 100,390	0.33	30,762	Novozymes A/S	2,005,973	0.0
222.222	Brazil	0.400.000				70,504,126	1.6
836,929	Ambev SA	2,469,360	0.06		Finland		
	Canada			78,377	Elisa Oyi	4,340,276	0.1
186,557	Agnico-Eagle Mines Ltd	9,551,382	0.22	,	Kesko Oyi	2,304,358	0.0
11,692	BCE Inc	615,723	0.02	207,972	Kone Oyj 'B'	12,165,750	0.2
102,380	Canadian Natural			4,286,995	Nordea Bank Abp	47,431,311	1.1
	Resources Ltd*	5,622,752	0.13		Orion Oyj	3,862,461	0.0
6,681	Constellation Software	44 447 504		25,071	Sampo Oyj 'A'	1,190,541	0.0
10.050	Inc/Canada	11,117,581	0.26 0.02			71,294,697	1.6
	Enbridge Inc* Great-West Lifeco Inc	809,449 2,032,650	0.02		France		
	Hydro One Ltd	5,732,953	0.03	16 187	Legrand SA	1,532,250	0.0
	IGM Financial Inc	1,139,423	0.03	10,107		1,002,200	
	Manulife Financial Corp*	1,790,851	0.04		Germany		
19,429	National Bank of Canada	1,565,637	0.04	,	Allianz SE	8,917,735	0.2
	Pembina Pipeline Corp*	13,064,718	0.30		BASF SE	12,194,839	0.2 0.2
,	TELUS Corp	3,610,641	0.08		Bayer AG Bayerische Motoren Werke AG	4,405,185 7,470,005	0. 0.
- ,	Waste Connections Inc	4,043,549	0.09		Covestro AG	18,111,927	0.4
737,606	Wheaton Precious Metals Corp	32,162,751	0.75	,	Deutsche Post AG	485,220	0.0
		92,860,060	2.16		Deutsche Telekom AG	40,311,340	0.9
	Cayman Islands				Evonik Industries AG	9,137,707	0.2
190 900	Budweiser Brewing			26,011	GEA Group AG	1,141,759	0.0
.00,000	Co APAC Ltd*	592,403	0.01		Mercedes-Benz Group AG*	28,120,765	0.6
484,400	Chow Tai Fook Jewellery	,		5,539	Muenchener		
	Group Ltd*	1,006,677	0.02		Rueckversicherungs-	4 500 450	
	Li Ning Co Ltd	650,853	0.02	0.040	Gesellschaft AG in Muenchen	1,522,473	0.0
1,844,000	Tingyi Cayman Islands Holding			6,840	Symrise AG 'A'	824,883	0.0
7.044.000	Corp*	4,077,599	0.09			132,643,838	3.0
7,941,000	Want Want China Holdings Ltd*	8,444,542	0.20		Hong Kong		
	Holdings Eta				AIA Group Ltd	1,597,035	0.0
		14,772,074	0.34		Beijing Enterprises Holdings Ltd	840,648	0.0
	China				BOC Hong Kong Holdings Ltd*	12,270,969	0.2
23,503,000	Agricultural Bank of China				CITIC Ltd	1,123,816	0.
_	Ltd 'H'*	8,902,560	0.21		CLP Holdings Ltd Guangdong Investment Ltd	1,124,870	0.0 0.0
	Bank of China Ltd 'H'	21,485,651	0.50		HKT Trust & HKT Ltd	1,332,910 16,761,265	0.0
14,048,000	Bank of Communications	0.005.000	0.00		Lenovo Group Ltd*	8,885,184	0
44.070.000	Co Ltd 'H'*	9,635,609	0.22		Power Assets Holdings Ltd	14,593,212	0.3
	China CITIC Bank Corp Ltd 'H'*	6,608,787	0.15		Sino Land Co Ltd	1,031,495	0.0
22,000,000	China Construction Bank Corp 'H'	16,921,265	0.39		Swire Pacific Ltd 'A'	917,681	0.
2.373 000	China Everbright Bank	10,321,203	0.59		Techtronic Industries Co Ltd*	3,031,008	0.0
_,5,0,000	Co Ltd 'H'	880,634	0.02			63,510,093	1.4
4,988,000	China Petroleum & Chemical				Indonesia	,	
	Corp 'H'	2,463,846	0.06	3 847 200	Bank Mandiri Persero Tbk PT	2,061,908	0.0
			1	J,U41,2UU	Darik Manali i Glociu IDK F I	٥٥٥,١٥٥٥ ــ	U.

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Asset
	Ireland	<u> </u>		<u> </u>	New Zealand	` ′	
26 604	Accenture Plc 'A'	8,454,292	0.20	220.905	Fisher & Paykel Healthcare		
,			0.20	220,093	,	4,103,951	0.0
	Eaton Corp Plc Kingspan Group Plc	3,274,636 1,190,733	0.07		Corp Ltd	4,103,951	0.0
	Linde Plc	3,156,425	0.03		Norway		
10,039	LINGE FIC			30,529	Gjensidige Forsikring ASA	748,532	0.02
		16,076,086	0.37	540,886	Orkla ASA	5,052,939	0.1
	Israel			17,269	Yara International ASA	873,169	0.02
236,208	Israel Discount Bank Ltd	1,551,511	0.04			6,674,640	0.1
	Italy				Poland		
332 700	Mediobanca Banca di Credito			1 448 501	Powszechny Zaklad		
332,793	Finanziario SpA	3,443,090	0.08	1,440,501	Ubezpieczen SA*	10,845,283	0.2
		0,440,000	0.00		•	10,040,200	0.2
	Japan				Singapore		
	Daito Trust Construction Co Ltd*	4,226,940	0.10		Keppel Corp Ltd	1,169,940	0.0
	ENEOS Holdings Inc*	1,505,645	0.04	1,601,800	Singapore Technologies		
	ITOCHU Corp*	3,656,776	0.08		Engineering Ltd	4,506,452	0.10
	Japan Post Bank Co Ltd*	3,937,052	0.09	5,398,300	Singapore		
	Japan Post Holdings Co Ltd*	83,650,027	1.94		Telecommunications Ltd	10,018,915	0.2
	Japan Tobacco Inc*	24,795,103	0.58	,	United Overseas Bank Ltd	1,286,449	0.0
,	Lawson Inc*	3,377,554	0.08	661,400	Venture Corp Ltd*	8,539,044	0.2
,	Mitsubishi Corp*	2,320,820	0.05			25,520,800	0.5
326,600	MS&AD Insurance Group				0 11 45:	-,,	
	Holdings Inc*	11,065,662	0.26	50.074	South Africa	4 000 570	
	Nippon Yusen KK*	22,894,370	0.53		African Rainbow Minerals Ltd*	1,030,572	0.0
	Shimadzu Corp*	1,374,803	0.03		Kumba Iron Ore Ltd	2,185,862	0.0
	Shin-Etsu Chemical Co Ltd*	2,069,715	0.05	179,665	Sanlam Ltd	748,090	0.0
,	SoftBank Corp*	3,554,042	0.08			3,964,524	0.0
	Sumitomo Chemical Co Ltd*	22,724,391	0.53		South Korea		
194,100	Sumitomo Mitsui Financial			2 720	POSCO	006 277	0.0
	Group Inc*	6,940,141	0.16	,		886,277	0.0
	Tokio Marine Holdings Inc*	2,070,506	0.05	5,487	S-1 Corp	318,537	0.0
	Tokyo Electron Ltd*	35,178,331	0.82			1,204,814	0.0
	Trend Micro Inc/Japan	921,782	0.02		Sweden		
	Unicharm Corp*	2,638,740	0.06	03 971	Atlas Copco AB	4,840,391	0.1
44,100	USS Co Ltd*	728,527	0.02		Electrolux AB	6,167,526	0.1
		239,630,927	5.57		Epiroc AB	7,508,773	0.1
	laman				Essity AB	5,460,710	0.1
EO 044	Jersey	2 020 202	0.05		Lundin Energy AB	1,971,080	0.0
	Experian Plc	2,030,363	0.05		Skanska AB	376,138	0.0
	Ferguson Plc	6,823,156	0.16	235,441		4,291,715	0.1
200,616	WPP PIc	2,795,389	0.06		Swedbank AB	535,021	0.0
		11,648,908	0.27		Swedish Match AB	24,461,066	0.5
	Malaysia			, ,	Tele2 AB	5,077,112	0.1
438 500	AMMB Holdings Bhd	350,926	0.01	,	Telefonaktiebolaget LM	0,011,112	0.1
	CIMB Group Holdings Bhd	2,858,744	0.01	001,100	Ericsson 'B'	5,387,203	0.1
	IOI Corp Bhd			62 983	Volvo AB	1,214,046	0.0
	Malayan Banking Bhd	380,184 20,369,090	0.01 0.47	. ,	Volvo AB	16,910,755	0.3
	Nestle Malaysia Bhd	3,204,387	0.47	331,030			
,	Petronas Gas Bhd	813,535	0.07			84,201,536	1.9
	PPB Group Bhd	419,605	0.02		Switzerland		
	Public Bank Bhd	,	0.01	490.925	ABB Ltd*	16,468,174	0.3
	RHB Bank Bhd	2,570,797	0.00	,	Adecco Group AG	1,728,468	0.0
	Sime Darby Bhd	4,486,873 381,335	0.10		Baloise Holding AG	2,499,888	0.0
	•			,	Coca-Cola HBC AG	299,230	0.0
1,225,000	Tenaga Nasional Bhd	2,675,543	0.06		Garmin Ltd	783,724	0.0
		38,511,019	0.89		Givaudan SA*	8,934,460	0.2
	Mexico				Nestle SA	106,685,275	2.4
79 679	Arca Continental SAB de CV	530,376	0.01		Novartis AG*	13,956,638	0.3
	Coca-Cola Femsa SAB	550,070	3.01		Roche Holding AG	2,168,633	0.0
007,002	de CV (Unit)	4,891,432	0.11		SGS SA	5,214,815	0.1
222 217	Grupo Financiero Banorte SAB	-,001, 4 02	0.11		Sika AG*	39,083,562	0.9
232,217	de CV	1,524,729	0.04		Straumann Holding AG	3,972,877	0.0
304 744	Wal-Mart de Mexico SAB de CV		0.04		Swiss Life Holding AG	5,567,768	0.1
304,744	vvai-iviait de iviexico SAB de CV	1,129,676			Swiss Re AG*	42,699,630	0.9
		8,076,213	0.19		Zurich Insurance Group AG*	77,391,481	1.8
	Netherlands			100, 100			
	Randstad NV	8,019,366	0.19			327,454,623	7.6
119 684		_, ,	0.10		Taiwan		
	Wolters Kluwer NV	636 828	0.01		laiwaii		
	Wolters Kluwer NV	636,828 8,656,194	0.01	36.295	Advantech Co Ltd	474,482	0.0

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Process of the content of the cont			Market	% of Net			Market	% of
1,845,000 Compal Electronics Inc.	Holding	Description	Value (USD)		Holding	Description	Value (USD)	Net Assets
4,981,000 CTEC Financial Holding Co Ltd 4,223,332 0.10 11,982 Campbell Soup Co 55,95,934 3,569,319 First Financial Holding Co Ltd 3,272,034 0.06 7,677 Close Global Markets Inc 90,939,343 1,978,000 Inventee Corp 7,678 0.07 1,978,000	275,000	Catcher Technology Co Ltd	1,402,710	0.03	8,417	Brown-Forman Corp	549,967	0.01
648,510 E.S.M. Pinandel Holding Co. Ltd 681,242 0.02 66,2527 2apifal Cone Finandial Corp 9,998,389 632,000 Formsaa Plastica Corp 2,367,340 0.05 19,410 C8PE Giroup Inc X 1,000,038 10,378,000 Moretae Corp 2,367,340 0.05 19,410 C8PE Giroup Inc X 1,000,038 1,000,038 1,000,000	11,645,000	Compal Electronics Inc	10,550,487	0.24	124,983	Cadence Design Systems Inc	19,156,144	0.45
	4,361,000	CTBC Financial Holding Co Ltd	4,223,332	0.10	11,952	Campbell Soup Co	535,330	0.01
632,000 Formosa Pilastics Corp 2,387,040 0.05 19,410 GRRE Group Inc.* 1,380,064 4,215,000 Invented Confloy Corp 0,283,785 0.24 30,277 Charter Communications Inc.* 1,890,684 4,215,000 Mega Financial Hoding Co Ltd 2,089,595 0.05 0.07 24,484,84 Coca-Cola CoThe 18,292,370 1,712,725 0.07 24,484,84 Coca-Cola CoThe 1,282,370 1,712,725 0.07 24,484,84 Coca-Cola CoThe 1,282,370 1,712,725 0.07 24,484,84 Coca-Cola CoThe 1,282,370 1,282,84 0.05			681,242	0.02	66,527	Capital One Financial Corp	9,998,343	0.23
632,000 Formosa Pilastics Corp 2,387,040 0.05 19,410 GRRE Group Inc.* 1,380,064 4,215,000 Invented Confloy Corp 0,283,785 0.24 30,277 Charter Communications Inc.* 1,890,684 4,215,000 Mega Financial Hoding Co Ltd 2,089,595 0.05 0.07 24,484,84 Coca-Cola CoThe 18,292,370 1,712,725 0.07 24,484,84 Coca-Cola CoThe 1,282,370 1,712,725 0.07 24,484,84 Coca-Cola CoThe 1,282,370 1,712,725 0.07 24,484,84 Coca-Cola CoThe 1,282,370 1,282,84 0.05	3,569,319	First Financial Holding Co Ltd	3,272,034	0.08			900,359	0.02
4.215.00 Lie-On Technology Corp 10,283.785 0.24 30,277 Charter Communications Inc* 18,099,288 55,000 Nega Financial Floriding Cut 2,088.559 0.15 185,949 Chevron Corp 17,3727 2,780.000 Cynnex Itechnology 1,717,505 0.17 2,480.000 Cynnex Itechnology 1,727,705 0.17 2,472,705			2,367,040	0.05	19,410	CBRE Group Inc 'A'	1,906,644	0.04
1,558,000 Moyale Financial Holding Oc Ltd 2,086,559 0.05 158,949 Chevron Corp 22,338,692 2,166,000 Novalet Microelectronics Corp 911,860 0.02 4,555 Cilinas Corp 1,713,272 2,486,000 Symnex Technology 1,713,272 2,289,480 WPG Holdings Ltd 5,686,780 1.17 2,289,480 WPG Holdings Ltd 5,686,780 1.17 2,289,480 WPG Holdings Ltd 5,686,780 1.17 2,289,480 WPG Holdings Ltd 5,486,780 1.17 2,289,480 WPG Holdings Ltd 5,486,780 1.17 2,289,480 WPG Holdings Ltd 5,486,780 1.17 2,289,480 2,289,480 2,289,480 WPG Holdings Ltd 6,740,780 2,289,480 2,289,	10,378,000	Inventec Corp	9,495,118	0.22	128,171	Cerner Corp (Restricted)	11,950,664	0.28
56,000 Novatek Microelectronics Corp 11,800 0.02 4,555 Cintas Corp 1,713,272	4,215,000	Lite-On Technology Corp	10,283,785	0.24	30,277	Charter Communications Inc*	18,099,288	0.42
2.480,000 Synnex Echnology International Corp 6.580,333 0.15 1.682,370 Comeast Corp 4.933,326 1.682,370 Comeast Corp 4.933,326 1.682,370 Comeast Corp 4.933,326 1.682,370 Comeast Corp 4.933,326 1.682,370 Comeast Corp 4.933,326 1.682,370 Comeast Corp 4.933,326 1.682,370 Comeast Corp 4.933,326 1.682,370 Comeast Corp 4.933,326 1.047,100 PTE Exploration & Production PCL 2.488 Sissawad Corp PCL (Wis 298/0205) 657 0.00 4.374,922 0.10 1.047,100 PTE Exploration & Production PCL 4.374,922 0.10 1.0484 Kingdom 3.3.226 Admirat Group Ptc 1.20,859 0.00 1.22,859 Admirat Group Ptc 1.20,859 0.00 1.23,859 0.00 1.23,859 0.00 1.23,859 0.00 1.23,859 0.00 1.23,859 0.00 1.23,859 0.00 1.23,859 0.00 1.24,850 Berkeley Corp 1.00 1.25,859 0.00 1.25,850 Berkeley Corp 1.00 1.00,850 0.07 1.25,850 Berkeley Corp 1.00 1.00,850 0.07 1.10,	1,558,000	Mega Financial Holding Co Ltd	2,089,559	0.05	158,949	Chevron Corp	22,338,692	0.52
2,480,000 Synnex Technology	56,000	Novatek Microelectronics Corp	911,860	0.02	4,555	Cintas Corp	1,713,272	0.04
Linemational Corp 6,386,333 0.15 21,692 Consolidated Edison Inc 1,877,052 3,599,768 0.14 3,749,21 3,750,22 3,750,225	2,166,000	Quanta Computer Inc	7,177,505	0.17	294,848	Coca-Cola Co/The	18,292,370	0.43
International Corp 6,360,333 0.15 21,692 Consolidated Edison Inc 1,877,052 2,969,480 WPC-Holdings Ind 5,989,768 0.14 24,146 Cotera Energy Inc 5,481,249 241,146 Cotera Energy Inc 5,481,449 241,146 Cotera Energy Inc 5,481,449 241,146 Cotera Energy Inc 6,480,649 241,146 Cotera E	2,480,000	Synnex Technology			1,062,370	Comcast Corp	49,633,926	1.15
2,989,480 WPG Holdings Ltd			6,360,333	0.15	21,692	Consolidated Edison Inc	1,857,052	0.04
Thailand	2,969,480						46,340,319	1.08
Thailand	·		74,041,116	1.72			5,481,249	0.13
1,047,100 PTT Exploration & Production PCL		Thailand			8,047		1 335 078	0.03
PCL	1 047 100				146 628			0.05
Age	1,047,100	•	1 271 265	0.10	l '	·	, ,	0.33
Wits 29/8/2025 657 0.00 98.664 Dow Inc 5.767.313	2.490		4,374,203	0.10				0.13
United Kingdom	2,400		GE7	0.00				0.14
United Kingdom 3,226 Admiral Group Pic 1,323,859 0.03 26,053 Entertry Corp 2,727,228 1,299,854 Auto Trader Group Pic 1,502,967 0.27 427,555 EOR Resources Inc 47,007,473 376,460 Barratt Developments Pic 3,016,096 0.07 2,201 EPAM Systems Inc 686,560 657,473 British American Tobacco Pic 2,666,5271 0.67 2,204 8 BP Pic 12,004,607 0.28 149,417 Evergy Inc 10,873,095 25,294,68 BP Pic 12,004,607 0.28 149,417 Evergy Inc 10,873,095 149,417 Evergy Inc 149,518 149,417 Evergy Inc 149,518 149,418 Imperial Brands Pic 1,127,10 0.03 588,872 Exxon Molit Corp 45,334,365 359,598 Diageo Pic 1,720,6198 0.42 32,503 FactSet Research Systems Inc 1,309,02,588 1,49,318 Imperial Brands Pic 3,260,076 0.07 24,208 Fastenal Co 1,237,513 3,087,324 3,589,599 Endos Industries Pic 1,220,512 0.26 169,547 Fidelity National Inc 1,275,513 3,087,334 34,486 Ederoral Endos Industries Pic 7,968,180 0.18 27,093 Fox Corp 1,128,153 567,337 Nat/vest Corup Pic 1,233,338 0.04 16,569 Gartner inc 4,688,530 144,200 Persimmon Pic 5,309,230 0.12 225,575 Genuine Parts Coc 27,470,523 226,349 Sage Group Pic/The 1,939,394 0.04 168,459 Hallburdon Co 5,432,803 230,485 3,498 14,48		(VVIS 29/8/2025)	057	0.00				0.13
Milled Kingdom 1,328,859 0.03 26,053 26,053 27,2228 23,226 Admiral Group Pic 1,323,859 0.03 26,053 26,053 27,2228 27,22			4,374,922	0.10	l '	0,		0.17
133,226 Admiral Group Pic		United Kingdom						0.13
1,298,854 Auto Trader Group Pic* 11,602,967 0.27 376,400 Barratt Developments Pic 10,873,095 13,590 Berkeley Group Holdings Pic 705,329 0.02 174,472 Evergy linc 686,650 13,590 Berkeley Group Holdings Pic 705,329 0.02 174,472 Evergy linc 10,873,095 10,873,095 12,294,688 PP Ic 10,604,607 0.28 189,519 Expeditors International of 19,715,662 12,914 Burtherry Group Pic* 5,788,444 0.12 21,175 Extra Space Storage linc (Reit) 40,994,59 11,244 Croda International Pic 1,127,210 0.03 588,872 Exxon Mobil Corp 45,384,385 359,598 Diageo Pic 17,906,198 0.42 32,503 FactSte Research Systems Inc 13,090,258 149,318 Imperial Brands Pic 3,260,076 0.07 32,600,76 0.07 32,600	22.006		1 222 050	0.02				0.13
376,460 Barratt Developments Pic 1,050,309 C7 2,061 EPAM Systems Inc 686,560 13,590 Berkely Group Holdings Pic 12,064,607 0.28 12,044,007 0.28 189,191 Expeditors International of 19,715,662 189,191 Expeditors International of 189,191 Expeditors International of 19,715,662 189,191 199,1					20,000 427 535	EOC Percurees Inc		1.09
2.5294.88 BP Plc 10,604,607 0.28 174.472 Evergy Inc 10,873,095 657,473 British American Tobacco Pic 28,665,271 0.67 2081 British American Tobacco Pic 28,003 20,12 20,13 2		•			2.061	EDAM Systems Inc		0.02
2.529.468 BP Pic 12,064.607 0.28 189,519 Expeditors International of 67473 British American Tobacco Pic 28,665.271 0.67 208,174 Burberry Group Pic* 5,378,444 0.12 21,175 Extra Space Storage Inc (Reit) 4,059,459 11,244 Croda International Pic 11,727,210 0.03 358,872 Extra Space Storage Inc (Reit) 4,059,459 13,959,80 Diageo Pic 17,906,198 0.42 32,503 FactSet Research Systems Inc 13,090,258 149,318 Imperial Brands Pic 3,260,076 0.07 24,208 Fastenal Co 12,207,513 3,087,324 J Sainsbury Pic 6,489,064 0.15 35,805 Fortinet Inc Financial Inc 56,353 Martines Pic 7,968,180 0.18 27,093 Fox Corp 1,128,153 657,337 Nat/West Group Pic 1,723,338 0.04 16,559 Garther Inc 4,688,530 164,200 Persimmon Pic 5,309,230 0.12 225,575 Garther Inc 4,688,530 62,734 Shell Pic 1,835,369 0.04 168,459 Haliburton Co 5,432,803 139,981 St James's Place Pic 2,615,997 0.06 164,465,124 Tesco Pic 18,040,721 0.42 341,81 HP Inc 18,343,89 0.04 16,553 124 Tesco Pic 18,040,721 0.42 341,81 HP Inc 11,753,887 13,404,404,409 Pic 14,047,41 0.01 14,047,413 0.33 139,41 Akamai Technologies Inc 15,050,396 0.35 Pace Pic 14,047,413 0.33 136,573 JM Smucker Corl P								
Section Color						0,	10,673,095	0.25
208,174 Burberry Group Pic* 5,378,444 0,12 21,175 Extra Space Storage Inc (Reit) 4,059,459 11,244 Croda International Pic 1,172,710 0,03 588,872 Extra Mobil Corp 45,384,385 359,598 Diageo Pic 17,906,198 0,42 32,503 FactSel Research Systems Inc 13,090,258 149,318 Imperial Brands Pic 3,260,076 0,07 24,286 Fastenal Co 1,237,513 3,087,324 J Sainsbury Pic 6,488,064 0,15 35,805 Fortinet Inc 12,017,590 4,083,523 Metrose Industries Pic 7,986,180 0,18 27,093 Fox Corp 1,128,153 657,337 NatWest Group Pic 1,723,338 0,04 16,559 Garther Inc 4,688,530 62,743 Shell Pic 1,953,369 0,04 168,459 Halliburton Co 5,432,803 62,744 Shell Pic 1,953,369 0,04 168,459 Halliburton Co 5,432,803 139,981 St James's Place Pic 2,615,997 0,06 16,476 Hershey Co/The 3,334,083 201,185 Taylor Wimpey Pic 396,104 0,01 341,981 HPinc 1,173,387 13,400,471 1,400,471 0,42 341,981 HPinc 1,173,387 13,400,471 1,400,471 0,42 341,981 HPinc 1,173,387 1,200,474 Home Depat Inc/The 2,972,298 1,200,474 Home Depat Inc/The 2,972,298 1,200,474 Home Depat Inc/The 2,972,298 1,200,474 Home Depat Inc/The 2,270,459 1,270,474 1,2	, ,				109,519	•	10 715 662	0.46
11,244 Croda International Pic					21 175			0.40
39,598 Diagoo Pic 17,906,198 0.42 32,503 FactSet Research Systems Inc 13,090,258 149,318 Imperial Brands Pic 3,260,076 0.07 24,208 Fastenal Co 1,237,513 3,087,324 J Sainsbury Pic 11,220,512 0.26 169,547 Fidelity National Financial Inc 12,017,590 1,799,520 Legal & General Group Pic 6,488,064 0.15 35,805 Fortinent Inc 12,017,590 1,128,153 1,567,337 NatWest Group Pic 1,723,338 0.04 16,569 Gartner Inc 4,688,530 164,200 Persimmon Pic 5,309,230 0.12 225,575 Genuine Parts Co 27,470,523 206,349 Sage Group Pic/The 1,929,394 0.04 168,459 Halliburton Co 5,432,803 139,961 St James's Piace Pic 2,615,997 0.06 16,476 Hershey Co/The 3,334,083 201,485 Taylor Wimpey Pic 398,104 0.01 399,441 Home Depot Inc/The 3,334,083 201,485 Taylor Wimpey Pic 398,104 0.01 399,441 Home Depot Inc/The 97,265,042 4,653,124 Tesco Pic 18,040,721 0.42 341,981 HP Inc 11,753,887 37,819 DEXX Laboratories Inc 11,753,887 27,726 Align Technologies Inc 416,603 0.01 825,224 Initiation Homes Inc (Reit) 31,713,358 27,728 Align Technologies Inc 41,047,413 0.33 43,048 43,049 Financial Inc 423,152 0.01 674,575 Johnson & Johnson 110,407,690 110,478 American Financial Group Inc/OH 14,128,844 0.33 74,191 Apple Inc' 12,955,625 2.81 16,003 74,952 14,408 74,717 14,100 14,128,844 0.33 74,191 Apple Inc' 12,955,625 2.81 16,003 74,195 24,048 74,717 14,195 24,044 74,711 34,047,413 34,047								1.05
149,318 Imperial Brands PIC 3,260,076 0.07 24,208 Fasterial Co 1,237,513 3,087,324 J Sainsbury PIC 1,220,512 0.26 169,547 Fidelity National Financial Inc 8,028,050 1,769,520 Legal & General Group PIC 6,488,064 0.15 35,805 Fortinet Inc 12,017,590 4,083,523 Melrose Industries PIC 7,968,180 0.18 15,069 Gartner Inc 4,686,530 164,200 Persimmon PIC 5,309,230 0.12 225,575 Genuine Parts Co 27,470,523 266,349 Sage Group PIc/The 1,929,349 0.04 168,459 Halliburton Co 5,432,803 62,734 Shell PIC 1,635,369 0.04 40,499 Hartford Financial Services 7,479 Spirax-Sarco Engineering PIC 1,184,553 0.03 Group Inc/The 2,802,313 139,981 St James's Place PIC 2,615,997 0.06 164,476 Hershey Co/The 3,334,083 201,185 Taylor Wimpey PIC 388,104 0.01 4,653,124 Tesco PIC 18,040,721 0.42 341,981 HP Inc 11,753,887 323,08 Adobe Inc 13,563,519 3.33 3,333 3,334 Assail Technologies Inc 15,050,396 0.35 1,760 Illinois Tool Works Inc 2,972,299 2,662,293 2								0.30
3,087,324 J Sainsbury PIC								0.30
1,769,520 Legal & General Group Pic 6,488,064 0.15 35,805 Fortinet Inc 12,017,590 4,083,523 Melrose Industries Pic 7,988,180 0.18 27,093 Fox Corp 1,128,153 567,337 Nativest Group Pic 1,723,338 0.04 16,869 Gartner Inc 4,688,530 164,200 Persimmon Pic 5,309,230 0.12 225,575 Genuine Parts Co 27,470,523 206,349 Sage Group Pic/The 1,929,334 0.04 168,459 Halliburton Co 5,432,803 62,734 Shell Pic 1,635,369 0.04 168,459 Halliburton Co 5,432,803 139,981 St James's Place Pic 2,615,997 0.06 16,476 Hershey Co/The 3,334,083 201,185 Taylor Wimpey Pic 398,104 0.01 309,441 Home Dept Inc/The 97,265,042 341,914 Home Dept Inc/The 11,753,887 13,760 Illinois Tool Works Inc 19,817,156 13,304 Advance Auto Parts Inc 1,276,977 0.03 13,004 Advance Auto Parts Inc 1,276,977 0.35 12,270 Advance Auto Parts Inc 1,276,977 0.35 12,270 Advance Auto Parts Inc 1,276,977 0.35 12,270 Advance Auto Parts Inc 1,276,977 0.35 16,276 Advance Auto Parts In								0.03
4,083,523 Melrose Industries Pic 7,988,180 0.18 17,23,338 0.04 16,569 Gartner Inc 4,688,530 164,200 Persimmon Pic 5,309,230 0.12 22,575 Genuine Parts Co 27,470,523 206,349 Sage Group Pic/The 1,929,394 0.04 40,490 Hartford Financial Services Group Inc/The 2,802,313 139,981 St James's Piace Pic 2,615,997 0.06 168,459 Hallibutron Co 5,432,803 40,40 Hartford Financial Services Group Inc/The 2,802,313 139,981 St James's Piace Pic 2,615,997 0.06 16,476 Hershey Co/The 3,334,083 201,185 Taylor Wimpey Pic 398,104 0.01 309,441 Home Depot Inc/The 97,265,642 4,653,124 Tesco Pic 18,040,721 0.42 343,563,519 3.33 33,333 33,333 33,334 33,334 33,343 33,34								0.19
1,723,338 0.04 16,569 Gartner Inc 4,688,530 164,200 Persimmon Pic 5,309,230 0.12 225,575 Genuine Parts Co 27,470,523 206,349 Sage Group Pic/The 1,929,394 0.04 168,469 Halliburton Co 5,432,803 62,734 Shell Pic 1,685,369 0.04 40,490 Hartford Financial Services 7,479 Spirax-Sarco Engineering Pic 1,184,553 0.03 Group Inc/The 2,802,313 139,981 St James's Place Pic 2,615,997 0.06 16,476 Hershey Co/The 3,334,083 201,185 Taylor Wimpey Pic 398,104 0.01 309,441 Hore Depot Inc/The 97,265,042 4,653,124 Tesco Pic 18,040,721 0.42 341,981 HP Inc 11,753,887 Turted States 143,563,519 3.33 37,819 IDEX Laboratories Inc 19,817,156 32,306 Adobe Inc 15,050,396 0.35 72,641 Interpublic Group of Cos 6,260 Advance Auto Parts Inc 1,276,977 0.03 266,229 Advance Auto Parts Inc 1,276,977 0.03 286,252 Aglient Technologies Inc 416,663 0.10 825,224 Invitation Homes Inc (Reit) 31,713,358 27,782 Align Technology Inc 14,047,413 0.33 136,573 J M Smucker Co/The 18,429,161 8,480 Ally Financial Inc 423,152 0.01 674,575 Johnson & Johnson 110,407,690 1,330 Alphabet Inc 23,315,625 0.54 97,477 Juniper Networks Inc 3,281,076 1,330 Alphabet Inc 23,315,625 0.54 97,477 Juniper Networks Inc 3,281,076 1,330 Alphabet Inc 13,389,554 0.32 124,956 Keysight Technologies Inc 19,828,197 104,728 American Financial Group 14,128,854 0.33 71,180 Lowe's Cos Inc 6,927,399 76,106 Amgen Inc 17,125,372 0.40 16,341 McKesson Corp 4,424,489 77,4191 Apple Inc 13,504,142 0.31 1,480 Monolithic Power Systems Inc 10,025 Modey's Corp 4,224,489 107,508 Broadridge Financial 0.14 0.01 0.05 Modey's Corp 4,224,489 210,696 Bristol-Myers Squibb Co 14,240,943 0.33 26,286 Motrola Solutions Inc 5,763,557 10,235 Broadridge Financial 0.14 0.14 0.1								0.23
164,200						·		0.03
206,349 Sage Group Ptc/The		·			l '			0.11
62,734 Shell Pic 1,835,369 0.04 7,479 Spirax-Sarco Engineering Pic 1,845,53 0.03 139,981 St James's Place Pic 2,615,997 0.06 4,653,124 Tesco Pic 18,040,721 0.42 4,653,124 Tesco Pic 18,040,721 0.42 United States United States United States United States United States 32,306 Adobe Inc 15,050,396 0.35 6,260 Advance Auto Parts Inc 1,276,977 0.03 286,252 Aglient Technologies Inc 37,851,102 0.88 3,941 Akamai Technologies Inc 416,603 0.01 8,480 Ally Financial Inc 423,152 0.01 8,480 Ally Financial Inc 423,152 0.01 8,733 Alphabet Inc A 3,545,195 0.88 8,733 Alphabet Inc A 3,545,195 0.88 107,300 AMETEK Inc 13,839,554 0.32 107,500 AMETEK Inc 13,839,554 0.32 107,500 AMETEK Inc 13,839,554 0.32 107,503 Automatic Data Processing Inc 14,029,343 0.33 107,538 Automatic Data Processing Inc 14,029,34 0.23 10,235 Broadcom Inc 66,984,833 1.56 107,304 American Corp 1,800,200 0.04 1,284,0467 AT&T Inc 66,978,883 1.56 107,305 Broadcom Inc 13,504,142 0.31 10,235 Broadcom Inc 6,028,415 0.14 1,288 Bank of America Corp 1,800,200 0.04 1,288 Broadcom Inc 6,028,415 0.14 1,288 Bank of America Corp 1,800,200 0.04 1,266,659 Broadcom Inc 6,028,415 0.14 1,653 Broadcom Inc 6,028,415 0.14 1,968 Broadcom Inc 6,028,415 0.14 1,968 Broadcom Inc 6,028,415 0.14 1,968 Broadcom Inc 6,022,171 1,968 Broadcom Inc 6,0								0.04
7,479 Spirax-Sarco Engineering Plc 1,184,553 0.03 139,981 St James's Place Plc 2,615,997 0.06 16,476 Home Depot Inc/The 97,265,042 4,653,124 Tesco Plc 18,040,721 0.42 341,981 HP Inc 11,753,887 13,760 Illinois Tool Works Inc 2,972,298 256,846 Intel Corp 12,210,459 12,					l '		3,432,003	0.13
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United States	4,653,124	Tesco Plc	18,040,721	0.42				0.27
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8,733 Alphabet Inc 23,315,625 0.54 97,477 Juniper Networks Inc* 3,281,076 1,330 Alphabet Inc 'A' 3,545,195 0.08 124,965 Keysight Technologies Inc 19,828,197 22,904 Amazon.com Inc 69,941,258 1.62 1,749,529 Kinder Morgan Inc 29,811,974 26,868 Lennox International Inc 7,081,867 Inc/OH 14,128,854 0.33 71,180 Lowe's Cos Inc 15,495,886 107,300 AMETEK Inc 13,839,554 0.32 124,058 Masco Corp 6,927,399 76,106 Amgen Inc 17,125,372 0.40 16,341 McKesson Corp 6,927,399 734,191 Apple Inc^ 120,950,625 2.81 896,393 Merck & Co Inc 67,507,357 82,757 Arista Networks Inc 10,072,354 0.23 11,413 MetLife Inc 761,704 2,840,487 AT&T Inc 66,978,683 1.56 11,680 Mettler-Toledo International Inc 16,605,339 107,538 Automatic Data Processing Inc 21,914,094 0.51 7,234 AutoZone Inc 13,504,142 0.31 1,480 Monolithic Power Systems Inc 41,289 Bank of America Corp 1,800,200 0.04 10,035 Moody's Corp 3,238,094 210,696 Bristol-Myers Squibb Co 14,240,943 0.33 10,235 Broadcom Inc 6,028,415 0.14 1,968 Nordson Corp 444,178 Mordson Corp 444,178 Mor		0,			l '			0.43
1,330 Alphabet Inc 'A' 3,545,195 0.08 124,965 Keysight Technologies Inc 19,828,197 22,904 Amazon.com Inc 69,941,258 1.62 1,749,529 Kinder Morgan Inc 29,811,974 26,868 Lennox International Inc 7,081,867 Inc/OH 14,128,854 0.33 71,180 Lowe's Cos Inc 15,495,886 107,300 AMETEK Inc 13,839,554 0.32 124,058 Masco Corp 6,927,399 76,106 Amgen Inc 17,125,372 0.40 16,341 McKesson Corp 6,927,399 734,191 Apple Inc^ 120,950,625 2.81 896,393 Merck & Co Inc 67,507,357 82,757 Arista Networks Inc 10,072,354 0.23 11,413 MetLife Inc 761,704 2,840,487 AT&T Inc 66,978,683 1.56 11,680 Mettler-Toledo International Inc 16,605,339 107,538 Automatic Data Processing Inc 21,914,094 0.51 7,234 AutoZone Inc 13,504,142 0.31 1,480 Monolithic Power Systems Inc 41,289 Bank of America Corp 1,800,200 0.04 10,035 Moody's Corp 3,238,094 210,696 Bristol-Myers Squibb Co 14,240,943 0.33 26,296 Motorola Solutions Inc 6,020,171 6,059 Broadridge Financial		•						2.56
22,904 Amazon.com Inc 69,941,258 1.62 1,749,529 Kinder Morgan Inc 29,811,974 104,728 American Financial Group Inc/OH 14,128,854 0.33 71,180 Lowe's Cos Inc 15,495,886 107,300 AMETEK Inc 13,839,554 0.32 124,058 Masco Corp 6,927,399 76,106 Amgen Inc 17,125,372 0.40 16,341 McKesson Corp 6,927,399 Apple Inc^ 120,950,625 2.81 896,393 Merck & Co Inc 67,507,357 82,757 Arista Networks Inc 10,072,354 0.23 11,413 MetLife Inc 761,704 2,840,487 AT&T Inc 66,978,683 1.56 11,680 Mettler-Toledo International Inc 16,605,339 107,538 Automatic Data Processing Inc 21,914,094 0.51 628,071 Microsoft Corp 186,216,771 7,234 AutoZone Inc 13,504,142 0.31 1,480 Monolithic Power Systems Inc 41,289 Bank of America Corp 1,800,200 0.04 10,035 Moody's Corp 3,238,094 210,696 Bristol-Myers Squibb Co 14,240,943 0.33 26,296 Motorola Solutions Inc 5,763,557 10,235 Broadcom Inc 6,028,415 0.14 1,968 Nordson Corp 444,178						•		0.08
104,728 American Financial Group Inc/OH Inc/	,	•						0.46
Inc/OH			69,941,258	1.62	l ' '	S .		0.69
107,300 AMETEK Inc 13,839,554 0.32 124,058 Masco Corp 6,927,399 76,106 Amgen Inc 17,125,372 0.40 16,341 McKesson Corp 4,424,489 734,191 Apple Inc^ 120,950,625 2.81 896,393 Merck & Co Inc 67,507,357 82,757 Arista Networks Inc 10,072,354 0.23 11,413 MetLife Inc 761,704 2,840,487 AT&T Inc 66,978,683 1.56 11,680 Mettler-Toledo International Inc 16,605,339 107,538 Automatic Data Processing Inc 21,914,094 0.51 628,071 Microsoft Corp 186,216,771 7,234 AutoZone Inc 13,504,142 0.31 1,480 Monolithic Power Systems Inc 41,289 Bank of America Corp 1,800,200 0.04 10,035 Moody's Corp 3,238,094 210,696 Bristol-Myers Squibb Co 14,240,943 0.33 26,296 Motorola Solutions Inc 5,763,557 10,235 Broadcom Inc 6,028,415 0.14 208,563 NiSource Inc 6,020,171 6,059 Broadridge Financial	104,728	•						0.16
76,106 Amgen Inc 17,125,372 0.40 16,341 McKesson Corp 4,424,489 734,191 Apple Inc^ 120,950,625 2.81 896,393 Merck & Co Inc 67,507,357 82,757 Arista Networks Inc 10,072,354 0.23 11,413 MetLife Inc 761,704 2,840,487 AT&T Inc 66,978,683 1.56 11,680 Mettler-Toledo International Inc 16,605,339 107,538 AutoZone Inc 21,914,094 0.51 628,071 Microsoft Corp 186,216,771 7,234 AutoZone Inc 13,504,142 0.31 1,480 Monolithic Power Systems Inc 673,400 41,289 Bank of America Corp 1,800,200 0.04 10,035 Moody's Corp 3,238,094 210,696 Bristol-Myers Squibb Co 14,240,943 0.33 26,296 Motorola Solutions Inc 5,763,557 10,235 Broadcom Inc 6,028,415 0.14 208,563 NiSource Inc 6,020,171 6,059 Broadridge Financial 1,968 Nordson Corp					l '			0.36
734,191 Apple Inc^ 120,950,625 2.81 896,393 Merck & Co Inc 67,507,357 82,757 Arista Networks Inc 10,072,354 0.23 11,413 MetLife Inc 761,704 2,840,487 AT&T Inc 66,978,683 1.56 11,680 Mettler-Toledo International Inc 16,605,339 107,538 Automatic Data Processing Inc 21,914,094 0.51 628,071 Microsoft Corp 186,216,771 7,234 AutoZone Inc 13,504,142 0.31 1,480 Monolithic Power Systems Inc 41,289 Bank of America Corp 1,800,200 0.04 10,035 Moody's Corp 3,238,094 210,696 Bristol-Myers Squibb Co 14,240,943 0.33 26,296 Motorola Solutions Inc 5,763,557 10,235 Broadcom Inc 6,028,415 0.14 208,563 NiSource Inc 6,020,171 6,059 Broadridge Financial						•		0.16
82,757 Arista Networks Inc 10,072,354 0.23 11,413 MetLife Inc 761,704 2,840,487 AT&T Inc 66,978,683 1.56 11,680 Mettler-Toledo International Inc 16,605,339 107,538 Automatic Data Processing Inc 21,914,094 0.51 628,071 Microsoft Corp 186,216,771 7,234 AutoZone Inc 13,504,142 0.31 1,480 Monolithic Power Systems Inc 41,289 Bank of America Corp 1,800,200 0.04 210,696 Bristol-Myers Squibb Co 14,240,943 0.33 26,296 Motorola Solutions Inc 5,763,557 10,235 Broadcom Inc 6,028,415 0.14 208,563 NiSource Inc 6,020,171 6,059 Broadridge Financial 1,968 Nordson Corp 444,178						•		0.10
2,840,487 AT&T Inc 66,978,683 1.56 11,680 Mettler-Toledo International Inc 16,605,339 107,538 Automatic Data Processing Inc 21,914,094 0.51 Microsoft Corp 186,216,771 7,234 AutoZone Inc 13,504,142 0.31 1,480 Monolithic Power Systems Inc 673,400 41,289 Bank of America Corp 1,800,200 0.04 10,035 Moody's Corp 3,238,094 210,696 Bristol-Myers Squibb Co 14,240,943 0.33 26,296 Motorola Solutions Inc 5,763,557 10,235 Broadcom Inc 6,028,415 0.14 208,563 NiSource Inc 6,020,171 6,059 Broadridge Financial 1,968 Nordson Corp 444,178		• •						1.57
107,538 Automatic Data Processing Inc. 21,914,094 0.51 628,071 Microsoft Corp 186,216,771 7,234 AutoZone Inc. 13,504,142 0.31 1,480 Monolithic Power Systems Inc. 673,400 41,289 Bank of America Corp. 1,800,200 0.04 10,035 Moody's Corp. 3,238,094 210,696 Bristol-Myers Squibb Co. 14,240,943 0.33 26,296 Motorola Solutions Inc. 5,763,557 10,235 Broadcom Inc. 6,028,415 0.14 208,563 NiSource Inc. 6,020,171 6,059 Broadridge Financial 1,968 Nordson Corp. 444,178								0.02
7,234 AutoZone Inc 13,504,142 0.31 1,480 Monolithic Power Systems Inc 673,400 41,289 Bank of America Corp 1,800,200 0.04 10,035 Moody's Corp 3,238,094 210,696 Bristol-Myers Squibb Co 14,240,943 0.33 26,296 Motorola Solutions Inc 5,763,557 10,235 Broadcom Inc 6,028,415 0.14 208,563 NiSource Inc 6,020,171 6,059 Broadridge Financial 1,968 Nordson Corp 444,178								0.39
41,289 Bank of America Corp 1,800,200 0.04 10,035 Moody's Corp 3,238,094 210,696 Bristol-Myers Squibb Co 14,240,943 0.33 26,296 Motorola Solutions Inc 5,763,557 10,235 Broadcom Inc 6,028,415 0.14 208,563 NiSource Inc 6,020,171 6,059 Broadridge Financial 1,968 Nordson Corp 444,178	107,538	Automatic Data Processing Inc	21,914,094	0.51				4.33
210,696 Bristol-Myers Squibb Co 14,240,943 0.33 26,296 Motorola Solutions Inc 5,763,557 10,235 Broadcom Inc 6,028,415 0.14 208,563 NiSource Inc 6,020,171 6,059 Broadridge Financial 1,968 Nordson Corp 444,178	7,234	AutoZone Inc	13,504,142	0.31				0.02
10,235 Broadcom Inc 6,028,415 0.14 208,563 NiSource Inc 6,020,171 6,059 Broadridge Financial 1,968 Nordson Corp 444,178	41,289	Bank of America Corp	1,800,200	0.04				0.08
6,059 Broadridge Financial 1,968 Nordson Corp 444,178	210,696	Bristol-Myers Squibb Co	14,240,943	0.33				0.13
7.55	10,235	Broadcom Inc	6,028,415	0.14				0.14
	6,059	Broadridge Financial						0.01
Solutions Inc 891,885 0.02 7,858 Omnicom Group Inc 651,507		Solutions Inc	891,885	0.02	7,858	Omnicom Group Inc	651,507	0.02

^{*} All or a portion of this security represents a security on loan.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

[^] All or a portion of this security is pledged, see Note 14, for further details.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)		Holding	Description	Market Value (USD)	% of Net Assets
47,439	ONEOK Inc	3,055,546	0.07	96,931	Ulta Beauty Inc	36,140,723	0.84
12,652	O'Reilly Automotive Inc	8,232,656	0.19	37,020	Union Pacific Corp	9,068,049	0.21
109,025	Otis Worldwide Corp	8,573,726	0.20	41,855	United Parcel Service Inc 'B'	8,672,775	0.20
523,656	Paychex Inc	61,864,720	1.44	30,293	VeriSign Inc	6,437,868	0.15
28,259	PepsiCo Inc	4,633,628	0.11	27,422	Verisk Analytics Inc 'A'	4,886,326	0.11
253,533	Pfizer Inc	11,766,467	0.27	16,217	Verizon Communications Inc	871,826	0.02
648,338	Philip Morris International Inc	66,286,077	1.54	137,221	Visa Inc 'A'	29,741,280	0.69
2,344	Pool Corp	1,060,496	0.02	5,884	Vulcan Materials Co	1,069,947	0.02
7,920	Prologis Inc (Reit)	1,159,805	0.03	51,881	W R Berkley Corp	4,644,906	0.11
33,103	Public Service Enterprise				Walmart Inc	94,383,039	2.19
	Group Inc	2,145,736	0.05	61,834	Waste Management Inc	8,954,800	0.21
	Public Storage (Reit)	37,577,007	0.87		WEC Energy Group Inc	9,500,468	0.22
36,918	QUALCOMM Inc	6,359,864	0.15	438,795	Williams Cos Inc/The	13,370,084	0.31
275,642	Regions Financial Corp	6,640,216	0.15	13,842	Workday Inc 'A'	3,194,457	0.07
121,768	Republic Services Inc 'A'	14,780,200	0.34		WP Carey Inc (Reit)	418,827	0.01
54,568	Robert Half International Inc	6,503,960	0.15	· '	WW Grainger Inc	12,089,489	0.28
6,011	Roper Technologies Inc	2,690,884	0.06	1,710	Zebra Technologies Corp	711,240	0.02
	S&P Global Inc	26,314,452		123,107	Zoetis Inc	23,909,842	0.56
	Sempra Energy	3,972,773				2,476,043,249	57.52
	ServiceNow Inc	52,294,218	1.21	Total Cammon Stooks	(Charas) & Marranta		94.95
17,173	Simon Property Group Inc				(Shares) & Warrants	4,087,594,336	94.95
	(Reit)	2,388,421	0.06	Total Transferable Se	,		
5,450,459		33,356,809	0.77	Market Instruments A			
,	Snap-on Inc*	47,384,140	1.10	Official Stock Exchang		4 007 504 000	04.05
165,561		10,720,075	0.25	Dealt in on Another R	egulated Market	4,087,594,336	94.95
6,231	, , ,	1,940,333	0.05	Total Portfolio		4,087,594,336	94.95
301,775		51,069,383	1.19				
,	Travelers Cos Inc/The	12,739,760		Other Net Assets		217,289,072	5.05
18,577	UDR Inc (Reit)	1,033,996	0.02	Total Net Assets (USE	D)	4,304,883,408	100.00

^{*} All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases			Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
	ged Share Cla		,	, ,		
AUD	359,114,881	USD	258,548,404	BNY Mellon	15/3/2022	1,488,231
USD	20,848,614	AUD	29,107,983	BNY Mellon	15/3/2022	(228,580)
Net unrea	lised appreciat	ion				1,259,651
CAD Hed	ged Share Cla	iss				
CAD	65,871,866	USD	51,970,284	BNY Mellon	15/3/2022	(130,081)
USD	3,806,681	CAD	4,861,706	BNY Mellon	15/3/2022	(19,410)
Net unrea	lised depreciat	ion				(149,491)
CHF Hed	ged Share Cla	ISS				
CHF	86,150,803	USD	93,223,600	BNY Mellon	15/3/2022	634,377
USD	6,945,255	CHF	6,410,711	BNY Mellon	15/3/2022	(38,973)
Net unrea	lised appreciat	ion				595,404
CNH Hed	ged Share Cla	iss				
CNY	1,623,050,423	USD	254,725,797	BNY Mellon	15/3/2022	1,959,723
USD	18,580,978	CNY	117,938,358	BNY Mellon	15/3/2022	(70,906)
Net unrea	lised appreciat	ion				1,888,817
EUR Hed	ged Share Cla	iss				
EUR	84,208,064	USD	96,293,723	BNY Mellon	15/3/2022	(1,728,780)
USD	7,699,407	EUR	6,827,273	BNY Mellon	15/3/2022	32,497
Net unrea	llised depreciat	ion				(1,696,283)

Open Forward Foreign Exchange Contracts as at 28 February 2022

					Maturity	Unrealised appreciation/ (depreciation)
Currency			icy Sales	Counterparty	date	USD
GBP Hed	ged Share Cla	ISS				
GBP	94,249,460	USD	127,832,174	BNY Mellon	15/3/2022	(1,418,511)
USD	12,046,796	GBP	8,935,389	BNY Mellon	15/3/2022	62,065
Net unrea	ilised depreciat	ion				(1,356,446)
HKD Hed	lged Share Cla	iss	·			
HKD	6,137,643,844	USD	787,566,487	BNY Mellon	15/3/2022	(2,139,573)
USD	61,846,544	HKD	482,756,062	BNY Mellon	15/3/2022	68,832
Net unrea	lised depreciat	ion				(2,070,741)
NZD Hed	ged Share Cla	SS				
NZD	42,752,618	USD	28,634,770	BNY Mellon	15/3/2022	232,599
USD	2,115,730	NZD	3,167,761	BNY Mellon	15/3/2022	(23,202)
Net unrea	ilised appreciat	ion				209,397
SGD Hed	lged Share Cla	iss				
SGD	9,003,121	USD	6,708,219	BNY Mellon	15/3/2022	(77,977)
USD	484,993	SGD	655,361	BNY Mellon	15/3/2022	2,360
Net unrea	ilised depreciat	ion				(75,617)
ZAR Hed	ged Share Cla	SS				
USD	630,892	ZAR	9,650,262	BNY Mellon	15/3/2022	7,210
ZAR	130,189,900	USD	8,581,382	BNY Mellon	15/3/2022	(167,525)
Net unrea	ilised depreciat	ion				(160,315)
Total net	unrealised depi	reciation				(1,555,624)

Open Exchange Traded Futures Contracts as at 28 February 2022

				Unrealised
Number of		Contract/	Expiration	depreciation
contracts	Currency	Description	date	USD
540	EUR	EURO STOXX 50 Index	March 2022	(1,443,162)
109	GBP	FTSE 100 Index	March 2022	(259,115)
152	JPY	Yen Denom Nikkei	March 2022	(387,537)
780	USD	S&P 500 E-Mini Index	March 2022	(4,695,722)
Total				(6,785,536)

Written Options as at 28 February 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(986)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,250	18/3/2022	458,413	(55,332)
(1,008)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,175	18/3/2022	538,782	(128,406)
(340)	Call	FTSE 100 Index	Exchange Traded	GBP 7,700	18/3/2022	37,169	(177,830)
(342)	Call	FTSE 100 Index	Exchange Traded	GBP 7,750	18/3/2022	36,961	(129,570)
(224)	Call	Nikkei 225 Index	Exchange Traded	JPY 27,875	11/3/2022	530,434	(99,120)
(234)	Call	Nikkei 225 Index	Exchange Traded	JPY 27,500	11/3/2022	365,582	(233,482)
(616)	Call	S&P 500 Index	Exchange Traded	USD 4,575	4/3/2022	3,098,649	(103,180)
(621)	Call	S&P 500 Index	Exchange Traded	USD 4,575	11/3/2022	2,876,099	(363,285)
(625)	Call	S&P 500 Index	Exchange Traded	USD 4,470	18/3/2022	1,064,541	(2,678,125)
(625)	Call	S&P 500 Index	Exchange Traded	USD 4,455	25/3/2022	61,886	(3,881,250)
Total						9,068,516	(7,849,580)

Sector Breakdown as at 28 February 2022

,	% of Net Assets
Information Technology	20.59
Financials	13.91
Consumer Staples	13.17
Healthcare	9.75
Industrials	8.29
Consumer Discretionary	7.65
Communication Services	7.09
Energy	5.22
Materials	4.51
Utilities	2.74
Real Estate	2.03
Other Net Assets	5.05
	100.00

Systematic Global SmallCap Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
_	rities and Money Market Inst				Essent Group Ltd	2,524,942	1.01
	k Exchange Listing or Dealt i				FLEX LNG Ltd	18,275	0.01
Regulated Market	R Exchange Listing of Bealt I	III OII AIIOUIIC	•		Hiscox Ltd*	89,219	0.03
J					Luk Fook Holdings	,	
COMMON / PREFE	RRED STOCKS (SHARES)				International Ltd	7,966	0.00
	Australia			87,000	Luye Pharma Group Ltd	35,070	0.01
,	ARB Corp Ltd	72,209	0.03	12,945	Myovant Sciences Ltd	173,075	0.07
,	Atlas Arteria Ltd	12,108	0.00	l '	Nabors Industries Ltd*	141,093	0.06
	AUB Group Ltd	32,933	0.01		Pacific Basin Shipping Ltd*	425,418	0.17
	Aventus Group (Unit) (Reit)	50,621	0.02	524,000	Pou Sheng International	77 440	0.00
8,843	Centuria Office REIT (Unit) (Reit)	14,340	0.01	186 000	Holdings Ltd Sihuan Pharmaceutical	77,113	0.03
44 622	Charter Hall Group (Reit)	541,747	0.01	100,000	Holdings Group Ltd*	39,749	0.02
	Charter Hall Long Wale REIT	0+1,7+7	0.22	28 500	Yue Yuen Industrial Holdings Ltd	48,141	0.02
100,020	(Unit) (Reit)	561,619	0.22	20,000	rao raon maacana riolamgo zla		
10,399	Charter Hall Retail REIT (Reit)	31,544	0.01			3,620,596	1.45
	Charter Hall Social				Brazil		
	Infrastructure REIT				Azul SA (Pref)	345,909	0.14
	(Unit) (Reit)	36,753	0.01	l '	C&A Modas Ltda	5,991	0.00
	Deterra Royalties Ltd	43,138	0.02	18,119	Cia de Saneamento de Minas	40.070	0.00
	Dexus Industria REIT (Reit)	16,028	0.01	405.074	Gerais-COPASA	49,873	0.02
	Domain Holdings Australia Ltd	7,515	0.00	135,874	Cyrela Brazil Realty SA Empreendimentos e		
	Flight Centre Travel Group Ltd	117,682	0.05		Participacoes	400,369	0.16
	GDI Property Group (Reit) GrainCorp Ltd	235,100 16,486	0.09 0.01	74 614	EcoRodovias Infraestrutura e	400,303	0.10
	Growthpoint Properties	10,400	0.01	74,014	Logistica SA	93,998	0.04
02,000	Australia Ltd (Reit)	99,914	0.04	3.191	Fleury SA	11,125	0.01
56.599	HomeCo Daily Needs REIT	00,011	0.01		Guararapes Confeccoes SA	65,101	0.03
	(Reit)	63,102	0.03	28,000	Light SA	53,536	0.02
116,116	Johns Lyng Group Ltd	638,882	0.26	4,156	Locaweb Servicos de Internet SA	8,059	0.00
1,600	Jumbo Interactive Ltd	20,514	0.01		Marfrig Global Foods SA	372,245	0.15
3,926	Lifestyle Communities Ltd	48,148	0.02	13,204	Multiplan Empreendimentos		
	Nick Scali Ltd	6,048	0.00	40.477	Imobiliarios SA	56,618	0.02
	Pendal Group Ltd	34,300	0.01		Odontoprev SA	42,771	0.02
	PEXA Group Ltd	14,305	0.01	2,646	Pet Center Comercio e	0.000	0.00
47,254	Pinnacle Investment	350,995	0.14	64 795	Participacoes SA Sao Martinho SA	8,983 503,477	0.00
12 105	Management Group Ltd Pro Medicus Ltd*	412,565	0.14		Sendas Distribuidora SA	103,381	0.04
,	Rural Funds Group	412,303	0.17		SIMPAR SA	31,605	0.01
0.,002	(Unit) (Reit)	62,261	0.02	,		2,153,041	0.86
121,469	Sandfire Resources Ltd*	589,189	0.24			2,100,041	0.00
	St Barbara Ltd	6,702	0.00		British Virgin Islands		
460,953	Steadfast Group Ltd	1,548,422	0.62	692	Biohaven Pharmaceutical	00 500	0.00
	Tassal Group Ltd	82,631	0.03		Holding Co Ltd	83,566	0.03
46,228	Technology One Ltd*	330,322	0.13		Canada		
		6,098,123	2.44	5,231	Aclara Resources Inc	4,446	0.00
	Austria			53,137	Alamos Gold Inc 'A'	398,084	0.16
9 848	ANDRITZ AG	432,170	0.18	15,803	Allied Properties Real Estate	:- :	
	Oesterreichische Post AG*	1,056,004	0.42	00.000	Investment Trust (Unit) (Reit)	547,183	0.22
	Palfinger AG	17,689	0.01		Altius Minerals Corp	558,362 223 165	0.22
	Porr Ag	6,392	0.00		Aritzia Inc Atco Ltd/Canada	223,165 2,465,067	0.09 0.99
331	S&T AG*	5,149	0.00		B2Gold Corp	13,850	0.99
164	Schoeller-Bleckmann Oilfield				Baytex Energy Corp	79,371	0.03
	Equipment AG	6,930	0.00		BRP Inc	228,671	0.09
		1,524,334	0.61		Canada Goose Holdings Inc	405,437	0.16
	Rolaium				Cargojet Inc*	398,531	0.16
4 543	Belgium Bekaert SA	197,835	0.08	236,138	Crescent Point Energy Corp	1,678,009	0.67
	D'ieteren Group	22,982	0.00	4,996	CT Real Estate Investment		
	Ion Beam Applications	11,576	0.01		Trust (Unit) (Reit)*	66,836	0.03
	Melexis NV*	182,516	0.07		Descartes Systems Group Inc/The	153,823	0.06
	VGP NV	100,381	0.04	526	Dream Industrial Real Estate	0.070	0.00
2,536	Warehouses De Pauw CVA			4 5 4 5	Investment Trust (Unit) (Reit)	6,979	0.00
	(Reit)	100,872	0.04		Enerflex Ltd Enerplus Corp	27,361 70,211	0.01 0.03
<u> </u>		616,162	0.25		Evertz Technologies Ltd	39,273	0.03
	Bermuda	•			First National Financial Corp	95,264	0.02
	China Oriental Group Co Ltd	16,267	0.01		Fortuna Silver Mines Inc	155,769	0.06
56 000			0.01	l '			
	China Water Affairs Group Ltd	24,268	0.01	119,765	Freehold Royalties Ltd	1,304,388	0.52

^{*} All or a portion of this security represents a security on loan.

Systematic Global SmallCap Fund continued

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% N Asse
32,719	Innergex Renewable Energy Inc	466,808	0.19		Denmark		
6,545	InterRent Real Estate				ALK-Abello A/S*	89,709	0.
	Investment Trust (Unit) (Reit)	79,730	0.03	10,842	FLSmidth & Co A/S	309,834	0.
30,799	Killam Apartment Real Estate			3,942	Netcompany Group A/S*	258,780	0.
	Investment Trust (Unit) (Reit)	519,397	0.21	13,552	Spar Nord Bank A/S	178,461	0
	PrairieSky Royalty Ltd	334,582	0.13			836,784	0
	Sandstorm Gold Ltd	852,792	0.34		Cipland		
,	Silvercorp Metals Inc	93,015	0.04	0.000	Finland	005.007	^
	Slate Grocery REIT (Reit)	35,175	0.01		Cargotec Oyj 'B'*	235,967	0
	Topaz Energy Corp	397,157	0.16		Nokian Renkaat Oyj	74,696	0
	Torex Gold Resources Inc Vermilion Energy Inc	112,079	0.05		Outokumpu Oyj* Rovio Entertainment Oyj	275,444 25,725	0
	Yamana Gold Inc (Unit)	616,348 520,931	0.25 0.21		Tokmanni Group Corp	107,474	(
	Zymeworks Inc	32,227	0.21		Uponor Oyj	118,901	C
4,031	Zymeworks mc	·			Valmet Oyj	116,295	Ċ
		12,980,321	5.20		YIT Oyj	32,828	Ċ
	Cayman Islands			7,020	тт Оуј	987,330	
	Ambarella Inc	16,837	0.01		_		
	ASM Pacific Technology Ltd	127,863	0.05	04.65=	France	440.045	_
,	Baozun Inc ADR	260,686	0.11		ALD SA*	442,346	(
	BEST Inc ADR	9,665	0.00		Alten SA	114,684	0
	Central China New Life Ltd	22,632	0.01	-,	CGG SA* Cie Plastic Omnium SA	187,596	(
	Central China Real Estate Ltd*	2,375	0.00		Coface SA	8,561	(
	China Lilang Ltd China Resources Medical	24,380	0.01	,	Esker SA	33,134 184,003	(
22,000	Holdings Co Ltd	12,359	0.01		IPSOS	69,328	(
136 000	China SCE Group Holdings Ltd	27,324	0.01		Korian SA*	62,398	Ċ
	China Shineway	21,524	0.01	,	Mersen SA	235,436	(
201,000	Pharmaceutical Group Ltd	213,757	0.09	-,	Rubis SCA*	181,924	Ċ
274 000	CIMC Enric Holdings Ltd	326,087	0.13		SMCP SA	6,111	Ì
	EC Healthcare	16,134	0.01		Societe BIC SA*	65,789	Ì
,	FinVolution Group ADR	57,807	0.02		Sopra Steria Group SACA	97,992	C
	Gourmet Master Co Ltd	32,245	0.01		Synergie SE	78	C
	Greentown Management	,			Television Française 1	186,822	(
,	Holdings Co Ltd	12,208	0.01	·		1,876,202	C
4,000	Health & Happiness H&H		-			1,070,202	
	International Holdings Ltd	6,194	0.00		Germany		
	JNBY Design Ltd	44,002	0.02		Adesso SE	17,256	(
	KWG Living Group Holdings Ltd	33,893	0.01		ADVA Optical Networking SE*	650,146	(
	Lonking Holdings Ltd	8,251	0.00		Atoss Software AG	153,569	(
	NetDragon Websoft Holdings Ltd	6,734	0.00		ElringKlinger AG	32,524	(
,	Niu Technologies ADR	48,779	0.02		Encavis AG	762,119	C
143,000	Powerlong Commercial			3,144	Fraport AG Frankfurt Airport	040.000	,
	Management Holdings Ltd*	249,603	0.10	40.067	Services Worldwide*	210,098	(
	Ronshine China Holdings Ltd*	6,189	0.00	,	Freenet AG	1,293,677	(
	TCL Electronics Holdings Ltd*	85,242	0.04	,	Gerresheimer AG* HUGO BOSS AG*	166,413	(
	TPK Holding Co Ltd	32,916	0.01		K+S AG	620,910 271,819	(
479,500	Xiabuxiabu Catering				Kloeckner & Co SE	7,760	(
	Management China Holdings	204 202	0.40		Krones AG*	468,774	(
AEE E00	Co Ltd	301,280	0.12	,	MLP SE	6,773	(
	Xtep International Holdings Ltd* Yuzhou Group Holdings Co Ltd	751,931	0.30		MorphoSys AG	170,876	(
	Zhongliang Holdings Group	26,658	0.01		PATRIZIA AG	64,624	(
15,500	Co Ltd*	6,069	0.00		ProSiebenSat.1 Media SE	1,316,356	Ċ
	OU LIU			,	Schaeffler AG (Pref)*	983,920	Ċ
		2,770,100	1.11		Steico SE	5,303	Č
	China			6,356	Wacker Chemie AG*	987,301	C
.,	China BlueChemical Ltd 'H'	13,716	0.01			8,190,218	3
,	Jinzhou Port Co Ltd	12,581	0.00		Olle well to w	-,,	
	Konka Group Co Ltd	26,880	0.01		Gibraltar	0.00	_
	Qingling Motors Co Ltd 'H'	49,854	0.02	77,328	888 Holdings Plc	249,098	(
92,500	Sinopec Engineering Group				Greece		
	Co Ltd 'H'	44,152	0.02	2,401	Aegean Airlines SA	15,252	(
		147,183	0.06		Mytilineos SA	32,049	Ċ
		,		.,		47,301	
	Cyprus						

 $^{^{\}star}$ All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% % No Asset
	Hong Kong	, ,			Media Nusantara Citra Tbk PT	115,407	0.0
60,000	Dah Sing Financial			· ' '	Mitra Adiperkasa Tbk PT	196.061	0.0
00,000	Holdings Ltd*	193,871	0.08		Perusahaan Gas Negara Tbk PT	192,411	0.0
27 000	Genertec Universal Medical	193,071	0.06	· ' '	Surya Citra Media Tbk PT	8,548	0.0
27,000	Group Co Ltd	19,072	0.01		XL Axiata Tbk PT	144,264	0.0
500	Langham Hospitality	19,072	0.01	724,700	AL Axiata TDR I I		
300	Investments and Langham					821,371	0.3
	Hospitality Investments Ltd	56	0.00		Ireland		
	Hospitality investments Ltu			6 596	Alkermes Plc	160,942	0.0
		212,999	0.09	.,	Cimpress Plc	579,194	0.2
	India				Perrigo Co Plc	217,663	0.0
409	Aavas Financiers Ltd	15,173	0.01		Uniphar Plc	20,440	0.0
	Amara Raja Batteries Ltd	124,709	0.05	0,021	Oniphar ric		
	APL Apollo Tubes Ltd	11,475	0.00			978,239	0.3
	Apollo Tyres Ltd	70,850	0.00		Israel		
		,		3 916	Alony Hetz Properties &		
	Astral Ltd	494,151	0.20	0,510	Investments Ltd	68,181	0.0
	Bajaj Consumer Care Ltd	12,675	0.01	706	Cognyte Software Ltd	7,837	0.0
	Blue Dart Express Ltd	15,851	0.01		0 ,		0.0
,	Blue Star Ltd	26,672	0.01		Isras Investment Co Ltd Plus500 Ltd	24,592	0.0
	Carborundum Universal Ltd	164,172	0.07			31,022	
3,794	Central Depository Services				Property & Building Corp Ltd*	19,267	0.0
	India Ltd	68,148	0.03	· · · · · · · · · · · · · · · · · · ·	Radware Ltd	1,261,404	0.5
1,828	Century Plyboards India Ltd	14,398	0.01	259	Rami Levy Chain Stores		
31,601	Chambal Fertilisers and				Hashikma Marketing 2006 Ltd	21,292	0.0
	Chemicals Ltd	158,409	0.06	22,790	Taboola.com Ltd	150,186	0.0
6,965	Cochin Shipyard Ltd	26,798	0.01			1,583,781	0.0
3,732	Computer Age Management					.,,	
	Services Ltd	123,544	0.05		Italy		
11,254	Coromandel International Ltd	115,591	0.05		Banca Generali SpA*	70,302	0.0
	CRISIL Ltd	6,379	0.00	124,858	Banca Mediolanum SpA*	1,017,379	0.4
	Cummins India Ltd	444,212	0.18	266	Biesse SpA	5,833	0.
	Dr Lal PathLabs Ltd	48,290	0.02	1,451	Brunello Cucinelli SpA*	81,134	0.
	Emami Ltd	213,425	0.02	1,477	Danieli & C Officine		
	Exide Industries Ltd	305,835	0.03		Meccaniche SpA*	33,569	0.
	Glenmark Pharmaceuticals Ltd	86,673	0.12	10,191	El.En. SpA	148,006	0.
	ICICI Securities Ltd	357,371	0.03		Maire Tecnimont SpA*	382,529	0.
					OVS SpA	70,675	0.
	Indian Energy Exchange Ltd	109,193	0.04		Piaggio & C SpA	104,545	0.
	JM Financial Ltd	6,966	0.00		Reply SpA	1,503,448	0.
	Jyothy Labs Ltd	36,364	0.01		Sanlorenzo SpA/Ameglia	176,855	0.
	Kajaria Ceramics Ltd	595,776	0.24		Sesa SpA	222,977	0.
5,044	Kalpataru Power				Webuild SpA*	52,625	0.
	Transmission Ltd	26,181	0.01	20,040	Weballa Op/		
	KPIT Technologies Ltd	373,049	0.15			3,869,877	1.
	Mahanagar Gas Ltd	16,031	0.01		Japan		
	Metropolis Healthcare Ltd	89,645	0.04	500	Adastria Co Ltd	7,366	0.
1,257	Motilal Oswal Financial						
	Services Ltd	14,650	0.01		Ai Holdings Corp	7,492	0.
954	Narayana Hrudayalaya Ltd	8,678	0.00		Aichi Steel Corp*	161,891	0.
	Orient Electric Ltd	86,600	0.03		Amada Co Ltd*	2,087,436	0.
,	Persistent Systems Ltd	273,120	0.11		Anicom Holdings Inc	7,024	0.
	Praj Industries Ltd	7,413	0.00	· · · · · · · · · · · · · · · · · · ·	Anritsu Corp*	319,691	0.
	Redington India Ltd	79,115	0.03		AOKI Holdings Inc	148,391	0.
	Sanofi India Ltd	262,132	0.11		Arcland Service Holdings Co Ltd	358,141	0.
,	Schaeffler India Ltd	15,729	0.11		Asics Corp	13,890	0.
				100	BayCurrent Consulting Inc	39,348	0.
	Supreme Industries Ltd	81,455	0.03	21,100	Bell System24 Holdings Inc*	245,317	0.
	Thermax Ltd	8,853	0.00		Belluna Co Ltd	84,064	0.
	Varian Payanana Ltd	161,840	0.06		Bengo4.com Inc*	166,912	0.
2,798	Varun Beverages Ltd	35,111	0.01		Broadleaf Co Ltd	6,643	0.
		5,192,702	2.08	· /	Calbee Inc*	91,850	0.
					Casio Computer Co Ltd	10,503	0.
	Indonesia				Coca-Cola Bottlers Japan	10,505	U.
	AKR Corporindo Tbk PT	26,433	0.01	3,300	•	42 n22	0
92,400	Bank Pembangunan Daerah			000	Holdings Inc	42,032	0.
	Jawa Barat Dan Banten				Comture Corp	20,331	0.
	Tbk PT	8,972	0.00		Cosmo Energy Holdings Co Ltd*	416,693	0.
522.700	Bank Tabungan Negara	•			Daiseki Co Ltd	93,193	0.
,. 30	Persero Tbk PT	64,578	0.02	4,200	Dexerials Corp*	118,069	0.
517 400	Erajaya Swasembada Tbk PT	19,987	0.01	8,700	Digital Arts Inc	484,612	0.
50,400		19,207	0.01	2,700	Dip Corp	79,415	0.
,	Industri Jamu Dan Farmasi	13,207	0.01		DMG Mori Co Ltd	8,314	0.
275 000	muusin jamu Dan Fällläsi				Doshisha Co Ltd*		0.
375,800	Sido Muncul Tbk PT	25,503	0.01	20.000		387,065	U

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Portfolio of Inv	∕estments 28 Februar	y 2022					
Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
3 200	Ebara Corp	165,477	0.07	900	S-Pool Inc	7,863	0.00
	en Japan Inc*	634,619	0.25		Strike Co Ltd	61,707	0.02
	FCC Co Ltd*	373,129	0.15	1 '	Sumitomo Riko Co Ltd	5,994	0.00
	Financial Products Group			· · · · · · · · · · · · · · · · · · ·	Takamatsu Construction Group	-,	
	Co Ltd	165,393	0.07		Co Ltd	66,963	0.03
300	Giken Ltd	9,318	0.00	44,600	Teijin Ltd*	535,177	0.21
	Glory Ltd*	438,962	0.18		Toho Gas Co Ltd*	96,048	0.04
	Goldcrest Co Ltd	143,089	0.06		Toho Titanium Co Ltd	33,131	0.01
	H2O Retailing Corp Hisamitsu Pharmaceutical	14,923	0.01		Tokai Corp/Gifu Topcon Corp	53,857	0.02
0,400	Co Inc*	203,236	0.08		Toridoll Holdings Corp*	9,159 346,068	0.00 0.14
5 800	Internet Initiative Japan Inc	184,183	0.03		Tosei Corp	32,066	0.14
	Izumi Co Ltd*	214,789	0.09		Toyobo Co Ltd*	269,189	0.11
	JAC Recruitment Co Ltd	15,860	0.01		TPR Co Ltd	7,231	0.00
32,800	Japan Lifeline Co Ltd	311,337	0.12	5,500	UACJ Corp	112,238	0.05
47,600	Japan Wool Textile Co Ltd/The	373,762	0.15	3,700	Uzabase Inc	31,750	0.01
	Kanamoto Co Ltd	152,123	0.06	1	Wakita & Co Ltd	13,813	0.01
	Kaneka Corp*	706,984	0.28		Xebio Holdings Co Ltd	20,823	0.01
	Kenedix Retail REIT Corp (Reit)	6,801	0.00		Yamada Holdings Co Ltd*	604,792	0.24
	Kobe Steel Ltd* Konica Minolta Inc*	565,511 1,221,600	0.23 0.49		Yamazaki Baking Co Ltd* Yokohama Rubber Co Ltd/The	421,486 20,915	0.17 0.01
	Konoike Transport Co Ltd	48,813	0.02		Yurtec Corp*	250,623	0.10
	Kuraray Co Ltd*	1,740,625	0.70		Zenrin Co Ltd	8,691	0.00
	Kyokuto Kaihatsu Kogyo Co Ltd	7,538	0.00		Zuken Inc	239,148	0.10
800	Life Corp	21,101	0.01			22,972,590	9.20
	Makino Milling Machine Co Ltd*	175,932	0.07			22,012,000	0.20
	Mani Inc*	1,576,945	0.63	00.000	Jersey	00.000	0.00
	Maruwa Unyu Kikan Co Ltd	84,453	0.03		Centamin Plc*	38,062	0.02
,	Maxell Ltd	193,337	0.08	4,556	Man Group Plc/Jersey	11,743	0.00
	Medical Data Vision Co Ltd Menicon Co Ltd	12,864 10,353	0.01 0.00			49,805	0.02
	Mitsubishi Materials Corp*	208,640	0.08		Luxembourg		
	Mitsubishi Motors Corp	75,225	0.03		APERAM SA	43,627	0.02
1,500	Mitsubishi Pencil Co Ltd	16,672	0.01	22,595	Millicom International		
900	Mitsuboshi Belting Ltd	16,875	0.01	40.000	Cellular SA	527,090	0.21
11,700	Mitsui DM Sugar Holdings				SES SA 'A'*	387,757	0.15
200	Co Ltd	208,408	0.08		Shurgard Self Storage SA* Subsea 7 SA*	521,090 341,854	0.21 0.14
	Mitsui OSK Lines Ltd Mitsui-Soko Holdings Co Ltd*	48,623 134,281	0.02 0.05	30,002	Gubsea i GA	•	
	Morita Holdings Corp	30,848	0.03			1,821,418	0.73
,	MOS Food Services Inc*	21,136	0.01		Malaysia		
1,200	Nichias Corp	27,039	0.01		Astro Malaysia Holdings Bhd	56,993	0.03
10,800	Nihon Kohden Corp*	291,423	0.12		Greatech Technology Bhd	180,665	0.07
	Nikon Corp*	588,970	0.24	145,500	Lotte Chemical Titan Holding Bhd	75,548	0.03
14,770	Nippon Light Metal Holdings			165 543	Magnum Bhd	74,521	0.03
141 000	Co Ltd*	236,053	0.09		TIME dotCom Bhd	379,297	0.15
141,000	Nippon Paper Industries Co Ltd*	1,350,886	0.54			767,024	0.31
5.800	Nippon Parking Development	1,000,000	0.04			707,021	0.01
•	Co Ltd	7,045	0.00	055	Marshall Islands	10 100	0.01
900	Nittetsu Mining Co Ltd	52,006	0.02	955	Genco Shipping & Trading Ltd	19,100	0.01
	Nitto Kogyo Corp*	131,472	0.05		Mexico		
	Obara Group Inc	61,863	0.02	· · · · · · · · · · · · · · · · · · ·	Alsea SAB de CV	806,938	0.32
600	OBIC Business Consultants	04 700	0.04	145,181	Concentradora Fibra Danhos		
11 400	Co Ltd Optim Corp	21,760 93,966	0.01 0.04		SA de CV (Reit)	171,210	0.07
	PeptiDream Inc	176,478	0.04			978,148	0.39
	Pigeon Corp	319,754	0.13		Netherlands		
	Prestige International Inc	7,247	0.00	12,253	ASR Nederland NV	529,047	0.21
4,000	Rakus Co Ltd*	65,143	0.03	1,255	Brunel International NV	14,790	0.01
600	Resorttrust Inc	10,110	0.00		ForFarmers NV	99,748	0.04
	Riso Kyoiku Co Ltd	13,192	0.01		OCI NV	789,907	0.32
	Rohto Pharmaceutical Co Ltd	96,998	0.04		PostNL NV	562,435	0.22
	Round One Corp*	33,656	0.01		TKH Group NV*	30,984	0.01
	Seikagaku Corp Seino Holdings Co Ltd	10,275 15,644	0.00		uniQure NV Wereldhave NV (Reit)*	19,114 8,840	0.01 0.00
	Shoei Co Ltd	102,642	0.01 0.04	400	vvereiunave ivv (reit)		
	Skylark Holdings Co Ltd	14,383	0.04			2,054,865	0.82
	SMS Co Ltd	16,060	0.01		New Zealand		
6,000	Sodick Co Ltd	40,345	0.02	8,958	Kiwi Property Group Ltd	6,534	0.00

^{*} All or a portion of this security represents a security on loan.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% N Asse
	-	· · · · · ·			LEENO Industrial Inc	6,741	0.0
0.710	Norway	102.002	0.00		LF Corp	9,111	0.0
	Borregaard ASA	192,083	0.08		•		0.0
,	Elkem ASA	29,962	0.01		Lotte Chilsung Beverage Co Ltd LOTTE Himart Co Ltd	216,852	0.0
,	Entra ASA	93,271	0.04		LS Corp	50,246 30,702	0.0
2,141	Kongsberg Gruppen ASA Nordic Semiconductor ASA	12,496	0.00 0.02		LS Electric Co Ltd	8,502	0.
,	TOMRA Systems ASA	56,704	I		LX Hausys Ltd	355,246	0.
21,044	TOWRA Systems ASA	986,766	0.40		LX Semicon Co Ltd	56,225	0.
		1,371,282	0.55		NHN Corp	11,604	0.
	Philippines				Seah Besteel Corp	349,389	0.
91 040	Cebu Air Inc	81,860	0.03	,	Shinsegae Inc	109,615	0.
01,040		01,000	0.00		Taekwang Industrial Co Ltd	140,134	0.
	Poland			168	Young Poong Corp	91,661	0
345	Asseco Poland SA	6,113	0.00		Youngone Corp	80,592	0
20,317	Bank Millennium SA	34,396	0.02	2,200	Tourigone Corp		
292	KRUK SA	18,166	0.01			4,340,300	1.
50	Neuca SA	9,033	0.00		Spain		
		67,708	0.03	7 487	AmRest Holdings SE	41,599	0.
		07,700	0.00		Fluidra SA	403,531	0
	Portugal			,	Gestamp Automocion SA*	94,854	Ö
54,907	Sonae SGPS SA	59,314	0.02		Laboratorios Farmaceuticos	J-1,UU -1	J
	Saudi Arabia			190	Rovi SA	16,134	0
1 520	Al Hammadi Co for			4 550	Melia Hotels International SA	34,272	0
1,550	Development and Investment	16,680	0.00	4,000	Wella Flotels international G/C		
910	Dallah Healthcare Co	17,835	0.00			590,390	0
019	Dallati i lealti care Co				Sweden		
		34,515	0.01	39.004	AcadeMedia AB	224,064	0
	Singapore			,	AddTech AB	230,309	0
19 600	AIMS APAC REIT (Reit)	19,487	0.01		Arjo AB	59,061	0
	ESR-REIT (Unit) (Reit)	25,396	0.01		Biotage AB	256,379	0
	Hutchison Port Holdings Trust	134,975	0.05		Bonava AB	16,696	0
	Keppel Infrastructure Trust	69,995	0.03	,	Cloetta AB 'B'	74,397	0
	OUE Commercial Real Estate	00,000	0.00	,	Elekta AB	667,288	0
04,000	Investment Trust (Unit) (Reit)	25,294	0.01		Fabege AB	14,371	0
7 000	Raffles Medical Group Ltd	5,980	0.00		HMS Networks AB	56,236	0
	Sasseur Real Estate Investment	0,000	0.00	,	Indutrade AB	1,166,035	0
410,400	Trust (Reit)*	255,404	0.10		Intrum AB	187,033	0
121 800	StarHub Ltd	112,130	0.05	,	LeoVegas AB	6,076	0
121,000	Clair lab Ela				Lime Technologies AB*	24,556	0
		648,661	0.26		Loomis AB 'B'	56	0
	South Africa				MIPS AB	9,291	0
1,468	AVI Ltd	6,811	0.00	21,412	New Wave Group AB	320,763	0
85,318	Dis-Chem Pharmacies Ltd	190,025	0.08		Nobia AB	11,040	0
61.382	Equites Property Fund Ltd (Reit)	83,737	0.03		Saab AB	536,302	0
	KAP Industrial Holdings Ltd	257,631	0.10	,	Samhallsbyggnadsbolaget i	,	
	Netcare Ltd	25,593	0.01	,-	Norden AB*	163,202	0
,	Truworths International Ltd	36,659	0.02	69.717	Scandic Hotels Group AB*	306,165	0
	Vukile Property Fund Ltd (Reit)	22,987	0.01		SSAB AB	97,166	0
					SSAB AB 'B'	129,134	0
		623,443	0.25		Vitrolife AB	15,746	0
	South Korea		F	,,,,			
5,799	AfreecaTV Co Ltd	671,369	0.27			4,571,366	1
14,539		95,286	0.04		Switzerland		
	Chong Kun Dang	-,	-	4.952	Belimo Holding AG	2,641,894	1
.,	Pharmaceutical Corp	96,791	0.04		Bucher Industries AG	563,213	0
60.566	DGB Financial Group Inc	477,536	0.19		Coltene Holding AG	6,616	0
,	Dong-A ST Co Ltd	68,350	0.03		Comet Holding AG	326,592	0
	Dongwon Development Co Ltd	121,306	0.05		Inficon Holding AG	9,424	0
,	GS Retail Co Ltd	45,864	0.02		Interroll Holding AG*	96,814	0
	Handsome Co Ltd	91,776	0.04		Metall Zug AG	19,500	0
,	Hansol Chemical Co Ltd	131,838	0.05		Rieter Holding AG	9,040	0
	Hyundai Construction	,	5.50	7,026	Sensirion Holding AG*	794,043	0
2,170	Equipment Co Ltd	60,544	0.02	,	Tecan Group AG	2,690,979	1
183	Hyundai Home Shopping	50,044	0.02		Ypsomed Holding AG*	13,098	0
100	Network Corp	8,873	0.00	13	reconica i loiding AO		
13 140	Hyundai Marine & Fire	0,073	0.00			7,171,213	2
15,149	Insurance Co Ltd	314,959	0.13		Taiwan		
ასა	Innocean Worldwide Inc	8,442	0.13	5 000	Ardentec Corp	9,024	0
	JB Financial Group Co Ltd	416,466	0.00		ASPEED Technology Inc	485,108	0
	Kolon Industries Inc	203,286	0.17		Chia Hsin Cement Corp	7,455	0
4,1/1	KT Skylife Co Ltd	10,994	0.08		Chicony Power Technology Co Ltd	33,900	0
1 557							

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
	China Airlines Ltd	42,793	0.02		Ferrexpo Plc	8,074	0.00
,	ChipMOS Technologies Inc	1,162,975	0.47		Forterra Plc	292,629	0.12
	Compeq Manufacturing Co Ltd	17,068	0.01	,	Future Plc*	94,617	0.04
	E Ink Holdings Inc	57,874	0.02		Genus Plc*	88,593	0.04
	Everlight Electronics Co Ltd	562,611	0.22		Greggs Plc	198,965	0.08
	Formosa Advanced	002,011	0.22		Hill & Smith Holdings Plc	167,232	0.07
012,000	Technologies Co Ltd	443,488	0.18		HomeServe Plc*	153,832	0.06
7 000	Global Unichip Corp	114,107	0.05		Howden Joinery Group Plc*	460,845	0.18
	Holtek Semiconductor Inc	72,855	0.03		IG Group Holdings Plc*	151,184	0.16
	King Yuan Electronics Co Ltd	1,452,327	0.58		IMI Pic	19,264	0.00
	Kinsus Interconnect	1,402,021	0.00	,	Impax Asset Management	10,204	0.01
20,000	Technology Corp	202,426	0.08	10,000	Group Plc	192,733	0.08
513 000	Macronix International Co Ltd	795,987	0.32	2 600	Intermediate Capital Group Plc	59,381	0.02
	Pegavision Corp	124,701	0.05		John Wood Group Plc	34,554	0.01
	Powertech Technology Inc	1,992,530	0.80		Marks & Spencer Group Plc	232,855	0.01
	Poya International Co Ltd	104,157	0.04		Marshalls Plc*	83,215	0.03
	•		0.38		Micro Focus International Plc*	203,024	0.03
	Sigurd Microelectronics Corp	937,678	0.36		Morgan Advanced Materials Plc		
7,000	Taiwan Hon Chuan Enterprise	40.707	0.01	,	•	13,102	0.01
2.000	Co Ltd	18,727	0.01		Morgan Sindall Group Plc	192,733	0.08
	Taiwan Union Technology Corp	6,114	0.00		Oxford Biomedica Plc	57,695	0.02
47,000	Test Research Inc	104,612	0.04		Pagegroup Plc	79,667	0.03
		8,748,517	3.50		Pennon Group Plc	71,511	0.03
	Thailand				Pets at Home Group Plc	218,375	0.09
544 500		04.000	0.04		Rightmove Plc	985,952	0.39
	Ananda Development PCL*	24,663	0.01		Safestore Holdings Plc (Reit)*	282,558	0.11
	Beauty Community PCL*	3,549	0.00	,	Senior Plc	28,089	0.01
,	MC Group PCL*	91,704	0.04		Softcat Plc	376,695	0.15
	Mega Lifesciences PCL*	11,581	0.00		Spectris Plc	82,700	0.03
	Pruksa Holding PCL	140,188	0.05	48,195	TechnipFMC Plc*	321,943	0.13
	SPCG PCL	44,398	0.02	4,198	Travis Perkins Plc*	82,563	0.03
5,100	Thonburi Healthcare			46,115	Vesuvius Plc	242,407	0.10
	Group PCL	7,765	0.00	30,939	Virgin Money UK Plc*	75,993	0.03
26,600	Thonburi Healthcare			4,705	Wickes Group Plc	11,320	0.00
44.000	Group PCL*	40,500	0.02			8,810,449	3.53
11,600	TQM Corp PCL	16,341 380,689	0.01		United States		
		300,009	0.13	36,639	1-800-Flowers.com Inc*	553,982	0.22
	Turkey			1,123	1st Source Corp	53,837	0.02
60,460	Anadolu Efes Biracilik Ve Malt			22,296	2U Inc	237,675	0.10
	Sanayii AS	106,191	0.04	5,130	Aaron's Co Inc/The	109,885	0.04
12,011	Enerjisa Enerji AS	11,540	0.00		Academy Sports & Outdoors Inc	7,644	0.00
1,410	Mavi Giyim Sanayi Ve Ticaret				Academy Sports & Outdoors Inc	67,272	0.03
	AS 'B'	5,624	0.00		Acadia Healthcare Co Inc	122,920	0.05
247.636	Migros Ticaret AS	649,548	0.26		Acadia Realty Trust (Reit)	231,835	0.09
,	Sok Marketler Ticaret AS*	250,727	0.10		Accel Entertainment Inc 'A'	7,277	0.00
	Turk Hava Yollari AO	36,831	0.02		ACCO Brands Corp	43,551	0.02
.0,0.0	Tank Hava Tonan / Ko	· · · · · · · · · · · · · · · · · · ·			Adaptive Biotechnologies Corp	21,127	0.02
		1,060,461	0.42		Advantage Solutions Inc	7,517	0.00
	United Kingdom				S .	171,460	0.07
575	Abcam Plc	9,523	0.00		Agree Realty Corp (Reit)		
	Advanced Medical Solutions	0,020	0.00		Air Lease Corp 'A'	1,063,197	0.43
0,0	Group Plc	15,391	0.01		Alarm.com Holdings Inc	390,821	0.16
30 081	Ashmore Group Plc	134,154	0.05		Allector Inc	124,266	0.05
	ASOS Pic	39,471	0.02		Allegiant Travel Co*	403,481	0.16
	Bellway Plc	141,663	0.02		Allogene Therapeutics Inc	230,513	0.09
,	Big Yellow Group Plc (Reit)	259,947	0.10	,	Altice USA Inc	900,668	0.36
	Brewin Dolphin Holdings Plc		0.10		American Airlines Group Inc	73,604	0.03
	Centrica Plc*	515,056			American Assets Trust Inc (Reit)	301,419	0.12
		169,967	0.07	1,000	American Axle & Manufacturing		
	ConvaTec Group Plc	76,543	0.03		Holdings Inc	9,060	0.00
31,673	Craneware Plc	12,380	0.01	5,941	American Campus Communities		
31,673 523		17,485	0.01		Inc (Reit)	321,468	0.13
31,673 523 374	Cranswick Plc*	91,144	0.04	20,975	American Homes 4 Rent		
31,673 523 374 22,489	Crest Nicholson Holdings plc		0.24		(Reit) 'A'	805,860	0.32
31,673 523 374 22,489 472,036	Crest Nicholson Holdings plc Currys Plc	586,835		4 361	Amphastar Pharmaceuticals Inc		0.0
31,673 523 374 22,489 472,036 1,988	Crest Nicholson Holdings plc Currys Plc CVS Group Plc	586,835 43,777	0.02			124,419	
31,673 523 374 22,489 472,036 1,988 4,148	Crest Nicholson Holdings plc Currys Plc CVS Group Plc Dechra Pharmaceuticals Plc	586,835					0.02
31,673 523 374 22,489 472,036 1,988 4,148	Crest Nicholson Holdings plc Currys Plc CVS Group Plc	586,835 43,777	0.02	947	Anaplan Inc	45,352	
31,673 523 374 22,489 472,036 1,988 4,148 3,580	Crest Nicholson Holdings plc Currys Plc CVS Group Plc Dechra Pharmaceuticals Plc	586,835 43,777 228,189	0.02 0.09	947 691	Anaplan Inc Andersons Inc/The	45,352 30,881	0.02 0.01 0.07
31,673 523 374 22,489 472,036 1,988 4,148 3,580 6,189	Crest Nicholson Holdings plc Currys Plc CVS Group Plc Dechra Pharmaceuticals Plc Derwent London Plc (Reit)	586,835 43,777 228,189 145,330	0.02 0.09 0.06	947 691 7,674	Anaplan Inc Andersons Inc/The Antero Resources Corp*	45,352	
31,673 523 374 22,489 472,036 1,988 4,148 3,580 6,189 16,675	Crest Nicholson Holdings plc Currys Plc CVS Group Plc Dechra Pharmaceuticals Plc Derwent London Plc (Reit) Domino's Pizza Group Plc*	586,835 43,777 228,189 145,330 29,814	0.02 0.09 0.06 0.01	947 691 7,674	Anaplan Inc Andersons Inc/The	45,352 30,881	0.01

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

	estments 28 Februar		9/ 05			Markat	9/ of
Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Archrock Inc	221,996	0.09		Ecovyst Inc	7,543	0.00
	Arena Pharmaceuticals Inc	23,231	0.09		EnLink Midstream LLC	69,875	0.00
	Armada Hoffler Properties	20,201	0.01	1	Enova International Inc*	16,091	0.03
00,101	Inc (Reit)	534,082	0.21		Ensign Group Inc/The	38,526	0.02
7,975	Artivion Inc	155,513	0.06		Envista Holdings Corp	83,049	0.03
27,856	AssetMark Financial			22,904	Essential Properties Realty Trust		
	Holdings Inc	658,794	0.26		Inc (Reit)	579,929	0.23
	Avnet Inc	570,783	0.23	1	Evercore Inc 'A'	221,206	0.09
	Bank First Corp	6,842	0.00		Everi Holdings Inc	333,068	0.13
	Bar Harbor Bankshares BellRing Brands Inc	26,082 75,353	0.01 0.03		Evoqua Water Technologies Corp Exelixis Inc	311,472 846,397	0.12 0.34
,	Beyond Meat Inc*	68,337	0.03	1	Exponent Inc*	529,781	0.34
	BJ's Wholesale Club	00,007	0.00		Fate Therapeutics Inc	341,921	0.14
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Holdings Inc	282,945	0.11		Federal Realty Investment Trust		****
11,221	Blue Owl Capital Inc 'A'*	138,243	0.06		(Reit)	667,344	0.27
232	Boot Barn Holdings Inc	19,815	0.01	1,632	First Bancshares Inc/The	57,381	0.02
	Box Inc	2,024,627	0.81		First Financial Corp/IN	17,116	0.01
	Boyd Gaming Corp	223,695	0.09	1	First Foundation Inc	206,897	0.08
	Brandywine Realty Trust (Reit)	62,491	0.03	11,998	First Industrial Realty Trust Inc	60E 044	0.28
	Braze Inc Brigham Minerals Inc 'A'*	1,907 14,190	0.00 0.01	24.750	(Reit) First Interstate BancSystem Inc	695,044 980,843	0.26
	BrightView Holdings Inc	14,190	0.01		First Merchants Corp	7,032	0.00
	Brixmor Property Group	11,200	0.01		First of Long Island Corp/The	7,465	0.00
=-,	Inc (Reit)*	703,612	0.28		Fisker Inc	47,827	0.02
5,179	Broadstone Net Lease			723	Five Below Inc	119,396	0.05
	Inc (Reit)	112,229	0.05		Five9 Inc	86,319	0.03
,	Bruker Corp*	2,060,067	0.83		Forestar Group Inc	6,405	0.00
	BTRS Holdings Inc	184,403	0.07		Forrester Research Inc	1,391,972	0.56
	Calix Inc	15,046	0.01	268	Four Corners Property Trust	7 110	0.00
	Camden National Corp Capital City Bank Group Inc	45,859 81,842	0.02 0.03	8 135	Inc (Reit) Frontdoor Inc	7,118 245,758	0.00 0.10
	Carriage Services Inc 'A'	12,484	0.03		GameStop Corp 'A'	214,426	0.09
	Casella Waste Systems Inc 'A'	33,738	0.01	1	Gaming and Leisure Properties	211,120	0.00
	Central Garden & Pet Co	101,411	0.04	, -	Inc (Reit)	776,219	0.31
253	Central Garden & Pet Co 'A'	10,940	0.00	855	Getty Realty Corp (Reit)	23,769	0.01
	Century Communities Inc	229,191	0.09		G-III Apparel Group Ltd	94,510	0.04
	ChargePoint Holdings Inc	69,002	0.03		Gitlab Inc	40,776	0.02
	Cheesecake Factory Inc/The	39,107	0.02	343		23,821	0.01
	Choice Hotels International Inc* Chuy's Holdings Inc	623,460 55,009	0.25 0.02		Gogo Inc Graco Inc	16,131 17,722	0.01 0.01
	Clean Energy Fuels Corp	28,758	0.02		Gray Television Inc	22,300	0.01
	Clean Harbors Inc	2,169,510	0.87	121	=	6,916	0.00
,	Clearway Energy Inc 'A'	208,052	0.08		Group 1 Automotive Inc*	182,098	0.07
8,109	Clover Health Investments			1,226	GrowGeneration Corp*	10,311	0.00
	Corp 'A'	22,138	0.01	420	Guardant Health Inc	28,392	0.01
	CNX Resources Corp	64,114	0.03	1	Guess? Inc*	371,924	0.15
14,876	Cogent Communications				H&E Equipment Services Inc*	24,044	0.01
040	Holdings Inc	940,907	0.38	1	Hackett Group Inc/The	150,687	0.06
	Cohen & Steers Inc Coherus Biosciences Inc	74,946 96,831	0.03 0.04	18,424	Hanover Insurance Group Inc/The	2,574,201	1.03
	Corcept Therapeutics Inc	219,525	0.04	3 766	Harley-Davidson Inc	153,540	0.06
	Corsair Gaming Inc	17,333	0.03		Harmonic Inc	26,847	0.01
	Cowen Inc 'A'	81,311	0.03	1	Haverty Furniture Cos Inc*	402,096	0.16
	CubeSmart (Reit)	755,766	0.30	1	Hawaiian Holdings Inc	79,763	0.03
642	CyrusOne Inc (Reit)	57,844	0.02	807	HealthStream Inc	16,358	0.01
21,008	Delek US Holdings Inc*	367,430	0.15	3,913	Heartland Financial USA Inc	192,128	0.08
6,777	DiamondRock Hospitality				Hecla Mining Co (Unit)	29,688	0.01
	Co (Reit)	66,211	0.03		Herc Holdings Inc	51,628	0.02
	Dick's Sporting Goods Inc	9,112	0.00	1	Heritage Commerce Corp	388,023	0.16
	Diodes Inc	13,236	0.01		Hess Midstream LP 'A'	98,938	0.04
	Donaldson Co Inc Dril-Quip Inc*	1,802,524 185,164	0.72 0.07	1	Highwoods Properties Inc (Reit) Holley Inc	609,641 10,652	0.24 0.00
	Dyne Therapeutics Inc	4,225	0.07		Homology Medicines Inc	4,372	0.00
	Eagle Pharmaceuticals Inc/DE*	16,538	0.00	941		77,049	0.00
	East West Bancorp Inc*	2,115,351	0.85		Hudson Pacific Properties	,5 10	0.50
	Easterly Government Properties	, -,			Inc (Reit)*	217,048	0.09
,- -	Inc (Reit) 'A'	537,919	0.22	22,427	Independence Realty Trust	,	
3,692	EastGroup Properties Inc (Reit)	710,452	0.28		Inc (Reit)	571,889	0.23
3,483	EchoStar Corp	83,418	0.03	2,226	Independent Bank Corp/MI	52,578	0.02

^{*} All or a portion of this security represents a security on loan.

	estments 28 Februar	Market	% of			Market	% of
Holding	Description	Value (USD)	Net Assets	Holding	Description	Value (USD)	Net Assets
2,248	Ingevity Corp	153,538	0.06	13,495	Nexstar Media Group Inc 'A'*	2,431,934	0.97
	Insperity Inc	1,347,865	0.54		NGM Biopharmaceuticals Inc	7,500	0.00
	Inspire Medical Systems Inc	45,028	0.02	1	Nikola Corp*	33,356	0.01
108	Integra LifeSciences Holdings Corp	7,249	0.00		Northern Oil and Gas Inc Olema Pharmaceuticals Inc	6,856 3,637	0.00 0.00
409	Intellia Therapeutics Inc	40,728	0.00		Olo Inc	5,862	0.00
	Interactive Brokers Group Inc	289,075	0.12		Omnicell Inc	551,949	0.22
20,339	Intercept Pharmaceuticals Inc*	291,254	0.12	360	Oportun Financial Corp	5,940	0.00
	Ionis Pharmaceuticals Inc	1,322,405	0.53		Origin Bancorp Inc	225,815	0.09
	Iridium Communications Inc iRobot Corp	644,749 230,786	0.26 0.09		Orthofix Medical Inc Outfront Media Inc (Reit)	36,915 98,148	0.02 0.04
	Ironwood Pharmaceuticals	230,760	0.09	1 '	Ovintiv Inc	574,623	0.04
,	Inc 'A'*	228,667	0.09	23,843		787,534	0.32
1,983	iStar Inc (Reit)	49,139	0.02	144	Palomar Holdings Inc	8,983	0.00
	JetBlue Airways Corp	295,552	0.12		Papa John's International Inc*	45,143	0.02
	Kforce Inc	196,172	0.08		Park Hotels & Resorts Inc (Reit)	313,305	0.13
	Kimco Realty Corp (Reit) Kite Realty Group Trust (Reit)	888,361 334,165	0.36 0.13		Passage Bio Inc Patrick Industries Inc	55,836 37,364	0.02 0.02
	Kontoor Brands Inc*	1,277,513	0.51		Patterson-UTI Energy Inc	134,005	0.05
	Kronos Bio Inc	5,602	0.00	1	Paylocity Holding Corp	1,415,225	0.57
,	Lakeland Bancorp Inc	452,348	0.18	1	PBF Energy Inc 'A'	142,415	0.06
	Lamar Advertising Co (Reit) 'A'	740,288	0.30		Pebblebrook Hotel Trust (Reit)	64,045	0.03
	Lamb Weston Holdings Inc Lattice Semiconductor Corp	196,372 1,107,359	0.08 0.44		Penn National Gaming Inc* Penumbra Inc*	16,098 90,870	0.01 0.04
,	LendingTree Inc	754,271	0.44		Peoples Bancorp Inc/OH	481,873	0.04
,	Leslie's Inc	7,947	0.00		Perella Weinberg Partners 'A'	16,566	0.01
	LHC Group Inc	1,633,489	0.65		Perficient Inc	170,087	0.07
	Liberty Broadband Corp	22,213	0.01		Personalis Inc	5,736	0.00
	Life Storage Inc (Reit)	770,820	0.31		PetIQ Inc 'A'	15,321	0.01
	LivePerson Inc Louisiana-Pacific Corp	468,670 9,900	0.19 0.00		Phibro Animal Health Corp* Physicians Realty Trust (Reit)	35,573 93,283	0.01 0.04
	Magnolia Oil & Gas Corp 'A'*	678,316	0.27		Piedmont Office Realty Trust	30,200	0.04
	Malibu Boats Inc 'A'*	84,330	0.03	,,	Inc (Reit)	21,607	0.01
	Manhattan Associates Inc	1,417,724	0.57		Pinnacle Financial Partners Inc	761,340	0.31
	Marathon Digital Holdings Inc	67,597	0.03		PJT Partners Inc	40,782	0.02
	Marathon Oil Corp Marcus & Millichap Inc	346,208 789,773	0.14 0.32	1	Plains GP Holdings LP 'A' Planet Fitness Inc 'A'	436,727 253,588	0.18 0.10
	Marcus Corp/The	8,229	0.00		Plymouth Industrial REIT	255,566	0.10
	MarineMax Inc	255,217	0.10	0,000	Inc (Reit)	158,722	0.06
,	MasTec Inc	996,608	0.40		Poshmark Inc*	184,238	0.07
	Matador Resources Co	125,690	0.05		Power Integrations Inc	1,455,294	0.58
	MaxLinear Inc McGrath RentCorp	638,940 151,498	0.26 0.06		PRA Group Inc Premier Financial Corp	203,672 359,011	0.08 0.14
	MDU Resources Group Inc	2,142,065	0.86		Prestige Consumer	339,011	0.14
	Medpace Holdings Inc	374,647	0.15	0,70	Healthcare Inc	572,266	0.23
914	Mercantile Bank Corp	33,626	0.01	12,298	Progress Software Corp	539,513	0.22
	Merit Medical Systems Inc	62,312	0.03		ProPetro Holding Corp	70,155	0.03
	Meritage Homes Corp Midland States Bancorp Inc	8,378 241,526	0.00		PTC Therapeutics Inc	403,789	0.16 0.05
	Model N Inc	6,575	0.10 0.00		Pure Storage Inc Quaker Chemical Corp	113,247 58,017	0.03
	Modine Manufacturing Co	6,587	0.00		Quanta Services Inc	777,564	0.31
	Moelis & Co 'A'	1,010,861	0.41	183	Qurate Retail Inc (Pref)	17,308	0.01
,	Monro Inc	92,002	0.04		RadNet Inc	218,473	0.09
	Moog Inc 'A'	8,438	0.00		Rapid7 Inc	607,335	0.24
	Morningstar Inc MRC Global Inc*	700,205 111,130	0.28 0.04	309	Reinsurance Group of America Inc	40,704	0.02
	Multiplan Corp	151,543	0.06	118	Reliance Steel & Aluminum Co	21,779	0.02
	Murphy Oil Corp*	538,525	0.22		Repligen Corp	157,577	0.06
296	Napco Security Technologies Inc	6,015	0.00	516	Revolve Group Inc	25,367	0.01
	Natera Inc	134,074	0.05		REX American Resources Corp	107,144	0.04
,	National Research Corp	102,422	0.04	10,792	Rexford Industrial Realty	766 664	0.21
2,778	National Retail Properties Inc (Reit)	119,037	0.05	487	Inc (Reit)	766,664 193,130	0.31 0.08
10.514	National Storage Affiliates	118,037	0.05		RLJ Lodging Trust (Reit)	436,124	0.08
,	Trust (Reit)	621,167	0.25		Rocket Cos Inc	45,203	0.02
	National Vision Holdings Inc*	163,940	0.07		Rocket Pharmaceuticals Inc	6,369	0.00
	Natus Medical Inc	12,289	0.01		Rush Enterprises Inc	10,368	0.00
2,757	NexPoint Residential Trust	241,072	0.10	430	Rush Enterprises Inc 'A' Rush Street Interactive Inc	21,582	0.01 0.01
	Inc (Reit)	Z 4 1,01Z	0.10	1,314	Rush Olicel Hileractive IIIC	13,258	0.01

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holdings Inc		Pessintian	Market Value	% of Net	Ualdina	Description	Market Value	% of Net
Holdings Inc	Holding	Description	(030)	ASSELS	Holding	Description	(050)	Assets
19,206 Ryder System Inc	10,294	Ryan Specialty Group			1,438	US Physical Therapy Inc	129,406	0.05
Annie Anni		Holdings Inc	409,392	0.16	2,521	UWM Holdings Corp	10,727	0.00
Inc (Reit) 36,391 0.01 5,414 Varex Imaging Corp 130,477 0.01	19,206	Ryder System Inc	1,507,479	0.60	71,346	Valvoline Inc*	2,308,043	0.92
15,586 Salipoint Technologies Holdings inc 650,404 0.26 759 Veronis Systems inc 'B' 1,289,325 0.20 1.	2,730	Sabra Health Care REIT			448	Vanda Pharmaceuticals Inc	5,089	0.00
Holdings Inc		, ,	36,391	0.01	5,414	Varex Imaging Corp	130,477	0.05
20,111 Sana Biotechnology Inc 131,727 0.05 8.595 Verra Mobility Corp A** 62,389 0.05	15,586						, ,	0.52
1862 Sangamo Therapeutics Inc 4,957 0.00 18,760 Victory Capifal Holdings Inc 'A' 615,328 0.2			,					0.01
108,906 Select Medical Holdings Corp			,			, ,	,	0.03
7,905 Semtech Corp 559,753 0.22 14,513 Vonitier Corp 348,312 0.17 17,775 17,775 1,915 1,916 1,917 1,917 1,916 1,917 1,916 1,917 1,917 1,916 1,917 1,917 1,916 1,917 1,916 1,917 1,917 1,916 1,917 1,917 1,916 1,917 1,916 1,917 1,916 1,917 1,917 1,916 1,917 1,917 1,916								0.25
17.225 Service Corp International/US 1,058.993 0.42 23,903 Voya Financial Inc 1,597,437 0.05 1.0								0.02
52 Shockwave Medical Inc 9,200 0.00 3,161 Washington Federal Inc 111,741 0.05 36,384 SITE Centers Corp (Reit) 580,325 0.23 115 Weis Markets Inc 7,128 0.05 0.	,	•	,				,	0.14
176 Shutterstock inc 15,836 0.01 6,009 Watsco Inc* 1,606,927 0.02 136,334 SITE Centers Corp (Reit) 580,325 0.23 115 Weis Markets Inc 7,128 0.01 15,467 Site One Landscape Supply Inc 2,664,036 1.07 1,020 Western Alliance Bancorp 35,574 0.05		•				-		0.64
36,384 SITE Centers Corp (Reit) 580,325 0.23 1.15 Weist Markets Inc 7.128 0.15			,				,	0.04
15.467 SiteOne Landscape Supply Inc 2.664.036 1.07 1.020 Westlan Alliance Bancorp 95.574 0.02 0.03 0.03 0.04 0.05 0.05 0.02 0.05 0.05 0.02 0.05 0.			,					0.64
2.660 Skillz Inc 'A' 8,166 0.00 11,801 Westlake Corp 1,280,290 0.1			,					0.00
11,633 SkyWest Inc						•	,	
112 Sleep Number Corp 7,231 0.00 12,524 Wintrust Financial Corp 1,222,217 0.4	,		,				, ,	0.51
1,047 Smartsheet Inc 'A' 55,365 0.02 2,776 SmileDirectClub Inc* 6,190 0.00 7,717 Wyndham Hotels & Resorts Inc 665,360 0.25 3,149 Wencor Inc 99,005 0.00 0.0								0.02
2,776 SmileDirectClub Inc* 6,190 0.00 7,717 Wyndham Hotels & Resorts Inc 665,360 0.2		•	,		,	•	, ,	
Total Common / Preferred Stocks (Shares) 245,671,435 98.3 1,272,764 1,3696 1,004 1,3149 2,45675,901 1,676 1,045 1,745	,		,				,	
4,607 SPS Commerce Inc 594,303 0.24 13,213 YETI Holdings Inc* 805,464 0.3	, -		-,				,	
21,701 Stifel Financial Corp 1,576,795 0.63 15,200 Yext Inc 113,696 0.00		•	,				,	
22,821 STORE Capital Corp (Reit) 704,256 0.28 702 Y-mAbs Therapeutics Inc 6,121 0.05								0.32
1,199 Sweetgreen Inc* 28,716 0.01 57,405 ZipRecruiter Inc 1,118,249 0.4 1,271 Syneos Health Inc 100,790 0.04 17,238 Zuora Inc 262,190 0.3 24,735 Talos Energy Inc 361,378 0.14 123,602,421 49.8 562 Tandem Diabetes Care Inc 62,404 0.03 24,820 Tarya Resources Corp 1,588,160 0.64 1,132 Taysha Gene Therapies Inc 7,313 0.00 3,259 TechTarget Inc 254,952 0.10 4,218 Terreno Realty Corp (Reit) 295,344 0.12 2,853 Tetra Tech Inc 450,432 0.18 188 Texas Pacific Land Corp* 206,800 0.08 3,337 Tivity Health Inc 89,665 0.04 928 Toll Brothers Inc 50,288 0.02 257 Tompkins Financial Corp 20,149 0.01 3,043 Town Bank/Portsmouth VA 94,637 0.04 4,3992 Travel + Leisure Co 224,52,334 0.18 4,197 Trinity Industries Inc* 121,041 0.05 1,766 Ultragenyx Pharmaceutical Inc 119,028 0.05 <t< td=""><td>,</td><td></td><td>, ,</td><td></td><td></td><td></td><td>,</td><td>0.00</td></t<>	,		, ,				,	0.00
1,271 Syneos Health Inc 100,790 0.04 17,238 Zuora Inc 262,190 0.0 24,735 Talose Energy Inc 361,378 0.14 123,602,421 49.8 562 Targa Resources Corp 1,598,160 0.64 1,132 Taysha Gene Therapies Inc 7,313 0.00 3,259 TechTarget Inc 254,952 0.10 4,218 Terreno Realty Corp (Reit) 295,344 0.12 2,853 Tetra Tech Inc 450,432 0.18 188 Texas Pacific Land Corp* 206,800 0.08 3,337 Tivity Health Inc 89,665 0.04 928 Toll Brothers Inc 50,288 0.02 257 Tompkins Financial Corp 20,149 0.01 3,043 Towne Bank/Portsmouth VA 94,637 0.04 46,362 Tri Pointe Homes Inc 1,030,164 0.41 7,775 Trifol Brothers Inc 120,041 0.05 1,766 Ultragenyx Pharmaceutical Inc 119,028 0.05 1,7442 United States Cellular Corp 847,678 0.20			,				,	0.00
24,735 Talos Energy Inc 361,378 0.14 652 Tandem Diabetes Care Inc 62,404 0.03 24,820 Targa Resources Corp 1,598,160 0.64 1,132 Taysha Gene Therapies Inc 7,313 0.00 3,259 TechTarget Inc 254,952 0.10 4,218 Terreno Realty Corp (Reit) 295,344 0.12 2,853 Tetra Tech Inc 450,432 0.18 188 Texas Pacific Land Corp* 206,800 0.08 3,337 Tivity Health Inc 89,665 0.04 928 Toll Brothers Inc 50,288 0.02 257 Tompkins Financial Corp 20,149 0.01 3,043 Towne Bank/Portsmouth VA 94,637 0.04 43,992 Travel + Leisure Co 2,452,334 0.98 10,045 Trex Co Inc 921,428 0.37 46,362 Tri Pointe Homes Inc 1,030,164 0.41 7,775 TriCo Bancshares 336,881 0.14 4,197 Trinity Industries Inc* 121,041 0.05 1,766 Ultragenyx Pharmaceutical Inc 119,028 0.05 1,7442 United States Cellular Corp 487,678 0.20 5,133 United Therapeutics Corp 847,356 0.34 287 Unitid Corp 14,560 0.01 379 Universal Display Corp 59,060 0.02 571 Ulpland Software Inc 10,004 1,660 0.004 0.005 0.005 0								0.43
Tandem Diabetes Care Inc 62,404 0.03			,		17,230	Zuora me		
Total Common / Preferred Stocks (Shares) 245,671,435 98.3							123,602,421	49.50
Taysha Gene Therapies Inc 7,313 0.00 3,259 TechTarget Inc 254,952 0.10 4,218 Terreno Realty Corp (Reit) 295,344 0.12 2,853 Tetra Tech Inc 450,432 0.18 Texas Pacific Land Corp* 206,800 0.08 3,337 Tivity Health Inc 89,665 0.04 928 Toll Brothers Inc 50,288 0.02 257 Tompkins Financial Corp 20,149 0.01 3,043 Towne Bank/Portsmouth VA 44,637 0.98 10,045 Travel + Leisure Co 2,452,334 0.98 10,045 Trico Bancshares 336,891 0.14 4,197 Trinity Industries Inc* 121,041 0.05 17,422 United States Cellular Corp 487,678 0.20 5,133 Universal Display Corp 59,060 379 Universal Display Corp 571 Unland Software Inc 10,900 0.00 10,900 0.00 1.60 0.00			,		Total Common / Prefe	erred Stocks (Shares)	245,671,435	98.38
3,259 TechTarget Inc	,	•			Total Transferable Se	curities and Money		
4,218 Terreno Realty Corp (Reit) 295,344 0.12 Official Stock Exchange Listing or Dealt in on Another Regulated Market 245,671,435 98.3 188 Texas Pacific Land Corp* 206,800 0.08 0.08 0.08 0.08 0.08 0.09						•		
2,853 Tetra Tech Inc			,					
3,337 Tivity Health Inc 89,665 928 Toll Brothers Inc 50,288 0.02							245,671,435	98.38
3,337 Tivity Health Inc 89,665 928 Toll Brothers Inc 50,288 0.02	,		,					
928 Toll Brothers Inc 50,288 0.02 257 Tompkins Financial Corp 20,149 0.01 3,043 Towne Bank/Portsmouth VA 94,637 0.04 43,992 Travel + Leisure Co 2,452,334 0.98 10,045 Trex Co Inc 921,428 0.37 46,362 Tri Pointe Homes Inc 1,030,164 0.41 4,197 Trinity Industries Inc* 121,041 0.05 1,766 Ultragenyx Pharmaceutical Inc 119,028 0.15 17,442 United States Cellular Corp 487,678 0.20 17,442 United Therapeutics Corp 847,356 0.34 287 Unitil Corp 14,560 0.01 379 Universal Display Corp 59,060 0.02 571 Upland Software Inc 10,900 0.00 1.60 0.00		•	89,665	0.04	Other Transferable (Conumition		
3,043 Towne Bank/Portsmouth VA 43,992 Travel + Leisure Co 2,452,334 0.98 10,045 Trex Co Inc 921,428 0.37 46,362 Tri Pointe Homes Inc 1,030,164 0,41 7,775 TriCo Bancshares 336,891 1,272,764 Diagnocure Inc** Cayman Islands Cayman Islands 28,400 China Zhongwang Holdings Ltd** 4,496 0.0 1,766 Ultragenyx Pharmaceutical Inc 119,028 0.05 17,442 United States Cellular Corp 487,678 0.20 5,133 United Therapeutics Corp 245,675,901 379 Universal Display Corp 571 Unland Software Inc 10,045 1,272,764 Diagnocure Inc** Cayman Islands 7 Cayman Islands 1,272,764 Diagnocure Inc** 1,272,764 Diagnocure Inc** Cayman Islands 7 Cayman Islands 1,272,764 Diagnocure Inc** 1,030,164 0.01 1,272,764 Diagnocure Inc** 1,030,164 0.01 1,272,764 Diagnocure Inc** 1,046 0.01 1,272,764 Diagnocure Inc** 1,046 0.01 1,272,764 Diagnocure Inc** 1,272,764 Diagnocure Inc** 1,272,764 Diagnocure Inc** 1,272,764 Diagnocure Inc** 1,272,764 Diagnocure Inc** 1,272,764 Diagnocure Inc** 1,272,764 Diagnocure Inc** 1,272,764 Diagnocure Inc** 1,272,764 Diagnocure Inc** 1,272,764 Diagnocure Inc** 1,272,764 Diagnocure Inc** 1,28,400 China Zhongwang Holdings Ltd** 4,466 0.01 1,466 0				0.02	Other Hallsterable 3	becurilles		
10	257	Tompkins Financial Corp	20,149	0.01	COMMON STOCKS	C (CHADEC)		
10,045 Trex Co Inc 921,428 0.37 1,272,764 Diagnocure Inc** - 0.00	3,043	Towne Bank/Portsmouth VA	94,637	0.04	COMMON STOCKS	` '		
10,045	43,992	Travel + Leisure Co	2,452,334	0.98	4 070 704			0.00
7,775 TriCo Bancshares 336,891 0.14 28,400 China Zhongwang Holdings Ltd** 4,466 0.0 4,197 Trinity Industries Inc* 121,041 0.05 </td <td>10,045</td> <td>Trex Co Inc</td> <td>921,428</td> <td>0.37</td> <td>1,272,764</td> <td>Diagnocure Inc**</td> <td>_</td> <td>0.00</td>	10,045	Trex Co Inc	921,428	0.37	1,272,764	Diagnocure Inc**	_	0.00
7,775 TriCo Bancshares 336,891 0.14 28,400 China Zhongwang Holdings Ltd** 4,466 0.0 4,197 Trinity Industries Inc* 121,041 0.05 0.05 Total Common Stocks (Shares) 4,466 0.0 17,442 United States Cellular Corp 487,678 0.20 Total Other Transferable Securities 4,466 0.0 5,133 United Therapeutics Corp 287 Unitil Corp 14,560 0.01 14,560 0.01 379 Universal Display Corp 59,060 0.01 59,060 0.01 571 Upland Software Inc 10,900 0.00 10,900 0.00						Cayman Islands		
4,197 Trinity Industries Inc* 121,041 0.05 1,766 Ultragenyx Pharmaceutical Inc 119,028 0.05 17,442 United States Cellular Corp 487,678 0.20 5,133 United Therapeutics Corp 847,356 0.34 287 Unitil Corp 14,560 0.01 379 Universal Display Corp 14,560 0.01 59,060 0.01 571 Upland Software Inc 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	7,775	TriCo Bancshares	336,891	0.14	28,400	China Zhongwang Holdings Ltd**	4,466	0.00
17,462 United States Cellular Corp 487,678 0.20 17,442 United States Cellular Corp 487,678 0.20 17,442 United States Cellular Corp 487,356 0.34 287 Unitil Corp 14,560 0.01 379 Universal Display Corp 59,060 0.02 571 Upland Software Inc 10,900 0.00			,					0.00
5,133 United Therapeutics Corp 847,356 0.34 287 Unitil Corp 14,560 0.01 379 Universal Display Corp 59,060 0.02 571 Upland Software Inc 10,900 0.00			,			,		
287 Unitil Corp 14,560 0.01 379 Universal Display Corp 59,060 0.02 571 Upland Software Inc 10,900 0.00					Iotal Other Transferal	ole Securities	4,466	0.00
287 Unitil Corp 14,560 0.01 379 Universal Display Corp 59,060 0.02 571 Upland Software Inc 10,900 0.00					Total Portfolio		245,675,901	98.38
571 Upland Software Inc. 10 900 0 00		•	,				, -,	
571 Upland Software Inc 10,900 0.00 Total Net Assets (USD) 249 719 801 100 0					Other Net Assets		4,043,990	1.62
	571	Upland Software Inc	10,900	0.00	Total Net Assets (USF	0)	249,719,891	100.00
15th 116t 2500 (555) 240,110,001 100.0						- /	,	

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
22	USD	Russell 2000 E-Mini Index	March 2022	7,122
14	USD	MSCI EAFE Index	March 2022	(56,234)
7	USD	MSCI Emerging Markets Index	March 2022	(21,905)
Total				(71,017)

^{**} Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedg	ed Share Cla	ss				
AUD	1,573,839	USD	1,133,128	BNY Mellon	15/3/2022	6,495
USD	105,656	AUD	147,467	BNY Mellon	15/3/2022	(1,124)
Net unreali	sed appreciat	ion				5,371
GBP Hedg	ed Share Cla	SS				
GBP	9,434,036	USD	12,795,116	BNY Mellon	15/3/2022	(141,557)
USD	1,088,771	GBP	807,291	BNY Mellon	15/3/2022	5,979
Net unreali	sed depreciat	ion				(135,578)
Total net u	nrealised depi	eciation				(130,207)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Industrials	18.28
Information Technology	14.74
Financials	11.99
Consumer Discretionary	11.38
Healthcare	10.21
Real Estate	9.63
Materials	7.40
Communication Services	5.60
Energy	5.04
Consumer Staples	2.14
Utilities	1.97
Other Net Assets	1.62
	100.00

Systematic Multi Allocation Credit Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Assets
	rities and Money Market Instr k Exchange Listing or Dealt i			USD 300,000	Bahrain Government International Bond 6.125% 1/8/2023	311,407	0.38
FUNDS				USD 200,000	CBB International Sukuk Programme Co WLL 3.875%	211,121	
	Ireland				18/5/2029	191,750	0.23
3,399	BlackRock ICS Euro Liquid Environmentally Aware Fund	375,365	0.46			671,542	0.82
477	BlackRock ICS Sterling Liquid Environmentally Aware Fund	64,456	0.08	USD 100 000	Barbados Barbados Government		
9,977	BlackRock ICS US Dollar Liquid			000 100,000	International Bond 6.5% 1/10/2029	98,455	0.12
25,000	Environmentally Aware Fund iShares Core EUR Corp Bond	1,015,566	1.23		Belarus	90,433	0.12
3,250	UCITS ETF*~ iShares EUR High Yield Corp	3,589,286	4.36	USD 200,000	Republic of Belarus International Bond 5.875%		
11.000	Bond UCITS ETF*~ iShares JP Morgan ESG USD	357,360	0.43		24/2/2026	60,000	0.0
	EM Bond UCITS ETF~	58,388	0.07		Bermuda		
9,000	iShares USD Corp Bond UCITS ETF [~]	1,068,930	1.30		Aircastle Ltd 4.25% 15/6/2026 Athene Holding Ltd 3.5%	25,608	0.03
Total Funds		6,529,351	7.93	USD 20,000	15/1/2031 Athene Holding Ltd 4.125%	19,668	0.02
BONDS					12/1/2028 Enstar Group Ltd 4.95%	20,863	0.02
1180 340 000	Argentina Argentine Republic Government				1/6/2029	21,246	0.0
305 340,000	International Bond (Step-up	407.050	0.40	USD 20,000	IHS Markit Ltd (Restricted) 4.25% 1/5/2029	21,808	0.0
USD 75,000	coupon) 0.5% 9/7/2030 Argentine Republic Government	107,950	0.13	USD 25,000	RenaissanceRe Holdings Ltd 3.6% 15/4/2029	25,789	0.0
	International Bond 1% 9/7/2029	24,600	0.03	USD 5,000	Sagicor Financial Co Ltd '144A' 5.3% 13/5/2028		0.0
USD 470,000	Argentine Republic Government International Bond (Step-up			USD 5,000	Viking Cruises Ltd '144A' 7%	4,993	
USD 70 000	coupon) 1.125% 9/7/2035 Argentine Republic Government	138,650	0.17	USD 10,000	15/2/2029 Weatherford International Ltd	4,772	0.0
05D 70,000	International Bond (Step-up	00.005		USD 65,000	'144A' 6.5% 15/9/2028 Weatherford International Ltd	10,299	0.0
USD 290,000	coupon) 1.125% 9/7/2046 Argentine Republic Government	20,895	0.03	USD 6 000	'144A' 8.625% 30/4/2030 Weatherford International Ltd	65,988	0.0
	International Bond (Step-up coupon) 2% 9/1/2038	106,575	0.13	002 0,000	'144A' 11% 1/12/2024	6,223	0.0
USD 230,000	Argentine Republic Government	,	_			227,257	0.2
	International Bond (Step-up coupon) 2.5% 9/7/2041	77,625	0.09	118D 200 000	Brazil Brazilian Government		
		476,295	0.58	03D 200,000	International Bond 2.875%		
	Australia			1180 300 000	6/6/2025 Brazilian Government	198,250	0.2
USD 25,000	Ausgrid Finance Pty Ltd '144A'	00.745	0.00	030 200,000	International Bond 3.875%		
USD 20 000	4.35% 1/8/2028 Commonwealth Bank of	26,715	0.03		12/6/2030	185,750	0.2
20,000	Australia '144A' 2.85%			USD 200,000	Brazilian Government		
	18/5/2026	20,487	0.03		International Bond 4.5% 30/5/2029	196,959	0.2
USD 25,000	FMG Resources August 2006			USD 200,000	Brazilian Government	100,000	0.2
	Pty Ltd '144A' 4.375% 1/4/2031	24,143	0.03	,	International Bond 4.625%		
USD 10,000	Mineral Resources Ltd '144A'	۷٦,۱۴۵	0.00	1160 300 000	13/1/2028	203,045	0.2
	8.125% 1/5/2027	10,591	0.01	UOD 200,000	Brazilian Government International Bond 5.625%		
USD 5,000	Nufarm Australia Ltd / Nufarm Americas Inc '144A' 5%			1100	21/2/2047	188,015	0.2
	27/1/2030	4,942	0.01	USD 50,000	Brazilian Government International Bond 7.125%		
USD 25,000	Westpac Banking Corp 2.65% 16/1/2030	24,616	0.03	U0D 400 055	20/1/2037	57,317	0.0
	: 5. 11.2000	111,494	0.14	USD 100,000	Brazilian Government International Bond 8.25%		
	Azerbaijan	, 101			20/1/2034	124,726	0.1
USD 200,000	Southern Gas Corridor CJSC					1,154,062	1.4
	6.875% 24/3/2026	224,441	0.27		British Virgin Islands		
USD 200 000	Bahrain Bahrain Government			USD 200,000	Sinochem Offshore Capital Co Ltd 1.5% 23/9/2026	187,073	0.2
202 200,000	International Bond 6%					,	J.2.
	19/9/2044	168,385	0.21				

 $^{\ \}tilde{}$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value (USD)	% of Net
Holding	Description	(030)	Assets	Holding	Description	(030)	Assels
	Canada			CAD 25,000	Canadian Pacific Railway Co		
USD 25,000	1011778 BC ULC / New Red				3.05% 9/3/2050	16,769	0.02
	Finance Inc '144A' 3.875%			USD 25,000	CI Financial Corp 3.2%		
	15/1/2028	24,397	0.03		17/12/2030	23,327	0.03
USD 45,000	1011778 BC ULC / New Red				CU Inc 4.085% 2/9/2044	20,701	0.02
	Finance Inc '144A' 4%	44 474	0.05	USD 5,000	Empire Communities Corp	4.069	0.01
CAD 25 000	15/10/2030	41,474	0.05	CVD 30 000	'144A' 7% 15/12/2025 Enbridge Gas Inc 2.9% 1/4/2030	4,968 23,407	0.01 0.03
CAD 25,000	407 International Inc 4.19% 25/4/2042	20.877	0.02	l '	GFL Environmental Inc '144A'	23,407	0.03
USD 35 000	Air Canada '144A' 3.875%	20,677	0.02	000 10,000	4% 1/8/2028	13,881	0.02
000 00,000	15/8/2026	34,088	0.04	USD 110.000	GFL Environmental Inc '144A'	.0,00.	0.02
USD 10.000	Algonquin Power & Utilities	01,000	0.01		4.375% 15/8/2029	101,899	0.12
,	Corp FRN 18/1/2082	9,486	0.01	USD 20,000	GFL Environmental Inc '144A'		
USD 5,000	ATS Automation Tooling				5.125% 15/12/2026	20,349	0.02
	Systems Inc '144A' 4.125%				Hydro One Inc 4% 22/12/2051	20,599	0.02
	15/12/2028	4,838	0.01	USD 25,000	Magna International Inc 2.45%		
USD 25,000	Bank of Montreal 1.85%				15/6/2030	23,820	0.03
	1/5/2025	24,637	0.03	CAD 50,000	Manulife Bank of Canada 1.504%	07.004	0.05
CAD 30,000	Bank of Montreal 2.37%	00.407	0.00	1100 5 000	25/6/2025	37,981	0.05
LIOD 400 000	3/2/2025	23,427	0.03	USD 5,000	Masonite International Corp	F 070	0.04
USD 100,000	Bank of Nova Scotia/The 4.5%	400 440	0.40	1160 35 000	'144A' 5.375% 1/2/2028	5,070	0.01
1160 30 000	16/12/2025	106,142	0.13	050 25,000	Methanex Corp 5.125% 15/10/2027	25,529	0.03
050 30,000	Bausch Health Cos Inc '144A' 4.875% 1/6/2028	28,772	0.03	CAD 25 000	Metro Inc/CN 3.39% 6/12/2027	20,032	0.03
USD 25 000	Bausch Health Cos Inc '144A'	20,772	0.03		New Gold Inc '144A' 7.5%	20,032	0.02
000 20,000	5.25% 30/1/2030	20,242	0.02	000 0,000	15/7/2027	5,194	0.01
USD 100 000	Bausch Health Cos Inc '144A'	20,242	0.02	CAD 25.000	North West Redwater	0,.0.	0.0.
002 .00,000	5.75% 15/8/2027	100,501	0.12		Partnership / NWR Financing		
USD 12,000	Bausch Health Cos Inc '144A'	,			Co Ltd 4.25% 1/6/2029	20,895	0.03
	6.125% 1/2/2027	12,108	0.01	USD 20,000	Open Text Corp '144A' 3.875%		
USD 50,000	Bausch Health Cos Inc '144A'				1/12/2029	18,777	0.02
	6.25% 15/2/2029	42,544	0.05	CAD 50,000	Pembina Pipeline Corp 3.54%		
USD 65,000	Baytex Energy Corp '144A'				3/2/2025	39,963	0.05
	8.75% 1/4/2027	68,645	0.08	USD 50,000	Precision Drilling Corp '144A'	40.000	0.00
CAD 30,000	Bell Telephone Co of Canada			1100 00 000	6.875% 15/1/2029	49,809	0.06
	or Bell Canada/The 4.45%	22.202	0.00	USD 20,000	Precision Drilling Corp '144A' 7.125% 15/1/2026	20,265	0.02
LISD 10 000	27/2/2047 Bell Telephone Co of Canada	23,293	0.03	CAD 30 000	Rogers Communications Inc	20,203	0.02
030 10,000	or Bell Canada/The 4.464%			OAD 30,000	3.25% 1/5/2029	23,019	0.03
	1/4/2048	10,891	0.01	USD 50.000	Royal Bank of Canada 1.15%	20,010	0.00
USD 15.000	Bombardier Inc '144A' 6%	. 0,00 .	0.0.		10/6/2025	48,025	0.06
	15/2/2028	14,345	0.02	CAD 60,000	Royal Bank of Canada 1.936%		
USD 100,000	Bombardier Inc '144A' 7.125%				1/5/2025	46,206	0.06
	15/6/2026	100,109	0.12	USD 10,000	Strathcona Resources Ltd		
USD 125,000	Bombardier Inc '144A' 7.875%				'144A' 6.875% 1/8/2026	9,697	0.01
	15/4/2027	125,938	0.15	USD 5,000	Tacora Resources Inc '144A'		
CAD 25,000	Brookfield Asset Management			1100 40 000	8.25% 15/5/2026	4,946	0.01
1100 00 000	Inc 5.95% 14/6/2035	23,248	0.03	USD 10,000	Telesat Canada / Telesat LLC	7 440	0.04
USD 20,000	Brookfield Finance Inc 4.35% 15/4/2030	24 200	0.00	LICD 10 000	'144A' 5.625% 6/12/2026	7,448	0.01
1160 30 000		21,209	0.03	030 10,000	Telesat Canada / Telesat LLC '144A' 6.5% 15/10/2027	5,045	0.01
USD 20,000	Brookfield Finance Inc 4.85% 29/3/2029	21,776	0.03	USD 28 000	Tervita Corp '144A' 11% 1/12/2025	31,959	0.01
CAD 25 000	Brookfield Renewable Partners	21,770	0.03		Toronto-Dominion Bank/The FRN	31,333	0.04
O/1D 20,000	ULC 4.25% 15/1/2029	20,910	0.03	0,12,0,000	22/4/2030	55,342	0.07
USD 50.000	Brookfield Residential	20,0.0	0.00	USD 20,000	Toronto-Dominion Bank/The	,-	
,	Properties Inc / Brookfield				2.65% 12/6/2024	20,200	0.02
	Residential US LLC '144A'			CAD 30,000	TransCanada PipeLines Ltd		
	4.875% 15/2/2030	45,850	0.06		3.8% 5/4/2027	24,270	0.03
USD 60,000	Brookfield Residential			CAD 20,000	TransCanada PipeLines Ltd		
	Properties Inc / Brookfield				4.34% 15/10/2049	14,680	0.02
	Residential US LLC '144A'			USD 10,000	TransCanada PipeLines Ltd	44.455	0.04
0.45.05.00	5% 15/6/2029	56,554	0.07	1100 5 000	5.1% 15/3/2049	11,457	0.01
CAD 25,000	Bruce Power LP 4.132%	00.000	0.00	USD 5,000	Vermilion Energy Inc '144A'	F 004	0.04
CVD 30 000	21/6/2033	20,328	0.02	1160 32 000	5.625% 15/3/2025 Videotrop Ltd '1440' 5.125%	5,064	0.01
CAD 30,000	Canadian Imperial Bank of Commerce 2% 17/4/2025	23,140	0.03	25,000	Videotron Ltd '144A' 5.125% 15/4/2027	25,406	0.03
CAD 25 000	Canadian National Railway Co	23,140	0.03	USD 25 000	Waste Connections Inc 4.25%	20,700	0.00
OAD 20,000	3.95% 22/9/2045	20,112	0.02	200 20,000	1/12/2028	26,866	0.03
	2.55 /5 22.5.25 10	_0,112	J.UL			1,962,746	2.38
						1 301/ /40	7.30

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% c Ne Asset
	Cayman Islands				Cote d'Ivoire (Ivory Coast)		
USD 200,000	KSA Sukuk Ltd 3.628%			USD 200,000	Ivory Coast Government		
	20/4/2027	210,750	0.26		International Bond 6.375%		
USD 25,000	MGM China Holdings Ltd '144A'	22.012	0.02		3/3/2028	204,965	0.2
USD 5 000	4.75% 1/2/2027 Seagate HDD Cayman 3.375%	22,813	0.03		Croatia		
000 0,000	15/7/2031	4,532	0.01	USD 300,000	Croatia Government		
USD 75,000	Seagate HDD Cayman 4.875%	,			International Bond 6%	000 000	
	1/6/2027	77,218	0.09		26/1/2024	320,062	0.3
USD 200,000	Sharjah Sukuk Program Ltd	400.000	0.04		Dominican Republic		
USD 5 000	2.942% 10/6/2027 Spirit Loyalty Cayman Ltd /	198,000	0.24	USD 150,000	Dominican Republic International Bond 4.5%		
002 0,000	Spirit IP Cayman Ltd '144A'				30/1/2030	139,494	0.1
	8% 20/9/2025	5,440	0.01	USD 150,000	Dominican Republic	.00, .0 .	٠.
USD 30,320	Transocean Guardian Ltd '144A'				International Bond 4.875%		
HED 30 000	5.875% 15/1/2024	29,024	0.03		23/9/2032	137,449	0.1
05D 20,000	Transocean Inc '144A' 8% 1/2/2027	14,987	0.02	USD 100,000	Dominican Republic International Bond 5.5%		
USD 25,000	Transocean Inc '144A' 11.5%	14,501	0.02		27/1/2025	104,875	0.1
,	30/1/2027	24,927	0.03	USD 185,000	Dominican Republic	101,070	0.
USD 18,750	Transocean Poseidon Ltd '144A'				International Bond 5.875%		
	6.875% 1/2/2027	18,178	0.02		30/1/2060	156,993	0.1
		605,869	0.74	USD 200,000	Dominican Republic		
	Chile				International Bond 5.95% 25/1/2027	210,250	0.2
USD 200,000	Chile Government International			USD 150,000	Dominican Republic	210,200	0.2
1105 000 000	Bond 2.55% 27/1/2032	187,738	0.23		International Bond 6.4%		
USD 200,000	Chile Government International Bond 2.75% 31/1/2027	199,700	0.24		5/6/2049	142,125	0.
USD 200 000	Chile Government International	199,700	0.24	USD 100,000	Dominican Republic		
000 200,000	Bond 3.1% 7/5/2041	175,150	0.21		International Bond 7.45% 30/4/2044	105,134	0.
USD 350,000	Chile Government International		-		30/4/2044	996,320	1.2
1105 000 000	Bond 3.5% 25/1/2050	315,911	0.39			990,320	1.4
USD 220,000	Corp Nacional del Cobre de Chile 4.5% 1/8/2047	221,834	0.27	LIOD 400 000	Ecuador		
USD 200 000	Empresa Nacional del Petroleo	221,034	0.27	USD 100,000	Ecuador Government International Bond 31/7/2030		
002 200,000	5.25% 6/11/2029	208,500	0.25		(Zero Coupon)	58,495	0.0
		1,308,833	1.59	USD 140,000	Ecuador Government	•	
	China				International Bond (Step-up		
USD 200.000	China Government International			UCD 455 000	coupon) 0.5% 31/7/2040 Ecuador Government	86,059	0.
	Bond 0.55% 21/10/2025	189,946	0.23	03D 455,000	International Bond (Step-up		
	Colombia				coupon) 1% 31/7/2035	317,955	0.3
USD 200.000	Colombia Government			USD 250,000	Ecuador Government		
,	International Bond 3%				International Bond (Step-up	040.050	
	30/1/2030	170,767	0.21		coupon) 5% 31/7/2030	218,259	0.2
USD 200,000	Colombia Government					680,768	0.8
	International Bond 4% 26/2/2024	202,857	0.25		Egypt		
USD 200,000	Colombia Government	202,007	0.20	USD 200,000	Egypt Government International		_
,	International Bond 4.125%			LICD 75 000	Bond 5.875% 11/6/2025	196,250	0.2
	15/5/2051	148,551	0.18	030 75,000	Egypt Government International Bond 6.2% 1/3/2024	75,656	0.0
USD 200,000	Colombia Government			USD 300.000	Egypt Government International	73,030	0.0
	International Bond 4.5% 28/1/2026	202,724	0.24		Bond 6.875% 30/4/2040	232,500	0.2
USD 200.000	Colombia Government	202,724	0.24	USD 200,000	Egypt Government International		
	International Bond 5.625%		L		Bond 7.625% 29/5/2032	168,000	0.2
	26/2/2044	178,038	0.22			672,406	0.
USD 275,000	Colombia Government				El Salvador		
	International Bond 6.125% 18/1/2041	263,837	0.32	USD 125,000	El Salvador Government		
	10/1/2041	· · · · · · · · · · · · · · · · · · ·			International Bond 6.375%	70.407	
		1,166,774	1.42	1190 150 000	18/1/2027 El Salvador Government	70,107	0.0
1100 000 000	Costa Rica			030,000	International Bond 7.125%		
USD 200,000	Costa Rica Government International Bond 6.125%				20/1/2050	75,266	0.0
	19/2/2031	198,542	0.24	USD 105,000	El Salvador Government	•	
USD 200,000	Costa Rica Government	.00,0 12	J.2.1		International Bond 7.65%	F0 655	_
-,	International Bond 7.158%		-		15/6/2035	56,009	0.0
	12/3/2045	194,353	0.24			201,382	0.2
		392,895	0.48				

Holding	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% l Ass
riolaling	-	(000)	ASSULS	riolanig		(005)	-00
	Finland				Ghana		
USD 5,000	Nokia Oyj 6.625% 15/5/2039	6,036	0.01	USD 200,000	Ghana Government		
	France				International Bond 7.875%	4.40.000	
EUR 100.000	Accor SA 2.375% 29/11/2028	108,129	0.13	1100 005 000	26/3/2027	143,000	(
,	Altice France SA/France	,		USD 205,000	Ghana Government		
	4.125% 15/1/2029	103,270	0.13		International Bond 8.125%	440.405	
USD 50,000	Altice France SA/France '144A'	,		1100 050 000	26/3/2032	140,425	
,	5.125% 15/7/2029	45,357	0.06	USD 250,000	Ghana Government		
USD 30,000	Altice France SA/France '144A'				International Bond 8.75% 11/3/2061	161,875	
	5.5% 15/10/2029	27,602	0.03		11/3/2001	•	
EUR 100,000	Banijay Entertainment SASU					445,300	
	3.5% 1/3/2025	109,252	0.13		Greece		
	BNP Paribas SA FRN 24/5/2031	126,721	0.15	EUR 100,000	Alpha Services and Holdings		
,	CAB SELAS 3.375% 1/2/2028	103,259	0.13	,	SA FRN 13/2/2030	103,108	
	CGG SA '144A' 8.75% 1/4/2027	9,821	0.01		0		
EUR 100,000	Chrome Bidco SASU 3.5%			1100 000 000	Guatemala		
	31/5/2028	105,225	0.13	USD 200,000	Guatemala Government Bond	000 500	
USD 25,000	Iliad Holding SASU '144A' 6.5%				5.375% 24/4/2032	206,569	
	15/10/2026	25,034	0.03		Hungary		
,	Loxam SAS 3.75% 15/7/2026	109,581	0.13	USD 200,000	Hungary Government		
EUR 100,000	Mobilux Finance SAS 4.25%	400 475	0.40		International Bond 2.125%		
EUD 400 000	15/7/2028	106,475	0.13		22/9/2031	180,552	
EUR 100,000	Pernod Ricard SA 0.125%	104 162	0.12	USD 210,000	Hungary Government		
TUD 100 000	4/10/2029	104,162	0.13		International Bond 3.125%		
EUR 100,000	Picard Groupe SAS 3.875% 1/7/2026	108,908	0.13		21/9/2051	173,730	
ELID 100 000	Renault SA 1.125% 4/10/2027	,	0.13	USD 130,000	Hungary Government		
,	Renault SA 1.125% 4/10/2027 Renault SA 2.5% 2/6/2027	97,438 106,385	0.12		International Bond 5.375%		
	SPIE SA 2.625% 18/6/2026	112,105	0.13		21/2/2023	134,311	
	TotalEnergies Capital	112,105	0.14	USD 120,000	Hungary Government		
00D 20,000	International SA 2.829%				International Bond 5.375%		
	10/1/2030	19,873	0.02		25/3/2024	127,299	
FUR 100 000	TotalEnergies SE FRN	10,070	0.02	USD 200,000	Hungary Government		
LOT 100,000	6/10/2026 (Perpetual)	114,619	0.14		International Bond 5.75%		
	0/ 10/2020 (i. 0/potadi)	1,643,216	2.00		22/11/2023	211,756	
		1,043,210				827,648	
	Gabon				Indonesia		
USD 200,000	Gabon Government			USD 200,000	Indonesia Government		
	International Bond 6.95%	000 044	0.05		International Bond 2.85%		
	16/6/2025	202,241	0.25		14/2/2030	198,221	
	Germany			USD 215,000	Indonesia Government		
USD 100,000	Deutsche Bank AG FRN				International Bond 3.7%		
,	24/5/2028	100,206	0.12		30/10/2049	203,175	
EUR 100,000	Deutsche Bank AG FRN			USD 200,000	Indonesia Government		
	19/5/2031	123,509	0.15		International Bond 3.85%		
USD 15,000	Deutsche Bank AG/New York				18/7/2027	210,532	
	NY FRN 7/1/2033	13,996	0.02	USD 200,000	Indonesia Government		
EUR 25,000	Deutsche Lufthansa AG 0.25%				International Bond 4.2%	_	
	6/9/2024	26,889	0.03		15/10/2050	205,000	
EUR 100,000	Deutsche Lufthansa AG 2.875%			USD 200,000	Perusahaan Penerbit SBSN		
	16/5/2027	106,732	0.13		Indonesia III 1.5% 9/6/2026	190,375	
USD 25,000	IHO Verwaltungs GmbH '144A'			USD 300,000	Perusahaan Penerbit SBSN		
	6.375% 15/5/2029	25,930	0.03		Indonesia III 4.15% 29/3/2027	317,982	
EUR 100,000	Nidda Healthcare Holding					1,325,285	
	GmbH 3.5% 30/9/2024	105,198	0.13		Irolond		
EUR 100,000	Novelis Sheet Ingot GmbH			1160 30 000	Ireland	20 171	
	3.375% 15/4/2029	105,784	0.13		Allegion plc 3.5% 1/10/2029	20,171	
EUR 100,000					Aon Plc 3.875% 15/12/2025 Aon Plc 4.75% 15/5/2045	20,802 10,941	
	Verwaltungsgesellschaft 675	40 =			Endo Dac / Endo Finance LLC /	10,941	
EUD 400 000	mbH 2% 15/7/2025	107,712	0.13	USD 40,000	Endo Finco Inc '144A' 9.5% 3		
EUR 100,000	TK Elevator Midco GmbH	440.040	0.40		1/7/2027*	39,000	
ELID 400 000	4.375% 15/7/2027	112,240	0.13	USD 200 000	James Hardie International	33,000	
LUK 100,000	ZF Finance GmbH 2.75%	100 000	0.40	200,000	Finance DAC '144A' 5%		
	25/5/2027	106,239	0.13		15/1/2028	201,453	
		004405	4 4 2			_51,100	
		934,435	1.13	USD 10 000	Johnson Controls International		
		934,435	1.13	USD 10,000	Johnson Controls International plc 4.625% 2/7/2044	10,969	

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% N Asse
	Virgin Media Vendor Financing Notes IV DAC '144A' 5%				Kenya Republic of Kenya Government	`	
	15/7/2028	14,304	0.02	OOD 200,000	International Bond 8%		
		317,640	0.39		22/5/2032	188,500	0.
	Italy				Kuwait		
EUR 100,000	Atlantia SpA 1.875% 13/7/2027	106,828	0.13	USD 200,000	Kuwait International		
	Autostrade per l'Italia SpA	•			Government Bond 3.5%	040.004	^
	1.875% 26/9/2029	103,694	0.12		20/3/2027	212,201	0
EUR 100,000	Banca Monte dei Paschi di Siena SpA 2.625% 28/4/2025	106.074	0.13		Liberia		
FUR 100 000	Banco BPM SpA FRN 14/1/2031	100,074	0.13	USD 15,000	Royal Caribbean Cruises Ltd '144A' 5.375% 15/7/2027	14,773	0
,	BPER Banca FRN 31/3/2027	105,422	0.13	USD 20 000	Royal Caribbean Cruises Ltd	14,773	·
USD 75,000	Intesa Sanpaolo SpA '144A' FRN			002 20,000	'144A' 5.5% 1/4/2028	19,743	C
EUD 440 000	1/6/2032	67,713	80.0	USD 30,000	Royal Caribbean Cruises Ltd		_
EUR 140,000	Intesa Sanpaolo SpA 2.855% 23/4/2025	160,087	0.19		'144A' 11.5% 1/6/2025	33,284	C
USD 100.000	Intesa Sanpaolo SpA '144A'	100,007	0.19			67,800	C
002 .00,000	5.71% 15/1/2026	105,198	0.13		Luxembourg		
EUR 200,000	Telecom Italia SpA/Milano			EUR 100,000	ADLER Group SA 2.25%		
	1.625% 18/1/2029	196,065	0.24		27/4/2027	93,321	C
USD 50,000	UniCredit SpA '144A' FRN 2/4/2034	54,313	0.07	EUR 100,000	Altice Financing SA 2.25%	105 272	,
USD 25 000	UniCredit SpA '144A' FRN	54,513	0.07	USD 25 000	15/1/2025 Altice Financing SA '144A' 5%	105,273	0
002 20,000	30/6/2035	24,649	0.03	OOD 20,000	15/1/2028	22,735	C
EUR 100,000	Unipol Gruppo SpA 3%			USD 40,000	Altice Financing SA '144A' 5.75%	,	
	18/3/2025	116,693	0.14		15/8/2029	36,554	C
EUR 100,000	UnipolSai Assicurazioni SpA	112 564	0.14	USD 50,000	Altice France Holding SA '144A'	44.404	,
FUR 100 000	3.875% 1/3/2028 Webuild SpA 5.875%	113,564	0.14	USD 10 000	6% 15/2/2028 Consolidated Energy Finance	44,424	(
•	15/12/2025	114,058	0.14	000 10,000	SA '144A' 5.625% 15/10/2028	9,163	C
		1,483,367	1.80	USD 10,000	DH Europe Finance II Sarl 3.4%	•	
	lamaina	.,,			15/11/2049	9,604	C
LISD 200 000	Jamaica Jamaica Government			USD 25,000	Endo Luxembourg Finance		
OOD 200,000	International Bond 6.75%				Co I Sarl / Endo US Inc '144A' 6.125% 1/4/2029	23,604	C
	28/4/2028	221,096	0.27	EUR 100,000	Eurofins Scientific SE FRN	20,004	
USD 200,000	Jamaica Government				29/4/2023 (Perpetual)	115,252	C
	International Bond 7.875% 28/7/2045	261,973	0.32	EUR 100,000	Eurofins Scientific SE 0.875%		_
	28/1/2043			1160 30 000	19/5/2031 EverArc Escrow Sarl '144A' 5%	101,606	C
		483,069	0.59	OOD 20,000	30/10/2029	18,616	C
	Japan			EUR 100,000	Mytilineos Financial Partners	.,.	
USD 50,000	Mitsubishi UFJ Financial Group	E4 220	0.06		SA 2.5% 1/12/2024	109,260	C
USD 50 000	Inc 3.407% 7/3/2024 Mitsubishi UFJ Financial Group	51,220	0.06	USD 10,000	Telecom Italia Capital SA	10.400	
002 00,000	Inc 3.777% 2/3/2025	51,837	0.06		7.721% 4/6/2038	10,468	C
USD 50,000	Sumitomo Mitsui Financial		_			699,880	C
	Group Inc 3.784% 9/3/2026	52,098	0.07		Malaysia		
		155,155	0.19	USD 250,000	Malaysia Wakala Sukuk Bhd	044 507	,
	Jersey		-		2.07% 28/4/2031	241,597	(
USD 25,000	Aston Martin Capital Holdings			1100 5 000	Marshall Islands		
	Ltd '144A' 10.5% 30/11/2025	26,200	0.03	USD 5,000	Altera Infrastructure LP/Teekay Offshore Finance Corp '144A'		
	Jordan				8.5% 15/7/2023	2,725	(
USD 200,000	Jordan Government			USD 100,000	Danaos Corp '144A' 8.5%	_,0	
	International Bond 5.85%	100 500	0.00	<u> </u>	1/3/2028	106,618	C
	7/7/2030	188,500	0.23	·		109,343	(
LIOD 050 000	Kazakhstan				Mexico		
USD 250,000	Kazakhstan Government International Bond 3.875%			USD 200,000	Mexico Government		
	14/10/2024	260,625	0.32		International Bond 3.771%		
USD 200,000	Kazakhstan Government	,020		1100 000 000	24/5/2061	159,800	C
	International Bond 4.875%			USD 200,000	Mexico Government International Bond 4.75%		
HOD 222 222	14/10/2044	205,000	0.25		27/4/2032	212,400	C
USD 200,000	KazMunayGas National Co JSC 4.75% 24/4/2025	207,508	0.25	USD 120,000	Mexico Government	,	•
USD 200.000	KazMunayGas National Co JSC	201,500	0.20		International Bond 4.75%		
	5.75% 19/4/2047	208,000	0.25	1100 50 000	8/3/2044 Maying Cayananana	117,570	C
		881,133	1.07	USD 50,000	Mexico Government International Bond 5.75%		
		551,100	1.01				
					12/10/2110	50,688	(

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% N Asse
	Mexico Government	` '			Oman Government International	,	
	International Bond 6.05% 11/1/2040	56,750	0.07	USD 250,000	Bond 6.75% 17/1/2048 Oman Sovereign Sukuk Co	259,200	0.3
USD 200,000	Mexico Government International Bond 6.75%				5.932% 31/10/2025	271,250	0.3
	27/9/2034	245,950	0.30			1,139,700	1.
USD 100,000	Mexico Government International Bond 8.3%			USD 25 000	Panama Carnival Corp '144A' 6%		
	15/8/2031	139,400	0.17	000 20,000	1/5/2029	24,359	0.
		982,558	1.19	USD 25,000	Carnival Corp '144A' 7.625% 1/3/2026	25 600	0
	Mongolia			USD 25,000	Carnival Corp '144A' 10.5%	25,688	U
USD 200,000	Mongolia Government			HCD 200 000	1/2/2026	28,159	0
	International Bond 5.125% 7/4/2026	199,000	0.24	USD 200,000	Panama Government International Bond 3.298%		
	Morocco	,			19/1/2033	190,600	0
USD 250,000	Morocco Government			USD 200,000	Panama Government International Bond 3.87%		
	International Bond 3% 15/12/2032	219,063	0.27		23/7/2060	170,006	0
		219,003	0.27	USD 200,000	Panama Government International Bond 4%		
FUR 100 000	Netherlands Axalta Coating Systems Dutch				22/9/2024	206,570	0
2011 100,000	Holding B BV 3.75%			USD 200,000	Panama Government		
EUD 100 000	15/1/2025 CTP NV 0.625% 27/9/2026	110,441 105,805	0.13 0.13		International Bond 4.5% 15/5/2047	194,756	C
,	Deutsche Telekom International	103,003	0.13	USD 200,000	Panama Government	,	
EUD 400 000	Finance BV 8.75% 15/6/2030	68,884	0.08		International Bond 4.5% 16/4/2050	193,667	C
EUR 100,000	Diageo Capital BV 0.125% 28/9/2028	106,251	0.13	USD 200,000	Panama Government	190,007	
USD 25,000	E.ON International Finance BV				International Bond 4.5%	101.046	,
USD 25 000	'144A' 6.65% 30/4/2038 Iberdrola International BV 6.75%	32,466	0.04	USD 200,000	1/4/2056 Panama Government	191,046	0
03D 23,000	15/7/2036	33,606	0.04		International Bond 7.125%		_
	ING Groep NV FRN 16/11/2032	104,515	0.13		29/1/2026	231,663	0
USD 35,000	Koninklijke KPN NV '144A' FRN 28/3/2073	36,137	0.04			1,456,514	1
USD 20,000	NXP BV / NXP Funding LLC			USD 220.000	Paraguay Paraguay Government		
FUR 100 000	'144A' 5.35% 1/3/2026 PPF Telecom Group BV 3.25%	21,944	0.03		International Bond 6.1%		
	29/9/2027	113,641	0.14		11/8/2044	236,132	0
EUR 100,000	Repsol International Finance BV FRN 11/3/2026			USD 50 000	Peru Peruvian Government		
	(Perpetual)	112,022	0.13	000 00,000	International Bond 2.392%		
EUR 100,000	Samvardhana Motherson			LICD 100 000	23/1/2026	48,983	0
	Automotive Systems Group BV 1.8% 6/7/2024	110,480	0.13	03D 100,000	Peruvian Government International Bond 2.78%		
EUR 100,000	Telefonica Europe BV FRN				1/12/2060	75,472	0
EUR 100 000	22/6/2026 (Perpetual) Thermo Fisher Scientific	112,207	0.14	USD 75,000	Peruvian Government International Bond 2.783%		
	Finance I BV 1.125%				23/1/2031	70,653	C
ELID 100 000	18/10/2033 United Group BV 4.875%	105,498	0.13	USD 50,000	Peruvian Government International Bond 2.844%		
LUIX 100,000	1/7/2024	112,440	0.14		20/6/2030	47,951	C
USD 50,000	UPC Broadband Finco BV	47 700	0.06	USD 40,000	Peruvian Government International Bond 3.23%		
USD 20,000	'144A' 4.875% 15/7/2031 VZ Secured Financing BV	47,708	0.06		28/7/2121	29,447	C
	'144A' 5% 15/1/2032	19,304	0.02	USD 70,000	Peruvian Government		
USD 25,000	Ziggo Bond Co BV '144A' 5.125% 28/2/2030	23,300	0.03		International Bond 3.55% 10/3/2051	63,079	0
USD 50,000	Ziggo BV '144A' 4.875%			USD 200,000	Peruvian Government	,	,
	15/1/2030	47,188	0.06		International Bond 5.625% 18/11/2050	248,606	0
		1,423,837	1.73	USD 50,000	Peruvian Government	2.10,000	0
116D 300 000	Oman Oman Government International				International Bond 6.55% 14/3/2037	63,306	0
USD 200,000	Bond 4.75% 15/6/2026	200,500	0.24	USD 100,000	Peruvian Government	05,500	U
USD 200,000	Oman Government International				International Bond 7.35%	144 700	^
USD 200.000	Bond 4.875% 1/2/2025 Oman Government International	203,500	0.25	USD 100,000	21/7/2025 Peruvian Government	114,788	0
	Bond 6% 1/8/2029	205,250	0.25	,	International Bond 8.75%	445 700	_
			_		21/11/2033	145,739	0
						908,024	1

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% (N Asse
	Philippines			USD 200.000	Russian Foreign Bond -		
USD 200,000	Philippine Government				Eurobond 5.25% 23/6/2047	60,000	0.0
	International Bond 2.65% 10/12/2045	162,500	0.20	USD 200,000	Russian Foreign Bond - Eurobond 5.625% 4/4/2042	60,000	0.0
USD 200,000	Philippine Government	102,000	0.20	USD 210,000	Russian Foreign Bond -	,	
	International Bond 3.2% 6/7/2046	176,500	0.22		Eurobond 12.75% 24/6/2028	63,000	0.0
USD 250,000	Philippine Government	170,500	0.22			303,000	0.:
	International Bond 4.2% 21/1/2024	257,344	0.31	USD 220 000	Saudi Arabia Saudi Government International		
USD 200,000	Philippine Government	257,344	0.31	,	Bond 2.5% 3/2/2027	221,320	0.
	International Bond 6.375%	255 000	0.24	USD 200,000	Saudi Government International Bond 2.75% 3/2/2032	199,000	0.
USD 125,000	23/10/2034 Philippine Government	255,000	0.31	USD 250,000	Saudi Government International	100,000	0.
	International Bond 7.75%	107.107	0.00	1150 300 000	Bond 3.25% 26/10/2026 Saudi Government International	259,687	0.
USD 100.000	14/1/2031 Philippine Government	167,187	0.20	03D 200,000	Bond 3.625% 4/3/2028	211,500	0.
	International Bond 9.5%			USD 260,000	Saudi Government International	000 405	0
	2/2/2030	143,500	0.17	USD 250.000	Bond 4.5% 26/10/2046 Saudi Government International	282,425	0.
		1,162,031	1.41		Bond 4.5% 22/4/2060	277,500	0.
USD 50 000	Poland Republic of Poland Government					1,451,432	1.
GGD 50,000	International Bond 3%				Senegal		
LISD 175 000	17/3/2023 Republic of Poland Government	50,521	0.06	USD 200,000	Senegal Government International Bond 6.25%		
000 170,000	International Bond 3.25%				23/5/2033	186,000	0
LISD 250 000	6/4/2026 Republic of Poland Government	181,261	0.22		South Africa		
000 200,000	International Bond 4%			USD 200,000	Republic of South Africa Government International		
	22/1/2024	258,623	0.32		Bond 4.85% 30/9/2029	195,578	0
		490,405	0.60	USD 300,000	Republic of South Africa Government International		
HSD 300 000	Qatar Qatar Energy 3.3% 12/7/2051	189,000	0.23		Bond 5.75% 30/9/2049	258,847	0
	Qatar Government International	109,000	0.23	USD 280,000	Republic of South Africa Government International		
LICD 250 000	Bond 3.75% 16/4/2030 Qatar Government International	269,844	0.33		Bond 5.875% 16/9/2025	299,266	0
USD 250,000	Bond 3.875% 23/4/2023	256,875	0.31	USD 100,000	Republic of South Africa		
USD 325,000	Qatar Government International	206 500	0.48		Government International Bond 6.25% 8/3/2041	98,397	0.
USD 170,000	Bond 4.817% 14/3/2049 Qatar Government International	396,500	0.46			852,088	1
	Bond 6.4% 20/1/2040	235,875	0.29		Spain		
		1,348,094	1.64	EUR 100,000	Banco de Sabadell SA FRN 15/4/2031	105.148	0
LISD 100 000	Romania Romanian Government			EUR 100,000	Cellnex Finance Co SA 1.25%	105,146	U
03D 100,000	International Bond 3%				15/1/2029	98,742	0
1100 400 000	27/2/2027	97,688	0.12			203,890	0
080 100,000	Romanian Government International Bond 3%			HCD 200 000	Sri Lanka		
1100 100 000	14/2/2031	92,000	0.11	05D 200,000	Sri Lanka Government International Bond 6.825%		
USD 100,000	Romanian Government International Bond 3.625%			1100 050 000	18/7/2026	96,177	0
1100 100 000	27/3/2032	94,894	0.12	05D 250,000	Sri Lanka Government International Bond 6.85%		
USD 100,000	Romanian Government International Bond 4%			1100 000 000	14/3/2024	122,360	0
	14/2/2051	85,000	0.10	USD 200,000	Sri Lanka Government International Bond 7.85%		
USD 140,000	Romanian Government International Bond 4.875%				14/3/2029	90,043	0
	22/1/2024	145,600	0.18			308,580	0
USD 100,000	Romanian Government International Bond 5.125%			EUD 400 000	Sweden		
	15/6/2048	102,000	0.12	EUR 100,000	Heimstaden Bostad AB FRN 1/2/2027 (Perpetual)	95,961	0
USD 80,000	Romanian Government International Bond 6.125%			EUR 100,000	Verisure Holding AB 3.25%		
	22/1/2044	92,505	0.11	EUR 100 000	15/2/2027 Volvo Car AB 2.125% 2/4/2024	105,593 113,336	0.
		709,687	0.86	2011 100,000	. 5.70 Odi AD 2. 120/0 2/7/2024	314,890	0.
	Russian Federation				Trinidad and Tobago	3,000	<u> </u>
USD 200,000	Russian Foreign Bond -	60,000	0.07	USD 200,000	Trinidad & Tobago Government		
HCD 200 000	Eurobond 4.25% 23/6/2027 Russian Foreign Bond -	60,000	0.07		International Bond 4.5% 4/8/2026	201,598	0.
050 200,000							U

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Asset
riolaling		(000)	ASSULS			(005)	ASSU
USD 200,000	Turkey Hazine Mustesarligi Varlik			,	Hammerson Plc 7.25% 21/4/2028	38,304	0.0
	Kiralama AS 5.125% 22/6/2026	188,848	0.23	USD 10,000	Harbour Energy Plc '144A' 5.5% 15/10/2026	9,901	0.0
USD 200,000	Turkey Government International Bond 5.125%				HSBC Bank Plc 6.25% 30/1/2041 HSBC Holdings Plc 7.625%	45,250	0.0
1160 300 000	17/2/2028 Turkey Government	174,812	0.21		17/5/2032 International Game Technology	32,285	0.0
03D 200,000	International Bond 5.75%	107.000	0.04		Plc '144A' 5.25% 15/1/2029	50,560	0.0
USD 200,000	22/3/2024 Turkey Government	197,823	0.24		Jaguar Land Rover Automotive Plc '144A' 5.5% 15/7/2029	24,043	0.0
	International Bond 6.625% 17/2/2045	160,907	0.20		Jaguar Land Rover Automotive Plc 5.875% 15/11/2024	116,240	0.1
USD 30,000	Turkey Government International Bond 7.25%			USD 200,000	Jaguar Land Rover Automotive Plc '144A' 7.75% 15/10/2025	212,257	0.2
USD 50.000	5/3/2038 Turkey Government	27,182	0.03	USD 5,000	KCA Deutag UK Finance Plc '144A' 9.875% 1/12/2025	5,206	0.0
	International Bond 8% 14/2/2034*	49,644	0.06	GBP 25,000	Legal & General Finance Plc 5.875% 5/4/2033	43,877	0.0
USD 100,000	Turkey Government	40,044	0.00	GBP 50,000	Lloyds Bank Plc 7.625%		
	International Bond 11.875% 15/1/2030	122,025	0.15	GBP 100,000	22/4/2025 Marks & Spencer Plc 6%	76,581	0.0
		921,241	1.12	GBP 100,000	12/6/2025 NGG Finance Plc FRN 18/6/2073	141,811 138,079	0. <i>1</i> 0. <i>1</i>
USD 200,000	Ukraine Ukraine Government			GBP 50,000	Northern Gas Networks Finance Plc 4.875% 15/11/2035	78,571	0.1
,	International Bond 7.253% 15/3/2033	70.000	0.09	GBP 100,000	Pinewood Finance Co Ltd 3.25% 30/9/2025	130,624	0.
USD 200,000	Ukraine Government International Bond 7.375%	. 0,000	0.00	GBP 100,000	Premier Foods Finance Plc 3.5% 15/10/2026	127,406	0.
LICD 400 000	25/9/2032	70,000	0.09	GBP 25,000	Southern Electric Power		
050 100,000	Ukraine Government International Bond 7.75%			USD 14,000	Distribution Plc 5.5% 7/6/2032 TechnipFMC Plc '144A' 6.5%	41,661	0.0
USD 200,000	1/9/2023 Ukraine Government	45,000	0.05	GBP 25,000	1/2/2026 THFC Funding No 1 Plc 5.125%	14,474	0.0
	International Bond 7.75% 1/9/2025	74,000	0.09	EUR 100,000	21/12/2035 Victoria Plc 3.75% 15/3/2028	42,324 105,403	0. 0.
USD 200,000	Ukraine Government International Bond 9.75%			USD 25,000	Virgin Media Finance Plc '144A' 5% 15/7/2030	23,636	0.
	1/11/2028	69,000	0.08	GBP 100,000	Virgin Media Secured Finance Plc 5.25% 15/5/2029	132,943	0.
	United Arab Emirates	328,000	0.40	USD 100,000	Virgin Media Secured Finance		
USD 200,000	Abu Dhabi Crude Oil Pipeline			USD 25,000	Plc '144A' 5.5% 15/5/2029 Vmed O2 UK Financing I Plc	100,143	0.
USD 300,000	LLC 3.65% 2/11/2029 Abu Dhabi Government	210,000	0.25	USD 50,000	'144A' 4.25% 31/1/2031 Vmed O2 UK Financing I Plc	23,017	0.0
	International Bond 2.5% 11/10/2022	302,405	0.37		'144A' 4.75% 15/7/2031 Vodafone Group Plc FRN	47,426	0.0
USD 230,000	Abu Dhabi Government International Bond 3.875%	,		,	4/4/2079	44,201	0.0
118D 300 000	16/4/2050 Abu Dhabi Government	246,388	0.30		Vodafone Group Plc FRN 27/8/2080	107,735	0.
200,000	International Bond 4.125%	202 502	0.07		Vodafone Group Plc FRN 4/6/2081	17,869	0.0
USD 150,000	11/10/2047 DP World Ltd/United Arab	222,500	0.27	GBP 50,000	Wellcome Trust Finance Plc 4.625% 25/7/2036	86,602	0.
USD 200,000	Emirates 6.85% 2/7/2037 Finance Department	184,056	0.22			2,118,214	2.
-	Government of Sharjah 3.625% 10/3/2033	188,500	0.23	USD 10,000	United States 180 Medical Inc '144A' 3.875%		
USD 200,000	MDGH GMTN RSC Ltd 2.875% 21/5/2030	198,250	0.24	,	15/10/2029 Abbott Laboratories 4.9%	9,586	0.0
USD 200,000	UAE INTERNATIONAL	100,200	V. <u>L</u> ¬		30/11/2046	30,323	0.0
	GOVERNMENT BOND 2.875% 19/10/2041	187,250	0.23		AbbVie Inc 4.4% 6/11/2042 Abercrombie & Fitch	52,163	0.0
		1,739,349	2.11		Management Co '144A' 8.75% 15/7/2025	52,943	0.0
GBP 25,000	United Kingdom British Telecommunications Plc			USD 100,000	Acadia Healthcare Co Inc '144A' 5% 15/4/2029	99,062	0.1
USD 20,000	5.75% 7/12/2028 Diageo Capital Plc 3.875%	38,519	0.05	USD 5,000	Acadia Healthcare Co Inc '144A' 5.5% 1/7/2028	5,021	0.0
-,-30	29/4/2043	21,266	0.03		5.570 11112020	0,021	0.0

^{*} All or a portion of this security represents a security on loan.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value (USD)	% of Net
Holding	Description	(030)	ASSELS	Holding	Description	(030)	-6866
USD 25,000	Activision Blizzard Inc 2.5%			USD 20,000	American Homes 4 Rent LP		
1160 35 000	15/9/2050 Adobe Inc 2.3% 1/2/2030	20,513 24,142	0.02 0.03	1160 20 000	4.9% 15/2/2029	21,914	0.03
	Advance Auto Parts Inc 3.9%	24,142	0.03	050 50,000	American Tower Corp 2.95% 15/1/2025	50,347	0.06
OOD 20,000	15/4/2030	20,511	0.02	USD 25,000	American Tower Corp 3.7%	50,047	0.00
USD 5,000	Advanced Drainage Systems	-,-			15/10/2049	22,705	0.03
	Inc '144A' 5% 30/9/2027	5,008	0.01	USD 20,000	American University/The		
	AECOM 5.125% 15/3/2027	25,676	0.03	1100 05 000	3.672% 1/4/2049	21,084	0.03
	Aetna Inc 2.8% 15/6/2023 Aetna Inc 3.875% 15/8/2047	20,239 9,896	0.02 0.01	USD 25,000	American Water Capital Corp 3.45% 1/5/2050	23,561	0.03
	Affiliated Managers Group Inc	3,030	0.01	USD 20.000	AmerisourceBergen Corp	20,001	0.00
	3.3% 15/6/2030	25,167	0.03		3.45% 15/12/2027	20,634	0.03
	Aflac Inc 3.25% 17/3/2025	20,551	0.02	USD 20,000	AmerisourceBergen Corp		
USD 5,000	AG Issuer LLC '144A' 6.25%	E 00E	0.04		4.3% 15/12/2047	20,776	0.03
1180 50 000	1/3/2028 Agilent Technologies Inc 2.1%	5,035	0.01		Amgen Inc 4.563% 15/6/2048	21,695	0.03
03D 30,000	4/6/2030	45,865	0.06	030 10,000	Amkor Technology Inc '144A' 6.625% 15/9/2027	10,464	0.01
USD 5,000	Ahern Rentals Inc '144A'	10,000	0.00	USD 5,000	AMN Healthcare Inc '144A'	10, 10 1	0.01
	7.375% 15/5/2023	4,525	0.01	·	4.625% 1/10/2027	4,967	0.01
USD 5,000	Air Methods Corp '144A' 8%			l '	Amphenol Corp 2.8% 15/2/2030	48,622	0.06
LICD 75 000	15/5/2025	3,935	0.00	USD 5,000	AmWINS Group Inc '144A'	4.760	0.01
USD 75,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP /			USD 25 000	4.875% 30/6/2029 Anheuser-Busch Cos LLC /	4,769	0.01
	Albertsons LLC '144A' 4.875%			000 20,000	Anheuser-Busch InBev		
	15/2/2030	75,375	0.09		Worldwide Inc 4.7% 1/2/2036	27,461	0.03
USD 20,000	Alexandria Real Estate Equities			USD 50,000	Anheuser-Busch Cos LLC /		
1100 05 000	Inc 4.9% 15/12/2030	22,788	0.03		Anheuser-Busch InBev	55.750	0.07
USD 25,000	Alleghany Corp 3.625% 15/5/2030	25,627	0.03	1180 50 000	Worldwide Inc 4.9% 1/2/2046 Antero Resources Corp '144A'	55,752	0.07
USD 2 000	Allegiant Travel Co '144A'	25,027	0.03	030 30,000	5.375% 1/3/2030	50,944	0.06
332 2,000	8.5% 5/2/2024	2,091	0.00	USD 21,000	Antero Resources Corp '144A'	33,31.	0.00
USD 20,000	Allegion US Holding Co Inc				7.625% 1/2/2029	22,733	0.03
	3.2% 1/10/2024	20,214	0.02		Anthem Inc 3.7% 15/9/2049	19,476	0.02
USD 5,000	Allen Media LLC / Allen Media				Apache Corp 4.25% 15/1/2030	50,352	0.06
	Co-Issuer Inc '144A' 10.5% 15/2/2028	4,977	0.01		Apache Corp 5.1% 1/9/2040 Apple Inc 2.95% 11/9/2049	49,765 22,822	0.06 0.03
USD 35,000	Alliant Holdings Intermediate	1,011	0.01		Apple Inc 3.35% 9/2/2027	20,969	0.03
	LLC / Alliant Holdings				Apple Inc 4.65% 23/2/2046	23,834	0.03
	Co-Issuer '144A' 4.25%			USD 25,000	Aramark Services Inc '144A'		
HED 30 000	15/10/2027 Alliant Holdings Intermediate	33,746	0.04	1100 25 000	5% 1/2/2028	25,160	0.03
USD 20,000	LLC / Alliant Holdings			05D 25,000	Archer-Daniels-Midland Co 3.25% 27/3/2030	25,665	0.03
	Co-Issuer '144A' 6.75%			USD 25,000	Arches Buyer Inc '144A'	20,000	0.00
	15/10/2027	19,637	0.02		4.25% 1/6/2028	23,416	0.03
USD 50,000	Allied Universal Holdco LLC /			USD 5,000	Arches Buyer Inc '144A'		
	Allied Universal Finance Corp	E4 000	0.00	LICD 75 000	6.125% 1/12/2028	4,616	0.01
LISD 25 000	'144A' 6.625% 15/7/2026 Allied Universal Holdco LLC /	51,298	0.06	050 75,000	Arconic Corp '144A' 6.125% 15/2/2028	77,073	0.09
00D 20,000	Allied Universal Finance Corp			USD 75.000	Ares Capital Corp 2.15%	11,013	0.03
	'144A' 9.75% 15/7/2027	26,275	0.03		15/7/2026	70,374	0.09
USD 25,000	Allied Universal Holdco LLC/			USD 25,000	Ares Capital Corp 2.875%		
	Allied Universal Finance			HCD 5 000	15/6/2028	23,018	0.03
	Corp/Atlas Luxco 4 Sarl '144A' 4.625% 1/6/2028	23,830	0.03	050 5,000	Arrow Bidco LLC '144A' 9.5% 15/3/2024	5,091	0.01
USD 20.000	Allison Transmission Inc '144A'	20,000	0.00	USD 10.000	Asbury Automotive Group Inc	0,001	0.01
	5.875% 1/6/2029	20,919	0.03		'144A' 4.625% 15/11/2029	9,682	0.01
	Alphabet Inc 2.05% 15/8/2050	15,766	0.02	USD 5,000	Asbury Automotive Group Inc		
USD 3,000	Alta Equipment Group Inc	0.005	0.00	1100 00 000	4.75% 1/3/2030	4,872	0.01
LISD 25 000	'144A' 5.625% 15/4/2026 Amazon.com Inc 2.7% 3/6/2060	3,005 20,549	0.00 0.02	USD 32,000	ASGN Inc '144A' 4.625% 15/5/2028	31,589	0.04
	American Airlines Inc '144A'	20,049	0.02	USD 5.000	Ashland LLC 6.875% 15/5/2043	6,045	0.04
	11.75% 15/7/2025	60,656	0.07		Assurant Inc FRN 27/3/2048	5,500	0.01
USD 50,000	American Airlines Inc/				AT&T Inc 2.25% 1/2/2032	22,798	0.03
	AAdvantage Loyalty IP Ltd	E4 0E4	0.00		AT&T Inc 4.5% 15/5/2035	27,095	0.03
1190 75 000	'144A' 5.5% 20/4/2026 American Airlines Inc/	51,251	0.06		AT&T Inc 4.8% 15/6/2044 AT&T Inc 4.85% 1/3/2039	21,493 54,396	0.03 0.07
030 73,000	AAdvantage Loyalty IP Ltd				AT&T Inc 4.65% 1/3/2059 AT&T Inc 5.7% 1/3/2057	30,819	0.07
	'144A' 5.75% 20/4/2029	76,730	0.09		Athene Global Funding '144A'	55,510	5.01
USD 50,000	American Express Co 3.4%				2.55% 19/11/2030	18,432	0.02
	22/2/2024	51,309	0.06	USD 155,000	Atkore Inc '144A' 4.25%	450	0.10
USD 5,000	American Greetings Corp '144A' 8.75% 15/4/2025	5,080	0.01		1/6/2031	150,555	0.18
	0.1070 131 4 12020	5,000	0.01				
				l			

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
LISD 25 000	Atmos Energy Corp 3%			USD 25 000	Boise Cascade Co '144A' 4.875%		
000 20,000	15/6/2027	25,502	0.03	OOD 20,000	1/7/2030	25,171	0.03
USD 20,000	Atmos Energy Corp 4.125%			USD 50,000	Booking Holdings Inc 3.65%		
	15/3/2049	21,144	0.03		15/3/2025	51,950	0.06
	Autodesk Inc 2.85% 15/1/2030	24,174	0.03	USD 10,000	Booz Allen Hamilton Inc '144A'	0.700	0.04
	AutoNation Inc 3.8% 15/11/2027 AutoNation Inc 4.75% 1/6/2030	25,691 26,705	0.03 0.03	USD 100 000	3.875% 1/9/2028 Booz Allen Hamilton Inc '144A'	9,729	0.01
	AvalonBay Communities Inc	20,700	0.00	000 100,000	4% 1/7/2029	98,700	0.12
	4.15% 1/7/2047	10,903	0.01	USD 20,000	BP Capital Markets America Inc	,	
EUR 100,000	Avantor Funding Inc 3.875%				3% 24/2/2050	16,711	0.02
1100 05 000	15/7/2028	110,551	0.13	USD 50,000	Bristol-Myers Squibb Co 1.45%	44.007	0.05
USD 25,000	Avantor Funding Inc '144A' 3.875% 1/11/2029	24,092	0.03	1180 20 000	13/11/2030 Bristol-Myers Squibb Co	44,627	0.05
USD 125.000	Avantor Funding Inc '144A'	24,032	0.03	000 20,000	(Restricted) 4.25% 26/10/2049	21,897	0.03
	4.625% 15/7/2028	126,877	0.15	USD 10,000	Bristow Group Inc '144A' 6.875%	,	
USD 10,000	Avient Corp '144A' 5.75%				1/3/2028	10,044	0.01
1100.05.000	15/5/2025	10,312	0.01	USD 25,000	Broadcom Corp / Broadcom		
	Avista Corp 4.35% 1/6/2048 Baker Hughes Holdings LLC	27,490	0.03		Cayman Finance Ltd 3.875% 15/1/2027	25,889	0.03
USD 25,000	5.125% 15/9/2040	27,911	0.03	USD 25 000	Broadcom Inc '144A' 3.5%	25,009	0.03
USD 15,000	Ball Corp 3.125% 15/9/2031	13,726	0.02	000 20,000	15/2/2041	22,386	0.03
USD 35,000	Ball Corp 4.875% 15/3/2026	36,604	0.04	USD 25,000	Broadcom Inc 4.11% 15/9/2028	26,007	0.03
USD 75,000	Bank of America Corp FRN			,	Broadcom Inc 4.3% 15/11/2032	25,935	0.03
1100 05 000	23/7/2024	76,675	0.09	USD 75,000	Broadridge Financial Solutions	00.044	0.00
USD 25,000	Bank of America Corp FRN 24/10/2024	24,396	0.03	USD 10 000	Inc 2.6% 1/5/2031 BroadStreet Partners Inc '144A'	69,811	0.08
USD 50.000	Bank of America Corp FRN	24,550	0.03	000 10,000	5.875% 15/4/2029	9,345	0.01
002 00,000	13/2/2026	48,913	0.06	USD 25,000	Brookfield Property REIT Inc /	0,010	0.0.
USD 50,000	Bank of America Corp FRN				BPR Cumulus LLC / BPR		
1100 50 000	21/9/2036	45,036	0.05		Nimbus LLC / GGSI Sellco LL	00.000	0.00
USD 50,000	Bank of America Corp FRN	E2 700	0.06	LICD 15 000	'144A' 4.5% 1/4/2027	23,333	0.03
USD 25 000	20/3/2051 Bank of America Corp 3.95%	52,709	0.06	USD 15,000	Brookfield Property REIT Inc / BPR Cumulus LLC / BPR		
000 20,000	21/4/2025	25,854	0.03		Nimbus LLC / GGSI Sellco LL		
USD 25,000	Bank of America Corp 5%	-,			'144A' 5.75% 15/5/2026	14,816	0.02
	21/1/2044	28,792	0.04	USD 10,000	Brown & Brown Inc 4.5%		
USD 20,000	Basin Electric Power			HOD 05 000	15/3/2029	10,732	0.01
	Cooperative '144A' 4.75% 26/4/2047	21,207	0.03	USD 25,000	Brundage-Bone Concrete Pumping Holdings Inc '144A'		
USD 100,000	Bath & Body Works Inc '144A'	21,201	0.00		6% 1/2/2026	24,726	0.03
	6.625% 1/10/2030	107,663	0.13	USD 50,000	Builders FirstSource Inc '144A'		
USD 50,000	Bath & Body Works Inc 6.75%				4.25% 1/2/2032	47,504	0.06
LICD 25 000	1/7/2036	53,734	0.07	USD 10,000	Builders FirstSource Inc '144A' 5% 1/3/2030	10,122	0.01
USD 25,000	Bath & Body Works Inc 6.875% 1/11/2035	27,442	0.03	USD 50 000	Burlington Northern Santa Fe	10,122	0.01
USD 10,000	Bath & Body Works Inc 7.6%	,	0.00	002 00,000	LLC 4.375% 1/9/2042	54,725	0.07
	15/7/2037	10,871	0.01	USD 25,000	Caesars Entertainment Inc		
USD 25,000	Baxter International Inc 2.6%				'144A' 8.125% 1/7/2027	26,941	0.03
EUD 100 000	15/8/2026 Belden Inc 3.375% 15/7/2031	24,878	0.03	USD 40,000	California Resources Corp	44 452	0.05
	Berkshire Hathaway Finance	104,627	0.13	USD 50 000	'144A' 7.125% 1/2/2026 Callon Petroleum Co 6.375%	41,453	0.05
000 20,000	Corp 2.85% 15/10/2050	17,064	0.02	002 00,000	1/7/2026	48,590	0.06
USD 100,000	Berry Petroleum Co LLC '144A'			USD 25,000	Calpine Corp '144A' 4.5%	,	
	7% 15/2/2026	98,844	0.12		15/2/2028	24,495	0.03
USD 25,000	Best Buy Co Inc 1.95%	00.500	0.00		Calpine Corp '144A' 5% 1/2/2031	32,301	0.04
LISD 21 000	1/10/2030 Big River Steel LLC / BRS	22,532	0.03	USD 25,000	Calumet Specialty Products Partners LP / Calumet		
03D 21,000	Finance Corp '144A' 6.625%				Finance Corp '144A' 8.125%		
	31/1/2029	22,025	0.03		15/1/2027	24,754	0.03
USD 10,000	Biogen Inc 3.15% 1/5/2050	8,096	0.01	USD 75,000	Calumet Specialty Products		
USD 10,000	Blackstone Mortgage Trust Inc				Partners LP / Calumet		
LICD EN ANA	'144A' 3.75% 15/1/2027	9,515	0.01		Finance Corp '144A' 11%	70 004	0.40
U0U,U0U	Block Financial LLC 2.5% 15/7/2028	47,268	0.06	USD 25 000	15/4/2025 Camden Property Trust 3.15%	78,981	0.10
USD 25.000	Blue Racer Midstream LLC /	71,200	0.00	23,000	1/7/2029	25,346	0.03
	Blue Racer Finance Corp			USD 100,000	Capital One Financial Corp 3.8%	,5.0	
	'144A' 7.625% 15/12/2025	26,283	0.03		31/1/2028	103,504	0.13
USD 5,000	BlueLinx Holdings Inc '144A'		2.5.	USD 5,000	Carriage Services Inc '144A'	. =	2 6 1
1160 30 000	6% 15/11/2029 Boardwalk Pipelines LP 3.4%	4,868	0.01	1160 32 000	4.25% 15/5/2029 Carrier Global Corp 2.722%	4,709	0.01
030 20,000	15/2/2031	19,367	0.02	USD 25,000	15/2/2030	24,017	0.03
	13/2/2031						

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
_	-	(002)	7.000.0			(005)	100010
	Carrier Global Corp 3.577% 5/4/2050	18,471	0.02		Cheniere Energy Partners LP 4% 1/3/2031	24,625	0.03
USD 105,000	Cars.com Inc '144A' 6.375% 1/11/2028	106,007	0.13	USD 50,000	Cheniere Energy Partners LP 4.5% 1/10/2029	50,593	0.06
USD 25,000	Catalent Pharma Solutions Inc '144A' 5% 15/7/2027	25,533	0.03		Chevron Corp 2.954% 16/5/2026 Choice Hotels International Inc	51,330	0.06
USD 25,000	Caterpillar Financial Services Corp 2.15% 8/11/2024	25,070	0.03	,	3.7% 15/1/2031 CHS/Community Health	25,064	0.03
	Caterpillar Inc 3.25% 19/9/2049 Cboe Global Markets Inc 3.65%	19,288	0.02	202 20,000	Systems Inc '144A' 5.25% 15/5/2030	19,402	0.02
USD 25,000	12/1/2027 CBRE Services Inc 4.875%	20,891	0.03	USD 100,000	CHS/Community Health Systems Inc '144A' 6%		
USD 15,000	1/3/2026 CCO Holdings LLC / CCO	26,969	0.03	USD 10,000	15/1/2029 CHS/Community Health	99,923	0.12
	Holdings Capital Corp '144A' 4.25% 15/1/2034	13,697	0.02		Systems Inc '144A' 6.875% 1/4/2028	9,287	0.01
USD 50,000	CCO Holdings LLC / CCO Holdings Capital Corp 4.5%			USD 20,000	Chubb INA Holdings Inc 4.35% 3/11/2045	22,303	0.03
	1/5/2032	47,450	0.06	USD 5,000	Ciena Corp '144A' 4% 31/1/2030	4,907	0.01
USD 50,000	CCO Holdings LLC / CCO			USD 75,000	Citigroup Inc FRN 24/4/2025	76,432	0.09
	Holdings Capital Corp '144A'			,	Citigroup Inc FRN 8/4/2026	50,495	0.06
	4.75% 1/3/2030	48,969	0.06		Citigroup Inc 3.2% 21/10/2026	50,788	0.06
USD 100,000	CCO Holdings LLC / CCO				Citigroup Inc 4.65% 23/7/2048	28,748	0.03
	Holdings Capital Corp '144A'				Citigroup Inc 4.75% 18/5/2046	27,844	0.03
USD 50,000	5.375% 1/6/2029 CDW LLC / CDW Finance Corp	101,240	0.12		Civitas Resources Inc '144A' 5% 15/10/2026	9,891	0.01
USD 10,000	4.25% 1/4/2028 Cengage Learning Inc '144A'	49,728	0.06	USD 30,000	Clarios Global LP / Clarios US Finance Co '144A' 8.5%	04.044	0.04
	9.5% 15/6/2024 Centene Corp 2.625% 1/8/2031	9,969 9,187	0.01 0.01	USD 10,000	15/5/2027 Clean Harbors Inc '144A'	31,314	0.04
USD 100,000	Centennial Resource Production LLC '144A' 5.375% 15/1/2026	97,718	0.12	USD 20,000	5.125% 15/7/2029 Clear Channel Outdoor Holdings Inc '144A' 5.125%	10,205	0.01
USD 50,000	Centennial Resource Production LLC '144A'	91,110	0.12	USD 25 000	15/8/2027 Clear Channel Outdoor	19,920	0.02
USD 35,000	6.875% 1/4/2027 Century Aluminum Co '144A'	50,500	0.06		Holdings Inc '144A' 7.75% 15/4/2028	26,101	0.03
	7.5% 1/4/2028 Century Communities Inc	37,267	0.05	USD 5,000	Clearway Energy Operating LLC '144A' 3.75% 15/1/2032	4,674	0.01
	6.75% 1/6/2027 Change Healthcare Holdings	5,193	0.01	USD 25,000	Clearway Energy Operating LLC '144A' 4.75% 15/3/2028	24,931	0.03
	LLC / Change Healthcare Finance Inc '144A' 5.75%			USD 25,000	Cleco Corporate Holdings LLC 4.973% 1/5/2046	26,919	0.03
USD 100,000	1/3/2025 Charles River Laboratories	19,875	0.02	USD 25,000	Cleveland-Cliffs Inc '144A' 6.75% 15/3/2026	26,403	0.03
	International Inc '144A' 3.75% 15/3/2029	96,204	0.12		CME Group Inc 5.3% 15/9/2043 CNX Resources Corp '144A'	31,203	0.04
USD 125,000	Charles River Laboratories International Inc '144A' 4%				7.25% 14/3/2027 Coca-Cola Co/The 2.5%	26,368	0.03
USD 50,000	15/3/2031 Charles River Laboratories	119,436	0.15	USD 105,000	1/6/2040 Cogent Communications Group	22,285	0.03
,,,	International Inc '144A' 4.25%			,,,,,	Inc '144A' 3.5% 1/5/2026	101,515	0.12
USD 20,000	1/5/2028 Charles Schwab Corp/The 4%	49,459	0.06		Colfax Corp 3.25% 15/5/2025 Colfax Corp '144A' 6.375%	111,401	0.14
	1/2/2029 Charter Communications	21,460	0.03	USD 5,000	15/2/2026 Colgate Energy Partners III LLC	108,414	0.13
	Operating LLC / Charter Communications Operating			USD 20,000	'144A' 5.875% 1/7/2029 Columbia Pipeline Group Inc	5,169	0.01
	Capital 5.75% 1/4/2048	27,100	0.03		4.5% 1/6/2025	21,125	0.03
USD 25,000	Charter Communications Operating LLC / Charter			USD 25,000	Comcast Corp 2.8% 15/1/2051 Comcast Corp 3.75% 1/4/2040	20,998 25,375	0.03 0.03
	Communications Operating Capital 6.484% 23/10/2045	29,137	0.04		Commercial Metals Co 4.375% 15/3/2032	4,782	0.01
USD 75,000	Cheniere Corpus Christi Holdings LLC 3.7%			USD 15,000	Compass Group Diversified Holdings LLC '144A' 5.25%		
1160 20 000	15/11/2029 Cheniere Energy Inc 4.625%	75,876	0.09	1160 32 000	15/4/2029 Condor Merger Sub Inc '1444'	14,386	0.02
	15/10/2028	50,433	0.06		Condor Merger Sub Inc '144A' 7.375% 15/2/2030	25,947	0.03
10,000 עסט,	Cheniere Energy Partners LP '144A' 3.25% 31/1/2032	9,350	0.01	USD 50,000	ConocoPhillips '144A' 3.75% 1/10/2027	52,962	0.06

	Description	Market Value		Holding	Description	Market Value (USD)	% of Net Assets
USD 10.000	ConocoPhillips Co 4.3%			USD 5.000	Dealer Tire LLC / DT Issuer		
	15/11/2044	10,831	0.01		LLC '144A' 8% 1/2/2028	4,993	0.01
USD 50,000	Consolidated Edison Co of New	F0 C0F	0.00		Deere & Co 3.1% 15/4/2030	20,541	0.02
USD 20 000	York Inc 3.8% 15/5/2028 Consolidated Edison Co of New	52,605	0.06	USD 5,000	Del Monte Foods Inc '144A' 11.875% 15/5/2025	5,534	0.01
002 20,000	York Inc 5.5% 1/12/2039	23,601	0.03	USD 55,000	Delek Logistics Partners LP /	0,001	0.01
USD 5,000	Cornerstone Building Brands Inc '144A' 6.125% 15/1/2029	4,751	0.01		Delek Logistics Finance Corp '144A' 7.125% 1/6/2028	53,598	0.07
	Coty Inc '144A' 5% 15/4/2026 Coty Inc/HFC Prestige	15,023	0.02	USD 25,000	Dell International LLC / EMC Corp 4% 15/7/2024	25,889	0.03
	Products Inc/HFC Prestige International US LLC '144A'			USD 50,000	Dell International LLC / EMC Corp 6.02% 15/6/2026	55,631	0.07
USD 125,000	4.75% 15/1/2029 Covanta Holding Corp '144A'	4,875	0.01	USD 5,000	Dell International LLC / EMC Corp 8.35% 15/7/2046	7,477	0.01
USD 10,000	4.875% 1/12/2029 Covanta Holding Corp 5%	118,277	0.14	USD 25,000	Delta Air Lines Inc 7.375% 15/1/2026	27,839	0.03
	1/9/2030	9,472	0.01		Deluxe Corp '144A' 8% 1/6/2029	25,784	0.03
USD 5,000	CP Atlas Buyer Inc '144A' 7%	4.510	0.01	USD 25,000	Diamond Sports Group LLC /		
USD 50,000	1/12/2028 CPI CG Inc '144A' 8.625%	4,510	0.01		Diamond Sports Finance Co (Restricted) '144A' 5.375%		
USD 50 000	15/3/2026 CQP Holdco LP / BIP-V	47,648	0.06	LICD 100 000	15/8/2026 Directv Financing LLC / Directv	10,322	0.01
USD 50,000	Chinook Holdco LLC '144A'			050 100,000	Financing Co-Obligor Inc		
	5.5% 15/6/2031	49,888	0.06		'144A' 5.875% 15/8/2027	99,787	0.12
USD 5,000	Credit Acceptance Corp 6.625% 15/3/2026	5,157	0.01	USD 10,000	DISH DBS Corp '144A' 5.25% 1/12/2026	9,744	0.01
USD 5,000	Crescent Energy Finance LLC	0,107	0.01	USD 20,000	DISH DBS Corp '144A' 5.75%	0,144	0.01
	'144A' 7.25% 1/5/2026	4,982	0.01		1/12/2028	19,087	0.02
USD 50,000	Crestwood Midstream Partners LP / Crestwood Midstream				DISH DBS Corp 7.75% 1/7/2026 Dollar General Corp 4.15%	50,484	0.06
	Finance Corp '144A' 5.625%				1/11/2025	26,274	0.03
LICD 75 000	1/5/2027	49,614	0.06	USD 13,000	Domtar Corp '144A' 6.75%	40.040	0.02
75,000 עפט	Crestwood Midstream Partners LP / Crestwood Midstream			USD 10.000	1/10/2028 Dover Corp 5.375% 15/10/2035	12,919 11,620	0.02
	Finance Corp '144A' 8%				DT Midstream Inc '144A' 4.375%		
1150 35 000	1/4/2029 Crown Americas LLC / Crown	79,633	0.10	1160 30 000	15/6/2031 Duke University 2.682%	24,116	0.03
03D 25,000	Americas Capital Corp VI			03D 20,000	1/10/2044	18,178	0.02
	4.75% 1/2/2026	25,281	0.03	USD 5,000	Dun & Bradstreet Corp/The		
USD 25,000	Crown Castle International Corp 4.15% 1/7/2050	24,718	0.03	USD 50 000	'144A' 5% 15/12/2029 Eagle Materials Inc 2.5%	4,833	0.01
USD 5,000	CSI Compressco LP / CSI	2.,	0.00	002 00,000	1/7/2031	46,043	0.06
	Compressco Finance Inc	5 004	0.04		eBay Inc 2.7% 11/3/2030	23,817	0.03
USD 20 000	'144A' 7.5% 1/4/2025 CSX Corp 3.8% 1/3/2028	5,001 21,025	0.01 0.03	USD 25,000	Edgewell Personal Care Co '144A' 5.5% 1/6/2028	25,154	0.03
	Cumulus Media New Holdings	21,020	0.00	USD 50,000	Edwards Lifesciences Corp 4.3%	20,101	0.00
1100 440 000	Inc '144A' 6.75% 1/7/2026	5,094	0.01	1100 05 000	15/6/2028	53,774	0.07
USD 110,000	Curo Group Holdings Corp '144A' 7.5% 1/8/2028	99,247	0.12		El Paso Electric Co 6% 15/5/2035 Electronic Arts Inc 2.95%	30,823	0.04
USD 160,000	CVR Partners LP / CVR	00,2	0	002 20,000	15/2/2051	21,209	0.03
	Nitrogen Finance Corp '144A'	404 007	0.00	1	Electronic Arts Inc 4.8% 1/3/2026	27,062	0.03
USD 20 000	6.125% 15/6/2028 CVS Health Corp 4.125%	161,007	0.20		Embarq Corp 7.995% 1/6/2036 Enact Holdings Inc '144A' 6.5%	39,954	0.05
GOD 20,000	1/4/2040	20,316	0.02	000 10,000	15/8/2025	10,364	0.01
USD 10,000	CVS Health Corp 4.3%	40.000	0.04	USD 25,000	Endeavor Energy Resources		
USD 20 000	25/3/2028 CyrusOne LP / CyrusOne	10,699	0.01		LP / EER Finance Inc '144A' 5.75% 30/1/2028	25,885	0.03
202 20,000	Finance Corp 2.15%			USD 25,000	Energizer Holdings Inc '144A'	20,000	0.00
1100 200 000	1/11/2030	19,286	0.02	LICD 40 000	4.75% 15/6/2028	23,748	0.03
USD 200,000	DAE Funding LLC 3.375% 20/3/2028	192,498	0.23	050 10,000	EnLink Midstream LLC '144A' 5.625% 15/1/2028	10,069	0.01
	Danaher Corp 3.35% 15/9/2025	25,707	0.03	USD 10,000	EnLink Midstream Partners LP	10.072	0.01
05D 20,000	Darden Restaurants Inc 3.85% 1/5/2027	20,886	0.03	USD 20,000	4.85% 15/7/2026 EnLink Midstream Partners LP	10,073	0.01
USD 5,000	Darling Ingredients Inc '144A'				5.05% 1/4/2045	16,545	0.02
USD 25 000	5.25% 15/4/2027 DCP Midstream Operating LP	5,112	0.01	USD 25,000	EnLink Midstream Partners LP 5.45% 1/6/2047	21,118	0.03
	3.25% 15/2/2032	23,222	0.03	USD 25,000	Enova International Inc '144A'		
USD 20,000	DCP Midstream Operating LP '144A' 6.75% 15/9/2037	24,548	0.03		8.5% 15/9/2025	24,927	0.03
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		Market	% of			Market	
Holding	Description	Value (USD)	Net Assets	Holding	Description	Value (USD)	Net Assets
USD 5,000	EnPro Industries Inc 5.75%			USD 100,000	Ford Motor Credit Co LLC		
USD 5,000	15/10/2026 Enstar Finance LLC FRN	5,191	0.01	USD 100,000	4.063% 1/11/2024 Ford Motor Credit Co LLC	101,258	0.12
	1/9/2040 Enstar Finance LLC FRN	4,931	0.01		5.584% 18/3/2024 Forterra Finance LLC / FRTA	104,201	0.13
	15/1/2042	4,825	0.01	03D 33,000	Finance Corp '144A' 6.5%		
USD 25,000	Entegris Inc '144A' 4.375% 15/4/2028	24,495	0.03	USD 50.000	15/7/2025 Fortinet Inc 1% 15/3/2026	57,189 46,622	0.07 0.06
USD 20,000	Enterprise Products Operating LLC 4.15% 16/10/2028	21,425	0.03	l '	Fortress Transportation and Infrastructure Investors LLC	2,2	
USD 20,000	Enterprise Products Operating	19,872	0.02	HED 30 000	'144A' 6.5% 1/10/2025 Fortress Transportation and	10,114	0.01
USD 50,000	LLC 4.25% 15/2/2048 EQM Midstream Partners LP	,		03D 20,000	Infrastructure Investors LLC		
USD 15,000	'144A' 4.75% 15/1/2031 EQM Midstream Partners LP	47,286	0.06	USD 20,000	'144A' 9.75% 1/8/2027 Freedom Mortgage Corp '144A'	21,776	0.03
USD 10 000	5.5% 15/7/2028 EQM Midstream Partners LP	14,744	0.02	USD 10 000	7.625% 1/5/2026 Fresh Market Inc/The '144A'	19,241	0.02
	6.5% 15/7/2048	9,782	0.01		9.75% 1/5/2023	10,048	0.01
	EQT Corp '144A' 3.625% 15/5/2031	48,607	0.06	05D 35,000	Frontier Communications Holdings LLC '144A' 5%		
	EQT Corp 7.5% 1/2/2030 Equinix Inc 3% 15/7/2050	35,532 8,338	0.04 0.01	1180 30 000	1/5/2028 Frontier Communications	33,797	0.04
USD 20,000	ERP Operating LP 3% 1/7/2029	20,116	0.02	000 20,000	Holdings LLC '144A' 5.875%	00.000	0.00
USD 20,000	Essential Utilities Inc 3.351% 15/4/2050	17,857	0.02	USD 15,000	15/10/2027 Frontier Communications	20,036	0.02
USD 10,000	Estee Lauder Cos Inc/The 3.125% 1/12/2049	9,560	0.01		Holdings LLC 5.875% 1/11/2029	13,868	0.02
USD 50,000	Eversource Energy 0.8% 15/8/2025	46,745	0.06	USD 20,000	Frontier Communications Holdings LLC '144A' 6%		
USD 20,000	Eversource Energy 3.45%			1100 05 000	15/1/2030	18,456	0.02
USD 3,000	15/1/2050 Exela Intermediate LLC / Exela	18,361	0.02	USD 25,000	Frontier Communications Holdings LLC '144A' 6.75%		
	Finance Inc '144A' 11.5% 15/7/2026	1,778	0.00	USD 5,000	1/5/2029 FS Energy and Power Fund	24,211	0.03
	Exelon Corp 4.7% 15/4/2050 Expedia Group Inc 3.25%	27,678	0.03		'144A' 7.5% 15/8/2023 FS KKR Capital Corp 3.4%	5,169	0.01
	15/2/2030	19,599	0.02		15/1/2026	24,467	0.03
	Exxon Mobil Corp 2.709% 6/3/2025	25,349	0.03		FS KKR Capital Corp 4.625% 15/7/2024	20,558	0.03
USD 20,000	Exxon Mobil Corp 3.452% 15/4/2051	19,427	0.02	USD 35,000	Full House Resorts Inc '144A' 8.25% 15/2/2028	35,246	0.04
USD 20,000	Exxon Mobil Corp 4.227% 19/3/2040	21,701	0.03	USD 100,000	Gartner Inc '144A' 3.625% 15/6/2029	96,829	0.12
USD 30,000	Fair Isaac Corp '144A' 4% 15/6/2028		0.04	USD 50,000	Gartner Inc '144A' 3.75% 1/10/2030		0.06
USD 15,000	Fertitta Entertainment LLC /	29,612	0.04	USD 100,000	Gartner Inc '144A' 4.5%	48,206	
	Fertitta Entertainment Finance Co Inc '144A'			USD 100,000	1/7/2028 GCI LLC '144A' 4.75%	100,653	0.12
USD 20 000	4.625% 15/1/2029 Fertitta Entertainment LLC /	14,325	0.02	USD 20 000	15/10/2028 General Mills Inc 2.875%	98,314	0.12
002 20,000	Fertitta Entertainment			,	15/4/2030	19,803	0.02
	Finance Co Inc '144A' 6.75% 15/1/2030	18,941	0.02		General Mills Inc 3% 1/2/2051 General Motors Co 5.2%	17,752	0.02
USD 20,000	Fidelity National Financial Inc 4.5% 15/8/2028	21,174	0.03	USD 25,000	1/4/2045 General Motors Co 6.6%	10,571	0.01
	FMC Corp 3.2% 1/10/2026 Ford Motor Co 3.25%	25,372	0.03	USD 20 000	1/4/2036 General Motors Financial Co	30,483	0.04
,	12/2/2032	13,951	0.02		Inc 2.35% 8/1/2031	17,914	0.02
USD 25,000	Ford Motor Co 4.75% 15/1/2043	24,192	0.03	USD 25,000	Genesis Energy LP / Genesis Energy Finance Corp 7.75%		
USD 50,000	Ford Motor Co 5.291% 8/12/2046	51,234	0.06	USD 25,000	1/2/2028 Genesis Energy LP / Genesis	24,826	0.03
USD 200,000	Ford Motor Co 6.625% 1/10/2028	224,909	0.27		Energy Finance Corp 8% 15/1/2027	25,199	0.03
USD 15,000	Ford Motor Credit Co LLC			USD 25,000	Genuine Parts Co 1.875%		
EUR 100,000	2.3% 10/2/2025 Ford Motor Credit Co LLC	14,456	0.02	USD 5,000	1/11/2030 Genworth Holdings Inc 6.5%	22,203	0.03
USD 10,000	2.33% 25/11/2025 Ford Motor Credit Co LLC	111,059	0.13	USD 20,000	15/6/2034 Georgia-Pacific LLC '144A'	4,956	0.01
,500	2.9% 10/2/2029	9,310	0.01	=====================================	2.3% 30/4/2030	19,053	0.02

	Description	Market Value	% of Net Assets	Holding	Description	Market Value	% of Net Assets
Holaling	Bescription	(005)	ASSOLS	riolaling	Bescription	(005)	Aoooto
USD 5,000	Getty Images Inc '144A'			USD 100,000	HCA Inc 5.625% 1/9/2028	110,038	0.13
	9.75% 1/3/2027	5,245	0.01		HCA Inc 7.5% 15/11/2095	12,625	0.02
USD 150,000	G-III Apparel Group Ltd '144A'	450.004	0.40		Hecla Mining Co 7.25% 15/2/2028	5,242	0.01
1180 30 000	7.875% 15/8/2025 Gilead Sciences Inc 3.5%	156,964	0.19	USD 20,000	Herc Holdings Inc '144A' 5.5% 15/7/2027	20,523	0.02
03D 20,000	1/2/2025	20,610	0.03	USD 10 000	Hertz Corp/The '144A' 5%	20,525	0.02
USD 50.000	Glencore Funding LLC '144A'	20,010	0.00	000 10,000	1/12/2029	9,349	0.01
	4.875% 12/3/2029	53,674	0.07	USD 75,000	Hess Midstream Operations LP	-,	
USD 25,000	Global Infrastructure Solutions			·	'144A' 5.125% 15/6/2028	75,356	0.09
	Inc '144A' 5.625% 1/6/2029	24,725	0.03	USD 5,000	Hexion Inc '144A' 7.875%		
	Global Marine Inc 7% 1/6/2028	3,250	0.00	1100 05 000	15/7/2027	5,271	0.01
USD 35,000	Global Partners LP / GLP Finance Corp 6.875%			USD 25,000	Hilcorp Energy I LP / Hilcorp Finance Co '144A' 6% 1/2/2031	25,187	0.03
	15/1/2029	35,588	0.04	USD 175 000	Hilton Domestic Operating Co	20,107	0.03
USD 20.000	Global Partners LP / GLP	00,000	0.01	005 170,000	Inc '144A' 4% 1/5/2031	171,351	0.21
,	Finance Corp 7% 1/8/2027	20,300	0.02	USD 25,000	Hilton Domestic Operating Co	,	
USD 50,000	Global Payments Inc 2.9%				Inc 4.875% 15/1/2030	25,690	0.03
	15/5/2030	47,522	0.06	USD 25,000	Hilton Grand Vacations		
USD 50,000	GLP Capital LP / GLP				Borrower Escrow LLC / Hilton		
	Financing II Inc 3.35% 1/9/2024	50.619	0.06		Grand Vacations Borrower	22 770	0.02
USD 50 000	GLP Capital LP / GLP	50,619	0.06	USD 10 000	Esc '144A' 4.875% 1/7/2031 Hilton Grand Vacations	23,778	0.03
000 00,000	Financing II Inc 4% 15/1/2030	49,861	0.06	000 10,000	Borrower Escrow LLC / Hilton		
USD 5,000	Golden Entertainment Inc '144A'	10,001	0.00		Grand Vacations Borrower		
	7.625% 15/4/2026	5,143	0.01		Esc '144A' 5% 1/6/2029	9,874	0.01
USD 25,000	Goldman Sachs BDC Inc			USD 50,000	Holly Energy Partners LP /		
	2.875% 15/1/2026	24,418	0.03		Holly Energy Finance Corp		
USD 50,000	Goldman Sachs BDC Inc	F0 007	0.00	1100 00 000	'144A' 5% 1/2/2028	47,865	0.06
1160 20 000	3.75% 10/2/2025 Goldman Sachs Group Inc/The	50,837	0.06	050 20,000	HollyFrontier Corp 5.875% 1/4/2026	21,664	0.03
030,000	FRN 29/9/2025	50,718	0.06	USD 50 000	Hologic Inc '144A' 4.625%	21,004	0.03
GBP 25.000	Goldman Sachs Group Inc/The	00,7 10	0.00	000 00,000	1/2/2028	51,987	0.06
	3.125% 25/7/2029	34,311	0.04	USD 25,000	Home Depot Inc/The 2.7%	, , , ,	
USD 100,000	Goldman Sachs Group Inc/The				15/4/2030	24,679	0.03
	3.5% 16/11/2026	101,986	0.12	USD 20,000	Home Depot Inc/The 3.3%		
USD 50,000	Goldman Sachs Group Inc/The	FF 004	0.07	1100 00 000	15/4/2040	19,662	0.02
1180 25 000	4.75% 21/10/2045 Golub Capital BDC Inc 2.5%	55,924	0.07	050 20,000	Home Depot Inc/The 3.35% 15/4/2050	19,192	0.02
03D 23,000	24/8/2026	23,550	0.03	USD 50 000	Hormel Foods Corp 1.8%	13,132	0.02
USD 50,000	Goodyear Tire & Rubber Co/	,			11/6/2030	46,125	0.06
	The '144A' 5% 15/7/2029	48,791	0.06	USD 5,000	Houghton Mifflin Harcourt		
USD 5,000	GPD Cos Inc '144A' 10.125%				Publishers Inc '144A' 9%		
	1/4/2026	5,272	0.01		15/2/2025	5,270	0.01
USD 25,000	GrafTech Finance Inc '144A'	23,943	0.03	USD 25,000	Howard Hughes Corp/The '144A' 4.375% 1/2/2031	22 674	0.03
USD 5 000	4.625% 15/12/2028 Graham Holdings Co '144A'	23,943	0.03	USD 5 000	Howard Midstream Energy	23,674	0.03
03D 3,000	5.75% 1/6/2026	5,119	0.01	03D 3,000	Partners LLC '144A' 6.75%		
USD 4,000	Grand Canyon University	-,			15/1/2027	4,969	0.01
	4.125% 1/10/2024	4,005	0.00	USD 25,000	Howmet Aerospace Inc 6.75%		
USD 20,000	Graphic Packaging International				15/1/2028	27,494	0.03
	LLC '144A' 4.75% 15/7/2027	20,493	0.02		HP Inc 3.4% 17/6/2030	49,769	0.06
USD 50,000	Gray Television Inc '144A' 7%	E0 E71	0.06		HSBC USA Inc 3.5% 23/6/2024	102,818	0.12
USD 150 000	15/5/2027 Greif Inc '144A' 6.5% 1/3/2027	52,571 154,875	0.06	050 30,000	HUB International Ltd '144A' 5.625% 1/12/2029	28,461	0.03
	Griffon Corp 5.75% 1/3/2028	14,773	0.02	USD 25.000	HUB International Ltd '144A' 7%	20,401	0.00
,	Group 1 Automotive Inc '144A'	,	***		1/5/2026	25,231	0.03
	4% 15/8/2028	216,355	0.26	USD 10,000	Hughes Satellite Systems Corp		
USD 5,000	GrubHub Holdings Inc '144A'				5.25% 1/8/2026	10,252	0.01
	5.5% 1/7/2027	4,486	0.01	USD 10,000	Hughes Satellite Systems Corp		
USD 98,000	GYP Holdings III Corp '144A'	04.744	0.44	1100 50 000	6.625% 1/8/2026	10,432	0.01
USD 10 000	4.625% 1/5/2029 H&E Equipment Services Inc	91,744	0.11	050 50,000	Huntsman International LLC 4.5% 1/5/2029	52,582	0.06
335 10,000	'144A' 3.875% 15/12/2028	9,342	0.01	USD 5 000	IAA Inc '144A' 5.5% 15/6/2027	5,069	0.00
USD 25,000	Halliburton Co 2.92% 1/3/2030	24,397	0.03		Icahn Enterprises LP / Icahn	0,000	0.0.
	Hanesbrands Inc '144A' 4.875%	,			Enterprises Finance Corp		
	15/5/2026	25,457	0.03		4.375% 1/2/2029	23,242	0.03
USD 10,000	Harvest Midstream I LP '144A'	40		USD 100,000	Icahn Enterprises LP / Icahn		
HOD OF COO	7.5% 1/9/2028	10,115	0.01		Enterprises Finance Corp	00.004	0.40
	HCA Inc 4.5% 15/2/2027 HCA Inc 5.5% 15/6/2047	26,305 28,763	0.03 0.03		5.25% 15/5/2027	99,231	0.12
030 23,000	110A III0 0.0 /0 10/0/2047	20,703	0.03				

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
LISD 100 000) Icahn Enterprises LP / Icahn			USD 10 000	Keurig Dr Pepper Inc 3.8%		
000 100,000	Enterprises Finance Corp 6.25% 15/5/2026	101,142	0.12	·	1/5/2050 Keurig Dr Pepper Inc 4.597%	9,589	0.01
USD 10 000	DIDEX Corp 2.625% 15/6/2031	9,531	0.01	000 20,000	25/5/2028	27,075	0.03
	DEX Corp 3% 1/5/2030	49,322	0.06	USD 25.000	Keysight Technologies Inc 3%	21,010	0.00
	iHeartCommunications Inc 6.375% 1/5/2026	10,248	0.01		30/10/2029 Kimberly-Clark Corp 3.2%	24,924	0.03
USD 20,000	iHeartCommunications Inc	10,210	0.01	000 10,000	30/7/2046	9,559	0.01
	8.375% 1/5/2027	20,950	0.03	USD 20,000	Kinder Morgan Inc 5.55%		
	II-VI Inc '144A' 5% 15/12/2029	14,979	0.02	1100 10 000	1/6/2045	22,581	0.03
,) Illumina Inc 2.55% 23/3/2031) Illuminate Buyer LLC /	46,894	0.06	USD 10,000	Kinder Morgan Inc 7.75% 15/1/2032	13,082	0.02
000 0,000	Illuminate Holdings IV Inc			USD 5,000	KLX Energy Services Holdings	10,002	0.02
	'144A' 9% 1/7/2028	5,295	0.01	,	Inc '144A' 11.5% 1/11/2025	2,804	0.00
USD 30,000	Imola Merger Corp '144A'			USD 5,000	Koppers Inc '144A' 6%		
LICD E OOG	4.75% 15/5/2029	28,999	0.04	1150 £ 000	15/2/2025 Korn Forny (144A) 4 6359/	5,000	0.01
030 3,000) INNOVATE Corp '144A' 8.5% 1/2/2026	4,980	0.01	030 3,000	Korn Ferry '144A' 4.625% 15/12/2027	4,963	0.01
USD 5,000	Installed Building Products Inc	.,000	0.0.	USD 50,000	Kraft Heinz Foods Co 4.375%	.,000	0.0.
	'144A' 5.75% 1/2/2028	4,974	0.01		1/6/2046	51,094	0.06
USD 25,000	Intercontinental Exchange Inc	00.000	0.00	USD 25,000	Kraft Heinz Foods Co		
1190 25 000	1.85% 15/9/2032 Intercontinental Exchange Inc	22,003	0.03		(Restricted) 4.875% 1/10/2049	27,692	0.03
03D 23,000	3.75% 1/12/2025	26,107	0.03	USD 25.000	Kraft Heinz Foods Co 5%	27,092	0.03
USD 10,000	Intercontinental Exchange Inc	,			4/6/2042	27,531	0.03
	4.25% 21/9/2048	10,995	0.01	USD 25,000	Kraft Heinz Foods Co 5.2%		
USD 25,000	Interpublic Group of Cos Inc/	00.040	0.00	1100 50 000	15/7/2045	28,187	0.03
USD 50 000	The 3.375% 1/3/2041 Intuit Inc 1.65% 15/7/2030	23,042 45,443	0.03 0.06	050 50,000	Kraft Heinz Foods Co (Restricted) 5.5% 1/6/2050	60,005	0.07
	IQVIA Inc 2.25% 15/3/2029	102,018	0.12	USD 75,000	Kraft Heinz Foods Co '144A'	00,000	0.01
	IQVIA Inc '144A' 5% 15/5/2027	203,738	0.25		7.125% 1/8/2039	101,250	0.12
USD 150,000	Iron Mountain Inc '144A'	440.005	0.40	USD 5,000	Kraton Polymers LLC / Kraton		
USD 150 000	4.875% 15/9/2027 Iron Mountain Inc '144A'	148,085	0.18		Polymers Capital Corp '144A' 4.25% 15/12/2025	5,131	0.01
03D 130,000	5.25% 15/7/2030	147,840	0.18	USD 55,000	Kratos Defense & Security	3,131	0.01
USD 100,000	Iron Mountain Inc '144A'	,			Solutions Inc '144A' 6.5%		
	5.625% 15/7/2032	98,406	0.12		30/11/2025	56,921	0.07
USD 90,000	Iron Mountain Information Management Services Inc			EUR 100,000	Kronos International Inc 3.75% 15/9/2025	110,665	0.13
	'144A' 5% 15/7/2032	85,247	0.10	USD 5 000	LABL Inc '144A' 5.875%	110,005	0.13
USD 50,000) ITC Holdings Corp '144A'	,	• • • • • • • • • • • • • • • • • • • •		1/11/2028	4,797	0.01
	2.95% 14/5/2030	48,383	0.06	USD 25,000	Laboratory Corp of America		
) Jabil Inc 3.6% 15/1/2030	20,079	0.02	1100 25 000	Holdings 1.55% 1/6/2026	23,833	0.03
050 50,000) John Deere Capital Corp 1.45% 15/1/2031	45,144	0.05	USD 25,000	Laboratory Corp of America Holdings 4.7% 1/2/2045	27,058	0.03
USD 16,857	John Sevier Combined Cycle	.0,	0.00	USD 25,000	Ladder Capital Finance	2.,000	0.00
	Generation LLC 4.626%				Holdings LLLP / Ladder		
LICD 05 000	15/1/2042	19,279	0.02		Capital Finance Corp '144A'	24.240	0.00
USD 25,000) Johnson & Johnson 3.7% 1/3/2046	26,367	0.03	USD 15 000	4.25% 1/2/2027 Ladder Capital Finance	24,318	0.03
USD 50,000	Johnson & Johnson 4.375%	20,307	0.00	000 10,000	Holdings LLLP / Ladder		
,	5/12/2033	57,527	0.07		Capital Finance Corp '144A'		
USD 86,000	Joseph T Ryerson & Son Inc	00.000	0.44	1100 75 000	4.75% 15/6/2029	14,379	0.02
1180 50 000	'144A' 8.5% 1/8/2028) JPMorgan Chase & Co FRN	92,893	0.11	USD 75,000	Lamar Media Corp 4% 15/2/2030	71,182	0.09
030 30,000	5/12/2024	51,499	0.06	USD 25.000	Lamar Media Corp 4.875%	71,102	0.09
USD 50,000	JPMorgan Chase & Co FRN	- 1, 122			15/1/2029	25,046	0.03
	1/3/2025	50,730	0.06	USD 6,000	Lamb Weston Holdings Inc		
USD 25,000) JPMorgan Chase & Co FRN	05.550	0.00	1100 00 000	'144A' 4.125% 31/1/2030	5,774	0.01
LISD 50 000	23/1/2049) JPMorgan Chase & Co FRN	25,553	0.03	080,000	Lamb Weston Holdings Inc '144A' 4.375% 31/1/2032	87,572	0.11
000 00,000	22/4/2052	46,941	0.06	USD 25,000	Lamb Weston Holdings Inc	01,512	0.11
USD 100,000	JPMorgan Chase & Co 3.625%	,		,	'144A' 4.875% 15/5/2028	25,714	0.03
	1/12/2027	102,832	0.12	USD 5,000	Land O'Lakes Capital Trust I		
USD 10,000	Kansas City Southern/Old 3.5% 1/5/2050	0.410	0.01	1160 35 000	'144A' 7.45% 15/3/2028	5,535	0.01
USD 20 000	1/5/2050 Kellogg Co 2.1% 1/6/2030	9,410 18,667	0.01 0.02	USD 25,000	Laredo Petroleum Inc 9.5% 15/1/2025	25,741	0.03
	Kennedy-Wilson Inc 4.75%	10,007	3.02	USD 25,000	Lear Corp 3.5% 30/5/2030	24,755	0.03
,	1/2/2030	9,600	0.01		Leggett & Platt Inc 4.4%		
	Kennedy-Wilson Inc 5%				15/3/2029	21,415	0.03
USD 15,000	1/3/2031	14,516	0.02			,	

Holding	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
	•	(002)			•	(002)	
USD 10,000	Leland Stanford Junior University/The 2.413%	0.405	2.24		Match Group Holdings II LLC '144A' 4.125% 1/8/2030	24,055	0.03
USD 50,000	1/6/2050 Level 3 Financing Inc '144A'	8,495	0.01		Mattel Inc '144A' 5.875% 15/12/2027	26,529	0.03
EUR 100,000	4.25% 1/7/2028 Levi Strauss & Co 3.375%	45,487	0.06		Matthews International Corp '144A' 5.25% 1/12/2025	5,066	0.01
USD 50,000	15/3/2027 LGI Homes Inc '144A' 4%	112,101	0.14	USD 20,000	Mauser Packaging Solutions Holding Co '144A' 5.5%		
USD 10,000	15/7/2029 Liberty Mutual Group Inc '144A'	46,761	0.06	USD 20,000	15/4/2024 Mauser Packaging Solutions	19,999	0.02
USD 25,000	4.3% 1/2/2061 Liberty Mutual Group Inc '144A'	8,218	0.01		Holding Co '144A' 7.25% 15/4/2025	19,668	0.02
USD 50,000	4.569% 1/2/2029 Life Storage LP 3.875%	27,586	0.03	USD 5,000	Maxar Space Robotics LLC '144A' 9.75% 31/12/2023	5,306	0.01
	15/12/2027	52,581	0.06	USD 5,000	MBIA Inc 5.7% 1/12/2034	4,888	0.01
	Life Storage LP 4% 15/6/2029	21,115	0.03	USD 20,000	McCormick & Co Inc/MD 2.5%		
USD 15,000	Life Time Inc '144A' 5.75%				15/4/2030	19,053	0.02
1100 5 000	15/1/2026	14,989	0.02		McKesson Corp 0.9% 3/12/2025	23,554	0.03
USD 5,000	Life Time Inc '144A' 8% 15/4/2026	4,972	0.01	,	Medtronic Inc 4.625% 15/3/2045 Merck & Co Inc 3.7% 10/2/2045	11,670 25,626	0.01 0.03
LISD 15 000	Live Nation Entertainment Inc	4,972	0.01	,	MetLife Inc 5.7% 15/6/2035	30,920	0.03
	'144A' 4.75% 15/10/2027	14,672	0.02		MGM Growth Properties	30,920	0.04
USD 20,000	Live Nation Entertainment Inc '144A' 6.5% 15/5/2027	21,493	0.03		Operating Partnership LP / MGP Finance Co-Issuer Inc		
USD 5.000	Louisiana-Pacific Corp '144A'	21,400	0.00		(Restricted) 5.75% 1/2/2027	54,217	0.07
002 0,000	3.625% 15/3/2029	4,668	0.01	USD 10,000	MGM Resorts International	0.,	0.01
USD 25,000	Lowe's Cos Inc 1.7%	,		.,	5.5% 15/4/2027	10,303	0.01
	15/10/2030	22,246	0.03	USD 10,000	Michaels Cos Inc/The '144A'		
USD 35,000	LSB Industries Inc '144A'				5.25% 1/5/2028	9,432	0.01
	6.25% 15/10/2028	35,414	0.04	USD 20,000	Michaels Cos Inc/The '144A'		
USD 10,000	LSF9 Atlantis Holdings LLC /			LIOD 40 000	7.875% 1/5/2029	17,343	0.02
	Victra Finance Corp '144A'	9,695	0.01		Microsoft Corp 2.675% 1/6/2060 Microsoft Corp 3.7% 8/8/2046	8,403	0.01 0.03
LISD 50 000	7.75% 15/2/2026 Lumen Technologies Inc '144A'	9,095	0.01		Midas OpCo Holdings LLC	21,120	0.03
000 00,000	4.5% 15/1/2029	42,224	0.05	000 70,000	'144A' 5.625% 15/8/2029	68,678	0.08
USD 50,000	Lumen Technologies Inc '144A'	,		USD 10,000	Midwest Gaming Borrower	,	
	5.375% 15/6/2029	43,479	0.05		LLC / Midwest Gaming		
USD 20,000	Lumen Technologies Inc 7.6%				Finance Corp '144A' 4.875% 1/5/	20299,641	0.01
	15/9/2039	17,647	0.02	USD 10,000	Minerals Technologies Inc	0.004	0.04
USD 20,000	Macy's Retail Holdings LLC '144A' 6.7% 15/7/2034	21,978	0.03	1160 33 000	'144A' 5% 1/7/2028	9,834	0.01
118D 20 000	Madison IAQ LLC '144A'	21,976	0.03	03D 32,000	Minerva Merger Sub Inc '144A' 6.5% 15/2/2030	30,927	0.04
OOD 20,000	5.875% 30/6/2029	18,140	0.02	USD 5 000	MIWD Holdco II LLC / MIWD	30,321	0.04
USD 175.000	Magnolia Oil & Gas Operating	.0,0	0.02	002 0,000	Finance Corp '144A' 5.5%		
.,	LLC / Magnolia Oil & Gas				1/2/2030	4,719	0.01
	Finance Corp '144A' 6%			USD 5,000	ModivCare Escrow Issuer Inc		
	1/8/2026	179,436	0.22		'144A' 5% 1/10/2029	4,643	0.01
USD 105,000	Manitowoc Co Inc/The '144A'	100.010	0.40	USD 5,000	ModivCare Inc '144A' 5.875%	4.004	0.04
116D 10 000	9% 1/4/2026 Markel Corp 5% 20/5/2049	109,840	0.13	LISD 15 000	15/11/2025	4,994	0.01
,	Marriott International Inc/MD	11,521	0.01	050 15,000	Mohegan Gaming & Entertainment '144A' 8%		
000 20,000	3.5% 15/10/2032	19,661	0.02		1/2/2026	15,143	0.02
USD 10,000	Marriott Ownership Resorts Inc	,	****	USD 90,000	Molina Healthcare Inc '144A'	.0,0	0.02
	4.75% 15/1/2028	9,672	0.01		3.875% 15/5/2032	86,769	0.11
USD 2,000	Marriott Ownership Resorts Inc			USD 20,000	Molina Healthcare Inc '144A'		
	'144A' 6.125% 15/9/2025	2,068	0.00		4.375% 15/6/2028	20,039	0.02
,	Mars Inc '144A' 2.45% 16/7/2050	16,172	0.02		Moody's Corp 4.25% 1/2/2029	26,714	0.03
USD 50,000	Marsh & McLennan Cos Inc	E4 CE4	0.06	USD 5,000	Moog Inc '144A' 4.25% 15/12/2027	4.047	0.01
1150 50 000	3.875% 15/3/2024 Martin Marietta Materials Inc	51,651	0.06	USD 25 000	Morgan Stanley FRN 22/7/2028	4,917 25,635	0.01 0.03
335 30,000	2.4% 15/7/2031	46,321	0.06	,	Morgan Stanley FRN 13/2/2032	21,975	0.03
USD 20,000	Martin Marietta Materials Inc	.0,021	5.00		Morgan Stanley 3.875% 29/4/2024	51,555	0.06
,000	4.25% 2/7/2024	20,888	0.03		Morgan Stanley 3.95% 23/4/2027	52,168	0.06
USD 10,000	Massachusetts Institute of				Morgan Stanley 4.3% 27/1/2045	26,533	0.03
	Technology 2.989% 1/7/2050	9,772	0.01		Morgan Stanley 4.35% 8/9/2026	52,770	0.06
USD 100,000	Matador Resources Co			USD 25,000	Motorola Solutions Inc 2.75%		
	5.875% 15/9/2026	101,703	0.12		24/5/2031	23,390	0.03
LIOD OF CCC	Matala Osassa Halificasa H. L.C.			1100 05 000	Materials Calutions Inc. 4 00/		
USD 25,000	Match Group Holdings II LLC '144A' 3.625% 1/10/2031	23,346	0.03	USD 25,000	Motorola Solutions Inc 4.6% 23/2/2028	26,903	0.03

		Market Value	% of Net			Market Value	% of Net
Holding	Description	(USD)		Holding	Description		Assets
USD 50,000	Mozart Debt Merger Sub Inc			USD 95,000	Northern Oil and Gas Inc '144A'		
	'144A' 5.25% 1/10/2029	48,161	0.06		8.125% 1/3/2028	98,664	0.12
USD 25,000	MPLX LP 2.65% 15/8/2030	23,273	0.03	USD 26,000	Northwestern Mutual Life		
USD 20,000	MPLX LP 4% 15/3/2028	20,720	0.03		Insurance Co/The '144A'		
USD 30,000	MPLX LP 4.7% 15/4/2048	29,832	0.04		3.45% 30/3/2051	24,420	0.03
	MPT Operating Partnership LP /	,		USD 15,000	NortonLifeLock Inc '144A' 5%		
	MPT Finance Corp 3.375% 24/4/2030	130,025	0.16	USD 20,000	15/4/2025 Novartis Capital Corp 2.75%	15,001	0.02
USD 25,000	MPT Operating Partnership LP / MPT Finance Corp 4.625%			USD 10 000	14/8/2050 Novelis Corp '144A' 3.25%	17,836	0.02
1105 40 000	1/8/2029	25,247	0.03		15/11/2026	9,563	0.01
USD 10,000	MSCI Inc '144A' 3.25% 15/8/2033	9,363	0.01	USD 10,000	Novelis Corp '144A' 3.875% 15/8/2031	9,224	0.01
USD 100,000	MSCI Inc '144A' 3.875%			USD 25,000	Novelis Corp '144A' 4.75%		
USD 150,000	15/2/2031 MSCI Inc '144A' 4%	99,553	0.12	USD 5,000	30/1/2030 Nuance Communications Inc	24,500	0.03
	15/11/2029	150,823	0.18		5.625% 15/12/2026	5,155	0.01
USD 5.000	Mueller Water Products Inc			USD 50.000	NVR Inc 3% 15/5/2030	49,207	0.06
,	'144A' 4% 15/6/2029	4,745	0.01		Oasis Petroleum Inc '144A'		
USD 5,000	Murphy Oil Corp 6.375% 1/12/2042	4,623	0.01	1160 20 000	6.375% 1/6/2026 Occidental Petroleum Corp	101,620	0.12
USD 20,000	Nabors Industries Inc 5.75%	4,023	0.01	03D 30,000	3.2% 15/8/2026	49,519	0.06
1160 35 000	1/2/2025 Nabors Industries Inc '144A' 9%	19,141	0.02	USD 50,000	Occidental Petroleum Corp 4.2% 15/3/2048	44,359	0.05
03D 23,000	1/2/2025	25,814	0.03	USD 75,000	Occidental Petroleum Corp	44,555	0.03
USD 25,000	National Fuel Gas Co 5.5% 15/1/2026	26,944	0.03	USD 25 000	4.4% 15/4/2046	68,229	80.0
USD 20,000	National Rural Utilities	20,944	0.03	03D 23,000	Occidental Petroleum Corp 4.4% 15/8/2049	22,757	0.03
	Cooperative Finance Corp FRN 30/4/2043	19,540	0.02	USD 100,000	Occidental Petroleum Corp 5.875% 1/9/2025	106,743	0.13
USD 25,000	National Rural Utilities	19,540	0.02	USD 50,000	Occidental Petroleum Corp	100,743	0.13
	Cooperative Finance Corp 2.85% 27/1/2025	25,273	0.03	USD 50 000	6.125% 1/1/2031 Occidental Petroleum Corp	56,831	0.07
USD 20,000	National Rural Utilities	25,275	0.03	03D 30,000	6.45% 15/9/2036	58,609	0.07
	Cooperative Finance Corp 4.3% 15/3/2049	21,647	0.03	USD 100,000	Occidental Petroleum Corp 6.625% 1/9/2030	116,161	0.14
USD 25,000	Nationstar Mortgage Holdings	21,047	0.03	USD 25,000	Office Properties Income Trust	110,101	0.14
USD 106 000	Inc '144A' 5.5% 15/8/2028 Nationstar Mortgage Holdings	24,994	0.03	EUR 100 000	3.45% 15/10/2031 Olympus Water US Holding	22,621	0.03
000 100,000	Inc '144A' 5.75% 15/11/2031	102,433	0.12	LOIX 100,000	Corp 3.875% 1/10/2028	104,976	0.13
USD 50,000	Nationstar Mortgage Holdings			USD 50,000	Omnicom Group Inc / Omnicom		
	Inc '144A' 6% 15/1/2027	50,877	0.06		Capital Inc 3.6% 15/4/2026	51,867	0.06
USD 25,000	Navient Corp 5% 15/3/2027	24,244	0.03	USD 10,000	ON Semiconductor Corp '144A'		
USD 20,000	Navient Corp 5.5% 15/3/2029	18,949	0.02		3.875% 1/9/2028	9,947	0.01
	Navient Corp 5.625% 1/8/2033	8,622	0.01	USD 50.000	Oncor Electric Delivery Co LLC	-,-	
	Netflix Inc 5.875% 15/11/2028	113,084	0.14		2.75% 1/6/2024	50,585	0.06
,	New England Power Co '144A'	,	0	USD 20 000	Oncor Electric Delivery Co LLC	00,000	0.00
	2.807% 6/10/2050	20,241	0.02	-,	3.7% 15/5/2050	20,112	0.02
USD 5 000	New Residential Investment	20,211	0.02	USD 25 000	ONE Gas Inc 2% 15/5/2030	23,079	0.03
332 3,000	Corp '144A' 6.25%				ONEOK Inc 6.35% 15/1/2031	58,846	0.03
	15/10/2025	4,926	0.01		ONEOK Partners LP 4.9%	55,070	0.01
USD 20,000	New York Life Global Funding	7,020	0.01	000 20,000	15/3/2025	26,408	0.03
	'144A' 2.875% 10/4/2024	20,362	0.02	USD 15,000	Open Text Holdings Inc '144A'		
USD 20,000	New York State Electric & Gas Corp '144A' 3.3% 15/9/2049	18,320	0.02	USD 20 000	4.125% 15/2/2030 Open Text Holdings Inc '144A'	14,321	0.02
USD 50,000	Newell Brands Inc 4.7%				4.125% 1/12/2031	18,980	0.02
1190 25 000	1/4/2026 Nexstar Media Inc '144A'	51,668	0.06		Oracle Corp 3.85% 1/4/2060 Oracle Corp 3.9% 15/5/2035	16,747 48,192	0.02 0.06
03D 23,000	5.625% 15/7/2027	25,323	0.03		Oracle Corp 5.9% 13/3/2039	29,265	0.04
USD 10,000	NextEra Energy Operating				O'Reilly Automotive Inc 3.6%	,	
	Partners LP '144A' 4.5% 15/9/2027	9,984	0.01	ELID 100 000	1/9/2027 Organon & Co / Organon	20,731	0.03
1105.05.000	NFP Corp '144A' 6.875%	3,30 4	0.01	LOIX 100,000	Foreign Debt Co-Issuer BV		
USD 25,000	15/8/2028	23,427	0.03	1100 5 666	2.875% 30/4/2028	105,372	0.13
	NGL Energy Operating LLC /			USD 5,000	Ortho-Clinical Diagnostics Inc / Ortho-Clinical Diagnostics SA		
	NGL Energy Finance Corp						
USD 25,000	NGL Energy Finance Corp '144A' 7.5% 1/2/2026	25,141	0.03		'144A' 7.25% 1/2/2028	5,232	0.01
USD 25,000	'144A' 7.5% 1/2/2026 Nielsen Finance LLC / Nielsen	25,141	0.03	USD 5,000	OT Merger Corp '144A' 7.875%		
USD 25,000 USD 50,000	'144A' 7.5% 1/2/2026	25,141 48,022 49,341	0.03 0.06 0.06			5,232 4,465 22,740	0.01 0.01 0.03

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
		(002)		_		(555)	
USD 20,000	Outfront Media Capital LLC / Outfront Media Capital Corp			USD 25,000	Prime Security Services Borrower LLC / Prime		
	'144A' 5% 15/8/2027	19,742	0.02		Finance Inc '144A' 5.75%		
	Owens Corning 3.875% 1/6/2030	25,949	0.03	1100 00 000	15/4/2026	25,629	0.03
USD 5,000	P&L Development LLC / PLD Finance Corp '144A' 7.75%			USD 20,000	Prime Security Services Borrower LLC / Prime		
	15/11/2025	4,785	0.01		Finance Inc '144A' 6.25%		
USD 20.000	Packaging Corp of America 3%	4,700	0.01		15/1/2028	19,292	0.02
	15/12/2029	19,865	0.02	USD 50,000	Procter & Gamble Co/The 3.5%	,	
USD 10,000	Papa John's International Inc				25/10/2047	53,438	0.06
	'144A' 3.875% 15/9/2029	9,265	0.01	USD 10,000	Procter & Gamble Co/The 3.55%		
USD 50,000	Par Pharmaceutical Inc '144A'	40.075	0.00	LICD 400 000	25/3/2040	10,636	0.01
LISD 110 000	7.5% 1/4/2027 Party City Holdings Inc '144A'	49,975	0.06	080 100,000	PROG Holdings Inc '144A' 6% 15/11/2029	96,625	0.12
000 110,000	8.75% 15/2/2026	109,536	0.13	USD 25 000	Progressive Corp/The 2.45%	30,023	0.12
USD 10,000	Pattern Energy Operations LP /	.00,000	00	002 20,000	15/1/2027	25,051	0.03
	Pattern Energy Operations			USD 50,000	Prospect Capital Corp 3.364%		
	Inc '144A' 4.5% 15/8/2028	9,732	0.01		15/11/2026	47,870	0.06
USD 25,000	PayPal Holdings Inc 2.85%			USD 20,000	Prudential Financial Inc 3%		
HCD 05 000	1/10/2029	24,627	0.03	HCD 5 000	10/3/2040	18,473	0.02
USD 25,000	PBF Holding Co LLC / PBF Finance Corp 6% 15/2/2028	18,305	0.02		PTC Inc '144A' 4% 15/2/2028 Public Storage 1.85% 1/5/2028	4,860 23,673	0.01 0.03
USD 65 000	PBF Holding Co LLC / PBF	10,303	0.02		Public Storage 1.83% 1/5/2028	23,814	0.03
OOD 00,000	Finance Corp '144A' 9.25%				Public Storage 3.385% 1/5/2029	25,815	0.03
	15/5/2025	65,974	0.08		QUALCOMM Inc 4.65%		
USD 10,000	PBF Logistics LP / PBF				20/5/2035	22,963	0.03
	Logistics Finance Corp			USD 50,000	Quanta Services Inc 2.9%		
	6.875% 15/5/2023	9,936	0.01		1/10/2030	47,321	0.06
USD 175,000	PDC Energy Inc 5.75%	477.000	0.00	USD 10,000	Radiate Holdco LLC / Radiate		
USD 10 000	15/5/2026 PECF USS Intermediate	177,880	0.22		Finance Inc '144A' 6.5% 15/9/2028	9,388	0.01
03D 10,000	Holding III Corp '144A' 8%			USD 10 000	Rain CII Carbon LLC / CII	9,566	0.01
	15/11/2029	9,770	0.01	005 10,000	Carbon Corp '144A' 7.25%		
USD 10,000	Peninsula Pacific Entertainment				1/4/2025	10,050	0.01
	LLC / Peninsula Pacific			USD 5,000	Range Resources Corp '144A'		
	Entertainment Finance In				4.75% 15/2/2030	4,863	0.01
UCD 25 000	'144A' 8.5% 15/11/2027	11,109	0.01	USD 10,000	Range Resources Corp 8.25%	11 000	0.01
USD 25,000	PennyMac Financial Services Inc '144A' 4.25% 15/2/2029	22,290	0.03	118D 20 000	15/1/2029 Raymond James Financial Inc	11,000	0.01
USD 10.000	PennyMac Financial Services	22,200	0.00	000 20,000	4.65% 1/4/2030	21,851	0.03
	Inc '144A' 5.375% 15/10/2025	9,913	0.01	USD 28,000	Rayonier AM Products Inc	,	
USD 25,000	Penske Truck Leasing Co Lp /				'144A' 7.625% 15/1/2026	28,190	0.03
	PTL Finance Corp '144A'				Rayonier LP 2.75% 17/5/2031	23,702	0.03
1100 00 000	3.35% 1/11/2029	25,283	0.03	USD 20,000	Realty Income Corp 3%	00.000	0.00
USD 20,000	PerkinElmer Inc 3.3% 15/9/2029	19,934	0.02	1160 30 000	15/1/2027 Realty Income Corp 3.25%	20,232	0.02
USD 20 000	PetSmart Inc / PetSmart	19,934	0.02	03D 20,000	15/1/2031	20,145	0.02
000 20,000	Finance Corp '144A' 4.75%			USD 25.000	Regeneron Pharmaceuticals Inc	20,110	0.02
	15/2/2028	19,759	0.02	.,	1.75% 15/9/2030	22,102	0.03
	Pfizer Inc 0.8% 28/5/2025	48,332	0.06	USD 20,000	Regeneron Pharmaceuticals Inc		
USD 34,000	PHH Mortgage Corp '144A'				2.8% 15/9/2050	15,865	0.02
1100 40 000	7.875% 15/3/2026	33,217	0.04	USD 50,000	Reliance Steel & Aluminum Co	45.004	0.00
050 10,000	Photo Holdings Merger Sub Inc '144A' 8.5% 1/10/2026	9,846	0.01	1180 30 000	2.15% 15/8/2030 RELX Capital Inc 4% 18/3/2029	45,894 21,229	0.06 0.03
USD 100 000	Picasso Finance Sub Inc '144A'	3,040	0.01		Renewable Energy Group Inc	21,229	0.03
000 100,000	6.125% 15/6/2025	103,009	0.13	002 20,000	'144A' 5.875% 1/6/2028	25,123	0.03
USD 5,000	Pike Corp '144A' 5.5% 1/9/2028	4,833	0.01	USD 25,000	Republic Services Inc 2.9%	,	
USD 25,000	Potomac Electric Power Co				1/7/2026	25,268	0.03
	4.15% 15/3/2043	26,503	0.03	USD 100,000	Resolute Forest Products Inc		
USD 25,000	PPG Industries Inc 2.8%	04.000	0.00	1100 5 000	'144A' 4.875% 1/3/2026	94,405	0.11
1160 02 000	15/8/2029 PBA Croup Inc '144A' 59/	24,933	0.03	050 5,000	Revion Consumer Products	2.067	0.00
000,co uco	PRA Group Inc '144A' 5% 1/10/2029	82,769	0.10	USD 25 000	Corp 6.25% 1/8/2024 RHP Hotel Properties LP / RHP	2,067	0.00
USD 55.000	PRA Group Inc '144A' 7.375%	02,700	0.10	000 20,000	Finance Corp '144A' 4.5%		
222 00,000	1/9/2025	57,689	0.07		15/2/2029	23,594	0.03
USD 20,000	President and Fellows of	,		USD 100,000	Ritchie Bros Holdings Inc '144A'	,	
	Harvard College 2.517%				4.75% 15/12/2031	98,892	0.12
	15/10/2050	17,482	0.02	USD 25,000	ROBLOX Corp '144A' 3.875%	a	c
USD 25 000	Prestige Brands Inc '144A'				1/5/2030	23,795	0.03
OSD 25,000	5.125% 15/1/2028	25,056	0.03				

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
	-	(002)			·	(002)	
USD 10,000	Roller Bearing Co of America Inc '144A' 4.375%				Sirius XM Radio Inc '144A' 3.875% 1/9/2031	23,119	0.03
USD 20,000	15/10/2029 Roper Technologies Inc 1.75%	9,625	0.01	USD 50,000	Sirius XM Radio Inc '144A' 4% 15/7/2028	47,969	0.06
USD 20,000	15/2/2031 Roper Technologies Inc 4.2%	17,492	0.02	USD 50,000	Sirius XM Radio Inc '144A' 5.5% 1/7/2029	51,243	0.06
USD 10.000	15/9/2028 RP Escrow Issuer LLC '144A'	21,147	0.03	USD 5,000	Six Flags Entertainment Corp '144A' 5.5% 15/4/2027	4,998	0.01
	5.25% 15/12/2025 RPM International Inc 3.75%	9,716	0.01	USD 25,000	Skyworks Solutions Inc 3% 1/6/2031	22,919	0.03
	15/3/2027 RR Donnelley & Sons Co '144A'	26,212	0.03	,	SLM Corp 4.2% 29/10/2025 SM Energy Co 6.5% 15/7/2028	5,081 51,183	0.01 0.06
	6.125% 1/11/2026	10,644	0.01		SM Energy Co 6.625%		
	RR Donnelley & Sons Co 8.25% 1/7/2027	11,562	0.01	USD 10,000	15/1/2027 SM Energy Co '144A' 10%	50,557	0.06
USD 5,000	Ryan Specialty Group LLC '144A' 4.375% 1/2/2030	4,806	0.01	USD 5,000	15/1/2025 Sonic Automotive Inc '144A'	10,905	0.01
	S&P Global Inc 2.3% 15/8/2060	18,012	0.02		4.875% 15/11/2031	4,707	0.01
	Safeway Inc 7.25% 1/2/2031 San Diego Gas & Electric Co	5,548	0.01		Sonoco Products Co 3.125% 1/5/2030	19,801	0.02
118D 20 000	3.6% 1/9/2023 San Diego Gas & Electric Co	51,027	0.06	USD 20,000	Southern California Edison Co 3.65% 1/3/2028	20,583	0.03
	3.75% 1/6/2047	19,728	0.02	USD 25,000	Southern California Edison Co		
	Santander Holdings USA Inc 4.5% 17/7/2025	26,116	0.03	USD 20,000	3.7% 1/8/2025 Southern California Edison Co	25,845	0.03
,	SBA Communications Corp 3.875% 15/2/2027	20,079	0.02	USD 50,000	4.875% 1/3/2049 Southwestern Energy Co	21,554	0.03
USD 20,000	Schlumberger Holdings Corp '144A' 3.9% 17/5/2028	20,616	0.03	USD 18,000	8.375% 15/9/2028 Spanish Broadcasting System	54,582	0.07
USD 5,000	Science Applications International Corp '144A'			USD 10.000	Inc '144A' 9.75% 1/3/2026 Spectra Energy Partners LP	18,487	0.02
LISD 20 000	4.875% 1/4/2028 Scientific Games International	4,886	0.01		4.5% 15/3/2045 Spectra Energy Partners LP	10,181	0.01
	Inc '144A' 5% 15/10/2025	20,301	0.02		4.75% 15/3/2024	26,055	0.03
USD 10,000	Scientific Games International Inc '144A' 7.25% 15/11/2029	10,630	0.01		Spirit Realty LP 3.4% 15/1/2030 Sprint Capital Corp 6.875%	9,881	0.01
USD 5,000	SCIH Salt Holdings Inc '144A' 6.625% 1/5/2029	4,736	0.01	USD 25,000	15/11/2028 Sprint Capital Corp 8.75%	118,658	0.14
USD 20,000	Scotts Miracle-Gro Co/The 4.375% 1/2/2032	18,630	0.02	USD 10.000	15/3/2032 SRM Escrow Issuer LLC '144A'	34,510	0.04
USD 25,000	Sealed Air Corp '144A' 4% 1/12/2027	24,804	0.03		6% 1/11/2028 SRS Distribution Inc '144A'	10,019	0.01
USD 65,000	Sealed Air Corp '144A' 6.875% 15/7/2033				6.125% 1/7/2029	4,743	0.01
USD 15,000	SeaWorld Parks & Entertainment	75,034	0.09		SS&C Technologies Inc '144A' 5.5% 30/9/2027	158,875	0.19
	Inc '144A' 5.25% 15/8/2029	14,483	0.02		Standard Industries Inc/NJ '144A' 4.375% 15/7/2030	46,972	0.06
USD 5,000	SeaWorld Parks & Entertainment Inc '144A' 8.75%			USD 20,000	Stanley Black & Decker Inc 3.4% 1/3/2026	20,805	0.03
USD 50.000	1/5/2025 Service Corp International/US	5,232	0.01	USD 30,000	Staples Inc '144A' 7.5% 15/4/2026	29,710	0.04
	4% 15/5/2031	47,706	0.06	USD 25,000	Starwood Property Trust Inc		
	ServiceNow Inc 1.4% 1/9/2030 Shea Homes LP / Shea Homes	65,647	0.08	USD 5,000	'144A' 3.625% 15/7/2026 Starwood Property Trust Inc	23,851	0.03
	Funding Corp '144A' 4.75% 15/2/2028	4,830	0.01	USD 25,000	'144A' 4.375% 15/1/2027 Starwood Property Trust Inc	4,838	0.01
USD 20,000	Sherwin-Williams Co/The 2.3% 15/5/2030	18,765	0.02	USD 35,000	4.75% 15/3/2025 Station Casinos LLC '144A'	25,219	0.03
USD 20,000	Sherwin-Williams Co/The 2.95% 15/8/2029	19,909	0.02		4.625% 1/12/2031 StoneMor Inc '144A' 8.5%	33,122	0.04
USD 25,000	Sherwin-Williams Co/The 3.8%				15/5/2029	55,115	0.07
USD 10,000	15/8/2049 Simmons Foods Inc/Simmons	24,637	0.03		StoneX Group Inc '144A' 8.625% 15/6/2025	26,357	0.03
	Prepared Foods Inc/Simmons Pet Food Inc/Simmons Feed			USD 25,000	STORE Capital Corp 2.75% 18/11/2030	23,378	0.03
USD 20 000	'144A' 4.625% 1/3/2029 Simon Property Group LP	9,258	0.01	USD 25,000	STORE Capital Corp 4.5% 15/3/2028	26,599	0.03
	2.65% 15/7/2030	19,319	0.02	USD 20,000	Stryker Corp 3.5% 15/3/2026	20,609	0.03
10,000 עסט	Sirius XM Radio Inc '144A' 3.125% 1/9/2026	9,575	0.01				

	Description	Market Value	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
1180 30 000	Summit Materials LLC / Summit			118D 30 000	Time Warner Cable LLC 5.5%		
03D 20,000	Materials Finance Corp '144A' 5.25% 15/1/2029	20,110	0.02		1/9/2041 TK Elevator US Newco Inc	21,009	0.03
USD 5,000	Summit Midstream Holdings LLC / Summit Midstream	20,110	0.02		'144A' 5.25% 15/7/2027 T-Mobile USA Inc 3.875%	24,982	0.03
	Finance Corp 5.75% 15/4/2025	4,285	0.01	USD 20,000	15/4/2030 T-Mobile USA Inc 4.375%	10,233	0.01
	Sunoco LP / Sunoco Finance Corp 4.5% 15/5/2029	95,391	0.12	USD 5,000	15/4/2040 TopBuild Corp '144A' 3.625%	20,434	0.02
,	Sunoco LP / Sunoco Finance Corp '144A' 4.5% 30/4/2030	115,424	0.14	USD 20,000	15/3/2029 TopBuild Corp '144A' 4.125%	4,697	0.01
USD 10,000	Surgery Center Holdings Inc '144A' 10% 15/4/2027	10,545	0.01	USD 75,000	15/2/2032 Townsquare Media Inc '144A'	19,069	0.02
USD 50,000	SVB Financial Group 3.125% 5/6/2030	49,803	0.06	USD 25.000	6.875% 1/2/2026 Toyota Motor Credit Corp 0.8%	76,866	0.09
USD 5,000	Switch Ltd '144A' 3.75% 15/9/2028	4,709	0.01		9/1/2026 Toyota Motor Credit Corp 3.375%	23,638	0.03
USD 5,000	Synaptics Inc '144A' 4% 15/6/2029	4,834	0.01		1/4/2030 Transcontinental Gas Pipe Line	26,039	0.03
USD 25,000	Tallgrass Energy Partners LP /	4,054	0.01		Co LLC 3.95% 15/5/2050	19,164	0.02
1100 05 000	Tallgrass Energy Finance Corp '144A' 6% 31/12/2030	24,135	0.03		Transcontinental Gas Pipe Line Co LLC 4% 15/3/2028	20,972	0.03
USD 25,000	Tallgrass Energy Partners LP / Tallgrass Energy Finance				Travel + Leisure Co '144A' 4.5% 1/12/2029	24,090	0.03
USD 10,000	Corp '144A' 6% 1/9/2031 Talos Production Inc '144A' 12%	23,625	0.03		Travel + Leisure Co '144A' 4.625% 1/3/2030	19,046	0.02
USD 5,000	15/1/2026 Tap Rock Resources LLC '144A'	10,422	0.01		Travelers Cos Inc/The 4% 30/5/2047	10,491	0.01
USD 6,000	7% 1/10/2026 Tapestry Inc 4.125% 15/7/2027	5,021 6,244	0.01 0.01	,	Tri Pointe Homes Inc 5.7% 15/6/2028	10,140	0.01
USD 50,000	Targa Resources Partners LP / Targa Resources Partners			USD 5,000	TriMas Corp '144A' 4.125% 15/4/2029	4,659	0.01
	Finance Corp 4.875% 1/2/2031	51,872	0.06	· ·	Trimble Inc 4.9% 15/6/2028 TriNet Group Inc '144A' 3.5%	26,728	0.03
USD 20,000	Taylor Morrison Communities Inc '144A' 5.125% 1/8/2030	20,037	0.02	USD 5,000	1/3/2029 TripAdvisor Inc '144A' 7%	4,720	0.01
USD 25,000	TC PipeLines LP 3.9% 25/5/2027	26,334	0.03	USD 25.000	15/7/2025 Tri-State Generation and	5,207	0.01
USD 50,000	TD SYNNEX Corp '144A' 1.25% 9/8/2024	48,392	0.06	,,,,,,,	Transmission Association Inc '144A' 6% 15/6/2040	30,466	0.04
USD 20,000	Teachers Insurance & Annuity Association of America '144A'	,		USD 10,000	Triumph Group Inc '144A' 6.25% 15/9/2024	9,936	0.01
USD 75 000	3.3% 15/5/2050 TEGNA Inc 5% 15/9/2029	18,174 75,386	0.02 0.09	USD 25,000	Triumph Group Inc 7.75% 15/8/2025	25,142	0.03
	Teledyne Technologies Inc 2.75% 1/4/2031		0.06	USD 10,000	Triumph Group Inc '144A' 8.875% 1/6/2024	10,675	0.03
USD 5,000	Teleflex Inc '144A' 4.25%	47,752		USD 20,000	Tronox Inc '144A' 4.625%	,	
USD 10,000	1/6/2028 Tempur Sealy International Inc	4,933	0.01	· ·	15/3/2029 Tronox Inc '144A' 6.5% 1/5/2025	18,894 5,199	0.02 0.01
USD 100,000	'144A' 3.875% 15/10/2031 Tenet Healthcare Corp '144A'	9,010	0.01		Tutor Perini Corp '144A' 6.875% 1/5/2025	4,898	0.01
1100 25 000	4.25% 1/6/2029	96,366	0.12		Twilio Inc 3.875% 15/3/2031 Twitter Inc '144A' 5% 1/3/2030	4,659	0.01 0.02
	Tenet Healthcare Corp '144A' 4.375% 15/1/2030 Tenet Healthcare Corp '144A'	23,938	0.03		Uber Technologies Inc '144A' 4.5% 15/8/2029	20,125 18,987	0.02
	4.625% 15/6/2028 Tenet Healthcare Corp '144A'	48,915	0.06	USD 25,000	Uber Technologies Inc '144A'		0.02
	6.125% 1/10/2028	50,697	0.06	USD 50,000	7.5% 15/9/2027 Union Pacific Corp 3.6%	26,744	
	Tenet Healthcare Corp '144A' 6.25% 1/2/2027	127,966	0.16	USD 25,000	15/9/2037 United Airlines Inc '144A' 4.625%	50,852	0.06
	Terraform Global Operating LLC '144A' 6.125% 1/3/2026	5,022	0.01	USD 5,000	15/4/2029 United Natural Foods Inc '144A'	24,437	0.03
	TerraForm Power Operating LLC '144A' 4.75% 15/1/2030	19,556	0.02	USD 25,000	6.75% 15/10/2028 United Parcel Service Inc 5.3%	5,181	0.01
USD 25,000	Texas Eastern Transmission LP '144A' 3.5% 15/1/2028	25,378	0.03	USD 20,000	1/4/2050 United Rentals North America	33,047	0.04
USD 20,000	Texas Instruments Inc 1.75% 4/5/2030	18,579	0.02	USD 50,000	Inc 3.75% 15/1/2032 United Rentals North America	19,002	0.02
USD 10,000	Time Warner Cable LLC 4.5% 15/9/2042	9,315	0.01		Inc 5.25% 15/1/2030	52,098	0.06

		Market Value	% of Net			Market Value	% of Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
USD 5,000	United States Steel Corp 6.65% 1/6/2037	4,951	0.01	USD 20,000	Vulcan Materials Co 3.5% 1/6/2030	20,473	0.02
USD 160,000	United States Steel Corp 6.875% 1/3/2029	163,378	0.20	USD 10,000	W R Berkley Corp 4% 12/5/2050	9,962	0.01
USD 10,000	UnitedHealth Group Inc 2.9% 15/5/2050	8,835	0.01	USD 10,000	W&T Offshore Inc '144A' 9.75% 1/11/2023	9,871	0.01
USD 25,000	UnitedHealth Group Inc 3.75% 15/7/2025	26,094	0.03	USD 10,000	Wabash National Corp '144A' 4.5% 15/10/2028	9,462	0.01
USD 50,000	UnitedHealth Group Inc 3.95% 15/10/2042	51,663	0.06	USD 25,000	Walt Disney Co/The 2% 1/9/2029	23,603	0.03
USD 35,000	Uniti Group LP / Uniti Fiber Holdings Inc / CSL Capital	- 1,		USD 25,000	Walt Disney Co/The 3.5% 13/5/2040	24,578	0.03
	LLC '144A' 7.875% 15/2/2025	36,420	0.04	USD 70,000	Warrior Met Coal Inc '144A' 7.875% 1/12/2028	73,809	0.09
USD 10,000	Uniti Group LP / Uniti Group Finance Inc / CSL Capital	00,120	0.01	USD 10,000	WASH Multifamily Acquisition Inc '144A' 5.75% 15/4/2026	10,017	0.01
USD 85 000	LLC '144A' 4.75% 15/4/2028 Uniti Group LP / Uniti Group	9,482	0.01	USD 25,000	Washington Gas Light Co 3.65% 15/9/2049	24,503	0.03
030 03,000	Finance Inc / CSL Capital LLC '144A' 6.5% 15/2/2029	78,824	0.10	USD 5,000	Waste Pro USA Inc '144A'		0.03
USD 5,000	Univar Solutions USA Inc/	70,024	0.10	USD 25,000	5.5% 15/2/2026 Wells Fargo & Co FRN	4,759	
HED EO COO	Washington '144A' 5.125% 1/12/2027	5,097	0.01	USD 50,000	2/6/2024 Wells Fargo & Co FRN	24,878	0.03
	Universal Health Services Inc '144A' 2.65% 15/10/2030 University of Southern	46,753	0.06	USD 25,000	30/10/2030 Wells Fargo & Co FRN 4/4/2051	48,669	0.06
,	California 2.805% 1/10/2050	8,991	0.01	USD 50,000	Wells Fargo & Co 3.75%	30,224	
,	Univision Communications Inc '144A' 6.625% 1/6/2027	26,188	0.03	GBP 50,000	24/1/2024 Wells Fargo & Co 4.625%	51,476	0.06
	US Bancorp 3% 30/7/2029 US Renal Care Inc '144A'	75,050	0.09	· ·	2/11/2035 Welltower Inc 3.1% 15/1/2030	77,909 19,812	0.09 0.02
USD 70,000	10.625% 15/7/2027 USA Compression Partners LP /	5,048	0.01	·	WESCO Distribution Inc '144A' 7.25% 15/6/2028	26,758	0.03
	USA Compression Finance Corp 6.875% 1/9/2027	69,514	0.08	·	Western Midstream Operating LP 4.55% 1/2/2030	51,215	0.06
	Valero Energy Corp 4% 1/4/2029	20,708	0.03		Western Midstream Operating LP 5.3% 1/3/2048	51,513	0.06
	Valvoline Inc '144A' 3.625% 15/6/2031	22,422	0.03	·	Western Midstream Operating LP 5.45% 1/4/2044	25,619	0.03
USD 110,000	Valvoline Inc '144A' 4.25% 15/2/2030	102,607	0.12	·	Western Midstream Operating LP 5.75% 1/2/2050	25,120	0.03
USD 21,000	Varex Imaging Corp '144A' 7.875% 15/10/2027	22,663	0.03	USD 5,000	WeWork Cos LLC / WW Co-Obligor Inc '144A' 5%		
USD 15,000	Venture Global Calcasieu Pass LLC '144A' 3.875%			USD 25,000	10/7/2025 Weyerhaeuser Co 4%	4,115	0.01
USD 20,000	15/8/2029 Venture Global Calcasieu Pass	14,681	0.02	USD 5,000	15/4/2030 William Carter Co/The '144A'	26,341	0.03
	LLC '144A' 3.875% 1/11/2033	19,087	0.02	USD 25,000	5.625% 15/3/2027 Williams Cos Inc/The 3.5%	5,070	0.01
USD 10,000	Venture Global Calcasieu Pass LLC '144A' 4.125%			USD 25,000	15/11/2030 Williams Scotsman International	25,080	0.03
USD 25.150	15/8/2031 Vericast Corp '144A' 11%	9,915	0.01		Inc '144A' 4.625% 15/8/2028 Willis North America Inc 2.95%	24,645	0.03
	15/9/2026 VeriSign Inc 5.25% 1/4/2025	25,716 53,564	0.03 0.07	·	15/9/2029 Windstream Escrow LLC /	24,309	0.03
	Verisk Analytics Inc 3.625% 15/5/2050	9,507	0.01	202 10,000	Windstream Escrow Finance Corp '144A' 7.75% 15/8/2028	10,094	0.01
USD 25,000	Veritas US Inc / Veritas Bermuda Ltd '144A' 7.5%	3,307	0.01	USD 125,000	Winnebago Industries Inc '144A' 6.25% 15/7/2028	129,547	0.16
1160 32 000	1/9/2025 Verizon Communications Inc	24,570	0.03	EUR 100,000	WMG Acquisition Corp 2.25% 15/8/2031	99,217	0.10
	1.75% 20/1/2031	22,235	0.03	USD 10,000	WMG Acquisition Corp '144A'		
	Verizon Communications Inc 2.65% 20/11/2040	17,166	0.02	USD 50,000	3.875% 15/7/2030 World Acceptance Corp '144A'	9,642	0.01
	Verizon Communications Inc 2.987% 30/10/2056	20,989	0.03	USD 25,000	7% 1/11/2026 WR Grace Holdings LLC '144A'	46,225	0.06
	Verizon Communications Inc 5.25% 16/3/2037	29,549	0.04	USD 10,000	4.875% 15/6/2027 WR Grace Holdings LLC '144A'	24,875	0.03
USD 5,000	Viper Energy Partners LP '144A' 5.375% 1/11/2027	5,136	0.01	USD 5,000	5.625% 15/8/2029 Wyndham Hotels & Resorts Inc	9,637	0.01
					'144A' 4.375% 15/8/2028	4,939	0.01

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 25,000	Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp			USD 250,000	Uruguay Government International Bond 4.375%		
USD 75,000	'144A' 5.5% 1/3/2025 XHR LP '144A' 4.875%	25,282	0.03	USD 100,000	23/1/2031 Uruguay Government	274,481	0.33
USD 45,000	1/6/2029 XHR LP '144A' 6.375%	72,659	0.09		International Bond 4.5% 14/8/2024	104,052	0.13
	15/8/2025	46,292	0.06	USD 320,000	Uruguay Government		
	Xilinx Inc 2.375% 1/6/2030 XPO Logistics Inc '144A'	23,809	0.03		International Bond 4.975% 20/4/2055	374,370	0.45
USD 100,000	6.25% 1/5/2025 Yum! Brands Inc 4.625%	25,755	0.03	USD 105,000	Uruguay Government International Bond 5.1%		
	31/1/2032	98,426	0.12		18/6/2050	124,023	0.15
•	Yum! Brands Inc 5.35% 1/11/2043	10,098	0.01		Heb aldatas	1,206,251	1.46
	Zayo Group Holdings Inc '144A' 4% 1/3/2027	18,943	0.02	USD 200,000	Uzbekistan Republic of Uzbekistan		
USD 174,000	Ziff Davis Inc '144A' 4.625% 15/10/2030	167,036	0.20		International Bond 5.375% 20/2/2029	201,000	0.24
USD 10,000	Zimmer Biomet Holdings Inc 3.55% 20/3/2030	10,045	0.01	1100,000,000	Zambia		
USD 25,000	Zoetis Inc 2% 15/5/2030	22,955	0.03	USD 200,000	Zambia Government		
USD 20,000	Zoetis Inc 3.9% 20/8/2028	21,016	0.03		International Bond 8.97% 30/7/2027	148,769	0.18
USD 20,000	Zoetis Inc 4.7% 1/2/2043	22,513	0.03		30/1/2021		
USD 105,000	ZoomInfo Technologies LLC/			Total Bonds		74,101,918	90.01
	ZoomInfo Finance Corp '144A' 3.875% 1/2/2029	98,605	0.12	Total Transferable Se Market Instruments A	dmitted to an		
		30,680,763	37.27	Official Stock Exchange		00 004 000	07.04
	Uruguay			Dealt in on Another R	egulated Market	80,631,269	97.94
USD 115,000	Uruguay Government International Bond 4.125%			Total Portfolio		80,631,269	97.94
	20/11/2045	124,155	0.15	Other Net Assets		1,695,669	2.06
USD 190,000	Uruguay Government International Bond 4.375%	124,100	0.10	Total Net Assets (USI	0)	82,326,938	100.00
	27/10/2027	205,170	0.25				

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CAD	30,000	USD	23,589	Deutsche Bank	2/3/2022	20
EUR	75,000	USD	84,413	Standard Chartered Bank	2/3/2022	(237)
EUR	80,000	USD	89,730	Deutsche Bank	2/3/2022	58
EUR	30,000	USD	33,649	Morgan Stanley	2/3/2022	22
GBP	25,000	USD	33,774	Bank of America	2/3/2022	(247)
GBP	50,000	USD	67,070	Deutsche Bank	2/3/2022	(15)
USD	588,716	CAD	750,000	Citibank	2/3/2022	(1,488)
USD	308,920	EUR	275,000	Deutsche Bank	2/3/2022	273
USD	11,735,535	EUR	10,480,000	BNP Paribas	2/3/2022	(26,728)
USD	1,820,677	GBP	1,355,000	Royal Bank of Canada	2/3/2022	3,487
Net unreali	ised depreciat	ion				(24,855)

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedo	jed Share Cla	iss				
AUD	118,475,492	USD	85,292,843	BNY Mellon	15/3/2022	495,771
USD	2,977,718	AUD	4,151,596	BNY Mellon	15/3/2022	(28,469)
Net unreal	ised appreciat	ion				467,302
EUR Hedg	jed Share Cla	ISS				
EUR	26,004	USD	29,745	BNY Mellon	15/3/2022	(542)
USD	971	EUR	861	BNY Mellon	15/3/2022	3
Net unreal	ised depreciat	ion				(539)
Total net u	nrealised appr	eciation				441,908

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
9	EUR	Euro BOBL	March 2022	(27,172)
2	EUR	Euro Bund	March 2022	(17,352)
3	GBP	Long Gilt	June 2022	604

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
1	GBP	Long Gilt	June 2022	201
48	USD	US Treasury 5 Year Note (CBT)	June 2022	23,354
6	USD	US Treasury 5 Year Note (CBT)	June 2022	2,955
(2)	USD	US Ultra 10 Year Note	June 2022	(1,751)
(3)	USD	US Treasury 10 Year Note (CBT)	June 2022	(2,435)
(3)	USD	US Treasury 5 Year Note (CBT)	June 2022	(1,223)
(4)	USD	US Ultra 10 Year Note	June 2022	(3,503)
(10)	USD	US Treasury 10 Year Note (CBT)	June 2022	(8,190)
Total				(34,512)

United Kingdom Fund

Holding D	escription	Market Value (GBP)	% of Net Assets	Holding	Description	Market Value (GBP)	% of Net Assets
Transferable Securit	ies and Money Market Inst	ruments Adn	nitted	708,674	Rentokil Initial Plc*	3,566,048	1.02
to an Official Stock I	Exchange Listing or Dealt	in on Anothe	r	1,044,491	Rightmove Plc	7,018,980	2.01
Regulated Market				387,272	Rio Tinto Plc	22,151,958	6.33
				1,105,050	Shell Plc	21,479,962	6.14
FUNDS				4,481,789	SigmaRoc Plc	3,520,445	1.01
	eland			531,991	Smith & Nephew Plc	7,034,208	2.01
38,553 B	lackRock ICS Sterling Liquid			58,916	Spirax-Sarco Engineering Plc	6,957,980	1.99
	Environmentally Aware Fund [~]	3,854,350	1.10	1,205,810	Trustpilot Group Plc*	1,774,952	0.51
Total Funds		3,854,350	1.10		Unilever Plc	4,420,494	1.26
Total i ulius		0,004,000	1.10	975,778	Watches of Switzerland		
COMMON STOCKS (SHARES)				Group Plc	11,572,727	3.31
	ustralia			396,751	Wise Plc 'A'*	2,122,618	0.61
		7.555.400	0.40			274,254,578	78.38
301,000 B	HP Group Ltd	7,555,100	2.16			27 1,20 1,070	70.00
Ir	eland				United States		
616,330 G	rafton Group Plc	6,656,364	1.90		Apple Inc	9,799,395	2.80
	•				Axon Enterprise Inc	3,219,743	0.92
	ersey			l '	Block Inc	1,064,853	0.30
368,737 E	xperian Plc	10,665,644	3.05		Chegg Inc	1,505,515	0.43
	nited Kingdom				Edwards Lifesciences Corp	3,655,470	1.05
	shtead Group Plc	14,526,935	4.15	6,224	Intuit Inc	2,211,977	0.63
	straZeneca Plc	13,538,845	3.87	5,496	MarketAxess Holdings Inc	1,561,961	0.45
	uction Technology Group Plc	7,437,355	2.13	9,305	Masimo Corp	1,061,218	0.30
	VEVA Group Plc*	5,616,272	1.60	2,494	Mastercard Inc	674,836	0.19
	altic Classifieds Group Plc	6,150,010	1.76	26,265	Microsoft Corp	5,806,659	1.66
2,298,421 B		4,221,050	1.70	7,891	MongoDB Inc 'A'	2,228,556	0.64
	hapel Down Group Plc	861,000	0.25	42,181	Nasdaq Inc	5,394,740	1.54
	roda International Plc	8,603,133	2.46	36,094	PayPal Holdings Inc	2,971,276	0.85
-,	echra Pharmaceuticals Plc	10,406,774	2.40	30,634	Trade Desk Inc/The 'A'	1,939,323	0.55
69,023 D		2,562,824	0.73	76,079	Tradeweb Markets Inc 'A'	4,751,605	1.36
	r. Martens Plc		0.73	39,247	UiPath Inc	968,079	0.28
	lectrocomponents Plc	1,334,323	3.74			48,815,206	13.95
1,333,074 E 87,054 F		13,104,117					
,		2,254,699	0.64	Total Common Stocks	(Shares)	347,946,892	99.44
	ames Workshop Group Plc	2,999,270	0.86	Total Transferable Se	curities and Money		
	amma Communications Plc	8,320,981	2.38	Market Instruments A	dmitted to an		
	argreaves Lansdown Plc*	3,614,575	1.03	Official Stock Exchange	ge Listing or		
	owden Joinery Group Plc	6,609,890	1.89	Dealt in on Another R	egulated Market	351,801,242	100.54
	SBC Holdings Plc	11,283,838	3.22 1.26				
	tegraFin Holdings Plc	4,395,891		Other Transferable S	Popurition		
	termediate Capital Group Plc	5,539,706	1.58	Other Translerable	becurilles		
2,856,937 L	earning Technologies	4 000 500		COMMON STOCK	O (OLIADEO)		
440.445.1	Group Plc	4,922,502	1.41	COMMON STOCKS			
149,415 Lo	ondon Stock Exchange	0.744.040	0.70		United Kingdom		
040 404 14	Group Plc	9,744,846	2.78	217,967	Patisserie Holdings Plc**	_	0.00
	loonpig Group Plc	2,242,824	0.64	Total Common Stocks	(Shares)	_	0.00
177,825 N		12,042,309	3.44	Total Other Transferal	· ,		0.00
381,913 O	xford Nanopore	4 700 05-	0.54	TOTAL OTHER TRAINSPERAL	DE OCCUPILIES		0.00
4 000 000 =	Technologies Plc*	1,768,257	0.51	Total Portfolio		351,801,242	100.54
	ets at Home Group Plc	4,915,041	1.40				
	eckitt Benckiser Group Plc	1,895,333	0.54	Other Net Liabilities		(1,876,953)	(0.54
415,127 R		9,406,778	2.69	Total Net Assets (GBF	2)	349,924,289	100.00
49,441 R	enishaw Plc	2,314,828	0.66		<u>'</u>	, , 0	

 $[\]tilde{\ }$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

** Security subject to a fair value adjustment as detailed in Note 2(j).

United Kingdom Fund continued

Sector Breakdown as at 28 February 2022

	% of Net Assets
Industrials	21.35
Financials	13.22
Consumer Discretionary	12.59
Information Technology	12.18
Materials	11.96
Healthcare	10.71
Communication Services	8.51
Energy	6.14
Consumer Staples	2.78
Investment Funds	1.10
Other Net Liabilities	(0.54)
	100.00

US Basic Value Fund

Holding Description		Market % of Value Net (USD) Assets		Holding Description		Market % Value (USD) Ass		
		rities and Money Market Ins	truments Adm	nitted	_	CenterPoint Energy Inc	4,979,332	0.5
		k Exchange Listing or Dealt				Charles Schwab Corp/The	11,912,586	1.2
Regulated		k Exchange Listing of Dealt	III OII AIIOUIIC	•		Cigna Corp	12,296,119	1.3
regulateu	i wai ket					Cisco Systems Inc/Delaware	23,548,722	2.5
UNDS						Citigroup Inc	26,619,592	2.8
		Ireland				Cognizant Technology	20,019,092	2.0
	420.002	BlackRock ICS US Dollar Liquid			190,010	Solutions Corp	17 246 767	1.8
	429,993	•	42 OOE 767	4.50	205 277	Comcast Corp	17,246,767	
		Environmentally Aware Fund [~]	43,005,767	4.59	/ -	ConocoPhillips	15,201,613	1.6
otal Funds			43,005,767	4.59		•	13,276,682	1.4
						Constellation Brands Inc 'A'	11,568,362	1.2
COMMON	STOCKS	S (SHARES)			,	Corteva Inc	5,872,993	0.6
		Canada				CVS Health Corp	9,609,727	1.0
	252 526	Rogers Communications Inc	13,006,377	1.39		DENTSPLY SIRONA Inc	4,088,754	0.4
	202,020	regers communications me	10,000,077	1.00		Dollar General Corp	11,188,619	1.2
		Denmark				EQT Corp	7,429,514	0.7
	44,216	Novo Nordisk A/S ADR	4,526,834	0.48	230,350	Equitable Holdings Inc	7,504,803	8.0
		_			204,712	Fidelity National Financial Inc	9,693,113	1.0
		France			154,027	Fidelity National Information		
	396,999	Sanofi ADR	20,691,588	2.21		Services Inc	14,760,407	1.5
		Germany			12,065	First Citizens BancShares		
	260 006		14 001 215	1.60		Inc/NC	9,271,711	0.9
	,	Bayer AG	14,981,315	1.60	292.169	Fox Corp	12,165,917	1.3
	/5,121	Siemens AG ADR	5,284,762	0.57		General Electric Co	11,014,358	1.1
			20,266,077	2.17		General Motors Co	14,151,269	1.
		In the state of			,	Hess Corp	7,820,119	0.8
		Ireland				Humana Inc		1.8
		Medtronic Plc	18,026,137	1.93			17,729,180	
	42,361	Willis Towers Watson Plc	9,375,760	1.00		Huntington Ingalls Industries Inc	12,949,252	1.3
			27,401,897	2.93		JPMorgan Chase & Co	15,387,117	1.0
			27,101,007			Kinder Morgan Inc	9,756,320	1.0
		Japan			42,373	Laboratory Corp of America		
	401,600	Komatsu Ltd*	9,207,652	0.98		Holdings	11,546,219	1.:
	741,200	Panasonic Corp*	7,652,838	0.82	37,185	Lear Corp	5,956,293	0.0
		·	16 960 400	1.00	139,629	Leidos Holdings Inc	13,812,101	1.4
			16,860,490	1.80	13,438	M&T Bank Corp	2,429,322	0.3
		Netherlands				MetLife Inc	11,916,360	1.2
	336.725	Koninklijke Philips NV				Microsoft Corp	7,926,660	0.
	,	(NY Shares)*	11,382,989	1.22		Mondelez International Inc	6,574,690	0.
		, ,	,002,000			Morgan Stanley	4,242,647	0.
		South Korea				Newell Brands Inc	7,281,560	0.
	3,858	Samsung Electronics				NiSource Inc	2,188,689	0.:
		Co Ltd GDR*	5,777,355	0.62		PPG Industries Inc	6,318,387	0.
		0 " 1 1				Progressive Corp/The	4,297,551	
		Switzerland					4,297,331	0.
	48,110	Alcon Inc	3,724,290	0.40	73,069	Public Service Enterprise	4 700 000	^
		United Kingdom		_	444.0==	Group Inc	4,736,333	0.
	170 147	AstraZeneca Plc	20,575,364	2.20		Raymond James Financial Inc	12,304,252	1.
						Ross Stores Inc	12,386,343	1.
		BAE Systems Plc ADR	19,662,452	2.10		Sealed Air Corp	10,615,230	1.
		BP Plc ADR*	17,599,757	1.88		Sempra Energy	7,280,980	0.
		British American Tobacco Plc	7,417,177	0.79	166,855	SS&C Technologies		
		Reckitt Benckiser Group Plc	3,774,377	0.40		Holdings Inc	12,535,816	1.
	351,370	Unilever Plc ADR*	17,638,774	1.89	40,426	Union Pacific Corp	9,902,349	1.
			86,667,901	9.26	13,647	UnitedHealth Group Inc	6,407,403	0.
			•		275,682	Verizon Communications Inc	14,820,664	1.
		Harley J. Odraka a			56,561	Visa Inc 'A'	12,259,031	1.
		United States		0.51		Wells Fargo & Co	33,495,826	3.
		Activision Blizzard Inc	4,815,828	0.51			, ,	1.
	33,803	Activision Blizzard Inc Allstate Corp/The	4,131,741	0.44		Williams Cos Inc/The	10.016.738	
	33,803 113,954	Activision Blizzard Inc Allstate Corp/The Altria Group Inc			328,741	Williams Cos Inc/The Zimmer Biomet Holdings Inc	10,016,738 10.522,660	- 1
	33,803 113,954	Activision Blizzard Inc Allstate Corp/The	4,131,741	0.44	328,741	Williams Cos Inc/The Zimmer Biomet Holdings Inc	10,522,660	
	33,803 113,954	Activision Blizzard Inc Allstate Corp/The Altria Group Inc	4,131,741	0.44	328,741			
	33,803 113,954 67,340	Activision Blizzard Inc Allstate Corp/The Altria Group Inc American Electric Power	4,131,741 5,815,073	0.44 0.62	328,741 83,626	Zimmer Biomet Holdings Inc	10,522,660 685,375,631	73.
	33,803 113,954 67,340	Activision Blizzard Inc Allstate Corp/The Altria Group Inc American Electric Power Co Inc American International	4,131,741 5,815,073 6,026,257	0.44 0.62 0.64	328,741 83,626 Total Common Stocks	Zimmer Biomet Holdings Inc	10,522,660	73.
	33,803 113,954 67,340 406,693	Activision Blizzard Inc Allstate Corp/The Altria Group Inc American Electric Power Co Inc American International Group Inc	4,131,741 5,815,073 6,026,257 25,060,423	0.44 0.62 0.64 2.68	328,741 83,626 Total Common Stocks Total Transferable Sea	Zimmer Biomet Holdings Inc s (Shares) curities and Money	10,522,660 685,375,631	73.
	33,803 113,954 67,340 406,693 46,391	Activision Blizzard Inc Allstate Corp/The Altria Group Inc American Electric Power Co Inc American International Group Inc AmerisourceBergen Corp 'A'	4,131,741 5,815,073 6,026,257 25,060,423 6,500,771	0.44 0.62 0.64 2.68 0.70	328,741 83,626 Total Common Stocks Total Transferable Se Market Instruments Ar	Zimmer Biomet Holdings Inc s (Shares) curities and Money dmitted to an	10,522,660 685,375,631	73.
	33,803 113,954 67,340 406,693 46,391 28,571	Activision Blizzard Inc Allstate Corp/The Altria Group Inc American Electric Power Co Inc American International Group Inc AmerisourceBergen Corp 'A' Analog Devices Inc	4,131,741 5,815,073 6,026,257 25,060,423 6,500,771 4,583,646	0.44 0.62 0.64 2.68 0.70 0.49	328,741 83,626 Total Common Stocks Total Transferable Se Market Instruments A Official Stock Exchange	Zimmer Biomet Holdings Inc 6 (Shares) curities and Money dmitted to an ge Listing or	10,522,660 685,375,631 895,681,429	73. 95.
	33,803 113,954 67,340 406,693 46,391 28,571 57,965	Activision Blizzard Inc Allstate Corp/The Altria Group Inc American Electric Power Co Inc American International Group Inc AmerisourceBergen Corp 'A' Analog Devices Inc Anthem Inc	4,131,741 5,815,073 6,026,257 25,060,423 6,500,771 4,583,646 25,852,390	0.44 0.62 0.64 2.68 0.70 0.49 2.76	328,741 83,626 Total Common Stocks Total Transferable Se Market Instruments Ar	Zimmer Biomet Holdings Inc 6 (Shares) curities and Money dmitted to an ge Listing or	10,522,660 685,375,631	73. 95.
	33,803 113,954 67,340 406,693 46,391 28,571 57,965 94,333	Activision Blizzard Inc Allstate Corp/The Altria Group Inc American Electric Power Co Inc American International Group Inc AmerisourceBergen Corp 'A' Analog Devices Inc Anthem Inc Apollo Global Management Inc	4,131,741 5,815,073 6,026,257 25,060,423 6,500,771 4,583,646 25,852,390 6,222,205	0.44 0.62 0.64 2.68 0.70 0.49 2.76 0.67	328,741 83,626 Total Common Stocks Total Transferable Se Market Instruments A Official Stock Exchange	Zimmer Biomet Holdings Inc 6 (Shares) curities and Money dmitted to an ge Listing or	10,522,660 685,375,631 895,681,429	73. 95. 100.
	33,803 113,954 67,340 406,693 46,391 28,571 57,965 94,333 425,333	Activision Blizzard Inc Allstate Corp/The Altria Group Inc American Electric Power Co Inc American International Group Inc AmerisourceBergen Corp 'A' Analog Devices Inc Anthem Inc Apollo Global Management Inc Bank of America Corp	4,131,741 5,815,073 6,026,257 25,060,423 6,500,771 4,583,646 25,852,390 6,222,205 18,544,519	0.44 0.62 0.64 2.68 0.70 0.49 2.76 0.67 1.98	328,741 83,626 Total Common Stocks Total Transferable Se Market Instruments A Official Stock Exchang Dealt in on Another R	Zimmer Biomet Holdings Inc 6 (Shares) curities and Money dmitted to an ge Listing or	10,522,660 685,375,631 895,681,429 938,687,196	1. 73. 95. 100.
	33,803 113,954 67,340 406,693 46,391 28,571 57,965 94,333 425,333 9,329	Activision Blizzard Inc Allstate Corp/The Altria Group Inc American Electric Power Co Inc American International Group Inc AmerisourceBergen Corp 'A' Analog Devices Inc Anthem Inc Apollo Global Management Inc Bank of America Corp Becton Dickinson and Co	4,131,741 5,815,073 6,026,257 25,060,423 6,500,771 4,583,646 25,852,390 6,222,205 18,544,519 2,508,568	0.44 0.62 0.64 2.68 0.70 0.49 2.76 0.67 1.98 0.27	328,741 83,626 Total Common Stocks Total Transferable See Market Instruments At Official Stock Exchang Dealt in on Another R Total Portfolio	Zimmer Biomet Holdings Inc 6 (Shares) curities and Money dmitted to an ge Listing or	10,522,660 685,375,631 895,681,429 938,687,196 938,687,196	73. 95. 100.
	33,803 113,954 67,340 406,693 46,391 28,571 57,965 94,333 425,333 9,329 44,360	Activision Blizzard Inc Allstate Corp/The Altria Group Inc American Electric Power Co Inc American International Group Inc AmerisourceBergen Corp 'A' Analog Devices Inc Anthem Inc Apollo Global Management Inc Bank of America Corp	4,131,741 5,815,073 6,026,257 25,060,423 6,500,771 4,583,646 25,852,390 6,222,205 18,544,519	0.44 0.62 0.64 2.68 0.70 0.49 2.76 0.67 1.98	328,741 83,626 Total Common Stocks Total Transferable Se Market Instruments A Official Stock Exchang Dealt in on Another R	Zimmer Biomet Holdings Inc s (Shares) curities and Money dmitted to an ge Listing or egulated Market	10,522,660 685,375,631 895,681,429 938,687,196	73. 95. 100.

 $^{^{\}circ}$ Investment in connected party fund, see further information in Note 11. * All or a portion of this security represents a security on loan.

US Basic Value Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD	
CNH Hedg	jed Share Cla	ISS					
CNY	96,159	USD	15,090	BNY Mellon	15/3/2022	117	
USD	923	CNY	5,859	BNY Mellon	15/3/2022	(3)	
Net unreal	ised appreciat	ion				114	
EUR Hedg	jed Share Cla	ISS					
EUR	29,020,024	USD	33,184,685	BNY Mellon	15/3/2022	(595,444)	
USD	2,223,038	EUR	1,974,543	BNY Mellon	15/3/2022	5,663	
Net unrealised depreciation							
SGD Hedg	jed Share Cla	iss					
SGD	400,963	USD	298,767	BNY Mellon	15/3/2022	(3,483)	
USD	18,844	SGD	25,481	BNY Mellon	15/3/2022	79	
Net unreal	ised depreciat	ion				(3,404)	
Total net u	nrealised depi	reciation				(593,071)	

Sector Breakdown as at 28 February 2022

,	% of Net Assets
Financials	23.40
Healthcare	21.48
Information Technology	11.60
Industrials	8.75
Energy	7.04
Communication Services	6.40
Consumer Discretionary	6.27
Consumer Staples	5.64
Investment Funds	4.59
Utilities	2.69
Materials	2.44
Other Net Liabilities	(0.30)
	100.00

US Dollar Bond Fund

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% c Ne Asset
	rities and Money Market Instru	•			Brookfield Residential	,	
	k Exchange Listing or Dealt in			000 104,000	Properties Inc / Brookfield		
egulated Market					Residential US LLC '144A'		
ONDS				115D 28 000	6.25% 15/9/2027 Cenovus Energy Inc 3.75%	155,080	0.0
	Argentina			OSD 20,000	15/2/2052	24,748	0.0
USD 1,024,000	Argentine Republic Government			USD 60,000	Cenovus Energy Inc 5.4%	,	
	International Bond (Step-up				15/6/2047	66,105	0.0
1150 50 000	coupon) 1.125% 9/7/2035 Capex SA '144A' 6.875%	302,080	0.04	USD 67,000	Masonite International Corp '144A' 5.375% 1/2/2028	67,934	0.
03D 39,000	15/5/2024	56,199	0.01	USD 14.000	Mattamy Group Corp '144A'	07,934	0.
USD 46,150	Genneia SA '144A' 8.75%	,		,,,,,	5.25% 15/12/2027	13,880	0.
LIOD 444 000	2/9/2027	43,184	0.01	USD 200,000	MEGlobal Canada ULC 5%	000 004	0
USD 144,000	YPF SA '144A' 7% 15/12/2047	91,033	0.01	1160 300 000	18/5/2025 MEGlobal Canada ULC '144A'	209,861	0.
		492,496	0.07	03D 200,000	5% 18/5/2025	209,861	0.
	Austria			USD 265,675	Stoneway Capital Corp	,	
USD 200,000	BRF GmbH '144A' 4.35%	407.407	0.00		(Defaulted) 10% 1/3/2027	76,846	0.
LISD 85 000	29/9/2026 Suzano Austria GmbH 3.125%	197,427	0.03	USD 132,837	Stoneway Capital Corp (Defaulted) '144A' 10%		
002 00,000	15/1/2032	75,119	0.01		1/3/2027	38,423	0.
USD 40,000	Suzano Austria GmbH 3.75%			USD 181,000	Suncor Energy Inc 6.5%	, :	
	15/1/2031	37,457	0.01		15/6/2038	226,364	0
		310,003	0.05			1,575,665	0
	Bahrain				Cayman Islands		
USD 306,000	Bahrain Government			USD 320,000	AGL CLO 12 Ltd 'Series 2021-	0.40.050	
	International Bond '144A' 5.625% 18/5/2034	273,105	0.04	1180 270 000	12A A1' '144A' FRN 20/7/2034 AGL CLO 14 Ltd 'Series 2021-	318,856	0
		2.0,.00		000 270,000	14A A' '144A' FRN 2/12/2034	268,748	0
LISD 250 000	Bermuda IHS Markit Ltd (Restricted)			USD 250,000	AGL CLO 3 Ltd 'Series 2020-3A	•	
OOD 200,000	4.75% 1/8/2028	279,960	0.04		D' '144A' FRN 15/1/2033	250,979	0
USD 200,000	Star Energy Geothermal Darajat	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		USD 250,000	AGL CLO 7 Ltd 'Series 2020-7A AR' '144A' FRN 15/7/2034	248,089	0
	II / Star Energy Geothermal			USD 500.000	AGL Core CLO 4 Ltd 'Series	240,009	U
	Salak '144A' 4.85% 14/10/2038	202,780	0.03	,	2020-4A A1R' '144A' FRN		
	14/10/2030		0.03		20/4/2033	495,919	0
		482,740	0.07	USD 250,000	AIMCO CLO Series 2015-A 'Series 2015-AA BR2' '144A'		
1160 300 000	Brazil Banco Votorantim SA '144A'				FRN 17/10/2034	249,946	0
03D 200,000	4% 24/9/2022	202,501	0.03	USD 250,000	AIMCO CLO Series 2017-A		
USD 200,000	BRF SA '144A' 5.75% 21/9/2050	178,821	0.03		'Series 2017-AA AR' '144A'	0.47.000	0
USD 47,000	Oi SA 10% 27/7/2025	38,375	0.00	1180 250 000	FRN 20/4/2034 AIMCO CLO Series 2017-A	247,886	0
		419,697	0.06	03D 230,000	'Series 2017-AA CR' '144A'		
	British Virgin Islands				FRN 20/4/2034	248,688	0
USD 200,000	Easy Tactic Ltd 11.75% 2/8/2023	50,000	0.01	USD 211,735	Allegro CLO II-S Ltd 'Series		
USD 200,000	Fortune Star BVI Ltd 5.05%	400.000	0.00		2014-1RA A1' '144A' FRN 21/10/2028	210,734	0
1120 200 000	27/1/2027 RKPF Overseas 2020 A Ltd	182,000	0.03	USD 250.000	Allegro CLO XI Ltd 'Series	210,734	U
OOD 200,000	5.2% 12/1/2026	161,500	0.02		2019-2A A2A' '144A' FRN		
USD 167,740	Star Energy Geothermal			1100 050 000	19/1/2033	248,403	0
	Wayang Windu Ltd 6.75%	470 747	0.00	USD 250,000	AMMC CLO 21 Ltd 'Series 2017-21A A' '144A' FRN		
	24/4/2033	178,747	0.02		2/11/2030	248,665	0
		572,247	80.0	USD 250,000	Anchorage Capital CLO 2013-	.,	
	Canada				1 Ltd 'Series 2013-1A A1R'	040.750	^
USD 21,000	1011778 BC ULC / New Red Finance Inc '144A' 3.875%			USD 250 000	'144A' FRN 13/10/2030 Anchorage Capital CLO 2013-	248,752	0
	15/1/2028	20,493	0.00	222 200,000	1 Ltd 'Series 2013-1A A2R'		
USD 70,589	Air Canada 2017-1 Class AA	,			'144A' FRN 13/10/2030	249,769	0
•	Pass Through Trust '144A'	60.050	0.04	USD 250,000	Anchorage Capital CLO 3-R Ltd		
USD 55 000	3.3% 15/1/2030 Bausch Health Cos Inc '144A'	69,658	0.01		'Series 2014-3RA B' '144A' FRN 28/1/2031	249,720	0
000 00,000	5.75% 15/8/2027	55,276	0.01	USD 250,000	Anchorage Capital CLO 4-R Ltd	, ,	J
USD 85,000	Bausch Health Cos Inc '144A'	, -		•	'Series 2014-4RA A' '144A'		
1100 00 000	7% 15/1/2028	78,018	0.01	1100 050 000	FRN 28/1/2031	248,197	0
USD 89,000	Bausch Health Cos Inc '144A' 7.25% 30/5/2029	78,087	0.01	USD 250,000	Anchorage Capital CLO 4-R Ltd 'Series 2014-4RA C' '144A'		
USD 179,000	Bausch Health Cos Inc '144A'	10,001	0.01		FRN 28/1/2031	248,538	0.
-,	9% 15/12/2025	185,031	0.03			*	

The notes on pages 1022 to 1034 form an integral part of these financial statements.

<u> Holding</u>	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	•				•	, ,	
050 600,000	Anchorage Capital CLO 5-R Ltd 'Series 2014-5RA B' '144A'	500.050	0.00	USD 250,000	CIFC Funding 2014-II-R Ltd 'Series 2014-2RA B1' '144A'	0.40.070	0.00
USD 250,000	FRN 15/1/2030 Anchorage Capital CLO 5-R Ltd	598,252	0.09	USD 250,000	FRN 24/4/2030 CIFC Funding 2015-III Ltd	248,370	0.03
	'Series 2014-5RA C' '144A' FRN 15/1/2030	249,169	0.04		'Series 2015-3A BR' '144A' FRN 19/4/2029	249,446	0.04
USD 250,000	Apidos CLO XXXI 'Series 2019- 31A BR' '144A' FRN			USD 500,000	CIFC Funding 2017-I Ltd 'Series 2017-1A B' '144A'		
USD 250,000	15/4/2031 Apidos CLO XXXVII 'Series	248,303	0.03	USD 840,000	FRN 23/4/2029 CIFC Funding 2018-I Ltd	499,597	0.07
	2021-37A E' '144A' FRN	040.005	0.00		'Series 2018-1A A' '144A'	005 500	0.40
USD 750,000	22/10/2034 Atrium XII '144A' FRN 22/4/2027	246,895 746,931	0.03 0.11	USD 250,000	FRN 18/4/2031 Clear Creek CLO 'Series 2015-	835,590	0.12
USD 602,205	Bain Capital Credit Clo 2016-2 Ltd 'Series 2016-2A ARR'			USD 500,000	1A AR' '144A' FRN 20/10/2030 Deer Creek Clo Ltd 2017-1	248,847	0.04
USD 500 000	'144A' FRN 15/1/2029 Bain Capital Credit Clo 2016-2	599,947	0.09		'Series 2017-1A A' '144A' FRN 20/10/2030	497,382	0.07
000 000,000	Ltd 'Series 2016-2A BRR'			USD 1,450,000	Dryden 53 CLO Ltd 'Series	407,002	0.07
USD 250,000	'144A' FRN 15/1/2029 Bain Capital Credit Clo 2016-2	500,135	0.07		2017-53A A' '144A' FRN 1 5/1/2031	1,442,345	0.21
	Ltd 'Series 2016-2A CRR' '144A' FRN 15/1/2029	249.252	0.04	USD 239,735	Dryden XXVI Senior Loan Fund 'Series 2013-26A AR' '144A'		
USD 250,000	Bain Capital Credit CLO 2021-3	249,252	0.04		FRN 15/4/2029	237,906	0.03
	Ltd 'Series 2021-3A D' '144A' FRN 24/7/2034	248,674	0.04	USD 250,000	Eaton Vance CLO 2018-1 Ltd 'Series 2018-1A C' '144A'		
USD 250,000	Bardot CLO Ltd 'Series 2019-	210,071	0.01		FRN 15/10/2030	248,485	0.03
	2A DR' '144A' FRN 22/10/2032	248,565	0.04	USD 65,000	Embraer Overseas Ltd (Restricted) 5.696% 16/9/2023	67,777	0.01
USD 250,000	Beechwood Park CLO Ltd 'Series 2019-1A B2A' '144A'			USD 200,000	Fantasia Holdings Group Co Ltd 7.95% 5/7/2022	45,500	0.01
	FRN 17/1/2033	249,974	0.04	USD 500,000	Flatiron CLO 18 Ltd 'Series	45,500	0.01
USD 500,000	Benefit Street Partners CLO V-B Ltd 'Series 2018-5BA				2018-1A A' '144A' FRN 17/4/2031	497,008	0.07
HCD 250 000	A1A' '144A' FRN 20/4/2031	497,373	0.07	USD 250,000	Galaxy XXII CLO Ltd 'Series	,,,,,,	
USD 250,000	Benefit Street Partners Clo XXII Ltd 'Series 2020-22A B'				2016-22A ARR' '144A' FRN 16/4/2034	250,250	0.04
LISD 245 006	'144A' FRN 20/1/2032 BlueMountain CLO 2013-2 Ltd	249,315	0.04	USD 250,000	Generate CLO 2 Ltd 'Series 2015-2A AR' '144A' FRN		
OOD 240,000	'Series 2013-2A A1R' '144A'				22/1/2031	248,747	0.04
USD 700,000	FRN 22/10/2030 BlueMountain CLO 2015-3 Ltd	243,705	0.03	USD 250,000	Gilbert Park CLO Ltd 'Series 2017-1A C' '144A' FRN		
	'Series 2015-3A A1R' '144A' FRN 20/4/2031	695,033	0.10	1180 350 000	15/10/2030 Gilbert Park CLO Ltd 'Series	248,961	0.04
USD 250,000	Brookside Mill CLO Ltd 2013-1	093,033	0.10	03D 230,000	2017-1A D' '144A' FRN		
	'Series 2013-1A BR' '144A' FRN 17/1/2028	248,805	0.04	USD 1.563.000	15/10/2030 Goldentree Loan Opportunities	249,532	0.04
USD 250,000	Brookside Mill CLO Ltd 2013-1	.,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	X Ltd 'Series 2015-10A AR'	4 550 674	0.00
	'Series 2013-1A DR' '144A' FRN 17/1/2028	250,301	0.04	USD 1,250,000	'144A' FRN 20/7/2031 Goldentree Loan Opportunities	1,553,674	0.22
USD 250,000	Canyon CLO 2020-3 Ltd 'Series 2020-3A B' '144A' FRN				XI Ltd 'Series 2015-11A AR2' '144A' FRN 18/1/2031	1,242,124	0.18
1100 050 000	15/1/2034	248,850	0.04	USD 740,000	GoldentTree Loan Management	.,,	00
USD 250,000	Carbone Clo Ltd 'Series 2017- 1A A1' '144A' FRN 20/1/2031	248,500	0.04		US CLO 1 Ltd 'Series 2021- 11A A' '144A' FRN 20/10/2034	736,857	0.11
USD 248,466	Carlyle Global Market Strategies CLO 2013-3 Ltd			USD 251,000	Grippen Park CLO Ltd 'Series 2017-1A A' '144A' FRN		
	'Series 2013-3A A1AR' '144A'				20/1/2030	249,755	0.04
USD 250.000	FRN 15/10/2030 CBAM 2017-1 Ltd 'Series 2017-	246,758	0.03	USD 200,000	Grupo Aval Ltd '144A' 4.375% 4/2/2030	177,746	0.02
	1A C' '144A' FRN 20/7/2030	249,627	0.04	USD 200,000	Hilong Holding Ltd 9.75%		
ŕ	Central China Real Estate Ltd 7.9% 7/11/2023	96,000	0.01	USD 200,057	18/11/2024 ICG US CLO 2015-1 Ltd 'Series	161,131	0.02
USD 200,000	China Aoyuan Group Ltd 7.95% 19/2/2023	38,000	0.00		2015-1A A1R' '144A' FRN 19/10/2028	198,763	0.03
USD 200,000	China Evergrande Group			USD 200,000	Kaisa Group Holdings Ltd		
USD 250,000	8.25% 23/3/2022 CIFC Funding 2012-II-R Ltd	34,500	0.00	USD 250,000	11.95% 22/10/2022 LCM XIV LP '144A' FRN 20/7/2031	47,000 248,530	0.01 0.04
	'Series 2012-2RA A2' '144A' FRN 20/1/2028	249,283	0.04		LoanCore 2018-CRE1 Issuer Ltd 'Series 2018-CRE1 A'		
	1 MN ZU/ 1/ZUZU	∠ + 3,∠03	0.04		'144A' FRN 15/5/2028	25,111	0.00

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 244,929	Madison Park Funding XIII Ltd			USD 500,000	Rockford Tower CLO 2018-1		
	'Series 2014-13A AR2' '144A' FRN 19/4/2030	243,462	0.03		Ltd 'Series 2018-1A B' '144A' FRN 20/5/2031	499,207	0.07
USD 370,000	Madison Park Funding XXVI Ltd 'Series 2017-26A AR' '144A'	243,402	0.03	USD 250,000	Rockford Tower CLO 2018-1 Ltd 'Series 2018-1A D' '144A'	499,207	0.07
USD 200,000	FRN 29/7/2030 MAF Global Securities Ltd 4.75% 7/5/2024	370,640	0.05	USD 250,000	FRN 20/5/2031 Rockford Tower CLO 2018-2	250,141	0.04
USD 200,000	Melco Resorts Finance Ltd 5.375% 4/12/2029	207,000 174,000	0.03	USD 463.141	Ltd 'Series 2018-2A A' '144A' FRN 20/10/2031 Romark WM-R Ltd 'Series	248,493	0.03
USD 200,000	Modern Land China Co Ltd 9.8% 11/4/2023	40,000	0.00		2018-1A A1' '144A' FRN 20/4/2031	460,142	0.07
	MP CLO III Ltd 'Series 2013-1A AR' '144A' FRN 20/10/2030	248,635	0.04		RR 19 Ltd 'Series 2021-19A D' '144A' FRN 15/10/2035	248,946	0.04
USD 250,000	MP CLO VII Ltd 'Series 2015- 1A BRR' '144A' FRN	240 740	0.04		RR 3 Ltd 'Series 2018-3A A1R2' '144A' FRN 15/1/2030	248,578	0.04
USD 500,000	18/10/2028 Neuberger Berman Loan Advisers CLO 26 Ltd 'Series	249,748	0.04		RR 5 Ltd 'Series 2018-5A A2' '144A' FRN 15/10/2031 Signal Peak CLO 5 Ltd 'Series	248,992	0.04
USD 250 000	2017-26A AR' '144A' FRN 18/10/2030 Neuberger Berman Loan	496,761	0.07	USD 250 000	2018-5A A' '144A' FRN 25/4/2031 Sitka Holdings LLC '144A' FRN	248,654	0.04
202 200,000	Advisers CLO 26 Ltd 'Series 2017-26A BR' '144A' FRN				6/7/2026 Sunac China Holdings Ltd 6.5%	250,652	0.04
USD 173,648	18/10/2030 Oaktree CLO 2015-1 Ltd 'Series	248,495	0.04	USD 250,000	10/1/2025 Symphony CLO XXVI Ltd	78,000	0.01
LISD 150 000	2015-1A A1R' '144A' FRN 20/10/2027 Ocean Trails CLO VI 'Series	172,648	0.02	LISD 250 000	'Series 2021-26A AR' '144A' FRN 20/4/2033 Tiaa Clo III Ltd 'Series 2017-2A	248,619	0.04
000 100,000	2016-6A BRR' '144A' FRN 15/7/2028	149,053	0.02		A' '144A' FRN 16/1/2031 TICP CLO IX Ltd 'Series 2017-	248,439	0.03
USD 150,000	Ocean Trails CLO VI 'Series 2016-6A CRR' '144A' FRN				9A A' '144A' FRN 20/1/2031 TICP CLO XI Ltd 'Series 2018-	1,240,056	0.18
USD 168,770	15/7/2028 OCP CLO 2016-12 Ltd FRN	150,074	0.02	USD 150,000	11A A' '144A' FRN 20/10/2031 TRINITAS CLO IV Ltd 'Series	248,812	0.04
USD 113,460	18/10/2028 OCP CLO 2016-12 Ltd 'Series 2016-12A A1R' '144A' FRN	167,583	0.02	USD 500,000	2016-4A A2L2' '144A' FRN 18/10/2031 Trinitas CLO XIV Ltd 'Series	150,463	0.02
USD 816,000	18/10/2028 OHA Loan Funding 2013-2 Ltd 'Series 2013-2A AR' '144A'	112,662	0.02	1150 500 000	2020-14A B' '144A' FRN 25/1/2034 Trinitas CLO XIV Ltd 'Series	497,382	0.07
USD 250,000	FRN 23/5/2031 OZLM VI Ltd 'Series 2014-6A	810,844	0.12	005 000,000	2020-14A C' '144A' FRN 25/1/2034	501,578	0.07
USD 250,000	A2AS' '144A' FRN 17/4/2031 OZLM XII Ltd 'Series 2015-12A	250,004	0.04	USD 270,000	Voya CLO 2014-3 Ltd 'Series 2014-3A CR' '144A' FRN		
USD 500,000	A2R' '144A' FRN 30/4/2027 OZLM XVIII Ltd 'Series 2018-	249,979	0.04	USD 743,224	25/7/2026 Voya CLO 2014-4 Ltd 'Series	270,397	0.04
USD 750,000	18A A' '144A' FRN 15/4/2031 Palmer Square CLO 2014-1 Ltd 'Series 2014-1A A1R2' '144A'	497,005	0.07	USD 500 000	2014-4A A1RA' '144A' FRN 14/7/2031 Voya Clo 2017-4 Ltd 'Series	738,278	0.11
USD 250,000	FRN 17/1/2031 Palmer Square CLO 2018-1 Ltd	745,913	0.11		2017-4A A1' '144A' FRN 15/10/2030	497,281	0.07
USD 350,000	'Series 2018-1A A1' '144A' FRN 18/4/2031 Palmer Square CLO 2018-2 Ltd	248,032	0.03		Wellfleet CLO 2017-3 Ltd 'Series 2017-3A B' '144A' FRN 17/1/2031	247,680	0.03
USD 250.000	'Series 2018-2A A1A' '144A' FRN 16/7/2031 Pikes Peak CLO 1 'Series	347,441	0.05	USD 73,732	Wind River 2016-1 CLO Ltd 'Series 2016-1A AR' '144A' FRN 15/7/2028	73,334	0.01
	2018-1A A' '144A' FRN 24/7/2031	247,740	0.03	USD 250,000	York CLO 1 Ltd 'Series 2014-1A BRR' '144A' FRN 22/10/2029	249,741	0.04
USD 200,000	Powerlong Real Estate Holdings Ltd 7.125%	404.000			Yuzhou Group Holdings Co Ltd 6% 25/10/2023	34,000	0.00
USD 260,000	8/11/2022 Riserva Clo Ltd 'Series 2016-3A	134,000	0.02	USD 200,000	Zhenro Properties Group Ltd 6.63% 7/1/2026	24,000	0.00
USD 1,750,000	ARR' '144A' FRN 18/1/2034 Rockford Tower CLO 2017-3	257,716	0.04		Chile	40,181,911	5.83
USD 750,000	Ltd 'Series 2017-3A A' '144A' FRN 20/10/2030 Rockford Tower CLO 2018-1	1,745,203	0.25		Chile Government International Bond 3.5% 31/1/2034	236,160	0.03
	Ltd 'Series 2018-1A A' '144A' FRN 20/5/2031	744,938	0.11	USD 200,000	VTR Comunicaciones SpA '144A' 4.375% 15/4/2029	189,500	0.03
						425,660	0.06

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Asset
	China			USD 200,000	Shriram Transport Finance Co	224.252	0.0
	China Government Bond 2.85% 4/6/2027	1,311,322	0.19		Ltd 5.1% 16/7/2023	201,650 576,081	0.0
CNY 4,160,000	China Government Bond 3.01% 13/5/2028	669,234	0.10		Indonesia		
	10,0,2020	1.980.556	0.29	USD 200,000	Indonesia Government		
	Colombia				International Bond 2.85% 14/2/2030	198,221	0.0
USD 494,000	Colombia Government International Bond 4.5%			USD 401,000	Indonesia Government International Bond 3.05%	,	
	15/3/2029*	474,049	0.07		12/3/2051	357,893	0.0
	Ecopetrol SA 4.625% 2/11/2031	21,516	0.00	IDR 3,023,000,000	Indonesia Treasury Bond 7.5% 15/6/2035	222,091	0.0
	Ecopetrol SA 6.875% 29/4/2030 Empresas Publicas de Medellin	346,553	0.05	IDR 3,042,000,000	Indonesia Treasury Bond	222,091	0.0
	ESP '144A' 4.25% 18/7/2029	178,236	0.03	.,. ,,	8.375%		
		1,020,354	0.15	1180 200 000	15/3/2034 Pertamina Persero PT 4.175%	238,943	0.0
	Denmark			03D 200,000	21/1/2050	185,144	0.0
USD 274,000	Danske Bank A/S '144A' FRN			USD 200,000	Perusahaan Perseroan Persero		
1120 808 000	8/12/2023 Danske Bank A/S '144A'	271,605	0.04		PT Perusahaan Listrik Negara 3.875% 17/7/2029	198,551	0.0
000 000,000	5.375% 12/1/2024	850,442	0.12		Negala 3.073 /6 17/7/2029	1,400,843	0.2
		1,122,047	0.16		Incloud	1,400,043	
	Dominican Republic			USD 230.000	Ireland AerCap Ireland Capital DAC /		
USD 225,000	Dominican Republic				AerCap Global Aviation Trust		
	International Bond '144A' 5.5% 22/2/2029	224,307	0.03	EUD 250 000	4.45% 3/4/2026	240,020	0.0
USD 195,000	Dominican Republic	224,307	0.03	EUR 250,000	Alme Loan Funding V DAC FRN		
,	International Bond '144A'				15/7/2031	278,079	0.
	6% 22/2/2033*	192,246	0.03	EUR 264,000	Anchorage Capital Europe CLO	206 202	0
		416,553	0.06	EUR 256.000	2 DAC FRN 15/4/2034 Anchorage Capital Europe CLO	296,392	0.
1100 407 000	France				2 DAC FRN 15/4/2034	286,991	0.
USD 467,000	BNP Paribas SA '144A' FRN 20/1/2028	451,835	0.07	EUR 250,000	Anchorage Capital Europe CLO 2 DAC FRN 15/4/2034	280,269	0.0
USD 499,000	BPCE SA '144A' 2.7%	101,000	0.07	EUR 250,000	Anchorage Capital Europe CLO	200,209	0.0
	1/10/2029	486,277	0.07	=::=	2021-4 DAC FRN 25/4/2034	276,740	0.0
		938,112	0.14	EUR 250,000	Anchorage Capital Europe CLO 5 DAC 1.02% 15/7/2034	278,882	0.0
	Germany			EUR 297,000	Ares European CLO XII DAC	210,002	0.0
USD 652,000	Deutsche Bank AG/New York NY FRN 1/4/2025	634,487	0.09	EUD 500 000	1.7% 20/4/2032	331,643	0.0
USD 754,000	Deutsche Bank AG/New York	001,101	0.00	EUR 500,000	Armada Euro CLO III DAC FRN 15/7/2031	558,460	0.0
1100 004 000	NY FRN 7/1/2028	720,902	0.10	EUR 300,000	Armada Euro CLO III DAC FRN		0
USD 831,000	Deutsche Bank AG/New York NY 1.686% 19/3/2026	796,831	0.12	HED 330 000	15/7/2031	334,332	0.0
		2,152,220	0.31	05D 220,000	ASG Finance Designated Activity Co '144A' 7.875%		
	Ghana		0.01		3/12/2024	214,500	0.0
USD 200,000	Ghana Government			EUR 100,000	Avoca CLO XV DAC FRN 15/4/2031	111,597	0.0
	International Bond 7.625%	400 500	0.00	EUR 500,000	Avoca CLO XVIII DAC FRN	111,591	0.0
	16/5/2029	136,500	0.02		15/4/2031	558,557	0.0
1100 004 000	Guernsey			EUR 100,000	Avoca CLO XX DAC FRN 15/7/2032	111,031	0.0
USD 304,000	Credit Suisse Group Funding Guernsey Ltd 3.8% 15/9/2022	308,150	0.04	EUR 100,000	Avoca CLO XXII DAC FRN	111,001	0.0
	Hong Kong			=::=	15/4/2035	110,527	0.0
USD 250,000	Bank of East Asia Ltd/The FRN			EUR 250,000	Avoca CLO XXII DAC FRN 15/4/2035	276,327	0.0
	19/9/2024 (Perpetual)	253,234	0.04	EUR 250,000	Avoca CLO XXII DAC 5.23%	210,021	0.
	Hungary			EUD 050 000	15/4/2035	267,623	0.0
USD 450,000	Hungary Government			EUR 250,000	Avoca CLO XXIII DAC FRN 15/4/2034	278,416	0.0
	International Bond 5.375% 25/3/2024	477,373	0.07	EUR 100,000	Bain Capital Euro CLO 2019-1	210,710	0.0
		711,010	0.01	EUD 000 ccc	DAC FRN 15/4/2032	111,698	0.0
USD 181 000	India Adani Transmission Ltd 4.25%			EUR 300,000	Bilbao CLO III DAC 5.96% 17/5/2034	327,738	0.0
222 101,000	21/5/2036	173,386	0.02	EUR 250,000	BlueMountain EUR 2021-1 CLO	021,130	0.0
USD 200,000	Power Finance Corp Ltd 4.5%	004.045	0.00		DAC FRN 15/4/2034	279,346	0.0
	18/6/2029	201,045	0.03				

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 250 000	BlueMountain EUR 2021-1 CLO			FUR 250 000	Madison Park Euro Funding		
	DAC 3.2% 15/4/2034	279,210	0.04		XVI DAC FRN 25/5/2034	275,773	0.04
	Bluemountain Euro 2021-2 CLO DAC 1.75% 15/10/2035	279,756	0.04		Madison Park Euro Funding XVI DAC FRN 25/5/2034	267,742	0.04
	Bluemountain Euro 2021-2 CLO DAC 6.21% 15/10/2035	269,383	0.04		Man GLG Euro CLO 3.5% 15/10/2032	280,588	0.04
EUR 300,000	BlueMountain Fuji EUR CLO III DAC FRN 15/1/2031	335,923	0.05	EUR 100,000	OCP Euro CLO 2017-2 DAC 'Series 2017-2X B' FRN		
EUR 100,000	BlueMountain Fuji Eur CLO V DAC FRN 15/1/2033	111,745	0.02	FUR 250 000	15/1/2032 OCP Euro CLO 2020-4 DAC	111,458	0.02
EUR 370,000	Carlyle Euro CLO 2021-2 DAC				5.94% 22/9/2034	274,405	0.04
EUR 100,000	3.3% 15/10/2035 CIFC European Funding CLO II	407,446	0.06		Penta CLO 8 DAC 5.93% 15/1/2034	279,282	0.04
EUR 250,000	DAC FRN 15/4/2033 CIFC European Funding CLO	111,913	0.02	EUR 250,000	Rockfield Park CLO DAC FRN 16/7/2034	273,347	0.04
EUR 320 000	IV DAC 5.97% 18/8/2035 CIFC European Funding CLO V	271,943	0.04	EUR 100,000	Rockford Tower Europe CLO 2018-1 DAC FRN 20/12/2031	112,023	0.02
	DAC 0.99% 23/11/2034	357,393	0.05	EUR 600,000	Rockford Tower Europe CLO		
	Contego CLO VI DAC FRN 15/4/2034	279,111	0.04	EUR 250,000	2018-1 DAC FRN 20/12/2031 Rockford Tower Europe CLO	673,513	0.10
EUR 250,000	CVC Cordatus Loan Fund IV DAC FRN 22/2/2034	276,343	0.04		2018-1 DAC 5.36% 20/12/2031	273,741	0.04
EUR 250,000	CVC Cordatus Loan Fund V DAC FRN 21/7/2030	279,116	0.04	EUR 780,000	RRE 2 Loan Management DAC FRN 15/7/2035	868,820	0.12
EUR 100,000	CVC Cordatus Loan Fund VI		0.02	EUR 250,000	RRE 5 Loan Management DAC 1.75% 15/1/2037	280,854	0.04
EUR 250,000	DAC FRN 15/4/2032 CVC Cordatus Loan Fund XVII	111,275		EUR 250,000	RRE 9 Loan Management DAC	•	
EUR 250,000	DAC 6.12% 18/11/2033 CVC Cordatus Loan Fund XVIII	270,706	0.04	GBP 182,426	1.7% 15/10/2036 Scorpio European Loan Conduit	279,382	0.04
EUR 250.000	DAC 6.06% 29/7/2034 CVC Cordatus Loan Fund XX	261,398	0.04		No. 34 DAC '144A' FRN 17/5/2029	244,743	0.03
	DAC FRN 22/6/2034 CVC Cordatus Loan Fund XX	271,382	0.04	EUR 250,000	Sound Point Euro CLO II Funding DAC 6.34%	, -	
	DAC FRN 22/6/2034	274,852	0.04	EUD 050 000	26/1/2036	277,782	0.04
EUR 250,000	CVC Cordatus Loan Fund XXI DAC 5.93% 22/9/2034	269,734	0.04	EUR 250,000	St Paul's CLO VI DAC FRN 20/5/2034	279,426	0.04
EUR 250,000	Dartry Park CLO DAC FRN 28/1/2034	281,060	0.04	EUR 500,000	St Paul's CLO VI DAC 3.3% 20/5/2034	556,041	0.08
EUR 250,000	Euro-Galaxy III CLO DAC FRN 24/4/2034	279,775	0.04	EUR 100,000	St Paul's CLO XII DAC FRN 15/4/2033	111,473	0.02
EUR 250,000	Euro-Galaxy III CLO DAC FRN				10/ 1/2000	20,183,894	2.93
EUR 210,000	24/4/2034 Euro-Galaxy VI CLO DAC	278,939	0.04	EUD 0 000 000	Italy		
	'Series 2018-6X A' FRN 11/4/2031	235,000	0.03	EUR 2,030,000	Italy Buoni Poliennali Del Tesoro '144A' 2.15% 1/9/2052	2,134,185	0.31
EUR 250,000	Euro-Galaxy VII CLO DAC FRN 25/7/2035	280,789	0.04		Japan		
EUR 250,000	Fidelity Grand Harbour CLO 2021-1 DAC 3.6%			USD 1,038,000	Mitsubishi UFJ Financial Group Inc 2.193% 25/2/2025	1,026,527	0.15
	15/10/2034	279,634	0.04	USD 219,000	Mitsubishi UFJ Financial Group Inc 2.665% 25/7/2022	220,437	0.03
USD 473,000	GE Capital International Funding Co Unlimited Co			USD 423,000	Mitsubishi UFJ Financial Group Inc 3.455% 2/3/2023	430,710	0.06
EUR 250,000	4.418% 15/11/2035 Harvest CLO XXIII DAC FRN	524,493	0.08	USD 400,000	Mizuho Financial Group Inc		
	20/10/2032 Harvest CLO XXVI DAC 6.12%	277,464	0.04	USD 1,453,000	FRN 10/7/2031* Nissan Motor Co Ltd '144A'	366,826	0.05
	15/1/2034	272,096	0.04	USD 444,000	4.81% 17/9/2030 Nomura Holdings Inc 2.608%	1,516,678	0.22
EUR 100,000	Henley CLO IV DAC FRN 25/4/2034	109,844	0.01		14/7/2031 Nomura Holdings Inc 2.999%	408,520	0.06
EUR 250,000	Henley CLO IV DAC FRN 25/4/2034	279,339	0.04		22/1/2032	325,508	0.05
EUR 250,000	Henley CLO IV DAC FRN 25/4/2034	274,082	0.04		ORIX Corp 2.9% 18/7/2022 Sumitomo Mitsui Financial	4,030	0.00
EUR 250,000	Invesco Euro CLO II DAC FRN			USD 68,000	Group Inc 2.696% 16/7/2024 Sumitomo Mitsui Financial	807,080	0.12
USD 5,000	15/8/2034 Johnson Controls International	279,370	0.04		Group Inc 3.784% 9/3/2026 Takeda Pharmaceutical Co Ltd	70,854	0.01
EUR 250.000	plc 5.125% 14/9/2045 Madison Park Euro Funding	5,922	0.00		2% 9/7/2040	500,401	0.07
	XIV DAC 3.6% 15/7/2032	277,897	0.04	USD 629,000	Takeda Pharmaceutical Co Ltd 2.05% 31/3/2030	577,286	0.09
						6,254,857	0.91

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)		Holding	Description	Market Value (USD) <i>I</i>	% N Asse
	lawani			MVN 27 069	Petroleos Mexicanos 7.19%	· · · · · ·	
USD 170,000	Jersey Aptiv Plc / Aptiv Corp 3.25%			IVIAIN 27,000	12/9/2024	127,802	0.0
•	1/3/2032	168,374	0.02	USD 93,000	Petroleos Mexicanos 7.69%		
USD 200,000	Galaxy Pipeline Assets Bidco	400.000	0.00		23/1/2050	82,789	0.0
USD 200 000	Ltd '144A' 2.16% 31/3/2034 Galaxy Pipeline Assets Bidco	186,000	0.03			4,913,057	0.
	Ltd 2.625% 31/3/2036	181,429	0.02		Netherlands		
USD 200,000	Galaxy Pipeline Assets Bidco			USD 341,000	Braskem Netherlands Finance BV '144A' FRN 23/1/2081	270 242	0.
	Ltd '144A' 2.94% 30/9/2040	184,000	0.03	USD 200.000	Deutsche Telekom International	378,212	U.
		719,803	0.10	002 200,000	Finance BV '144A' 3.6%		
	Luxembourg			EUD 040 000	19/1/2027	206,766	0.
USD 200,000	Atento Luxco 1 SA '144A' 8% 10/2/2026	204,121	0.03	EUR 240,000	Digital Dutch Finco BV 1% 15/1/2032	234,891	0.
EUR 200,000	DH Europe Finance II Sarl 1.8%	204,121	0.00	EUR 200,000	Digital Dutch Finco BV 1.5%	201,001	
	18/9/2049	202,748	0.03		15/3/2030	212,813	0
USD 343,000	EIG Pearl Holdings Sarl '144A'	226 560	0.05	USD 62,000	Embraer Netherlands Finance BV 5.05% 15/6/2025	63,113	0
USD 586.000	3.545% 31/8/2036 EIG Pearl Holdings Sarl '144A'	336,569	0.05	USD 47.000	Embraer Netherlands Finance	03,113	U.
	4.387% 30/11/2046*	572,756	0.08	,,,,,,,	BV 5.4% 1/2/2027	47,323	0
USD 150,000	Gol Finance SA '144A' 7%			USD 250,000	Mong Duong Finance Holdings	000 400	^
ELID 215 000	31/1/2025 Medtronic Global Holdings SCA	135,557	0.02	USD 742 000	BV 5.125% 7/5/2029 NXP BV / NXP Funding LLC /	220,122	0
LOIX 213,000	1.5% 2/7/2039	223,928	0.03	000 742,000	NXP USA Inc '144A' 2.5%		
EUR 200,000	Medtronic Global Holdings SCA				11/5/2031	690,617	0
1160 300 000	1.75% 2/7/2049 Millicom International Cellular	199,700	0.03	USD 83,000	NXP BV / NXP Funding LLC / NXP USA Inc '144A' 3.4%		
05D 200,000	SA '144A' 4.5% 27/4/2031	186,442	0.03		1/5/2030	83,193	0
USD 180,000	Millicom International Cellular	,		USD 1,062,000	NXP BV / NXP Funding LLC /	,	
1100 000 000	SA '144A' 6.625% 15/10/2026	186,630	0.03		NXP USA Inc '144A' 4.3%	4 420 020	0
USD 200,000	Simpar Europe SA '144A' 5.2% 26/1/2031	168,383	0.02	USD 161.000	18/6/2029 Petrobras Global Finance BV	1,130,839	0
USD 40,000	Tyco Electronics Group SA	100,000	0.02		5.299% 27/1/2025	169,412	0
	3.45% 1/8/2024	40,941	0.01	USD 93,000	Shell International Finance BV	00.400	^
		2,457,775	0.36	USD 200 000	2.375% 7/11/2029 VEON Holdings BV '144A'	89,488	0
	Mauritius				3.375% 25/11/2027	75,000	0
USD 200,000	Greenko Solar Mauritius Ltd	207,250	0.03			3,601,789	0
	5.95% 29/7/2026	207,230	0.03		Pakistan		
1180 300 000	Mexico Banco Mercantil del Norte SA/			USD 200,000	Pakistan Government		
OOD 200,000	Grand Cayman '144A' FRN				International Bond 6% 8/4/2026	183,500	0
	24/1/2027 (Perpetual)	184,187	0.03			103,300	- 0
USD 200,000	Mexico City Airport Trust 5.5% 31/7/2047	101 000	0.03	1180 353 000	Panama Panama Government		
USD 544.000	Mexico Government	181,000	0.03	03D 332,000	International Bond 3.875%		
,,,,,	International Bond 2.659%				17/3/2028	361,978	0
1100 550 000	24/5/2031	496,672	0.07	USD 445,000	Panama Government		
USD 550,000	Mexico Government International Bond 4.4%				International Bond 4.5% 1/4/2056	425,077	0
	12/2/2052	501,600	0.07			787,055	0
USD 919,000	Mexico Government				Peru	- ,	
	International Bond 4.5% 31/1/2050	860,184	0.12	USD 200.000	InRetail Consumer '144A' 3.25%		
USD 233,000	Operadora de Servicios Mega	000,104	0.12	,	22/3/2028	188,250	0
	SA de CV Sofom ER '144A'			USD 324,000	Peruvian Government		
118D 33 000	8.25% 11/2/2025 Petroleos Mexicanos '144A'	199,560	0.03		International Bond 3.55% 10/3/2051	291,966	0
73,000	6.7% 16/2/2032	70,007	0.01	USD 236,000	Peruvian Government	,,,,,,	J.
USD 1,843,000	Petroleos Mexicanos '144A'				International Bond 4.125%	0.40.655	_
HSD 040 000	6.7% 16/2/2032	1,779,048	0.26		25/8/2027	248,069	0.
UOD 248,000	Petroleos Mexicanos 6.84% 23/1/2030	247,380	0.04			728,285	0
USD 133,000	Petroleos Mexicanos 6.875%			LIOD FEO CCC	Philippines		
1100 0 00	16/10/2025	141,578	0.02	USD 552,000	Philippine Government International Bond 3%		
USD 9,000	Petroleos Mexicanos 6.95% 28/1/2060	7,425	0.00		1/2/2028	558,210	0.
USD 41,000	Petroleos Mexicanos 6.95%	1,420	0.00	USD 282,000	Philippine Government	•	
,	28/1/2060	33,825	0.00		International Bond 3.2% 6/7/2046	248,865	0
					0///2040	240,000	U
						807,075	0

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)		Holding	Description	Market Value (USD)	% of Net Assets
RUB 30 039 000	Russian Federation Russian Federal Bond - OFZ	•			Lloyds Banking Group Plc FRN 11/5/2027	412,358	0.06
	6.1% 18/7/2035	80,132	0.01	USD 200,000	Lloyds Banking Group Plc FRN 7/11/2028	203,579	0.03
USD 460,000	South Korea Hyundai Capital Services Inc			USD 200,000	Santander UK Group Holdings Plc FRN 5/1/2024	202,317	0.03
	'144A' 3% 29/8/2022 Spain	462,989	0.07	USD 373,000	Santander UK Group Holdings Plc FRN 15/3/2025	361,133	0.05
USD 200,000	Banco Santander SA 1.849% 25/3/2026	190,757	0.03	USD 710,000	Standard Chartered Plc '144A' FRN 12/1/2028	688,321	0.10
USD 200,000	Banco Santander SA 3.306% 27/6/2029	201,029	0.03	USD 200,000	Vedanta Resources Finance II Plc 8% 23/4/2023	187,407	0.03
	2110/2029	391,786	0.06			7,227,979	1.05
USD 200,000	Sri Lanka Sri Lanka Government International Bond 7.55% 28/3/2030	90,024	0.01	USD 100,000	United States 1211 Avenue of the Americas Trust 2015-1211 'Series 2015-1211 C' '144A' FRN	404.402	0.00
	Switzerland Credit Suisse AG/New York NY 1.25% 7/8/2026	814,161	0.12	USD 552,000	10/8/2035 1211 Avenue of the Americas Trust 2015-1211 'Series 2015-1211 D' '144A' FRN	101,462	0.02
	Credit Suisse Group AG '144A' FRN 14/5/2032 UBS Group AG '144A' FRN	234,898	0.03	USD 200,000	10/8/2035 1211 Avenue of the Americas	545,561	0.08
03D 323,000	31/1/2024 (Perpetual)	552,198	0.08		Trust 2015-1211 'Series 2015-1211 E' '144A' FRN 10/8/2035	189,128	0.03
USD 200 000	Thailand Bangkok Bank PCL/Hong Kong	1,601,257	0.23	USD 100,000	245 Park Avenue Trust 2017- 245P 'Series 2017-245P D'	,	
	FRN 25/9/2034 Kasikornbank PCL/Hong Kong	194,685	0.03	USD 210,000	'144A' FRN 5/6/2037 245 Park Avenue Trust 2017- 245P 'Series 2017-245P E'	91,878	0.0
USD 200,000	FRN 2/10/2031 Thaioil Treasury Center Co Ltd	194,169	0.03	USD 200.000	'144A' FRN 5/6/2037 280 Park Avenue 2017-280P	189,306	0.0
	3.75% 18/6/2050	163,476 552,330	0.02		Mortgage Trust 'Series 2017- 280P D' '144A' FRN	107.500	0.0
USD 85,249	Turkey Turkish Airlines 2015-1 Class A Pass Through Trust '144A' 4.2% 15/3/2027	72,440	0.01	USD 230,000	15/9/2034 280 Park Avenue 2017-280P Mortgage Trust 'Series 2017- 280P E' '144A' FRN 15/9/2034	197,568	0.03
	Ukraine	<u> </u>			AbbVie Inc 2.3% 21/11/2022	226,464 118,828	0.0
USD 200,000	NPC Ukrenergo '144A' 6.875% 9/11/2026	80,800	0.01	USD 837,000	AbbVie Inc 2.6% 21/11/2024 AbbVie Inc 3.8% 15/3/2025	1,018,317 866,388	0.1 0.1
USD 200,000	United Arab Emirates NBK Tier 1 Ltd '144A' FRN			USD 242,000	AbbVie Inc 4.25% 21/11/2049 AbbVie Inc 4.3% 14/5/2036 AbbVie Inc 4.4% 6/11/2042	310,715 260,915 71,985	0.04 0.04 0.0
	24/8/2026 (Perpetual) United Kingdom	192,625	0.03		AbbVie Inc 4.55% 15/3/2035 AEP Texas Inc 3.45% 15/5/2051	82,500 205,614	0.0
	Anglo American Capital Plc '144A' 2.875% 17/3/2031*	214,759	0.03		AEP Texas Inc 3.95% 1/6/2028 AEP Texas Inc 4.15% 1/5/2049	453,013 40,746	0.0
	Anglo American Capital Plc '144A' 5.625% 1/4/2030	448,006	0.07		AEP Transmission Co LLC 3.15% 15/9/2049	202,997	0.0
	AstraZeneca Plc 1.375% 6/8/2030 Avianca Midco 2 Ltd '144A' 9%	505,741	0.07	USD 199,000	AEP Transmission Co LLC 3.65% 1/4/2050	193,722	0.0
	1/12/2028	106,486	0.02	USD 180,000	AEP Transmission Co LLC 3.8% 15/6/2049	180,871	0.0
	BAE Systems Plc '144A' 1.9% 15/2/2031	178,751	0.03		Aetna Inc 4.5% 15/5/2042 Aetna Inc 4.75% 15/3/2044	93,384 8,935	0.0
	BAE Systems Plc '144A' 3.4% 15/4/2030 Barclays Plc FRN 16/5/2029	1,476,193 481,864	0.21 0.07		Affirm Asset Securitization Trust 2022-X1 'Series 2022-X1 A'	,	
	HSBC Holdings Plc FRN 22/11/2027	561,133	0.07	USD 167,000	'144A' 1.75% 15/2/2027 Agilent Technologies Inc 2.1%	535,157	0.0
USD 514,000	HSBC Holdings Plc FRN 19/6/2029	543,154	0.08		4/6/2030 Agilent Technologies Inc 2.3%	153,190	0.0
USD 316,000	HSBC Holdings Plc FRN 17/8/2029	292,615	0.04	USD 66,000	12/3/2031 Agilent Technologies Inc 2.75%	87,136	0.0
USD 390 000	HSBC Holdings Plc FRN	202,010	5.04		15/9/2029	63,899	0.0

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ption Technologies Inc 3.05% 2026 se Corp 1.875% 2026 ortgage Loan Trust 2018- ries 2018-B B' '144A' 2057 (Zero Coupon) ortgage Loan Trust 2018- ries 2018-G A' '144A' 25/6/2057 ortgage Loan Trust 2019- riep-up coupon) 'Series -G A' '144A' 3% 2059 ortgage Loan Trust 2019- rep-up coupon) 'Series -H A' '144A' 3% /2059 ortgage Loan Trust 2019- rep-up coupon) 'Series -A 2.375% 25/12/2059 ortgage Loan Trust 2020- rep-up coupon) 'Series -C A' '144A' 2.25% 2060 ortgage Loan Trust 2020- rep-up coupon) 'Series -D A' '144A' 2.25% 2060	322,636 194,695 4,519 284,743 1,290,068 616,084 1,313,852	0.05 0.03 0.00 0.04 0.19	USD 144,865 EUR 605,000 USD 31,000 USD 469,000 USD 511,000 USD 45,652 USD 170,000 USD 157,000 USD 31,789	Description Alternative Loan Trust 2007-9T1 'Series 2007-9T1 1A1' 6% 25/5/2037 Altria Group Inc 3.125% 15/6/2031 Altria Group Inc 3.4% 6/5/2030 Altria Group Inc 5.8% 14/2/2039 Amazon.com Inc 2.5% 3/6/2050 Ambac Assurance Corp '144A' 5.1% 0 (Perpetual) Ameren Illinois Co 3.25% 15/3/2050 Ameren Illinois Co 3.8% 15/5/2028 American Airlines 2013-2 Class A Pass Through Trust 4.95% 15/1/2023	91,723 688,377 30,239 507,888 429,430 60,176 157,786 166,255	0.01 0.10 0.00 0.07 0.06 0.01 0.02
2026 se Corp 1.875% 2026 se Corp 1.875% 2026 ortgage Loan Trust 2018- uries 2018-B B' '144A' 2057 (Zero Coupon) ortgage Loan Trust 2018- uries 2018-G A' '144A' 25/6/2057 ortgage Loan Trust 2019- ep-up coupon) 'Series -G A' '144A' 3% 2059 ortgage Loan Trust 2019- ep-up coupon) 'Series -H A' '144A' 3% /2059 ortgage Loan Trust -A 2.375% 25/12/2059 ortgage Loan Trust 2020- ep-up coupon) 'Series -C A' '144A' 2.25% 2060 ortgage Loan Trust 2020- ep-up coupon) 'Series -C A' '144A' 2.25% 2060	194,695 4,519 284,743 1,290,068 616,084 1,313,852	0.03 0.00 0.04 0.19	EUR 605,000 USD 31,000 USD 469,000 USD 511,000 USD 45,652 USD 170,000 USD 157,000 USD 31,789	'Series 2007-9T1 1A1' 6% 25/5/2037 Altria Group Inc 3.125% 15/6/2031 Altria Group Inc 3.4% 6/5/2030 Altria Group Inc 5.8% 14/2/2039 Amazon.com Inc 2.5% 3/6/2050 Ambac Assurance Corp '144A' 5.1% 0 (Perpetual) Ameren Illinois Co 3.25% 15/3/2050 Ameren Illinois Co 3.8% 15/5/2028 American Airlines 2013-2 Class A Pass Through Trust 4.95%	688,377 30,239 507,888 429,430 60,176 157,786 166,255	0.10 0.00 0.07 0.06 0.01 0.02
2026 ortgage Loan Trust 2018- ortgage Loan Trust 2018- ortgage Loan Trust 2018- ortgage Loan Trust 2018- ortgage Loan Trust 2018- ortgage Loan Trust 2019- ortgage Loan Trust -A 2.375% 25/12/2059 ortgage Loan Trust 2020-	4,519 284,743 1,290,068 616,084 1,313,852	0.00 0.04 0.19 0.09	USD 31,000 USD 469,000 USD 511,000 USD 45,652 USD 170,000 USD 157,000 USD 31,789	15/6/2031 Altria Group Inc 3.4% 6/5/2030 Altria Group Inc 5.8% 14/2/2039 Amazon.com Inc 2.5% 3/6/2050 Ambac Assurance Corp '144A' 5.1% 0 (Perpetual) Ameren Illinois Co 3.25% 15/3/2050 Ameren Illinois Co 3.8% 15/5/2028 American Airlines 2013-2 Class A Pass Through Trust 4.95%	30,239 507,888 429,430 60,176 157,786 166,255	0.10 0.00 0.07 0.06 0.01 0.02
rries 2018-B B' '144A' 2057 (Zero Coupon) ortgage Loan Trust 2018-rries 2018-G A' '144A' 225/6/2057 ortgage Loan Trust 2019-ep-up coupon) 'Series -G A' '144A' 3% 2059 ortgage Loan Trust 2019-ep-up coupon) 'Series -H A' '144A' 3% /2059 ortgage Loan Trust 2019-ep-up coupon) 'Series -H A' '144A' 3% /2059 ortgage Loan Trust 2020-ep-up coupon) 'Series -C A' '144A' 2.25% 2060 ortgage Loan Trust 2020-ep-up coupon) 'Series -D A' '144A' 2.25% 2060	284,743 1,290,068 616,084 1,313,852	0.04	USD 469,000 USD 511,000 USD 45,652 USD 170,000 USD 157,000 USD 31,789	Altria Group Inc 3.4% 6/5/2030 Altria Group Inc 5.8% 14/2/2039 Amazon.com Inc 2.5% 3/6/2050 Ambac Assurance Corp '144A' 5.1% 0 (Perpetual) Ameren Illinois Co 3.25% 15/3/2050 Ameren Illinois Co 3.8% 15/5/2028 American Airlines 2013-2 Class A Pass Through Trust 4.95%	30,239 507,888 429,430 60,176 157,786 166,255	0.00 0.07 0.06 0.01 0.02 0.02
ortgage Loan Trust 2018- pries 2018-G A' '144A' 25/6/2057 ortgage Loan Trust 2019- prep-up coupon) 'Series -G A' '144A' 3% 2059 ortgage Loan Trust 2019- prep-up coupon) 'Series -H A' '144A' 3% /2059 ortgage Loan Trust -A 2.375% 25/12/2059 ortgage Loan Trust 2020- prep-up coupon) 'Series -C A' '144A' 2.25% 2060 ortgage Loan Trust 2020- prep-up coupon) 'Series -C A' '144A' 2.25% 2060 ortgage Loan Trust 2020- prep-up coupon) 'Series -D A' '144A' 2.25% 2060	284,743 1,290,068 616,084 1,313,852	0.04	USD 511,000 USD 45,652 USD 170,000 USD 157,000 USD 31,789	14/2/2039 Amazon.com Inc 2.5% 3/6/2050 Ambac Assurance Corp '144A' 5.1% 0 (Perpetual) Ameren Illinois Co 3.25% 15/3/2050 Ameren Illinois Co 3.8% 15/5/2028 American Airlines 2013-2 Class A Pass Through Trust 4.95%	429,430 60,176 157,786 166,255	0.06 0.01 0.02 0.02
25/6/2057 ortgage Loan Trust 2019- ep-up coupon) 'Series -G A' '144A' 3% 2059 ortgage Loan Trust 2019- ep-up coupon) 'Series -H A' '144A' 3% /2059 ortgage Loan Trust -A 2.375% 25/12/2059 ortgage Loan Trust 2020- ep-up coupon) 'Series -C A' '144A' 2.25% 2060 ortgage Loan Trust 2020- ep-up coupon) 'Series -D A' '144A' 2.25% 2060	1,290,068 616,084 1,313,852	0.19	USD 45,652 USD 170,000 USD 157,000 USD 31,789	3/6/2050 Ambac Assurance Corp '144A' 5.1% 0 (Perpetual) Ameren Illinois Co 3.25% 15/3/2050 Ameren Illinois Co 3.8% 15/5/2028 American Airlines 2013-2 Class A Pass Through Trust 4.95%	60,176 157,786 166,255	0.01 0.02 0.02
ep-up coupon) 'Series -G A' '144A' 3% 2059 ortgage Loan Trust 2019- ep-up coupon) 'Series -H A' '144A' 3% /2059 ortgage Loan Trust -A 2.375% 25/12/2059 ortgage Loan Trust 2020- ep-up coupon) 'Series -C A' '144A' 2.25% 2060 ortgage Loan Trust 2020- ep-up coupon) 'Series -D A' '144A' 2.25% 2060	616,084 1,313,852	0.09	USD 170,000 USD 157,000 USD 31,789	5.1% 0 (Perpetual) Ameren Illinois Co 3.25% 15/3/2050 Ameren Illinois Co 3.8% 15/5/2028 American Airlines 2013-2 Class A Pass Through Trust 4.95%	157,786 166,255	0.02 0.02
ortgage Loan Trust 2019-ep-up coupon) 'Series -H A' '144A' 3% /2059 ortgage Loan Trust -A 2.375% 25/12/2059 ortgage Loan Trust 2020-ep-up coupon) 'Series -C A' '144A' 2.25% 2060 ortgage Loan Trust 2020-ep-up coupon) 'Series -D A' '144A' 2.25% 2060	616,084 1,313,852	0.09	USD 157,000 USD 31,789	15/3/2050 Ameren Illinois Co 3.8% 15/5/2028 American Airlines 2013-2 Class A Pass Through Trust 4.95%	166,255	0.02
ep-up coupon) 'Series -H A' '144A' 3% /2059 ortgage Loan Trust -A 2.375% 25/12/2059 ortgage Loan Trust 2020- ep-up coupon) 'Series -C A' '144A' 2.25% 2060 ortgage Loan Trust 2020- ep-up coupon) 'Series -D A' '144A' 2.25% 2060	1,313,852		USD 31,789	15/5/2028 American Airlines 2013-2 Class A Pass Through Trust 4.95%		
H A' 144A' 3% /2059 ortgage Loan Trust -A 2.375% 25/12/2059 ortgage Loan Trust 2020- ep-up coupon) 'Series -C A' '144A' 2.25% 2060 ortgage Loan Trust 2020- ep-up coupon) 'Series -D A' '144A' 2.25% 2060	1,313,852			A Pass Through Trust 4.95%	04.040	0.00
ortgage Loan Trust -A 2.375% 25/12/2059 ortgage Loan Trust 2020- ep-up coupon) 'Series -C A' '144A' 2.25% 2060 ortgage Loan Trust 2020- ep-up coupon) 'Series -D A' '144A' 2.25% 2060		0.19	USD 39,192	15/1/2023	04.040	
ortgage Loan Trust 2020- ep-up coupon) 'Series -C A' '144A' 2.25% 2060 ortgage Loan Trust 2020- ep-up coupon) 'Series -D A' '144A' 2.25% 2060				American Airlines 2015-2 Class	31,848	0.00
-C A' 144A' 2.25% 2060 ortgage Loan Trust 2020- ep-up coupon) 'Series -D A' '144A' 2.25% 2060	183,753			AA Pass Through Trust 3.6% 22/9/2027	39,532	0.01
ortgage Loan Trust 2020- ep-up coupon) 'Series -D A' '144A' 2.25% 2060	103,733	0.03	USD 215,198	American Airlines 2015-2 Class B Pass Through Trust 4.4%	00,002	0.01
-D A' '144A' 2.25% 2060		0.03	1100 040 044	22/9/2023 American Airlines 2016-1 Class	211,292	0.03
	540,000	0.00	03D 646,644	AA Pass Through Trust 3.575%	0.40.000	0.40
ortgage Loan Trust 2021-	546,699	0.08	USD 191,392	15/1/2028 American Airlines 2016-1 Class	849,988	0.12
ep-up coupon) 'Series -C A' '144A' 2.115%				B Pass Through Trust 5.25% 15/1/2024	188,160	0.03
2061 a Power Co 3.125%	1,723,243	0.25	USD 71,099	American Airlines 2016-2 Class AA Pass Through Trust 3.2%		
2051 a Power Co 3.45%	13,288	0.00	USD 155,910	15/6/2028 American Airlines 2016-3 Class	69,687	0.01
2049 a Power Co 3.75%	99,836	0.01		AA Pass Through Trust 3% 15/10/2028	153,724	0.02
045 a Power Co 4.15%	173,345	0.03	USD 56,055	American Airlines 2017-1 Class AA Pass Through Trust 3.65%		
2044 ons Cos Inc / Safeway	10,345	0.00	USD 84,673	15/2/2029 American Airlines 2017-1 Class	57,147	0.01
New Albertsons LP / tsons LLC '144A'				B Pass Through Trust 4.95% 15/2/2025	82,924	0.01
5% 15/2/2030 ons Cos Inc / Safeway	27,135	0.00	USD 172,633	American Airlines 2019-1 Class B Pass Through Trust 3.85%		
New Albertsons LP / tsons LLC '144A'			USD 38.888	15/2/2028 American Home Mortgage	159,795	0.02
5% 15/2/2028 dria Real Estate Equities	123,477	0.02	,	Assets Trust 2007-1 'Series 2007-1 A1' FRN 25/2/2047	19,922	0.00
.95% 15/3/2034 tive Loan Trust 2004-	82,016	0.01	USD 241,000	American International Group Inc 4.5% 16/7/2044	263,136	0.04
'Series 2004-22CB	284 425	0.04	USD 158,000	American International Group		0.04
tive Loan Trust 2005-72	204,423	0.04	USD 170,000	American Municipal Power Inc		
2036	36,102	0.01	USD 222,000	American Tower Corp 2.1%		0.04
'Series 2006-OA14			USD 45,000	American Tower Corp 2.3%		0.03
tive Loan Trust 2006-	305,835	0.04	USD 4,000	American Tower Corp 3.375%		0.01
25/10/2046	436,663	0.06	USD 981,000	American Tower Corp 3.8%	4,070	0.00
tive Loan Trust 2006- 'Series 2006-OA9 2A1B'			USD 6,000	15/8/2029 American Tower Corp 3.95%	1,009,394	0.15
20/7/2046 tive Loan Trust 2007-	67,042	0.01	USD 271,000	15/3/2029 American Transmission	6,198	0.00
(Carina 0007 44T0 441	349,632	0.05		Systems Inc '144A' 2.65% 15/1/2032	256,898	0.04
'Series 2007-14T2 A1' 5/7/2037	•			•	61,638	0.01 0.06
ti ti ti ti	6.25% 25/10/2034 ive Loan Trust 2005-72 ive 2005-72 A3' FRN 2036 ive Loan Trust 2006- ive Loan Trust 2006- 'Series 2006-OA9 2A1B' 20/7/2046 ive Loan Trust 2007- 'Series 2007-14T2 A1'	6.25% 25/10/2034 284,425 ive Loan Trust 2005-72 ss 2005-72 A3' FRN 2036 36,102 ive Loan Trust 2006-14' Series 2006-OA14 FRN 25/11/2046 305,835 ive Loan Trust 2006-15' Series 2006-OA16 A2' 25/10/2046 436,663 ive Loan Trust 2006-15' Series 2006-OA9 2A1B' 20/7/2046 67,042 ive Loan Trust 2007-15 Series 2007-14T2 A1'	6.25% 25/10/2034 284,425 0.04 ive Loan Trust 2005-72 ss 2005-72 A3' FRN 2036 36,102 0.01 ive Loan Trust 2006-14' Series 2006-OA14 FRN 25/11/2046 305,835 0.04 ive Loan Trust 2006-15' Series 2006-OA16 A2' 225/10/2046 436,663 0.06 ive Loan Trust 2006-Series 2006-OA9 2A1B' 20/7/2046 67,042 0.01 ive Loan Trust 2007-'Series 2007-14T2 A1'	6.25% 25/10/2034 284,425 0.04 ive Loan Trust 2005-72 is 2005-72 A3' FRN 2036 36,102 0.01 USD 222,000 ive Loan Trust 2006-4 (Series 2006-OA14 FRN 25/11/2046 305,835 0.04 ive Loan Trust 2006-6 (Series 2006-OA16 A2' 25/10/2046 436,663 0.06 USD 981,000 ive Loan Trust 2006-6 (Series 2006-OA9 2A1B' 20/7/2046 67,042 0.01 ive Loan Trust 2007-(Series 2007-14T2 A1' 5/7/2037 349,632 0.05 USD 60,000 USD 60,000	Series 2006-OA9 2A1B' Series 2007-14T2 A1' September 2007-14T2 A1' September 2007-14T2 A1' September 2007-14T2 A1' September 2007-14T2 A1' September 2007-14T2 A1' Inc 4.75% 1/4/2048 178,811 188,811 188,811 188,811 188,811 188,811 188,	

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 150 000	Analog Devices Inc 2.8%			USD 100 000	BAMLL Commercial Mortgage		
	1/10/2041 Anheuser-Busch Cos LLC / Anheuser-Busch InBev	135,658	0.02	002 100,000	Securities Trust 2017-SCH 'Series 2017-SCH CL' '144A' FRN 15/11/2032	94,759	0.01
USD 100,000	Worldwide Inc 4.7% 1/2/2036 Anheuser-Busch InBev	1,102,854	0.16	USD 300,000	BAMLL Commercial Mortgage Securities Trust 2017-SCH	94,739	0.01
USD 444,000	Worldwide Inc 4% 13/4/2028 Anheuser-Busch InBev	105,661	0.02		'Series 2017-SCH DL' '144A' FRN 15/11/2032	286,668	0.04
USD 1 085 000	Worldwide Inc 4.6% 15/4/2048 Anheuser-Busch InBev	475,680	0.07	USD 900,000	BAMLL Commercial Mortgage Securities Trust 2017-SCH 'Series 2017-SCH BF' '144A'		
	Worldwide Inc 4.75% 23/1/2029	1,199,985	0.17	USD 100,000	FRN 15/11/2033 BAMLL Commercial Mortgage	857,405	0.12
	Anthem Inc 3.6% 15/3/2051	324,990	0.05		Securities Trust 2018-DSNY		
	Aon Corp 2.8% 15/5/2030	458,697	0.07		'Series 2018-DSNY C' '144A'	07.045	0.04
	Aon Corp 4.5% 15/12/2028	394,298	0.06	LICD 440 000	FRN 15/9/2034	97,915	0.01
	Apple Inc 2.375% 8/2/2041	178,818	0.03	USD 410,000	BAMLL Commercial Mortgage		
	Apple Inc 2.55% 20/8/2060 Apple Inc 2.8% 8/2/2061	199,544 327,180	0.03 0.05		Securities Trust 2018-DSNY 'Series 2018-DSNY D' '144A'		
	Apple Inc 2.8% 6/2/2001 Apple Inc 3.85% 4/5/2043	85,196	0.03		FRN 15/9/2034	400,547	0.06
	Applied Materials Inc 2.75%	05,190	0.01	LISD 200 000	Banc of America Commercial	400,547	0.00
	1/6/2050 APS Resecuritization Trust	96,964	0.01	000 200,000	Mortgage Trust 2016-UBS10 'Series 2016-UB10 C' FRN		
	2016-1 'Series 2016-1 1MZ'				15/7/2049	206,037	0.03
	'144A' FRN 31/7/2057	763,704	0.11	USD 1,000,000	Banc of America Commercial		
USD 133,003	APS Resecuritization Trust 2016-3 'Series 2016-3 3A'				Mortgage Trust 2017-BNK3 'Series 2017-BNK3 XB' FRN		
HOD 5 400	'144A' FRN 27/9/2046	135,847	0.02	1100 4 000 000	15/2/2050	28,227	0.00
USD 5,123	APS Resecuritization Trust			USD 1,000,000	Banc of America Commercial		
	2016-3 'Series 2016-3 4A'	E 120	0.00		Mortgage Trust 2017-BNK3		
LICD 140 000	'144A' FRN 27/4/2047	5,130	0.00		'Series 2017-BNK3 XD' '144A'	55,100	0.01
030 140,000	Aramark Services Inc '144A' 5% 1/2/2028	148,945	0.02	LISD 510 000	FRN 15/2/2050 BANK 2017-BNK9 'Series	55, 100	0.01
USD 155,078	Argent Mortgage Loan Trust 2005-W1 'Series 2005-W1	140,545	0.02	000 310,000	2017-BNK9 A4' 3.538% 15/11/2054	524,897	0.08
	A2' FRN 25/5/2035	144,304	0.02	USD 180 000	Bank of America Corp FRN	324,037	0.00
USD 467,000	Ashford Hospitality Trust 2018-	111,001	0.02	000 100,000	22/10/2025	179,030	0.03
,,,,,,	ASHF 'Series 2018-ASHF E'			USD 229,000	Bank of America Corp FRN	-,	
	'144A' FRN 15/4/2035	449,578	0.07		23/1/2026	232,717	0.03
USD 2,000,000	AT&T Inc '144A' 27/11/2022			USD 625,000	Bank of America Corp FRN		
	(Zero Coupon)	1,979,814	0.29		24/10/2026	587,641	0.09
USD 682,000	AT&T Inc 1.65% 1/2/2028	638,819	0.09	USD 656,000	Bank of America Corp FRN		
	AT&T Inc 2.55% 1/12/2033	828,976	0.12		11/3/2027	623,500	0.09
	AT&T Inc 2.6% 19/5/2038	186,261	0.03	USD 1,443,000	Bank of America Corp FRN		
	AT&T Inc 2.75% 1/6/2031	259,264	0.04		22/7/2027	1,366,446	0.20
	AT&T Inc 3.15% 4/9/2036	124,027	0.02	USD 715,000	Bank of America Corp FRN		
	AT&T Inc 3.5% 1/2/2061	336,342	0.05	1100 450 000	4/2/2028	699,996	0.10
	AT&T Inc 3.55% 15/9/2055	372,939	0.05	USD 153,000	Bank of America Corp FRN	457 704	0.00
	AT&T Inc 4.5% 15/9/2059	316,724	0.05	1160 404 000	15/3/2028 (Perpetual) Bank of America Corp FRN	157,781	0.02
	AT&T Inc 4.5% 15/5/2035 AT&T Inc 5.15% 15/2/2050	83,453 927,800	0.01 0.13	05D 494,000	21/7/2028	506,583	0.07
	Atmos Energy Corp 3.375%	921,000	0.13	USD 325 000	Bank of America Corp FRN	300,303	0.07
000 14,000	15/9/2049	12,876	0.00	000 020,000	5/3/2029	338,456	0.05
USD 115.000	Atmos Energy Corp 4.125%	12,010	0.00	USD 837.000	Bank of America Corp FRN	000,100	0.00
	15/3/2049	121,576	0.02		23/7/2029	885,506	0.13
USD 217,000	Autodesk Inc 2.4% 15/12/2031	198,421	0.03	USD 456,000	Bank of America Corp FRN	,	
USD 379,000	Autodesk Inc 3.5% 15/6/2027	393,280	0.06		7/2/2030	474,657	0.07
USD 895,000	BAE Systems Holdings Inc			USD 421,000	Bank of America Corp FRN		
	'144A' 3.85% 15/12/2025	933,050	0.14		23/7/2030	418,197	0.06
USD 121,000	Baltimore Gas and Electric Co			USD 404,000	Bank of America Corp FRN		
	3.2% 15/9/2049	112,235	0.02		13/2/2031	381,510	0.06
USD 205,000	Baltimore Gas and Electric Co			USD 401,000	Bank of America Corp FRN		
	3.5% 15/8/2046	197,816	0.03		29/4/2031	381,113	0.06
USD 103,000	Baltimore Gas and Electric Co	400 ===	0.00	USD 165,000	Bank of America Corp FRN	4== 65 :	0.00
1100 250 000	3.75% 15/8/2047	103,758	0.02	1100 205 000	11/3/2032	155,884	0.02
USD 350,000	BAMLL Commercial Mortgage			USD 325,000	Bank of America Corp FRN	200 044	0.04
	Securities Trust 2015-200P			1100 267 000	21/7/2032 Rank of America Corn ERN	298,611	0.04
	'Series 2015-200P F' '144A' FRN 14/4/2033	335,670	0.05	U0U,100 U6U	Bank of America Corp FRN 20/10/2032	343,478	0.05
	1 INN 14/4/2003	333,070	0.00		20/10/2032	J 4 J,470	0.00

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Bank of America Corp FRN	(/			BBCMS 2017-DELC Mortgage	(/	
	4/2/2033 Bank of America Corp FRN	500,685	0.07	03D 910,000	Trust 'Series 2017-DELC E' '144A' FRN 15/8/2036	893,124	0.13
	19/6/2041 Bank of America Corp FRN	80,676	0.01	USD 104,000	BBCMS 2017-DELC Mortgage Trust 'Series 2017-DELC F'	,	
USD 819,000	22/4/2042 Bank of America Corp 3.5%	582,313	0.08	USD 128,943	'144A' FRN 15/8/2036 BBCMS Trust 2015-SRCH	101,216	0.01
USD 135,000	19/4/2026 Bank of New York Mellon Corp/ The FRN 20/3/2026	843,234	0.12	USD 154,746	'Series 2015-SRCH A1' '144A' 3.312% 10/8/2035 BCAP LLC Trust 2007-AA4	129,937	0.02
USD 445,000	(Perpetual) Bank of New York Mellon Corp/	132,216	0.02	LICD 440 027	'Series 2007-AA4 12A1' FRN 25/6/2047	92,287	0.01
USD 600 000	The FRN 20/9/2026 (Perpetual) BankAmerica Manufactured	445,089	0.06		BCMSC Trust 2000-A 'Series 2000-A A2' FRN 15/6/2030 BCMSC Trust 2000-A 'Series	24,466	0.00
030 000,000	Housing Contract Trust 'Series 1998-2 B1' FRN			,	2000-A A3' FRN 15/6/2030 BCMSC Trust 2000-A 'Series	23,457	0.00
USD 246.000	10/12/2025 Description of the second of the	204,452	0.03		2000-A A4' FRN 15/6/2030 Bear Stearns ALT-A Trust 2006-	17,935	0.00
	25/3/2031 BAT Capital Corp 4.906%	223,441	0.03		6 'Series 2006-6 1A1' FRN 25/11/2036	34,743	0.01
USD 208,000	2/4/2030 Bausch Health Americas Inc	96,399	0.01	USD 171,173	Bear Stearns ALT-A Trust 2007- 1 'Series 2007-1 1A1' FRN		
USD 177,000	'144A' 8.5% 31/1/2027* Bausch Health Americas Inc	211,577	0.03	USD 92,145	25/1/2047 Bear Stearns Asset Backed	161,741	0.02
USD 200,000	'144A' 9.25% 1/4/2026 Bay Area Toll Authority 7.043%	182,262	0.03		Securities I Trust 2005-AC9 (Step-up coupon) 'Series		
USD 88,344	1/4/2050 Bayview Commercial Asset Trust 2005-3 'Series 2005-3A	321,397	0.05	USD 141,914	2005-AC9 A5' 6.25% 25/12/2035 Bear Stearns Asset Backed	80,162	0.01
USD 183,776	A1' '144A' FRN 25/11/2035 Bayview Commercial Asset Trust 2005-4 'Series 2005-4A A1' '144A' FRN 25/1/2036	84,348 176,292	0.01		Securities I Trust 2006-AC1 (Step-up coupon) 'Series 2006-AC1 1A2' 6.25% 25/2/2036	120,759	0.02
USD 8,669	Bayview Commercial Asset Trust 2005-4 'Series 2005-4A M1' '144A' FRN 25/1/2036	8,356	0.03	USD 78,404	Bear Stearns Asset Backed Securities I Trust 2006-HE1 'Series 2006-HE1 1M4' FRN	120,759	0.02
USD 33,227	7 Bayview Commercial Asset Trust 2006-2 'Series 2006-2A A2' '144A' FRN 25/7/2036	32,060	0.00	USD 86,208	25/12/2035 Bear Stearns Asset Backed Securities I Trust 2006-HE7	115,844	0.02
USD 13,812	2 Bayview Commercial Asset Trust 2006-3 'Series 2006-3A	,		U0D 47 000	'Series 2006-HE7 1A2' FRN 25/9/2036	84,866	0.01
USD 393,178	A1' '144A' FRN 25/10/2036 Bayview Commercial Asset Trust 2006-4 'Series 2006-4A	13,341	0.00	USD 17,809	Bear Stearns Asset Backed Securities I Trust 2007-FS1 'Series 2007-FS1 1A3' FRN		
USD 214,228	A1' '144A' FRN 25/12/2036 Bayview Commercial Asset Trust 2007-1 'Series 2007-1	380,037	0.06	USD 68,174	25/5/2035 Bear Stearns Asset Backed Securities I Trust 2007-HE2	17,685	0.00
USD 560,435	A2' '144A' FRN 25/3/2037 Bayview Commercial Asset Trust 2007-2 'Series 2007-2A	205,031	0.03	USD 48,891	'Series 2007-HE2 23A' FRN 25/3/2037 Bear Stearns Asset Backed	65,432	0.01
USD 597,115	A1' '144A' FRN 25/7/2037 Bayview Commercial Asset Trust 2007-6 'Series 2007-6A	539,381	0.08		Securities I Trust 2007-HE3 'Series 2007-HE3 1A3' FRN 25/4/2037	61,883	0.01
USD 246,437	A4A' '144A' FRN 25/12/2037 Bayview Commercial Asset Trust 2008-2 'Series 2008-2	585,128	0.09	USD 461,291	Bear Stearns Asset Backed Securities I Trust 2007-HE3 'Series 2007-HE3 1A4' FRN		
USD 665,356	A4A' '144A' FRN 25/4/2038 Bayview Financial Revolving Asset Trust 2004-B 'Series 2004-B A1' '144A' FRN	247,722	0.04	USD 17,067	25/4/2037 Bear Stearns Mortgage Funding Trust 2007-AR2 'Series 2007- AR2 A1' FRN 25/3/2037	463,306 16,246	0.07
USD 75,953	28/5/2039 Bayview Financial Revolving	611,462	0.09	USD 30,284	Bear Stearns Mortgage Funding Trust 2007-AR3 'Series 2007- AR3 1A1' FRN 25/3/2037		0.00
W25 25 ==	Asset Trust 2004-B 'Series 2004-B A2' '144A' FRN 28/5/2039	58,832	0.01	USD 350,000	Benchmark 2018-B5 Mortgage Trust 'Series 2018-B5 A3'	29,053	
USD 35,754	Bayview Financial Revolving Asset Trust 2005-E 'Series 2005-E A1' '144A' FRN			USD 100,000	3.944% 15/7/2051 BHMS 2018-ATLS 'Series 2018-ATLS A' '144A' FRN	364,768	0.05
	28/12/2040	35,377	0.01		15/7/2035	99,011	0.01

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

		Market Value	% of Net			Market Value	% of Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
USD 360,000	BHMS 2018-ATLS 'Series 2018-ATLS C' '144A' FRN			USD 60,000	BXP Trust 2017-CC 'Series 2017-CC E' '144A' FRN		
	15/7/2035	354,381	0.05		13/8/2037	55,799	0.01
	Biogen Inc 2.25% 1/5/2030	106,379	0.02	USD 30,000	BXP Trust 2017-GM 'Series		
	Biogen Inc 3.15% 1/5/2050	257,451	0.04		2017-GM D' '144A' FRN		
USD 404,000	Blackstone Private Credit Fund	000 077	0.00	1100 50 000	13/6/2039	29,020	0.00
1160 313 000	'144A' 3.25% 15/3/2027 Blackstone Private Credit Fund	383,977	0.06	080 50,000	BXP Trust 2017-GM 'Series 2017-GM E' '144A' FRN		
030 313,000	'144A' 4% 15/1/2029	299,371	0.04		13/6/2039	46,892	0.01
USD 37.000	Boardwalk Pipelines LP 4.8%	200,071	0.04	USD 44.000	Caesars Entertainment Inc	40,002	0.01
	3/5/2029	39,377	0.01		'144A' 4.625% 15/10/2029	41,586	0.01
USD 133,000	Boeing Co/The 2.25%			USD 669,000	Cameron LNG LLC '144A'		
	15/6/2026	129,695	0.02		3.402% 15/1/2038	630,133	0.09
USD 75,000	Boeing Co/The 3.95%			USD 453,000	Capital One Financial Corp		
1100 004 000	1/8/2059	65,169	0.01	LIOD 400 000	3.9% 29/1/2024	466,483	0.07
USD 231,000	Boston Scientific Corp 2.65% 1/6/2030	224 002	0.03	USD 482,000	Carrier Global Corp 2.242% 15/2/2025	400 227	0.07
LISD 215 000	BP Capital Markets America Inc	221,003	0.03	LISD 112 320	Carrington Mortgage Loan Trust	480,227	0.07
000 210,000	3.001% 17/3/2052	180,311	0.03	000 112,020	Series 2006-NC3 'Series		
USD 301.000	BP Capital Markets America Inc	100,011	0.00		2006-NC3 A3' FRN 25/8/2036	109,847	0.02
,,,,,,	3.79% 6/2/2024	309,923	0.05	USD 284,325	Carrington Mortgage Loan Trust	,-	
USD 313,000	Broadcom Corp / Broadcom				Series 2007-FRE1 'Series		
	Cayman Finance Ltd 3.875%				2007-FRE1 A3' FRN		
	15/1/2027	324,129	0.05		25/2/2037	278,061	0.04
USD 697,000	Broadcom Inc '144A' 3.469%	004 500	0.40	USD 182,000	CCO Holdings LLC / CCO		
1100.00.000	15/4/2034	661,500	0.10		Holdings Capital Corp '144A'	470.040	0.00
USD 69,000	Broadcom Inc 4.11% 15/9/2028	71,780	0.01	1190 160 000	4.75% 1/3/2030 CCO Holdings LLC / CCO	178,246	0.03
LISD 260 000	Broadcom Inc 4.15%	71,760	0.01	030 100,000	Holdings Capital Corp '144A'		
002 200,000	15/11/2030*	269,443	0.04		5.375% 1/6/2029	161,984	0.02
USD 576,000	Broadcom Inc 4.75%	,		USD 40,000	CD 2017-CD3 Mortgage Trust	, , , ,	
	15/4/2029	617,488	0.09		'Series 2017-CD3 A4' 3.631%		
	Broadcom Inc 5% 15/4/2030	918,746	0.13		10/2/2050	41,181	0.01
USD 18,000	Buckeye Partners LP 3.95%			USD 100,000	CD 2017-CD5 Mortgage Trust		
1100 440 000	1/12/2026	17,333	0.00		'Series 2017-CD5 B' FRN	400.000	0.04
USD 110,000	Burlington Northern Santa Fe LLC 2.875% 15/6/2052	95,613	0.01	116D 130 000	15/8/2050 Cedar Fair LP 5.25% 15/7/2029	100,629 129,401	0.01 0.02
112D 338 000	Burlington Northern Santa Fe	95,013	0.01		Cedar Fair LP / Canada's	129,401	0.02
000 000,000	LLC 3.3% 15/9/2051	318,721	0.05	000 100,000	Wonderland Co / Magnum		
USD 269,000	Burlington Northern Santa Fe	,			Management Corp /		
	LLC 4.45% 15/3/2043	299,026	0.04		Millennium Op 5.375%		
USD 500,000	BWAY 2013-1515 Mortgage				15/4/2027	131,136	0.02
	Trust 'Series 2013-1515 F'			USD 96,000	Cedar Fair LP / Canada's		
HCD 200 000	'144A' FRN 10/3/2033	479,538	0.07		Wonderland Co / Magnum		
USD 290,000	BWAY 2013-1515 Mortgage Trust 'Series 2013-1515 C'				Management Corp / Millennium Op '144A' 5.5%		
	'144A' 3.446% 10/3/2033	287,982	0.04		1/5/2025	98,754	0.01
USD 798.933	BWAY 2013-1515 Mortgage	201,502	0.04	USD 140.000	CenterPoint Energy Houston	30,704	0.01
	Trust 'Series 2013-1515 A2'				Electric LLC 2.35% 1/4/2031	132,752	0.02
	'144A' 3.454% 10/3/2033	811,381	0.12	USD 116,000	CenterPoint Energy Houston		
USD 90,880	BX Commercial Mortgage Trust				Electric LLC 3.35% 1/4/2051	109,102	0.02
	2018-BIOA 'Series 2018-			USD 37,000	CenterPoint Energy Houston		
	BIOA D' '144A' FRN	00.004	0.04	LICD 542 000	Electric LLC 3.95% 1/3/2048	38,471	0.01
HSD 304 410	15/3/2037 BX Commercial Mortgage Trust	89,861	0.01	080 513,000	CenterPoint Energy Resources Corp 1.75% 1/10/2030	457,883	0.07
030 394,419	2018-BIOA 'Series 2018-			USD 330 000	CFCRE Commercial Mortgage	457,003	0.07
	BIOA E' '144A' FRN			000,000	Trust 2016-C4 'Series 2016-		
	15/3/2037	389,653	0.06		C4 XB' FRN 10/5/2058	9,227	0.00
USD 908,798	BX Commercial Mortgage Trust			USD 100,000	CFCRE Commercial Mortgage		
	2018-BIOA 'Series 2018-				Trust 2018-TAN 'Series 2018-		
	BIOA F' '144A' FRN				TAN E' '144A' FRN 15/2/2033	100,450	0.01
1100 440 000	15/3/2037	897,042	0.13	USD 100,000	CFCRE Commercial Mortgage		
USD 112,000	BX Commercial Mortgage Trust				Trust 2018-TAN 'Series 2018-		
	2018-IND 'Series 2018-IND G' '1444' EDN 15/11/2035	111 217	0.02		TAN A' '144A' 4.236%	101 071	0.01
USD 70 000	G' '144A' FRN 15/11/2035 BX Commercial Mortgage Trust	111,317	0.02	USD 100 000	15/2/2033 CFCRE Commercial Mortgage	101,071	0.01
222 70,000	2018-IND 'Series 2018-IND			222 100,000	Trust 2018-TAN 'Series 2018-		
	H' '144A' FRN 15/11/2035	69,265	0.01		TAN B' '144A' 4.69%		
USD 30,000	BXP Trust 2017-CC 'Series				15/2/2033	100,784	0.01
	2017-CC D' '144A' FRN						
	13/8/2037	29,002	0.00				

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 14 000	Charles River Laboratories	· · · · ·		USD 75 000	Citgo Holding Inc '144A' 9.25%	` '	
000 14,000	International Inc '144A' 4.25%			000 70,000	1/8/2024	75,160	0.01
	1/5/2028	13,849	0.00	USD 154,054	Citicorp Mortgage Securities		
USD 570,000	Charles Schwab Corp/The FRN 1/12/2030 (Perpetual)	527,963	0.08		Trust Series 2008-2 'Series 2008-2 1A1' 6.5% 25/6/2038	135,194	0.02
USD 51.000	Charter Communications	527,903	0.06	USD 100.000	Citigroup Commercial Mortgage	133,194	0.02
,,,,,,,	Operating LLC / Charter				Trust 2013-375P 'Series		
	Communications Operating	47.400	0.04		2013-375P C' '144A' FRN	00.407	0.04
USD 96 000	Capital 2.25% 15/1/2029 Charter Communications	47,138	0.01	USD 250 000	10/5/2035 Citigroup Commercial Mortgage	99,497	0.01
000 00,000	Operating LLC / Charter			002 200,000	Trust 2015-GC27 'Series		
	Communications Operating				2015-GC27 B' 3.772%		
116D 340 000	Capital 3.85% 1/4/2061	78,249	0.01	1160 20 000	10/2/2048	248,877	0.04
050 310,000	Charter Communications Operating LLC / Charter			030 50,000	Citigroup Commercial Mortgage Trust 2017-C4 'Series 2017-		
	Communications Operating				C4 A4' 3.471% 12/10/2050	51,293	0.01
	Capital 3.95% 30/6/2062	253,892	0.04	USD 180,000	Citigroup COmmercial Mortgage		
USD 161,000	Charter Communications Operating LLC / Charter				Trust 2018-C6 'Series 2018- C6 A4' 4.412% 10/11/2051	195,096	0.03
	Communications Operating			USD 690,000	Citigroup Inc FRN	193,090	0.03
	Capital 4.4% 1/12/2061	140,675	0.02		10/12/2025 (Perpetual)	669,300	0.10
USD 71,000	Charter Communications			USD 213,000	Citigroup Inc FRN	000 000	0.00
	Operating LLC / Charter Communications Operating			USD 860 000	18/2/2026 (Perpetual) Citigroup Inc FRN 24/2/2028	202,883 861,731	0.03 0.13
	Capital 4.8% 1/3/2050	67,878	0.01		Citigroup Inc FRN 24/7/2028	929,320	0.14
USD 228,000	Charter Communications			USD 331,000	Citigroup Inc FRN 27/10/2028	337,703	0.05
	Operating LLC / Charter			,	Citigroup Inc FRN 23/4/2029	166,009	0.02
	Communications Operating Capital 5.375% 1/5/2047	237,506	0.03		Citigroup Inc FRN 5/11/2030 Citigroup Inc FRN 25/1/2033	1,453,147 19,532	0.21 0.00
USD 69,000	Charter Communications	201,000	0.00		Citigroup Mortgage Loan Trust	10,002	0.00
	Operating LLC / Charter				2007-AHL2 'Series 2007-		
	Communications Operating	74 707	0.01	UCD 10E 11E	AHL2 A3B' FRN 25/5/2037	186,237	0.03
USD 1 211 000	Capital 5.75% 1/4/2048 Charter Communications	74,797	0.01	050 105,115	Citigroup Mortgage Loan Trust 2007-AHL2 'Series 2007-		
.,,,,,,,	Operating LLC / Charter				AHL2 A3C' FRN 25/5/2037	85,338	0.01
	Communications Operating			USD 429,289	Citigroup Mortgage Loan Trust		
11SD 707 434	Capital 6.484% 23/10/2045 Chase Mortgage Finance Trust	1,411,375	0.21		2007-AHL3 'Series 2007- AHL3 A3B' FRN 25/7/2045	357,282	0.05
030 797,434	Series 2007-S6 'Series 2007-			USD 28,521	CitiMortgage Alternative Loan	337,202	0.03
	S6 1A1' 6% 25/12/2037	465,581	0.07		Trust Series 2007-A6 'Series		
USD 962,000	Cheniere Corpus Christi			1100 00 000	2007-A6 1A11' 6% 25/6/2037	28,468	0.00
	Holdings LLC 5.125% 30/6/2027	1,041,630	0.15	USD 83,000	Citizens Financial Group Inc 3.25% 30/4/2030	83,525	0.01
USD 291,000	Cheniere Corpus Christi	1,041,000	0.10	USD 200,000	City of San Antonio TX Electric	00,020	0.01
	Holdings LLC 5.875%				& Gas Systems Revenue		
LICD 125 000	31/3/2025	313,384	0.05	LICD 160 000	5.808% 1/2/2041	266,877	0.04
03D 123,000	Cheniere Corpus Christi Holdings LLC 7% 30/6/2024	134,915	0.02	03D 100,000	Clear Channel Outdoor Holdings Inc '144A' 5.125%		
USD 140,000	Chevron USA Inc 2.343%	,			15/8/2027	159,358	0.02
1100 0 470	12/8/2050	114,033	0.02	USD 210,000	CNH Industrial Capital LLC 4.2%	040.007	0.00
USD 8,170	CHL Mortgage Pass-Through Trust 2004-29 'Series 2004-			LISD 117 000	15/1/2024 Comcast Corp 1.95% 15/1/2031	216,627 107,738	0.03 0.02
	29 1A1' FRN 25/2/2035	7,997	0.00	,	Comcast Corp 2.45% 15/8/2052	281,972	0.02
USD 1,298,290	CHL Mortgage Pass-Through			USD 256,000	Comcast Corp '144A' 2.937%		
	Trust 2006-OA4 'Series 2006-	405.000	0.07	LICD 227 000	1/11/2056	211,745	0.03
USD 21 459	OA4 A1' FRN 25/4/2046 CHL Mortgage Pass-Through	495,963	0.07		Comcast Corp 3.15% 15/2/2028 Comcast Corp 3.4% 15/7/2046	231,323 688,372	0.03 0.10
000 21,400	Trust 2006-OA5 'Series 2006-				Comcast Corp 3.55% 1/5/2028	165,340	0.02
	OA5 3A1' FRN 25/4/2046	20,168	0.00		Comcast Corp 4% 15/8/2047	77,251	0.01
USD 372,819	CHL Mortgage Pass-Through				Comcast Corp 4.25% 15/10/2030	131,305	0.02
	Trust 2007-15 'Series 2007- 15 2A2' 6.5% 25/9/2037	197,435	0.03	USD 400,000	COMM 2013-GAM FRN 10/2/2028	357,278	0.05
USD 77,000	Churchill Downs Inc '144A'	.07,700	0.00	USD 16,857	COMM 2014-CCRE18	551, <u>-</u> 10	5.55
	4.75% 15/1/2028	75,294	0.01		Mortgage Trust 'Series 2014-		
USD 153,000	Churchill Downs Inc '144A'	155 400	0.00	110D 26E 4E7	CR18 A4' 3.55% 15/7/2047	16,993	0.00
LISD 201 000	5.5% 1/4/2027 Cigna Corp 3.4% 1/3/2027	155,482 207,291	0.02 0.03	USD 365,457	COMM 2014-CCRE21 Mortgage Trust 'Series 2014-		
	3.ga 301p 3.170 1/0/2021				5 5	074 004	0.05
	Cigna Corp 3.4% 15/3/2050	160,468	0.02		CR21 A3' 3.528% 10/12/2047	371,831	0.05

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	-						
10,000,000 עפט	COMM 2015-3BP Mortgage Trust 'Series 2015-3BP XA'			USD 201,578	Credit-Based Asset Servicing and Securitization LLC (Step-		
	'144A' FRN 10/2/2035	27,850	0.00		up coupon) 'Series 2006-SL1		
USD 72,000	COMM 2015-CCRE25	,			A2' '144A' 6.056% 25/9/2036	12,895	0.00
	Mortgage Trust 'Series 2015-			USD 93,000	Crown Castle International Corp		
	CR25 C' FRN 10/8/2048	71,955	0.01		2.1% 1/4/2031	82,586	0.01
USD 1,321,959	COMM 2015-CCRE25			USD 65,000	Crown Castle International Corp	59,639	0.01
	Mortgage Trust 'Series 2015- CR25 XA' FRN 10/8/2048	31,698	0.00	USD 715 000	2.5% 15/7/2031 Crown Castle International Corp	59,639	0.01
USD 10.000	COMM 2015-LC19 Mortgage	31,030	0.00	000 710,000	3.1% 15/11/2029	694,571	0.10
	Trust 'Series 2015-LC19 D'			USD 516,000	Crown Castle International Corp	,,,	
	'144A' FRN 10/2/2048	9,215	0.00		3.3% 1/7/2030	503,676	0.07
USD 250,000	COMM 2015-LC21 Mortgage			USD 67,000	Crown Castle International Corp	70.045	0.04
	Trust 'Series 2015-LC21 C' FRN 10/7/2048	252,057	0.04	1120 60 000	4.45% 15/2/2026 CrownRock LP / CrownRock	70,845	0.01
USD 130.000	COMM 2015-LC23 Mortgage	232,037	0.04	030 09,000	Finance Inc '144A' 5.625%		
002 .00,000	Trust 'Series 2015-LC23 A4'				15/10/2025	69,883	0.01
	3.774% 10/10/2048	133,607	0.02	USD 50,000	Csail 2015-C2 Commercial		
USD 125,000	Commercial Metals Co 4.375%				Mortgage Trust 'Series 2015-		
HCD 205 000	15/3/2032	119,563	0.02	HCD 000 000	C2 A4' 3.504% 15/6/2057	50,948	0.01
USD 205,000	Commonwealth Edison Co 3.2% 15/11/2049	188,376	0.03	050 800,000	CSAIL 2016-C5 Commercial Mortgage Trust 'Series 2016-		
USD 500.000	Connecticut Avenue Securities	100,570	0.03		C5 B' FRN 15/11/2048	818,355	0.12
,	Trust 2022-R01 'Series 2022-			USD 1,910,000	CSAIL 2017-CX10 Commercial	,	
	R01 1B1' '144A' FRN				Mortgage Trust FRN		
1100 55 055	25/12/2041	472,675	0.07	1105 70 000	15/11/2050	25,369	0.00
USD 55,855	Conseco Finance Corp 'Series 1997-3 M1' FRN 15/3/2028	55.818	0.01	USD 70,000	CSAIL 2018-C14 Commercial Mortgage Trust 'Series 2018-		
USD 52 161	Conseco Finance Corp 'Series	33,616	0.01		C14 C' FRN 15/11/2051	73,471	0.01
000 02,101	1999-5 A5' FRN 1/3/2030	27,256	0.00	USD 20,000	CSAIL 2018-CX12 Com	70,471	0.01
USD 55,539	Conseco Finance Corp 'Series				mercial Mortgage Trust		
	1999-5 A6' FRN 1/3/2030	27,972	0.00		'Series 2018-CX12 A4' FRN		
USD 37,958	Conseco Finance Corp/Old			1100.00.000	15/8/2051	21,238	0.00
	'Series 2001-D B1' FRN 15/11/2032	39,779	0.01	05D 30,000	CSAIL 2018-CX12 Commercial Mortgage Trust 'Series 2018-		
USD 108.833	Conseco Finance	00,110	0.01		CX12 C' FRN 15/8/2051	31,173	0.00
	Securitizations Corp 'Series			USD 53,226	CSFB Mortgage-Backed Pass-	- , -	
	2000-4 A6' FRN 1/5/2032	30,025	0.00		Through Certificates Series		
USD 275,000	Consumers Energy Co 3.5%	000 004	0.04		2005-10 'Series 2005-10	0.044	0.00
USD 262 000	1/8/2051 Consumers Energy Co 3.75%	269,934	0.04	USD 100 000	10A1' FRN 25/11/2035 CSMC 2017-TIME 'Series	9,811	0.00
OOD 202,000	15/2/2050	268,341	0.04	GOD 100,000	2017-TIME A' '144A' 3.646%		
USD 601	Countrywide Asset-Backed	,-			13/11/2039	99,134	0.01
	Certificates 'Series 2006-			USD 84,983	CSMC Mortgage-Backed Trust		
LIOD 7 405	SPS1 A' FRN 25/12/2025	3,043	0.00		2007-5 'Series 2007-5 1A11'	50.404	0.04
USD 7,435	Countrywide Asset-Backed Certificates 'Series 2006-8			USD 38 688	FRN 25/8/2037 CSMC Series 2014-4R 'Series	59,401	0.01
	2A3' FRN 25/12/2035	7,439	0.00	000 00,000	2014-4R 16A3' '144A' FRN		
USD 86,789	Countrywide Asset-Backed	,			27/2/2036	38,817	0.01
	Certificates 'Series 2006-12			USD 100,000	CSMC Trust 2017-CALI 'Series		
LICD 206 402	1A' FRN 25/12/2036	85,726	0.01		2017-CALI C' '144A' FRN	00.454	0.04
030 300, 103	Countrywide Asset-Backed Certificates 'Series 2006-8			USD 355 000	10/11/2032 CSX Corp 4.3% 1/3/2048	99,151 379,495	0.01 0.06
	2A4' FRN 25/1/2046	376,092	0.05		CSX Corp 4.65% 1/3/2068	91,944	0.00
USD 6,175	Countrywide Asset-Backed	,		,	CVS Health Corp 3.75%	- ,-	
	Certificates (Step-up coupon)				1/4/2030	1,247,334	0.18
	'Series 2006-S3 A4' 6.069%	0.040		USD 512,000	CVS Health Corp 5.125%	500 101	0.00
LICD 272 000	25/1/2029 Cox Communications Inc '144A'	9,812	0.00	LICD 4 11C	20/7/2045 CWABS Asset-Backed	583,184	0.08
03D 272,000	3.6% 15/6/2051	247,009	0.04	030 4,110	Certificates Trust 2006-11		
USD 90,000	Cox Communications Inc '144A'	211,000	0.01		'Series 2006-11 3AV2' FRN		
,	3.85% 1/2/2025	93,153	0.01		25/9/2046	4,105	0.00
USD 585,391	Credit Suisse Mortgage Capital			USD 483,261	CWABS Asset-Backed		
	Certificates 'Series 2009-12R	044000			Certificates Trust 2006-18		
11CD 22 217	3A1' '144A' 6.5% 27/10/2037 Credit-Based Asset Servicing	314,238	0.05		'Series 2006-18 M1' FRN 25/3/2037	429,639	0.06
000 20,017	and Securitization LLC (Step-			USD 280.463	CWABS Inc Asset-backed	-£3,003	0.00
	up coupon) 'Series 2006-CB2			222 200, .00	Certificates Series 2007-12		
	A E 42 O 0400/ OE /40/0000	23,619	0.00		'Series 2007-12 1A2' FRN		
	AF4' 3.012% 25/12/2036	20,010	0.00		25/8/2047	277,937	0.04

		Market Value	% of Net			Market Value	% of Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
USD 11,489	CWABS Inc Asset-Backed Certificates Trust 2004-5			USD 131,000	Devon Energy Corp 4.75% 15/5/2042	138,890	0.02
	'Series 2004-5 A' FRN 25/10/2034	11,249	0.00		Devon Energy Corp 5% 15/6/2045	119,074	0.02
USD 7,012	CWHEQ Home Equity Loan Trust Series 2006-S5 'Series				Devon Energy Corp 5.85% 15/12/2025	78,696	0.01
	2006-S5 A5' 6.155% 25/6/2035	9,006	0.00		Devon Energy Corp 5.875% 15/6/2028	15,939	0.00
USD 27,257	CWHEQ Revolving Home Equity Loan Resuritization			,	Diamondback Energy Inc 2.875% 1/12/2024	752,413	0.11
	Trust Series 2006-RES 'Series 2006-RES 4Q1B'				Diamondback Energy Inc 3.125% 24/3/2031	747,588	0.11
USD 93,643	'144A' FRN 15/12/2033 CWHEQ Revolving Home	27,243	0.00		Diamondback Energy Inc 3.25% 1/12/2026	181,071	0.03
	Equity Loan Resuritization Trust Series 2006-RES				Diamondback Energy Inc 3.5% 1/12/2029	1,450,281	0.21
	'Series 2006-RES 5B1A' '144A' FRN 15/5/2035	91,721	0.01		Diamondback Energy Inc 4.4% 24/3/2051	67,092	0.01
USD 4,783	CWHEQ Revolving Home Equity Loan Resuritization			EUR 509,000	Discovery Communications LLC 1.9% 19/3/2027	573,148	0.08
	Trust Series 2006-RES				DTE Electric Co 3.95% 1/3/2049	57,094	0.01
USD 34 076	'Series 2006-RES 5B1B' '144A' FRN 15/5/2035 CWHEQ Revolving Home	4,691	0.00	USD 328,000	DTE Electric Co 4.05% 15/5/2048 Duke Energy Carolinas LLC 3.875% 15/3/2046	271,253 334,824	0.04
030 34,070	Equity Loan Trust Series 2006-H 'Series 2006-H 1A'			USD 133,000	Duke Energy Carolinas LLC 3.95% 15/11/2028	141,799	0.03
USD 66 000	FRN 15/11/2036 Darling Ingredients Inc '144A'	31,472	0.00	USD 1,057,000	Duke Energy Florida LLC 2.5% 1/12/2029	1,023,484	0.15
	5.25% 15/4/2027 DBGS 2018-5BP Mortgage	67,477	0.01	USD 845,000	Duke Energy Progress LLC 3.45% 15/3/2029	873,957	0.13
GGD 300,000	Trust 'Series 2018-5BP B' '144A' FRN 15/6/2033	884,118	0.13	1	Duke Realty LP 1.75% 1/2/2031 DuPont de Nemours Inc	496,202	0.07
USD 219,303	DBGS 2018-BIOD Mortgage Trust 'Series 2018-BIOD F'	33.,	00	332 3.3,333	4.493% 15/11/2025	582,359	0.08
	144A' FRN 15/5/2035	215,446	0.03	USD 15,000	Ecolab Inc 2.7% 15/12/2051	12,707	0.00
USD 70,000	DBJPM 16-C1 Mortgage Trust 'Series 2016-C1 A4' 3.276%				Ecolab Inc 2.75% 18/8/2055 Edison International 2.4%	185,774	0.03
USD 290,000	10/5/2049 DBUBS 2017-BRBK Mortgage	70,884	0.01	USD 4,000	15/9/2022 Edison International 3.125%	42,169	0.01
	Trust 'Series 2017-BRBK E' '144A' FRN 10/10/2034	283,586	0.04	USD 246,000	15/11/2022 Electronic Arts Inc 1.85%	4,036	0.00
USD 100,000	DBUBS 2017-BRBK Mortgage			EUD 200 000	15/2/2031	222,093	0.03
LISD 440 000	Trust 'Series 2017-BRBK F' '144A' FRN 10/10/2034	97,432	0.01		Eli Lilly & Co 1.7% 1/11/2049 Energy Transfer LP 2.9%	211,034	0.03
030 110,000	DBUBS 2017-BRBK Mortgage Trust 'Series 2017-BRBK A'			USD 253.000	15/5/2025 Energy Transfer LP 4.05%	519,513	0.08
USD 200.000	'144A' 3.452% 10/10/2034 Del Amo Fashion Center Trust	111,242	0.02		15/3/2025 Energy Transfer LP 5%	261,280	0.04
	2017-AMO 'Series 2017-AMO				15/5/2050	624,323	0.09
USD 122,000	D' '144A' FRN 5/6/2035 Dell International LLC / EMC	151,764	0.02		Energy Transfer LP 5.95% 1/12/2025	365,810	0.05
USD 67,000	Corp '144A' 3.45% 15/12/2051 Dell International LLC / EMC	101,025	0.01	,	Energy Transfer LP 6.05% 1/6/2041	80,360	0.01
USD 64,000	Corp 4.9% 1/10/2026 Dell International LLC / EMC	72,233	0.01		Energy Transfer LP 6.5% 1/2/2042	320,887	0.05
USD 20,000	Corp 5.85% 15/7/2025 Dell International LLC / EMC	69,861	0.01	,	Entergy Louisiana LLC 4.2% 1/9/2048	302,836	0.04
USD 479,000	Corp 8.35% 15/7/2046 Delta Air Lines 2019-1 Class AA	29,908	0.00	,	Enterprise Products Operating LLC 3.125% 31/7/2029	780,709	0.11
	Pass Through Trust 3.204% 25/4/2024	486,944	0.07		Enterprise Products Operating LLC 3.3% 15/2/2053	49,637	0.01
USD 1,264	Deutsche ALT-A Securities Inc				Equinix Inc 1% 15/9/2025	670,085	0.10
	'Series 2007-RS1 A2' '144A' FRN 27/1/2037	1,274	0.00	1	Equinix Inc 2.5% 15/5/2031 Equinix Inc 2.9% 18/11/2026	150,752 290,032	0.02 0.04
USD 515.507	Deutsche Alt-A Securities	1,214	0.00		Exelon Corp 4.45% 15/4/2046	148,645	0.04
	Mortgage Loan Trust Series 2007-OA4/DE 'Series 2007-			USD 42,000	Exelon Corp 5.1% 15/6/2045 Expedia Group Inc 2.95%	47,797	0.01
USD 132,000	OA4 A2A' FRN 25/8/2047 Devon Energy Corp 4.5%	560,331	0.08		15/3/2031 FactSet Research Systems Inc	158,233	0.02
,	15/1/2030	137,442	0.02		3.45% 1/3/2032	217,583	0.03

USD 195.409 Fannie Mae Pool '735226' 5% 1/2/2028 USD 209,070 Fannie Mae Pool '888649' 5.5% 233,099 0.03 USD 28,654 Fannie Mae Pool '889216' 6% 1/2/2028 USD 28,655 Fannie Mae Pool '889216' 6% 1/2/2028 USD 11,199 Fannie Mae Pool '889466' 6% 1/2/2028 USD 11,199 Fannie Mae Pool '889529' 6% 1/2/2028 USD 11,199 Fannie Mae Pool '889529' 6% 1/2/2028 USD 12,262 Fannie Mae Pool '889974' 5% 1/2/2028 USD 12,262 Fannie Mae Pool '889983' 6% 1/10/2038 USD 11,199 Fannie Mae Pool '889983' 6% 1/10/2038 USD 12,881 Fannie Mae Pool '890976' 6% 1/2/2038 USD 12,881 Fannie Mae Pool '890976' 6% 1/2/2038 USD 19,197 Fannie Mae Pool '891983' 5.5% 1/2/2038 USD 19,197 Fannie Mae Pool '89183' 5.5% 1/2/2040 USD 19,197 Fannie Mae Pool '81226' 4.5% 1/2/2044 USD 9,035 Fannie Mae Pool '848074' 8% 1/2/2044 USD 9,035 Fannie Mae Pool '848074' 8% 1/2/2041 USD 19,017 Fannie Mae Pool '848074' 8% 1/2/2041 USD 24,948 Fannie Mae Pool '848072' 5% 1/2/2041 USD 19,017 Fannie Mae Pool '848072' 5% 1/2/2041 USD 19,017 Fannie Mae Pool '848072' 5% 1/2/2041 USD 19,017 Fannie Mae Pool '848072' 5% 1/2/2041 USD 19,017 Fannie Mae Pool '848072' 5% 1/2/2042 USD 19,017 Fannie Mae Pool '848072' 5% 1/2/2049 USD 19,017 Fannie Mae Pool '848072' 5% 1/2/2049 USD 19,017 Fannie Mae Pool '848072' 5% 1/2/2049 USD 19,017 Fannie Mae Pool 'A88072' 5% 1/2/2049 USD 19,017 Fannie Mae Pool 'A00497' 5% 1/2/2049 USD 19,017 Fannie	0.00 0.04 0.04 0.01 0.01
1/2/2035 1/2/2036	0.04 0.04 0.01 0.01
19/2036 19/2037 19/2038 233,099 0.05 16/2044 284,098 19/2038 19/2038 32,721 0.01 USD 283,126 Fannie Mae Pool *AL6144* 3% 11/2030	0.04 0.01 0.01
USD 28,664 Fannie Mae Pool '889218' 6% 1/12/2038 32,721 0.01 USD 28,126 Fannie Mae Pool '889466' 6% 1/13/2039 32,731 0.01 USD 28,316 Fannie Mae Pool '889829' 6% 1/13/2038 37,027 0.01 USD 11,199 Fannie Mae Pool '889929' 6% 1/13/2038 12,807 0.00 USD 28,316 Fannie Mae Pool '88993' 6% 1/19/2035 13,573 0.00 USD 27,732 Fannie Mae Pool '889983' 6% 1/10/2038 7,967 0.00 USD 27,732 Fannie Mae Pool '889983' 6% 1/10/2038 7,967 0.00 USD 27,732 Fannie Mae Pool 'AL6761' 3% 1/5/2030 40,544 USD 12,861 Fannie Mae Pool '890102' 6% 1/12/2038 14,731 0.00 USD 15,131 Fannie Mae Pool '890102' 6% 1/12/2038 14,731 0.00 USD 15,131 Fannie Mae Pool '995066' 5.5% 1/12/2039 182,149 0.03 USD 15,141 Fannie Mae Pool '995066' 5.5% 1/12/2039 110,630 0.02 USD 19,017 Fannie Mae Pool 'AB307' 4% 1/12/204 USD 19,017 Fannie Mae Pool 'AB307' 4% 1/12/204	0.04 0.01 0.01
1/2/2038 32,721 0.01 11/10300 291,303 291,30	0.01 0.01
1/5/2038	0.01
USD 11,199 Fannie Mae Pool '889529' 6% 17,12/2035	0.01
USD 12,262 Fannie Mae Pool '889974' 5% 1/9/2035 13,573 0.00 USD 70,56 Fannie Mae Pool '889983' 6% 1/10/2038 7,967 0.00 USD 12,81 Fannie Mae Pool '890907' 6% 1/10/2038 14,731 0.00 USD 18,81 Fannie Mae Pool '8909102' 6% 1/10/2038 14,731 0.00 USD 161,833 Fannie Mae Pool '991902' 6% 1/9/2039 182,149 0.03 USD 10,5143 Fannie Mae Pool 'AB0686' 4% 1/10/2038 110,630 0.02 USD 10,145 Fannie Mae Pool '995066' 5.5% 1/9/2039 110,630 0.02 USD 19,017 Fannie Mae Pool 'AB0314' 4.5% 1/17/2041 20,645 0.00 USD 19,017 Fannie Mae Pool 'AB3314' 4.5% 1/17/2041 20,645 0.00 USD 19,017 Fannie Mae Pool 'AB3314' 4.5% 1/17/2041 20,645 0.00 USD 24,948 Fannie Mae Pool 'AB8480' 2.5% 1/19/2027 25,215 0.00 USD 15,012 Fannie Mae Pool 'AB8870' 2.5% 1/14/2028 15,191 0.00 USD 18,0727 Fannie Mae Pool 'AB08870' 2.5% 1/14/2028 15,191 0.00 USD 19,335 Fannie Mae Pool 'AB0686' 4% 1/17/2041 20,2036 0.01 USD 19,017 Fannie Mae Pool 'AB88870' 2.5% 1/14/2028 15,191 0.00 USD 18,0727 Fannie Mae Pool 'AB88870' 2.5% 1/14/2028 15,191 0.00 USD 19,027,723 Fannie Mae Pool 'AL6761' 3% 1/16/2043 185,128 0.03 USD 24,256 Fannie Mae Pool 'AD0207' 6% 1/17/2041 USD 19,349 Fannie Mae Pool 'AD0207' 6% 1/17/2055 10,625 0.00 USD 13,399 Fannie Mae Pool 'AD0495' 5.5% 1/14/2025 10,625 0.00 USD 13,399 Fannie Mae Pool 'AD0207' 4.5% 1/14/2025 10,625 0.00 USD 13,396 Fannie Mae Pool 'AD0207' 4.5% 1/16/2043 185,128 0.03 USD 14,346 Fannie Mae Pool 'AL9405' 3.5% 1/16/2044 455,212 USD 19,324 Fannie Mae Pool 'AD0407' 3.5% 1/16/2045 10,625 0.00 USD 13,999 Fannie Mae Pool 'AD0207' 4.5% 1/16/2045 10,625 0.00 USD 13,999 Fannie Mae Pool 'AD0207' 4.5% 1/16/2045 10,600 10,6	
19/2035 13,573 0.00 18/2030 28,556 2	0.00
USD 7,056 Fannie Mae Pool '889983' 6% 1/10/2038 USD 7,967 Pannie Mae Pool '890907' 6% 1/10/2038 USD 12,881 Fannie Mae Pool '890102' 6% 1/12/2038 USD 161,833 Fannie Mae Pool '991983' 5.5% 1/12/2038 USD 161,833 Fannie Mae Pool '991983' 5.5% 1/12/2038 USD 105,143 Fannie Mae Pool '991983' 5.5% 1/12/2038 USD 105,143 Fannie Mae Pool '995066' 5.5% 1/12/2038 USD 105,143 Fannie Mae Pool '995066' 5.5% 1/12/2039 USD 105,143 Fannie Mae Pool '995066' 5.5% 1/12/2039 USD 105,143 Fannie Mae Pool 'AB0686' 4% 1/12/2039 USD 19,017 Fannie Mae Pool 'AB0686' 4% 1/12/2041 USD 19,017 Fannie Mae Pool 'AB0686' 4% 1/12/2042 USD 19,017 Fannie Mae Pool 'AB0686' 4% 1/12/2041 USD 19,017 Fannie Mae Pool 'AB0686' 4% 1/12/2042 USD 19,017 Fannie Mae Pool 'AB0686' 4% 1/12/2042 USD 19,017 Fannie Mae Pool 'AB0686' 4% 1/12/2042 USD 19,017 Fannie Mae Pool 'AB0686' 4% 1/12/2042 USD 19,017 Fannie Mae Pool 'AB0686' 4% 1/12/2042 USD 19,017 Fannie Mae Pool 'AB0686' 4% 1/12/2042 USD 19,017 Fannie Mae Pool 'AB0686' 4% 1/12/2042 USD 19,017 Fannie Mae Pool 'AB0686' 4% 1/12/2042 USD 19,017 Fannie Mae Pool 'AB0686' 4% 1/12/2042 USD 19,017 Fannie Mae Pool 'AB0680' 4% 1/12/2042 USD 19,017 Fannie Mae Pool 'AB0680' 4% 1/12/2042 USD 19,017 Fannie Mae Pool 'AB0680' 4% 1/12/2028 USD 29,191 Fannie Mae Pool 'AL780' 2.5% 1/12/2028 USD 19,017 Fannie Mae Pool 'AB0680' 4% 1/12/2028 USD 19,017 Fannie Mae Pool 'AB0680' 4% 1/12/2028 USD 19,017 Fannie Mae Pool 'AB0680' 4% 1/10/2038 USD 19,018 Fannie M	
USD 7,892 Fannie Mae Pool '890097 6% 1/10/2038 8,875 0.00 USD 12,881 Fannie Mae Pool '890102' 6% 1/12/2038 14,731 0.00 USD 161,833 Fannie Mae Pool '931983' 5.5% 1/9/2039 182,149 0.03 USD 105,143 Fannie Mae Pool '95066' 5.5% 1/8/2037 117,408 0.02 USD 103,380 Fannie Mae Pool 'AB0686' 4% 1/1/2040 110,630 0.02 USD 19,017 Fannie Mae Pool 'AB1226' 4.5% 1/7/2041 9,809 0.00 USD 73,982 Fannie Mae Pool 'AB4307' 4% 1/1/2042 79,208 0.01 USD 24,948 Fannie Mae Pool 'AB8406' 2.5% 1/1/2028 USD 180,727 Fannie Mae Pool 'AB9241' 3% 1/1/2028 15,012 Fannie Mae Pool 'AB9241' 3% 1/1/2028 15,012 Fannie Mae Pool 'AB9241' 3% 1/1/2035 12,237 Fannie Mae Pool 'AD907' 4.5% 1/1/2035 12,237 Fannie Mae Pool 'AD909' 4.5% 1/1/2035 12,237 Fannie Mae Pool 'AD7992' 4.5% 1/1/2045 Fannie Mae Pool 'AD7992' 4.5% 1/1/2045 Fannie Mae Pool 'AD7992' 4.5% 1/1/2045 Fannie Mae Pool 'AD7992' 4.5% 1/1/2045 17/2040 26,336 0.00 USD 13,995 Fannie Mae Pool 'AD7992' 4.5% 1/1/2025 17/2040 26,336 0.00 USD 13,995 Fannie Mae Pool 'AD7992' 4.5% 1/1/2025 26,336 0.00 USD 24,256 Fannie Mae Pool 'AD7992' 4.5% 1/1/2045 17/2040 36,336 USD 24,566 Fannie Mae Pool 'AD7992' 4.5% 1/1/2045 17/2040 36,336 USD 24,566 Fannie Mae Pool 'AD7992' 4.5% 1/1/2045 17/2045 36,336 USD 24,566 Fannie Mae Pool 'AD7992' 4.5% 1/1/2045 17/2040 36,336 USD 24,566 Fannie Mae Pool 'AD7992' 4.5% 1/1/2045 17/2040 36,336 USD 24,566 Fannie Mae Pool 'AD7992' 4.5% 1/1/2045 17/2040 36,336 USD 24,566 Fannie Mae Pool 'AD7992' 4.5% 1/1/2045 17/2040 36,336 USD 24,566 Fannie Mae Pool 'AD7992' 4.5% 1/1/2045 17/2040 36,336 USD 24,566 Fannie Mae Pool 'AD7992' 4.5% 1/1/2040 36,336 USD 24,566 Fannie Mae Pool 'AD7992' 4.5% 1/1/2040 36,336 USD 24,566 Fannie Mae Pool 'AD7992' 4.5% 1/1/2040 36,336 USD 24,566 Fannie Mae Pool 'AD7992' 4.5% 1/1/2040 36,336 USD 24,566 Fannie Mae Pool 'AD7992' 4.5% 1/1/2040 36,336 USD 24,566 Fannie Mae Pool 'AD7992' 4.5% 1/1/2040 36,336 USD 24,566 Fannie Mae Pool 'AD7992' 4.5% 1/1/2040 36,336 USD 24,566 Fannie Mae Pool 'AD7992' 4.5% 1/1/2040 36,336 USD 24,566 Fannie Mae Pool 'AD7992' 4.5% 1/1/2040	
1/10/2038	0.01
1/12/2038	0.00
USD 161,833 Fannie Mae Pool '931983' 5.5% 1/9/2039 182,149 0.03 USD 105,143 Fannie Mae Pool '995066' 5.5% 1/8/2037 117,408 0.02 USD 103,380 Fannie Mae Pool 'AB0686' 4% 1/1/2041 186,492 USD 103,380 Fannie Mae Pool 'AB0686' 4% 1/1/2041 110,630 0.02 USD 19,017 Fannie Mae Pool 'AB1226' 4.5% 1/7/2041 20,645 0.00 USD 19,035 Fannie Mae Pool 'AB3314' 4.5% 1/1/2041 9,809 0.00 USD 9,035 Fannie Mae Pool 'AB3314' 4.5% 1/1/2042 79,208 0.01 USD 24,948 Fannie Mae Pool 'AB6194' 2.5% 1/9/2042 25,215 0.00 USD 6,741 Fannie Mae Pool 'AB846' 2.5% 1/9/2042 6,812 0.00 USD 15,012 Fannie Mae Pool 'AB8870' 2.5% 1/1/2028 6,812 0.00 USD 15,012 Fannie Mae Pool 'AB9241' 3% 1/5/2043 185,128 0.03 USD 113,959 Fannie Mae Pool 'AD0907' 6% 1/10/2038 USD 110,233 Fannie Mae Pool 'AD0907' 4.5% 1/2/2025 12,247 0.00 USD 113,959 Fannie Mae Pool 'AD0907' 4.5% 1/2/2025 12,247 0.02 USD 24,256 Fannie Mae Pool 'AD7990' 4.5% 1/2/2025 12,235 0.00 USD 24,256 Fannie Mae Pool 'AD7990' 4.5% 1/2/2025 12,235 0.00 USD 24,256 Fannie Mae Pool 'AD7990' 4.5% 1/2/2025 12,235 0.00 USD 24,256 Fannie Mae Pool 'AD7990' 4.5% 1/2/2025 12,235 0.00 USD 24,256 Fannie Mae Pool 'AD7990' 4.5% 1/2/2025 2,335 0.00 USD 24,256 Fannie Mae Pool 'AD7990' 4.5% 1/2/2025 2,335 0.00 USD 24,256 Fannie Mae Pool 'AD7990' 4.5% 1/2/2025 2,335 0.00 USD 24,256 Fannie Mae Pool 'AD7990' 4.5% 1/2/2025 2,335 0.00 USD 24,256 Fannie Mae Pool 'AD7990' 4.5% 1/2/2025 2,335 0.00 USD 24,256 Fannie Mae Pool 'AD7990' 4.5% 1/2/2025 3,370	0.04
1/9/2039	0.01
1/8/2037	0.01
USD 103,380 Fannie Mae Pool 'AB0686' 4% 1/1/2036 USD 19,017 Fannie Mae Pool 'AB1226' 4.5% 1/7/2040 USD 9,035 Fannie Mae Pool 'AB3314' 4.5% 1/1/2042 USD 73,982 Fannie Mae Pool 'AB4307' 4% 1/1/2042 USD 24,948 Fannie Mae Pool 'AB6194' 2.5% 1/9/2027 USD 15,012 Fannie Mae Pool 'AB8846' 2.5% 1/1/2/2028 USD 180,727 Fannie Mae Pool 'AB8846' 2.5% 1/1/2/208 USD 180,727 Fannie Mae Pool 'AB8846' 2.5% 1/1/2/208 USD 180,727 Fannie Mae Pool 'AB9241' 3% 1/15/2043 USD 13,995 Fannie Mae Pool 'AD0496' 5.5% 1/15/2043 USD 13,995 Fannie Mae Pool 'AD0496' 5.5% 1/16/2035 USD 113,995 Fannie Mae Pool 'AD0496' 5.5% 1/12/2035 USD 19,949 Fannie Mae Pool 'AD1612' 4.5% 1/12/2025 10,625 0.00 USD 24,256 Fannie Mae Pool 'AD7992' 4.5% 1/14/2026 USD 24,257 Fannie Mae Pool 'AD7992' 4.5% 1/14/2026 USD 28,386 Fannie Mae Pool 'AL7777' 5% 1/15/2042 USD 3,368 Fannie Mae Pool 'AL7800' 2.5% 1/11/2045 USD 29,191 Fannie Mae Pool 'AL8153' 3% 1/19/2031 USD 29,191 Fannie Mae Pool 'AL9153' 3% 1/13/2031 USD 29,191 Fannie Mae Pool 'AL9227' 3% 1/13/2031 USD 29,191 Fannie Mae Pool 'AL9153' 3% 1/13/2031 USD 29,191 Fannie Mae Pool 'AL9227' 3% 1/13/2031 USD 29,191 Fannie Mae Pool 'AL9227' 3% 1/13/2031 USD 29,191 Fannie Mae Pool 'AL936' 4.5% 1/13/2031 USD 29,191 Fannie Mae Pool 'AL936' 4.5% 1/13/2031 USD 29,191 Fannie Mae Pool 'AL936' 3% 1/13/2031 USD 29,191 Fannie Mae Pool 'AL9227' 3% 1/13/2031 USD 29,191 Fannie Mae Pool 'AL9376' 4.5% 1/13/2031 USD 29,191 Fannie Mae Pool 'AL936' 3% USD 29,191 Fannie Mae Pool 'AL936' 4.5% 1/13/2031 USD 29,191 Fannie Mae Pool 'AL9376' 4.5% 1/13/2031 USD 29,191 Fannie Mae Pool 'AL9376' 4.5% 1/13/2031 USD 29,191 Fannie Mae Pool 'AL936' 3% 1/13/2031 USD 29,191 Fannie Mae Pool 'AL936' 4.5% 1/13/2031 USD 29,191 Fannie Mae Pool 'AL9475' 4.5% 1/13/2031 USD 29,191 Fannie Mae Pool 'AL946' 3.5% 1/13/2031 USD 2	0.03
USD 19,017 Fannie Mae Pool 'AB1226' 4.5% 1/7/2040 20,645 0.00 USD 3,368 Fannie Mae Pool 'AL7800' 2.5% 1/11/2030 3,398 USD 9,035 Fannie Mae Pool 'AB3314' 4.5% 1/7/2041 9,809 0.00 USD 38,759 Fannie Mae Pool 'AL8153' 3% 1/9/2045 4.2,237 USD 73,982 Fannie Mae Pool 'AB4307' 4% 1/1/2042 79,208 0.01 USD 29,191 Fannie Mae Pool 'AL8153' 3% 1/9/2031 30,038 USD 24,948 Fannie Mae Pool 'AB6194' 2.5% 1/9/2027 25,215 0.00 USD 7,015 Fannie Mae Pool 'AL9277' 3% 1/10/2036 7,189 USD 7,015 Fannie Mae Pool 'AL9376' 3% 1/2/2028 6,812 0.00 USD 279,723 Fannie Mae Pool 'AL9376' 3% 1/8/2031 286,138 USD 15,012 Fannie Mae Pool 'AB8870' 2.5% 1/4/2028 15,191 0.00 USD 59,474 Fannie Mae Pool 'AL9378' 3% 1/9/2031 286,138 USD 15,012 Fannie Mae Pool 'AB9241' 3% 1/5/2043 185,128 0.03 USD 19,542 Fannie Mae Pool 'AD9207' 6% 1/10/2038 22,347 0.00 USD 113,995 Fannie Mae Pool 'AD0495' 5.5% 1/2/2035 127,287 0.02 USD 19,542 Fannie Mae Pool 'AD0495' 5.5% 1/2/2025 10,625 0.00 USD 1,24,56 Fannie Mae Pool 'AD0495' 4.5% 1/4/2042 18,041 USD 1,949 Fannie Mae Pool 'AD2907' 4.5% 1/4/2042 18,041 USD 2,24,56 Fannie Mae Pool 'AD7992' 4.5% 1/17/2040 26,336 0.00 USD 3,224 Fannie Mae Pool 'AO2881' 3.5% 1/17/2042 3,370	0.03
1/7/2040 20,645 0.00 1/11/2030 3,398 USD 9,035 Fannie Mae Pool 'AB3314' 4.5% 1/7/2041 9,809 0.00 USD 38,759 Fannie Mae Pool 'AL7936' 4.5% 1/9/2045 42,237 USD 73,982 Fannie Mae Pool 'AB4307' 4% 1/11/2042 79,208 0.01 USD 29,191 Fannie Mae Pool 'AL8153' 3% 1/3/2031 30,038 USD 24,948 Fannie Mae Pool 'AB6194' 2.5% 1/9/2027 25,215 0.00 USD 70,105 Fannie Mae Pool 'AL9227' 3% 1/10/2036 7,189 USD 15,012 Fannie Mae Pool 'AB8870' 2.5% 1/4/2028 15,191 0.00 USD 29,172 Fannie Mae Pool 'AL9376' 3% 1/8/2031 286,138 USD 15,012 Fannie Mae Pool 'AB9241' 3% 1/5/2043 185,128 0.03 USD 19,542 Fannie Mae Pool 'AD0207' 6% 1/10/2038 22,347 0.00 USD 13,995 Fannie Mae Pool 'AD0495' 5.5% 1/2/2035 127,287 0.02 USD 19,494 Fannie Mae Pool 'AD0495' 5.5% 1/2/2025 10,625 0.00 USD 24,715 Fannie Mae Pool 'AO0777' 3.5% 1/4/2042 18,041 USD 1,949 Fannie Mae Pool 'AD7992' 4.5% 1/4/2025 2,035 0.00 USD 3,224 Fannie Mae Pool 'AO02881' 3.5% 1/5/2042 3,370 1/	0.05
USD 9,035 Fannie Mae Pool 'AB3314' 4.5% 1/17/2041 9,809 0.00 USD 73,982 Fannie Mae Pool 'AB4307' 4% 1/1/2042 79,208 0.01 USD 24,948 Fannie Mae Pool 'AB6194' 2.5% 1/19/2027 25,215 0.00 USD 24,948 Fannie Mae Pool 'AB8446' 2.5% 1/19/2028 6,812 0.00 USD 15,012 Fannie Mae Pool 'AB8870' 2.5% 1/14/2028 15,191 0.00 USD 180,727 Fannie Mae Pool 'AB9241' 3% 1/15/2043 185,128 0.03 USD 19,542 Fannie Mae Pool 'AD0207' 6% 1/10/2038 22,347 0.00 USD 113,995 Fannie Mae Pool 'AD0207' 6% 1/12/2035 127,287 0.02 USD 19,49 Fannie Mae Pool 'AD1612' 4.5% 1/12/2025 10,625 0.00 USD 24,715 Fannie Mae Pool 'AL9407' 3.5% 1/11/2045 2,035 0.00 USD 28,836 Fannie Mae Pool 'AO2881' 3.5% 1/15/2042 3,370	0.00
USD 73,982 Fannie Mae Pool 'AB4307' 4%	
1/1/2042	0.01
1/9/2027	0.00
USD 6,741 Fannie Mae Pool 'AB8446' 2.5% 1/2/2028 6,812 0.00 USD 279,723 Fannie Mae Pool 'AL9376' 3% 1/8/2031 286,138 USD 15,012 Fannie Mae Pool 'AB8870' 2.5% 1/4/2028 15,191 0.00 USD 59,474 Fannie Mae Pool 'AL9378' 3% 1/9/2031 61,215 USD 180,727 Fannie Mae Pool 'AB9241' 3% 1/5/2043 185,128 0.03 USD 434,166 Fannie Mae Pool 'AL9405' 3.5% 1/6/2044 455,212 USD 19,542 Fannie Mae Pool 'AD0207' 6% 1/10/2038 22,347 0.00 USD 113,995 Fannie Mae Pool 'AD0495' 5.5% 1/2/2035 127,287 0.02 USD 19,349 Fannie Mae Pool 'AD1612' 4.5% 1/2/2025 10,625 0.00 USD 1,949 Fannie Mae Pool 'AD2907' 4.5% 1/2/2025 2,035 0.00 USD 24,256 Fannie Mae Pool 'AD7992' 4.5% 1/17/2040 26,336 0.00 USD 3,224 Fannie Mae Pool 'AO2881' 3.5% 1/5/2042 3,3370	0.00
1/2/2028 6,812 0.00 1/8/2031 286,138 USD 15,012 Fannie Mae Pool 'AB8870' 2.5% 1/4/2028 15,191 0.00 USD 59,474 Fannie Mae Pool 'AL9378' 3% 1/9/2031 61,215 USD 180,727 Fannie Mae Pool 'AB9241' 3% 1/5/2043 185,128 0.03 1/6/2044 455,212 USD 19,542 Fannie Mae Pool 'AD0207' 6% 1/10/2038 22,347 0.00 USD 13,995 Fannie Mae Pool 'AD0495' 5.5% 1/2/2035 127,287 0.02 USD 19,349 Fannie Mae Pool 'AD1612' 4.5% 1/2/2025 10,625 0.00 USD 24,715 Fannie Mae Pool 'AD0777' 3.5% 1/4/2025 2,035 0.00 USD 24,256 Fannie Mae Pool 'AD7992' 4.5% 1/7/2040 26,336 0.00 USD 3,224 Fannie Mae Pool 'AO2881' 3.5% 1/5/2042 3,370 USD 3,224 Fannie Mae Pool 'AO2881' 3.5% 1/5/2042 3,370 1/5/2042 3,370 USD 3,224 Fannie Mae Pool 'AO2881' 3.5% 1/5/2042 3,370 1/5/2042 3,370 USD 2,504 1/5/2042 3,370 1/5/2042 3,370 1/5/2042 3,370 USD 3,224 Fannie Mae Pool 'AO2881' 3.5% 1/5/2042 3,370 1/5/2042 3,370 USD 3,244 Fannie Mae Pool 'AO2881' 3.5% 1/5/2042 3,370 USD 3,247 Fannie Mae Pool 'AO2881' 3.5% 1/5/2042 3,370 USD 3,247 Fannie Mae Pool 'AO2881' 3.5% 1/5/2042 3,370 USD 3,247 Fannie Mae Pool 'AO2881' 3.5% 1/5/2042 3,370 USD 3,247 Fannie Mae Pool 'AO2881' 3.5% 1/5/2042 3,370 USD 3,247 Fannie Mae Pool 'AO2881' 3.5% 1/5/2042 3,370 USD 3,247 Fannie Mae Pool 'AO2881' 3.5% 1/5/2042 3,370 USD 3,247 Fannie Mae Pool 'AO2881' 3.5% 1/5/2042 3,370 USD 3,247 Fannie Mae Pool 'AO2881' 3.5% 1/5/2042 3,370 USD 3,247 Fannie Mae Pool 'AO2881' 3.5% 1/5/2042 3,370 USD 3,247 Fannie Mae Pool 'AO2881' 3.5% 1/5/2042 3,370 USD 3,247 Fannie Mae Pool 'AO2881' 3.5% 1/5/2042 3,370 USD 3,247 Fannie Mae Pool 'AO2881' 3.5% 1/5/2042 3,370 USD 3,247 Fannie Mae Pool 'AO2881' 3.5% 1/5/2042 3,370 USD 3,247 Fannie Mae Pool 'AO2881' 3.5% 1/5/2042 3,370 USD 3,247 Fannie Mae Pool 'AO2881' 3.5%	0.00
1/4/2028	0.04
USD 180,727 Fannie Mae Pool 'AB9241' 3%	0.01
USD 19,542 Fannie Mae Pool 'AD0207' 6% 1/10/2038 22,347 0.00 USD 113,995 Fannie Mae Pool 'AD0495' 5.5% 1/2/2035 127,287 0.00 USD 10,233 Fannie Mae Pool 'AD1612' 4.5% 1/2/2025 10,625 0.00 USD 17,256 Fannie Mae Pool 'AD0777' 3.5% 1/2/2025 10,625 0.00 USD 17,256 Fannie Mae Pool 'AD0777' 3.5% 1/2/2042 18,041 USD 28,836 Fannie Mae Pool 'AD2114' 4% 1/3/2045 1/3/2040 1/5/2042 30,633 USD 3,224 Fannie Mae Pool 'AD2881' 3.5% 1/5/2042 3,3370	0.01
1/10/2038 22,347 0.00 1/11/2045 172,904 USD 113,995 Fannie Mae Pool 'AD0495' 5.5% 1/2/2035 127,287 0.02 USD 10,233 Fannie Mae Pool 'AD1612' 4.5% 1/2/2025 10,625 0.00 USD 1,949 Fannie Mae Pool 'AD2907' 4.5% 1/4/2025 2,035 0.00 USD 24,256 Fannie Mae Pool 'AD7992' 4.5% 1/3/2040 26,336 0.00 USD 3,224 Fannie Mae Pool 'AO2881' 3.5% 1/5/2042 3,370 3/5/2042 3,370 3/5/2042 3,370 3/5/2042 3,370 3/5/2042 3,370 3/5/2042 3,370 3/5/2042 3,370 3/5/2042 3,370 3/5/2042	0.07
1/2/2035 127,287 0.02 1/11/2045 26,933 26,933 26,933 27,287 0.02 1/11/2045 26,933 26,93	0.03
USD 10,233 Fannie Mae Pool 'AD1612' 4.5%	
1/2/2025 10,625 0.00 1/4/2042 18,041 USD 1,949 Fannie Mae Pool 'AD2907' 4.5% USD 24,256 Fannie Mae Pool 'AD7992' 4.5% 1/7/2040 26,336 0.00 USD 3,224 Fannie Mae Pool 'AO2881' 3.5% 1/5/2042 3,370	0.00
1/4/2025 2,035 0.00 1/5/2042 30,633 USD 24,256 Fannie Mae Pool 'AD7992' 4.5% USD 3,224 Fannie Mae Pool 'AO2881' 3.5% 1/7/2040 26,336 0.00 1/5/2042 3,370	0.00
USD 24,256 Fannie Mae Pool 'AD7992' 4.5% USD 3,224 Fannie Mae Pool 'AO2881' 3.5% 1/7/2040 26,336 0.00 1/5/2042 3,370	0.00
	0.00
HOD 405 004 Ferris May Deal (AD0400) 4 50/	0.00
USD 6,879 Fannie Mae Pool 'AD9100' 4.5% USD 105,824 Fannie Mae Pool 'AO2961' 4% 1/7/2025 7,136 0.00 1/5/2042 113,015	0.02
USD 6,178 Fannie Mae Pool 'AE0823' 6% USD 2,518 Fannie Mae Pool 'AO3048' 3.5%	
1/9/2040 7,053 0.00 1/6/2042 2,638 USD 10,315 Fannie Mae Pool 'AH4236' 5.5% USD 7,574 Fannie Mae Pool 'AO9707' 3.5%	0.00
1/4/2041 11,387 0.00 1/7/2042 7,932	0.00
USD 24,420 Fannie Mae Pool 'AH7036' 4.5% USD 16,123 Fannie Mae Pool 'AP5205' 2.5%	0.00
1/3/2041 26,522 0.00 1/9/2027 16,289 USD 28,354 Fannie Mae Pool 'AJ0756' 4.5% USD 43,275 Fannie Mae Pool 'AS0190' 2.5%	0.00
1/9/2041 30,786 0.00 1/8/2028 43,790	0.01
USD 6,034 Fannie Mae Pool 'AK7510' 3.5% USD 56,645 Fannie Mae Pool 'AS1867' 3.5% 1/4/2042 6,319 0.00 1/3/2029 58,724	0.01
USD 3,670 Fannie Mae Pool 'AK9225' 3.5% USD 66,299 Fannie Mae Pool 'AS2676' 3%	0.01
1/6/2042 3,839 0.00 1/6/2029 68,236	0.01
USD 85,486 Fannie Mae Pool 'AL1704' 6.5% USD 39,480 Fannie Mae Pool 'AS3220' 3% 1/5/2040 96,626 0.01 1/9/2029 40,633	0.01
USD 25,401 Fannie Mae Pool 'AL1867' 4.5% USD 58,220 Fannie Mae Pool 'AS3594' 3%	
1/6/2026 26,355 0.00 1/10/2029 59,949 USD 60,956 Fannie Mae Pool 'AL2482' 4.5% USD 400,757 Fannie Mae Pool 'AS4096' 4.5%	0.01
1/9/2042 66,096 0.01 1/12/2044 436,741	0.06
USD 49,675 Fannie Mae Pool 'AL4141' 6% USD 4,444 Fannie Mae Pool 'AS4485' 2.5% 1/4/2040 56,753 0.01 1/2/2030 4,493	0.00
7,700	0.00

Market % of Value Net Holding Description (USD) Assets Holding Description	Market Value	
Holding Description (USD) Assets Holding Description		Net
	(USD)	Assets
USD 4,900 Fannie Mae Pool 'AS4488' 2.5% USD 255,639 Fannie Mae Pool 'AS8486' 3	1%	
1/2/2030 4,951 0.00 1/12/2046 USD 35,771 Fannie Mae Pool 'AS4688' 2.5% USD 71,654 Fannie Mae Pool 'AS8553' 3	260,407	0.04
1/3/2030 36,194 0.01 0.01 1/12/2036	73,776	0.01
USD 33,867 Fannie Mae Pool 'AS5403' 2.5% USD 152,827 Fannie Mae Pool 'AS8792' 3 1/7/2030 34,248 0.01 1/2/2047	155,615	0.02
USD 6,059 Fannie Mae Pool 'AS5405' 2.5% USD 37,895 Fannie Mae Pool 'AS9321' 2.		
1/7/2030 6,121 0.00 1/3/2032 USD 117,035 Fannie Mae Pool 'AS5480' 4.5% USD 16,348 Fannie Mae Pool 'AT3121' 3	38,390	0.01
1/7/2045 126,737 0.02 1/4/2028	16,824	0.00
USD 29,021 Fannie Mae Pool 'AS5548' 2.5% USD 17,314 Fannie Mae Pool 'AT6033' 3 1/8/2030 29,347 0.00 1/5/2028	% 17,818	0.00
USD 38,789 Fannie Mae Pool 'AS5614' 2.5% USD 43,257 Fannie Mae Pool 'AU6234' 4.	5%	
1/8/2030 39,249 0.01 1/9/2043 USD 63,240 Fannie Mae Pool 'AS5616' 2.5% USD 26,717 Fannie Mae Pool 'AU6245' 4.	46,537 5%	0.01
1/8/2030 63,940 0.01 1/10/2043	28,891	0.00
USD 47,722 Fannie Mae Pool 'AS5622' 3% USD 291,406 Fannie Mae Pool 'AU6873' 4. 1/8/2030 49,119 0.01 1/11/2043	317,756	0.05
USD 53,338 Fannie Mae Pool 'AS5623' 3%		0.04
1/8/2030 54,885 0.01 1/10/2028 USD 40,090 Fannie Mae Pool 'AS5708' 3.5% USD 291,851 Fannie Mae Pool 'AV2357' 4	42,509 %	0.01
1/8/2030 42,024 0.01 1/1/2044	311,708	0.05
USD 41,741 Fannie Mae Pool 'AS5714' 3% USD 39,170 Fannie Mae Pool 'AW0937' 3 USD 39,170 Fannie Mae Pool 'AW0	40,312	0.01
USD 50,967 Fannie Mae Pool 'AS5728' 3% USD 52,779 Fannie Mae Pool 'AW1247' 3		0.04
1/9/2030 52,483 0.01 1/5/2029 USD 41,715 Fannie Mae Pool 'AS5786' 2.5% USD 50,240 Fannie Mae Pool 'AW8154' 3	54,344 .5%	0.01
1/9/2030 42,183 0.01 1/1/2042	52,628	0.01
USD 53,420 Fannie Mae Pool 'AS5872' 2.5% USD 11,286 Fannie Mae Pool 'AX3298' 3 1/9/2030 54,053 0.01 1/8/2030	11,622	0.00
USD 46,622 Fannie Mae Pool 'AS6115' 2.5% USD 9,699 Fannie Mae Pool 'AX9700' 3	9,975	0.00
USD 41,867 Fannie Mae Pool 'AS6116' 2.5% USD 48,729 Fannie Mae Pool 'AX9701' 3		0.00
1/11/2030 42,323 0.01 1/7/2030 USD 52,327 Fannie Mae Pool 'AS6141' 2.5% USD 18,134 Fannie Mae Pool 'AY0828' 2	50,154	0.01
1/11/2030 52,947 0.01 1/5/2030	18,356	0.00
USD 43,617 Fannie Mae Pool 'AS6142' 2.5% USD 31,200 Fannie Mae Pool 'AY3416' 2. 1/11/2030 44,130 0.01 1/4/2030	5% 31,569	0.00
USD 2,456 Fannie Mae Pool 'AS6233' 4.5% USD 18,133 Fannie Mae Pool 'AZ2170' 2.		
1/11/2045 2,606 0.00 1/7/2030 USD 53,697 Fannie Mae Pool 'AS7320' 2.5% USD 7,351 Fannie Mae Pool 'AZ2297' 3	18,348	0.00
1/6/2031 54,368 0.01 1/7/2030	7,550	0.00
USD 8,204 Fannie Mae Pool 'AS7365' 3% USD 22,480 Fannie Mae Pool 'AZ5719' 3 1/6/2046 8,366 0.00 1/9/2030	% 23,126	0.00
USD 43,117 Fannie Mae Pool 'AS7370' 3% USD 9,750 Fannie Mae Pool 'AZ7833' 3	%	
1/6/2046 44,083 0.01 1/8/2030 USD 41,476 Fannie Mae Pool 'AS7605' 2.5% USD 4,504 Fannie Mae Pool 'AZ8597' 3	10,040	0.00
1/7/2031 41,994 0.01 1/8/2030	4,627	0.00
USD 28,301 Fannie Mae Pool 'AS8009' 2.5% USD 6,527 Fannie Mae Pool 'BC2628' 2. 1/10/2031 28,634 0.00 1/11/2031	5% 6,612	0.00
USD 62,017 Fannie Mae Pool 'AS8193' 2.5% USD 8,789 Fannie Mae Pool 'BC2629' 2.	5%	
1/10/2031 62,748 0.01 1/11/2031 USD 34,412 Fannie Mae Pool 'AS8195' 2.5% USD 2,071 Fannie Mae Pool 'BC2631' 2.	8,899 5%	0.00
1/10/2031 34,861 0.01 1/11/2031	2,095	0.00
USD 101,284 Fannie Mae Pool 'AS8208' 2.5% USD 5,561 Fannie Mae Pool 'BC2777' 2. 1/10/2031 102,552 0.02 1/8/2031	5% 5,631	0.00
USD 52,546 Fannie Mae Pool 'AS8240' 2.5% USD 26,134 Fannie Mae Pool 'BC9040' 2	2%	
1/11/2031 53,204 0.01 1/11/2031 1/11/2031 USD 11,647 Fannie Mae Pool 'AS8241' 2.5% USD 8,996 Fannie Mae Pool 'BD8963' 3	25,930 3%	0.00
1/11/2031 11,784 0.00 1/11/2046	9,161	0.00
USD 80,236 Fannie Mae Pool 'AS8251' 2% USD 52,791 Fannie Mae Pool 'BE1896' 3 1/11/2031 79,611 0.01 1/12/2036	5% 54,176	0.01
USD 4,833 Fannie Mae Pool 'AS8291' 2% USD 33,963 Fannie Mae Pool 'BE2735' 4.		0.04
1/11/2031 4,796 0.00 1/10/2047 USD 56,438 Fannie Mae Pool 'AS8348' 3% USD 15,992 Fannie Mae Pool 'BE4467' 3.	36,645 5%	0.01
1/11/2036 57,940 0.01 1/11/2046	16,472	0.00
USD 22,755 Fannie Mae Pool 'AS8349' 3% USD 228,958 Fannie Mae Pool 'BF0056' 6 1/11/2036 23,374 0.00 1/7/2039	% 254,318	0.04
USD 55,139 Fannie Mae Pool 'AS8380' 4% USD 16,760 Fannie Mae Pool 'BH4095' 4	! %	
1/11/2046 57,899 0.01 1/10/2047	17,607	0.00

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
·	Fannie Mae Pool 'BH5764' 4.5%	, ,			Fannie Mae Pool 'BQ0697' 2%	· · · · ·	
	1/11/2047 Fannie Mae Pool 'BH9277' 3.5%	111,114	0.02		1/9/2050 Fannie Mae Pool 'BQ6334' 2%	104,420	0.02
	1/2/2048 Fannie Mae Pool 'BJ2054' 3.5%	49,058	0.01		1/11/2050 Fannie Mae Pool 'BR7241' 2%	82,004	0.01
	1/11/2032 Fannie Mae Pool 'BJ2096' 3.5%	33,581	0.01		1/4/2051 Fannie Mae Pool 'CA1021' 4.5%	151,230	0.02
	1/1/2033	21,705	0.00	,	1/1/2048	263,356	0.04
•	Fannie Mae Pool 'BK4237' 4% 1/8/2048	162,171	0.02	,	Fannie Mae Pool 'CA1704' 4.5% 1/5/2048	1,034,057	0.15
	Fannie Mae Pool 'BK4244' 4% 1/8/2048	121,313	0.02		Fannie Mae Pool 'CA2527' 4% 1/10/2033	72,060	0.01
	Fannie Mae Pool 'BK4251' 4% 1/8/2048	18,436	0.00		Fannie Mae Pool 'CA3094' 4.5% 1/2/2049	1,312,232	0.19
USD 48,627	Fannie Mae Pool 'BK4252' 4% 1/8/2048	51,253	0.01	USD 1,103,777	Fannie Mae Pool 'CA3516' 4.5% 1/5/2049	1,213,475	0.18
USD 46,948	Fannie Mae Pool 'BK4689' 4.5% 1/7/2048	51,619	0.01	USD 662,070	Fannie Mae Pool 'CA6746' 3.5% 1/8/2050	692,503	0.10
USD 20,758	Fannie Mae Pool 'BK9818' 5% 1/9/2048	22,431	0.00	USD 123,005	Fannie Mae Pool 'CA6750' 3.5% 1/8/2050	127,127	0.02
USD 9,313	Fannie Mae Pool 'BM1036' 2.5% 1/2/2032	9,421	0.00	USD 203,404	Fannie Mae Pool 'CA6849' 3% 1/8/2035	209,670	0.03
USD 59,736	Fannie Mae Pool 'BM1100' 3.5% 1/2/2045	62,563	0.01	USD 207,321	Fannie Mae Pool 'CA6876' 3% 1/8/2035	214,044	0.03
USD 114,471	Fannie Mae Pool 'BM1174' 3.5% 1/5/2047	119,184	0.02	USD 246,272	Fannie Mae Pool 'CA7070' 4% 1/9/2050	261,660	0.04
USD 27,422	Fannie Mae Pool 'BM1595' 2.5% 1/3/2031	27,701	0.00	USD 78,935	Fannie Mae Pool 'CA7073' 4% 1/9/2050	82,727	0.01
USD 64,777	Fannie Mae Pool 'BM1619' 4%	68,325	0.00	USD 315,213	Fannie Mae Pool 'CA7253' 2.5%		0.01
USD 67,068	1/8/2047 Fannie Mae Pool 'BM1756' 4.5%	,		USD 312,079	1/10/2035 Fannie Mae Pool 'CA7255' 2.5%	320,383	
USD 5,241	1/12/2045 Fannie Mae Pool 'BM1896' 2.5%	72,883	0.01	USD 648,442	1/10/2035 Fannie Mae Pool 'CA7938' 2.5%	316,189	0.05
USD 379,648	1/11/2031 Fannie Mae Pool 'BM1922' 4.5%	5,300	0.00	USD 888,044	1/11/2035 Fannie Mae Pool 'CA8387' 2.5%	656,069	0.10
USD 390,009	1/7/2046 Fannie Mae Pool 'BM3031' 3%	417,388	0.06	USD 990,004	1/12/2035 Fannie Mae Pool 'CA8388' 2.5%	896,685	0.13
USD 93,575	1/7/2043 Fannie Mae Pool 'BM3054' 2%	399,557	0.06	USD 272,797	1/12/2035 Fannie Mae Pool 'CA8389' 3%	1,001,649	0.15
USD 143,751	1/11/2031 Fannie Mae Pool 'BM3061' 2%	92,853	0.01	USD 145,274	1/12/2035 Fannie Mae Pool 'CA8391' 3%	281,668	0.04
USD 137,835	1/3/2032 Fannie Mae Pool 'BM3208' 4.5%	142,642	0.02	USD 20,140	1/12/2035 Fannie Mae Pool 'CB0649' 3%	149,455	0.02
USD 108,020	1/11/2047 Fannie Mae Pool 'BM3240' 3%	147,641	0.02	USD 42,809	1/5/2036 Fannie Mae Pool 'CB0650' 3%	20,865	0.00
USD 17,657	1/9/2032 Fannie Mae Pool 'BM3403' 2.5%	111,135	0.02	USD 29,381	1/5/2036 Fannie Mae Pool 'CB0651' 3%	44,274	0.01
USD 51.313	1/2/2030 Fannie Mae Pool 'BM3552' 2.5%	17,843	0.00	USD 53.741	1/5/2036 Fannie Mae Pool 'CB0653' 3%	30,329	0.00
,	1/8/2030 Fannie Mae Pool 'BM3578' 2.5%	51,909	0.01		1/5/2036 Fannie Mae Pool 'CB2079' 2%	55,914	0.01
	1/8/2032 Fannie Mae Pool 'BM3793' 2.5%	217,200	0.03	,	1/11/2051 Fannie Mae Pool 'CB2601' 2%	606,266	0.09
	1/2/2033 Fannie Mae Pool 'BM3846' 4.5%	397,830	0.06		1/1/2052 Fannie Mae Pool 'CB2620' 2.5%	376,328	0.05
,	1/4/2048	109,249	0.02	,	1/1/2052	532,093	0.08
,	Fannie Mae Pool 'BM4351' 4.5% 1/8/2048	196,609	0.03		Fannie Mae Pool 'CB2621' 2.5% 1/1/2052	648,607	0.09
	Fannie Mae Pool 'BM5235' 5% 1/9/2048	63,396	0.01		Fannie Mae Pool 'CB2622' 2.5% 1/1/2052	975,305	0.14
	Fannie Mae Pool 'BM5896' 4.5% 1/5/2048	310,569	0.05		Fannie Mae Pool 'CB2633' 2.5% 1/1/2052	305,689	0.04
USD 228,272	Fannie Mae Pool 'BM5984' 5% 1/5/2049	247,170	0.04	USD 200,295	Fannie Mae Pool 'CB2836' 2% 1/2/2052	191,253	0.03
USD 147,342	Fannie Mae Pool 'BN1623' 4.5% 1/11/2048	158,262	0.02	USD 456,369	Fannie Mae Pool 'CB2837' 2% 1/2/2052	435,343	0.06
USD 244,161	Fannie Mae Pool 'BN8997' 2% 1/3/2051	232,765	0.03	USD 1,011,092	Fannie Mae Pool 'CB2838' 2% 1/2/2052	964,115	0.14
USD 133,645	Fannie Mae Pool 'BN9004' 2% 1/3/2051	127,429	0.02	USD 149,179	Fannie Mae Pool 'CB2854' 2.5% 1/2/2052	147,523	0.02
		.,0	, <u>.</u>			- ,	

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
_	Fannie Mae Pool 'CB2855' 2.5%	(002)	7.00010	_	FBR Securitization Trust 'Series	(005)	7100010
000 029,402	1/2/2052	522,950	0.08	000 293,000	2005-5 M2' FRN 25/11/2035	289,636	0.04
USD 631,876	Fannie Mae Pool 'CB2856' 2.5%	000.050	0.00		FedEx Corp 2.4% 15/5/2031	406,292	0.06
USD 102.862	1/2/2052 Fannie Mae Pool 'CB2863' 2.5%	622,956	0.09		FedEx Corp 4.25% 15/5/2030 Fidelity National Information	163,928	0.02
002 :02,002	1/2/2052	101,911	0.02	·	Services Inc 1% 3/12/2028	549,848	0.08
USD 374,128	Fannie Mae Pool 'FM5176' 2%	250 702	0.05	USD 41,847	First Franklin Mortgage Loan		
USD 803,630	1/12/2050 Fannie Mae Pool 'FM5292' 3%	356,763	0.05		Trust 2004-FFH3 'Series 2004-FFH3 M3' FRN		
	1/8/2050	812,366	0.12		25/10/2034	41,259	0.01
USD 437,865	Fannie Mae Pool 'FM5294' 3.5% 1/2/2045	458,532	0.07	USD 92,745	First Franklin Mortgage Loan Trust 2006-FF13 'Series		
USD 92,101	Fannie Mae Pool 'FM5295' 3.5%	100,002	0.01		2006-FF13 A1' FRN		
LICD 166 02E	1/4/2048	96,232	0.01	1100 54 220	25/10/2036	72,555	0.01
USD 100,935	Fannie Mae Pool 'FM5296' 4% 1/1/2049	176,987	0.03	080 54,339	First Franklin Mortgage Loan Trust 2006-FF13 'Series		
USD 119,577	Fannie Mae Pool 'FM5305' 2%				2006-FF13 A2C' FRN		
USD 5 207 172	1/12/2050 Fannie Mae Pool 'FM7599' 3.5%	114,031	0.02	USD 507 266	25/10/2036 First Franklin Mortgage Loan	42,754	0.01
000 0,207,172	1/1/2051	5,342,237	0.78	000 007,200	Trust 2006-FF16 'Series		
USD 182,558	Fannie Mae Pool 'FM9730' 2%	474.005	0.00		2006-FF16 2A3' FRN	000 505	0.04
USD 285 994	1/12/2051 Fannie Mae Pool 'FM9925' 2%	174,065	0.03	USD 228 104	25/12/2036 First Franklin Mortgage Loan	282,535	0.04
000 200,001	1/12/2051	272,932	0.04	000 220,101	Trust 2006-FF17 'Series		
USD 258,579	Fannie Mae Pool 'FS0026' 2.5%	255 250	0.04		2006-FF17 A5' FRN	220 007	0.03
USD 310,654	1/11/2051 Fannie Mae Pool 'FS0173' 2%	255,259	0.04	USD 121,382	25/12/2036 First Franklin Mortgage Loan	220,987	0.03
	1/1/2052	296,373	0.04	,	Trust 2006-FFH1 'Series		
USD 491,543	Fannie Mae Pool 'FS0193' 2.5% 1/1/2052	482,962	0.07	USD 61 000	2006-FFH1 M2' FRN 25/1/2036 FirstEnergy Corp 2.05% 1/3/2025	112,516 59,554	0.02 0.01
USD 659,009	Fannie Mae Pool 'FS0208' 2.5%	402,002	0.01	USD 249,000	FirstEnergy Corp 2.25% 1/9/2030	225,859	0.03
HCD 920 276	1/1/2052	649,698	0.09		FirstEnergy Corp 2.65% 1/3/2030	93,598	0.01
050 820,376	Fannie Mae Pool 'FS0209' 2.5% 1/1/2052	807,547	0.12		FirstEnergy Corp 3.4% 1/3/2050 FirstEnergy Corp 4.4% 15/7/2027	260,439 442,822	0.04 0.06
USD 436,224	Fannie Mae Pool 'FS0211' 2%				FirstEnergy Transmission LLC		
USD 444 053	1/12/2051 Fannie Mae Pool 'FS0212' 2%	415,420	0.06	1150 798 000	'144A' 4.35% 15/1/2025 FirstEnergy Transmission LLC	741,660	0.11
000 444,000	1/12/2051	423,048	0.06	000 700,000	'144A' 4.55% 1/4/2049	817,096	0.12
USD 343,390	Fannie Mae Pool 'FS0290' 2%	007.700	0.05	USD 48,000	FirstEnergy Transmission LLC	50.000	0.04
USD 739.571	1/1/2052 Fannie Mae Pool 'FS0378' 2.5%	327,729	0.05	USD 1.376.000	'144A' 5.45% 15/7/2044 Fiserv Inc 3.5% 1/7/2029	53,969 1,383,826	0.01 0.20
	1/1/2052	731,362	0.11	l ' '	Flagstar Mortgage Trust 2018-	,,-	
USD 506,355	Fannie Mae Pool 'FS0497' 2% 1/1/2052	483,655	0.07		6RR 'Series 2018-6RR B4' '144A' FRN 25/10/2048	278,099	0.04
USD 83,000	Fannie Mae Pool 'FS0598' 2%	400,000	0.07	USD 660,000	Florida Power & Light Co	210,099	0.04
1100 00 000	1/12/2051	79,408	0.01	1100 444 000	3.15% 1/10/2049	620,445	0.09
USD 82,000	Fannie Mae Pool 'FS0599' 2% 1/4/2051	78,197	0.01	USD 144,000	Florida Power & Light Co 3.95% 1/3/2048	152,559	0.02
USD 237,000	Fannie Mae Pool 'FS0646' 2%			USD 39,000	Ford Motor Co 3.25%	,	
LISD 16 112	1/2/2052 Fannie Mae Pool 'MA2774' 2%	226,191	0.03	LISD 12	12/2/2032 Freddie Mac Gold Pool	36,272	0.01
03D 10,112	1/10/2031	15,987	0.00	030 12	'A20431' 6% 1/1/2034	14	0.00
USD 22,234	Fannie Mae Pool 'MA2845' 2%	00.004		USD 45,023	Freddie Mac Gold Pool	40.074	0.04
USD 178 377	1/12/2031 Fannie Mae Pool 'MA3027' 4%	22,061	0.00	USD 14 098	'A35615' 6% 1/6/2035 Freddie Mac Gold Pool	49,074	0.01
0020,0	1/6/2047	187,568	0.03	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	'A90196' 4.5% 1/12/2039	15,319	0.00
USD 65,679	Fannie Mae Pool 'MA3149' 4%	69,052	0.01	USD 13,358	Freddie Mac Gold Pool	14,271	0.00
USD 103,018	1/10/2047 Fannie Mae Pool 'MA3182' 3.5%	09,032	0.01	USD 134,134	'A93534' 4% 1/8/2040 Freddie Mac Gold Pool	14,271	0.00
	1/11/2047	106,555	0.02		'A93786' 4% 1/9/2040	143,661	0.02
USD 103,021	Fannie Mae Pool 'MA3210' 3.5% 1/12/2047	106,561	0.02	USD 23,937	Freddie Mac Gold Pool 'A93851' 4% 1/9/2040	25,641	0.00
USD 62,436	Fannie Mae Pool 'MA3238' 3.5%	.00,00.	0.02	USD 52,784	Freddie Mac Gold Pool	20,0	0.00
HOD 04 007	1/1/2048	64,352	0.01	1100 405 570	'C03811' 3.5% 1/4/2042	55,332	0.01
1,987 טאט,	Fannie Mae Pool 'MA3239' 4% 1/1/2048	86,400	0.01	USD 135,572	Freddie Mac Gold Pool 'G04471' 5.5% 1/7/2038	152,737	0.02
USD 22,303	Fannie Mae Pool 'MA3448' 5%			USD 31,944	Freddie Mac Gold Pool		
USD 128 838	1/8/2048 Fannie Mae Pool 'MA3467' 4%	24,150	0.00	USD 83 686	'G05175' 4.5% 1/2/2039 Freddie Mac Gold Pool	34,673	0.01
000 120,000	1/9/2048	134,655	0.02	000 00,000	'G07553' 5.5% 1/6/2041	94,282	0.01
		•				•	

	Description	Market Value	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	·	, ,			·	, ,	
USD 15,322	Freddie Mac Gold Pool			USD 39,073	Freddie Mac Gold Pool		
LICD 040 044	'G07642' 5% 1/10/2041	17,047	0.00	HOD 5 200	'Q00959' 4.5% 1/5/2041	42,450	0.01
USD 210,944	Freddie Mac Gold Pool	224 751	0.02	USD 5,366	Freddie Mac Gold Pool	F 604	0.00
1150 20 022	'G07962' 5% 1/11/2041 Freddie Mac Gold Pool	234,751	0.03	118D 1 802	'Q08239' 3.5% 1/5/2042 Freddie Mac Gold Pool	5,624	0.00
03D 19,022	'G15520' 3% 1/7/2030	81,224	0.01	03D 1,002	'Q08306' 3.5% 1/5/2042	1,889	0.00
USD 50 748	Freddie Mac Gold Pool	01,224	0.01	USD 30 344	Freddie Mac Gold Pool	1,003	0.00
002 00,1 10	'G15601' 2.5% 1/1/2029	51,218	0.01	002 00,0	'Q09810' 3.5% 1/8/2042	31,840	0.00
USD 133,858	Freddie Mac Gold Pool	,		USD 5,893	Freddie Mac Gold Pool	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
	'G15815' 3.5% 1/4/2031	140,410	0.02	·	'Q11909' 3.5% 1/10/2042	6,125	0.00
USD 151,167	Freddie Mac Gold Pool			USD 16,906	Freddie Mac Gold Pool		
	'G16186' 2.5% 1/4/2031	152,997	0.02		'Q12162' 3.5% 1/8/2042	17,718	0.00
USD 348,756	Freddie Mac Gold Pool	005 000	0.05	USD 31,597	Freddie Mac Gold Pool	00.404	0.00
LIOD 00 040	'G16292' 3.5% 1/4/2032	365,836	0.05	1100 00 000	'Q14866' 3% 1/1/2043	32,401	0.00
USD 93,940	Freddie Mac Gold Pool	101 666	0.02	USD 22,260	Freddie Mac Gold Pool	22 940	0.00
HSD 26 906	'G60018' 4.5% 1/12/2043 Freddie Mac Gold Pool	101,666	0.02	USD 62 250	'Q16403' 3% 1/3/2043 Freddie Mac Gold Pool	22,810	0.00
03D 20,900	'G60901' 4% 1/7/2044	28,586	0.00	030 02,239	'Q16673' 3% 1/3/2043	63,699	0.01
USD 120.946	Freddie Mac Gold Pool	20,000	0.00	USD 22.032	Freddie Mac Gold Pool	00,000	0.0.
,	'G60968' 3.5% 1/3/2047	124,811	0.02		'Q18718' 3.5% 1/6/2043	23,079	0.00
USD 74,301	Freddie Mac Gold Pool			USD 31,789	Freddie Mac Gold Pool		
	'G60972' 4.5% 1/5/2047	80,418	0.01		'Q19129' 3.5% 1/6/2043	33,357	0.01
USD 154,004	Freddie Mac Gold Pool			USD 16,789	Freddie Mac Gold Pool		
	'G61047' 4.5% 1/7/2047	166,480	0.02		'Q20176' 3.5% 1/7/2043	17,617	0.00
USD 86,052	Freddie Mac Gold Pool	00.000	0.04	USD 13,029	Freddie Mac Gold Pool	44.000	0.00
LICD 210 652	'G61079' 4.5% 1/7/2047 Freddie Mac Gold Pool	92,260	0.01	USD 12 012	'Q22848' 4.5% 1/11/2043 Freddie Mac Gold Pool	14,009	0.00
050 210,052	'G61177' 3% 1/8/2043	215,999	0.03	050 12,012	'Q24367' 3.5% 1/1/2044	12,593	0.00
USD 152 117	Freddie Mac Gold Pool	213,999	0.03	USD 20 678	Freddie Mac Gold Pool	12,393	0.00
000 102,117	'G61178' 3.5% 1/10/2047	159,846	0.02	002 20,070	'Q25643' 4% 1/4/2044	22,147	0.00
USD 181,169	Freddie Mac Gold Pool	,		USD 11,168	Freddie Mac Gold Pool	,	
	'G61208' 3.5% 1/12/2047	190,374	0.03	·	'Q28604' 3.5% 1/9/2044	11,724	0.00
USD 208,282	Freddie Mac Gold Pool			USD 72,525	Freddie Mac Gold Pool		
	'G61677' 4.5% 1/4/2047	224,171	0.03		'Q35609' 4% 1/9/2045	77,144	0.01
USD 44,010	Freddie Mac Gold Pool			USD 13,798	Freddie Mac Gold Pool		
LICD 004 007	'G61886' 5% 1/11/2048	47,852	0.01	LICD 40 00F	'Q36302' 3.5% 1/9/2045	14,484	0.00
USD 964,987	Freddie Mac Gold Pool 'G67715' 4.5% 1/8/2048	1,044,300	0.15	050 18,285	Freddie Mac Gold Pool 'Q37955' 4% 1/12/2045	19,463	0.00
USD 120 683	Freddie Mac Gold Pool	1,044,300	0.15	USD 15 041	Freddie Mac Gold Pool	19,403	0.00
000 120,000	'G67721' 4.5% 1/4/2049	129,564	0.02	000 10,041	'Q37957' 4% 1/12/2045	15,918	0.00
USD 39,626	Freddie Mac Gold Pool 'J31418'	.20,00.	0.02	USD 64,929	Freddie Mac Gold Pool	.0,0.0	0.00
	2.5% 1/5/2030	40,117	0.01	, , , ,	'Q45064' 3% 1/12/2046	66,185	0.01
USD 76,698	Freddie Mac Gold Pool 'J31689'			USD 35,336	Freddie Mac Gold Pool		
	3% 1/5/2030	79,024	0.01		'Q45079' 3% 1/12/2046	36,049	0.01
USD 11,505	Freddie Mac Gold Pool 'J32181'			USD 37,150	Freddie Mac Gold Pool		
1100 10 010	3% 1/7/2030	11,855	0.00	1100 40 075	'Q45080' 3% 1/12/2046	37,877	0.01
USD 13,919	Freddie Mac Gold Pool 'J32204'	44.000	0.00	USD 18,675	Freddie Mac Gold Pool	10 10E	0.00
116D 13 034	2.5% 1/7/2030 Freddie Mac Gold Pool 'J32209'	14,082	0.00	USD 24 017	'Q45083' 3% 1/12/2046 Freddie Mac Gold Pool	19,105	0.00
000 10,004	2.5% 1/7/2030	13,195	0.00	000 24,817	'Q53630' 3.5% 1/1/2048	26,182	0.00
USD 10.350	Freddie Mac Gold Pool 'J32436'	10,100	0.00	USD 37.452	Freddie Mac Gold Pool	20,.02	0.00
	3% 1/8/2030	10,658	0.00	, , ,	'Q53648' 3.5% 1/1/2048	39,110	0.01
USD 3,897	Freddie Mac Gold Pool 'J32491'			USD 208,645	Freddie Mac Gold Pool		
	2.5% 1/7/2030	3,940	0.00		'Q57853' 4.5% 1/8/2048	225,766	0.03
USD 16,430	Freddie Mac Gold Pool 'J33633'			USD 620,532	Freddie Mac Gold Pool		
	3.5% 1/2/2031	17,107	0.00		'Q59918' 4.5% 1/7/2048	671,689	0.10
USD 1,379	Freddie Mac Gold Pool 'J33763'	1 202	0.00	USD 28,570	Freddie Mac Gold Pool	20.221	0.00
USD 7.512	2.5% 1/2/2031 Freddie Mac Gold Pool 'J34223'	1,393	0.00	1100 16 500	'U70060' 3% 1/9/2027 Freddie Mac Gold Pool	29,331	0.00
0307,312	3.5% 1/4/2031	7,802	0.00	030 10,309	'U79018' 3% 1/7/2028	17,029	0.00
USD 14 093	Freddie Mac Gold Pool 'J37706'	7,002	0.00	USD 18 513	Freddie Mac Gold Pool	17,020	0.00
	3% 1/10/2032	14,550	0.00		'V60696' 3% 1/1/2030	19,043	0.00
USD 18,432	Freddie Mac Gold Pool 'J37835'			USD 22,955	Freddie Mac Gold Pool		
	3% 1/11/2032	18,978	0.00		'V60724' 3% 1/1/2030	23,636	0.00
USD 15,061	Freddie Mac Gold Pool 'J38060'			USD 36,457	Freddie Mac Gold Pool		_
==	3% 1/12/2032	15,533	0.00		'V60770' 2.5% 1/3/2030	36,925	0.01
USD 955	Freddie Mac Gold Pool	4 000	0.00	USD 66,588	Freddie Mac Gold Pool	67.000	0.04
1160 33 832	'Q00093' 4% 1/4/2041 Freddie Mac Gold Pool	1,023	0.00	110D 140 0F2	'V60796' 2.5% 1/5/2030 Freddie Mac Gold Pool	67,363	0.01
USD 33,021	'Q00804' 4.5% 1/5/2041	36,259	0.01	030 149,032	'V60840' 3% 1/6/2030	153,509	0.02
		55,255	0.01			.55,555	J. J.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
_		, ,				, ,	
030 74,100	Freddie Mac Gold Pool 'V60886' 2.5% 1/8/2030	75,088	0.01	USD 430,002	Freddie Mac Pool 'SC0111' 3% 1/6/2038	446,018	0.06
USD 62,661	Freddie Mac Gold Pool			USD 48,553	Freddie Mac Pool 'SD0478' 4%		
LICD 50 120	'V60902' 2.5% 1/8/2030	63,438	0.01	LICD 450 554	1/1/2045	51,965	0.01
050 56,126	Freddie Mac Gold Pool 'V60903' 2.5% 1/9/2030	58,813	0.01	USD 450,551	Freddie Mac Pool 'SD0479' 3.5% 1/6/2050	468,096	0.07
USD 108,498	Freddie Mac Gold Pool			USD 19,496	Freddie Mac Pool 'SD0481' 3.5%		
USD 4 435	'V60904' 2.5% 1/9/2030 Freddie Mac Gold Pool	109,761	0.02	115D 370 088	1/9/2044 Freddie Mac Pool 'SD0485' 3.5%	20,494	0.00
03D 4,433	'V60905' 2.5% 1/7/2030	4,482	0.00	03D 370,900	1/3/2046	387,601	0.06
USD 18,416	Freddie Mac Gold Pool	40.000	0.00	USD 143,758	Freddie Mac Pool 'SD0486' 3.5%	440.000	
USD 289 402	'V60909' 3% 1/8/2030 Freddie Mac Gold Pool	18,966	0.00	USD 620 480	1/9/2046 Freddie Mac Pool 'SD0487' 3.5%	148,889	0.02
000 200, 102	'V82848' 3% 1/12/2046	295,001	0.04	002 020, .00	1/8/2050	641,155	0.09
USD 1,116,738	Freddie Mac Multifamily			USD 26,497	Freddie Mac Pool 'SD0488' 4% 1/5/2049	27.020	0.00
	Structured Pass Through Certificates FRN 25/6/2029	62,978	0.01	USD 455,417	Freddie Mac Pool 'SD0489' 4%	27,928	0.00
USD 2,521,000	Freddie Mac Multifamily	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			1/4/2048	490,031	0.07
	Structured Pass Through Certificates FRN 25/6/2029	152,124	0.02	USD 1,003,782	Freddie Mac Pool 'SD0490' 4% 1/1/2045	1,073,459	0.16
USD 6,271,203	Freddie Mac Multifamily	132,124	0.02	USD 1,213,154	Freddie Mac Pool 'SD0491' 3.5%	1,073,439	0.10
	Structured Pass Through				1/8/2049	1,280,133	0.19
LISD 678 321	Certificates FRN 25/1/2030 Freddie Mac Multifamily	470,844	0.07	USD 379,330	Freddie Mac Pool 'SD0492' 4% 1/8/2048	404,696	0.06
000 070,321	Structured Pass Through			USD 252,848	Freddie Mac Pool 'SD0493' 3.5%	404,030	0.00
	Certificates FRN 25/4/2030	77,144	0.01		1/6/2048	265,117	0.04
USD 1,753,373	Freddie Mac Multifamily Structured Pass Through			USD 169,136	Freddie Mac Pool 'SD0496' 3% 1/2/2047	172,490	0.03
	Certificates FRN 25/5/2030	191,129	0.03	USD 876,148	Freddie Mac Pool 'SD0498' 3%	172,400	0.00
USD 694,602	Freddie Mac Multifamily			1100 404 470	1/6/2044	897,641	0.13
	Structured Pass Through Certificates FRN 25/10/2030	50,668	0.01	USD 431,479	Freddie Mac Pool 'SD0503' 4% 1/4/2048	461,606	0.07
USD 372,359	Freddie Mac Multifamily	00,000	0.01	USD 178,177	Freddie Mac Pool 'SD0504' 4%	.0.,000	
	Structured Pass Through	24.042	0.00	LICD 1 162 640	1/7/2047	189,437	0.03
USD 320.000	Certificates FRN 25/11/2030 Freddie Mac Multifamily	24,043	0.00	050 1,165,649	Freddie Mac Pool 'SD0507' 4% 1/9/2045	1,247,728	0.18
	Structured Pass Through			USD 646,059	Freddie Mac Pool 'SD0508' 3.5%		
	Certificates 1.364% 25/12/2029	26,024	0.00	LISD 1 015 600	1/1/2048 Freddie Mac Pool 'SD0519' 3%	679,442	0.10
USD 169,433	Freddie Mac Pool 'QA6226' 3.5%	20,024	0.00	000 1,010,000	1/8/2050	1,036,789	0.15
110D 0 170	1/1/2050	174,834	0.03	USD 746,341	Freddie Mac Pool 'SD0520' 4%	705 500	0.40
USD 6,170	Freddie Mac Pool 'QB1158' 3% 1/7/2050	6,317	0.00	USD 996 211	1/6/2050 Freddie Mac Pool 'SD0716' 2%	795,506	0.12
USD 53,984	Freddie Mac Pool 'QB1479' 3%				1/7/2051	951,488	0.14
LICD 14 E71	1/7/2050	55,071	0.01	USD 56,171	Freddie Mac Pool 'SD0730' 2%	53.514	0.01
USD 14,571	Freddie Mac Pool 'QB1486' 3% 1/7/2050	14,929	0.00	USD 279.802	1/9/2051 Freddie Mac Pool 'SD0732' 2%	53,514	0.01
USD 6,228	Freddie Mac Pool 'QB1488' 3%				1/9/2051	266,458	0.04
USD 76 081	1/7/2050 Freddie Mac Pool 'QB2296' 2%	6,376	0.00	USD 109,411	Freddie Mac Pool 'SD0783' 2% 1/12/2051	104,321	0.02
030 70,901	1/8/2050	73,409	0.01	USD 244,975	Freddie Mac Pool 'SD0785' 2%	104,321	0.02
USD 44,267	Freddie Mac Pool 'QB2339' 3%				1/12/2051	233,578	0.03
USD 293 923	1/8/2050 Freddie Mac Pool 'QD4857' 2%	45,339	0.01	USD 300,311	Freddie Mac Pool 'SD0786' 2% 1/12/2051	286,595	0.04
005 200,020	1/1/2052	280,053	0.04	USD 46,779	Freddie Mac Pool 'SD0789' 2%	200,000	0.01
USD 805,879	Freddie Mac Pool 'RA3282' 3%	040.000	0.40	1100,000,000	1/12/2051	44,678	0.01
USD 263 628	1/8/2050 Freddie Mac Pool 'RA3313' 3%	816,336	0.12	USD 693,000	Freddie Mac Pool 'SD0892' 2% 1/1/2052	660,354	0.10
002 200,020	1/8/2050	265,940	0.04	USD 518,000	Freddie Mac Pool 'SD0894' 2%	000,00	00
USD 2,421,490	Freddie Mac Pool 'RA5077' 2.5%	0.000.405	0.05	LICD 445 000	1/1/2052	494,725	0.07
USD 955.502	1/5/2051 Freddie Mac Pool 'RA6071' 2%	2,386,485	0.35	USD 145,003	Freddie Mac Pool 'SD7528' 2% 1/11/2050	138,275	0.02
,	1/10/2051	909,364	0.13	USD 66,683	Freddie Mac Pool 'SD7534' 2.5%	,	
USD 1,287,963	Freddie Mac Pool 'RA6388' 2.5%	1 260 402	0.10	LIOD SEE SOS	1/2/2051 Freddie Mac Pool (SD7541) 2%	65,885	0.01
USD 96,816	1/12/2051 Freddie Mac Pool 'RA6768' 2%	1,269,403	0.18	USD 255,208	Freddie Mac Pool 'SD7541' 2% 1/5/2051	243,336	0.04
	1/2/2052	92,155	0.01	USD 1,060,706	Freddie Mac Pool 'SD7549' 2%		
HCD 671 105	Freddie Mac Pool 'SC0063' 3.5%				1/1/2052	1,013,050	0.15
030 07 1,103	1/5/2035	697,143	0.10	1160 33 130	Freddie Mac Pool 'ZA2471' 3%		

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Freddie Mac Pool 'ZS4751' 3.5%			_	Ginnie Mae I Pool 'AD2334' 3.5%		
	1/1/2048	65,506	0.01		15/4/2043	34,383	0.01
USD 176,366	Freddie Mac Pool 'ZS9068' 3.5% 1/1/2034	185,597	0.03	USD 47,847	Ginnie Mae I Pool 'AD2409' 3.5% 15/5/2043	49,849	0.01
USD 50,000	Freddie Mac STACR REMIC Trust 2020-DNA5 'Series			USD 12,316	Ginnie Mae I Pool 'AD2410' 3.5% 15/5/2043	12,752	0.00
	2020-DNA5 B1' '144A' FRN 25/10/2050	51,389	0.01	USD 29,782	Ginnie Mae I Pool 'AD3519' 3.5% 15/4/2043		0.00
USD 1,862,179	Freddie Mac STACR REMIC Trust 2022-DNA1 'Series	31,369	0.01	USD 31,685	Ginnie Mae I Pool 'AD3543' 3.5% 15/5/2043	31,477 33,488	0.00
	2022-DNA1 B1' '144A' FRN 25/1/2042	1,765,691	0.26	USD 25,203	Ginnie Mae I Pool 'AD7474' 3.5% 15/4/2043	26,637	0.00
USD 250,000	Freddie Mac Structured Agency Credit Risk Debt Notes	1,705,091	0.20	USD 39,421	Ginnie Mae I Pool 'AE9889' 3.5% 15/5/2043	41,666	0.00
	'Series 2017-DNA3 B1' FRN 25/3/2030	262,032	0.04	USD 24,470	Ginnie Mae I Pool 'AF0130' 3.5% 15/6/2043	25,862	0.00
USD 140,274	Freddie Mac Structured Agency Credit Risk Debt Notes	202,032	0.04	USD 85,437	Ginnie Mae I Pool 'AF1072' 3.5% 15/7/2043	90,298	0.00
	'Series 2017-HRP1 M2' FRN 25/12/2042	140,537	0.02	USD 26,676	Ginnie Mae I Pool 'AF1077' 3.5% 15/7/2043	28,194	0.00
USD 100,000	FREMF 2017-KGS1 Mortgage Trust 'Series 2017-KGX1	140,557	0.02	USD 30,907	Ginnie Mae I Pool 'AZ8560' 4.5% 15/3/2047	34,623	0.00
HSD 7 226 756	BFX' '144A' FRN 25/10/2027 FREMF 2019-KW08 Mortgage	100,846	0.01	USD 38,193	Ginnie Mae I Pool 'AZ8596' 4.5% 15/4/2047	43.041	0.01
030 7,230,730	Trust 'Series 2019-KW08 X2A' '144A' 0.1% 25/1/2029	39,555	0.01	USD 30,756	Ginnie Mae I Pool 'AZ8597' 4.5% 15/4/2047	34,331	0.01
USD 497,000	General Motors Financial Co Inc 2.4% 15/10/2028	466,234	0.01	USD 21,633	Ginnie Mae I Pool 'BA7888' 4.5% 15/5/2047	24,370	0.00
USD 536,000	General Motors Financial Co Inc 2.75% 20/6/2025	532,907	0.08	USD 2,635	Ginnie Mae II Pool '4422' 4% 20/4/2039	2,816	0.00
USD 376,000	General Motors Financial Co Inc 3.5% 7/11/2024	384,215	0.06	USD 6,409	Ginnie Mae II Pool '4494' 4% 20/7/2039	6,847	0.00
USD 342,000	General Motors Financial Co		0.05	USD 9,625	Ginnie Mae II Pool '4559' 5%		
USD 406,000	Inc 3.55% 8/7/2022 General Motors Financial Co	345,020		USD 4,228	20/10/2039 Ginnie Mae II Pool '4598' 4.5%	10,841	0.00
USD 50,000	Inc 4% 15/1/2025 Georgia-Pacific LLC 7.75% 15/11/2029	418,540	0.06	USD 5,126	20/12/2039 Ginnie Mae II Pool '4617' 4.5%	4,600	0.00
USD 20,000	Georgia-Pacific LLC 7.75% 15/11/2029	66,149 26,460	0.00	USD 4,217	20/1/2040 Ginnie Mae II Pool '4636' 4.5% 20/2/2040	5,576 4,587	0.00
USD 377,000	Gilead Sciences Inc 4.15% 1/3/2047	387,546	0.06	USD 280	Ginnie Mae II Pool '4696' 4.5% 20/5/2040	305	0.00
USD 198,000	Gilead Sciences Inc 4.75% 1/3/2046	219.088	0.00	USD 1,624	Ginnie Mae II Pool '4746' 4.5% 20/7/2040		0.00
USD 20,671	Ginnie Mae I Pool '553461' 3.5%	.,		USD 1,855	Ginnie Mae II Pool '4800' 4%	1,766	
USD 21,297	15/1/2042 Ginnie Mae I Pool '710692' 5%	21,765	0.00	USD 45,239	20/9/2040 Ginnie Mae II Pool '4833' 4%	1,982	0.00
USD 24,713	15/7/2039 Ginnie Mae I Pool '720199' 5%	23,701	0.00	USD 3,019	20/10/2040 Ginnie Mae II Pool '4834' 4.5%	48,336	0.01
USD 36,565	15/7/2039 Ginnie Mae I Pool '762838' 4%	27,964	0.00	USD 183,831	20/10/2040 Ginnie Mae II Pool '4853' 4%	3,289	0.00
USD 20,005	15/3/2041 Ginnie Mae I Pool '782487' 5%	39,420	0.01	USD 40,568	20/11/2040 Ginnie Mae II Pool '4882' 4%	196,417	0.03
USD 44,559	15/12/2038 Ginnie Mae I Pool '783314' 5%	22,632	0.00	USD 35,392	20/12/2040 Ginnie Mae II Pool '4922' 4%	43,345	0.01
USD 82,403	15/12/2040 Ginnie Mae I Pool '784439' 3%	50,403	0.01	USD 15,929	20/1/2041 Ginnie Mae II Pool '754367' 4.5%	37,642	0.01
USD 35,555	15/2/2045 Ginnie Mae I Pool '794929' 3.5%	84,223	0.01	USD 32,201	20/7/2041 Ginnie Mae II Pool '783584' 4.5%	16,766	0.00
USD 29,335	15/5/2042 Ginnie Mae I Pool 'AA1920' 3.5%	37,381	0.01	USD 5,128	20/7/2041 Ginnie Mae II Pool 'AQ0542' 4%	35,353	0.01
USD 15,995	15/12/2042 Ginnie Mae I Pool 'AB9456' 3.5%	30,971	0.00	USD 17,850	20/10/2046 Ginnie Mae II Pool 'AX4341'	5,417	0.00
USD 31,765	15/11/2042 Ginnie Mae I Pool 'AC3738' 3.5%	16,575	0.00	USD 20,916	3.5% 20/10/2046 Ginnie Mae II Pool 'AX4342'	18,901	0.00
USD 27,008	15/12/2042 Ginnie Mae I Pool 'AC3934' 3.5%	33,574	0.01	USD 14,970	3.5% 20/10/2046 Ginnie Mae II Pool 'AX4343'	22,052	0.00
	15/1/2043 Ginnie Mae I Pool 'AD2222' 3.5%	28,158	0.00		3.5% 20/10/2046 Ginnie Mae II Pool 'AX4344'	15,745	0.00
,	15/2/2043	23,469	0.00		3.5% 20/10/2046	44,096	0.01

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
		(/			•	(/	
USD 26, 153	Ginnie Mae II Pool 'AX4345' 3.5% 20/10/2046	27,109	0.00	080 399,000	Global Payments Inc 3.2% 15/8/2029	390,492	0.06
USD 86,099	Ginnie Mae II Pool 'BD0560'			USD 562,000	Global Payments Inc 4.8%	,	
USD 22 076	4.5% 20/9/2048 Ginnie Mae II Pool 'MA0223'	91,783	0.01	1180 730 000	1/4/2026 GLP Capital LP / GLP	599,559	0.09
000 22,010	5% 20/7/2042	25,894	0.00	000 700,000	Financing II Inc 3.25%		
USD 108,218	Ginnie Mae II Pool 'MA0934'	44.4.400	0.00	1100 70 000	15/1/2032	689,428	0.10
USD 73,375	3.5% 20/4/2043 Ginnie Mae II Pool 'MA1012'	114,489	0.02	USD 72,000	GLP Capital LP / GLP Financing II Inc 3.35%		
	3.5% 20/5/2043	77,585	0.01		1/9/2024	72,891	0.01
USD 247,785	Ginnie Mae II Pool 'MA1677' 3.5% 20/2/2044	261,514	0.04	USD 98,000	GLP Capital LP / GLP Financing II Inc 4% 15/1/2030	97,727	0.01
USD 1,553	Ginnie Mae II Pool 'MA2076'	20.,0		USD 589,000	GLP Capital LP / GLP	0.,.2.	
LICD 20 E90	5% 20/7/2044 Cippie Mae II Bool (MA 2026)	1,750	0.00	UCD 533 000	Financing II Inc 4% 15/1/2031	587,943	0.09
03D 30,569	Ginnie Mae II Pool 'MA2826' 3.5% 20/5/2045	31,940	0.00	03D 523,000	Goldman Sachs Group Inc/The FRN 12/2/2026	497,755	0.07
USD 555,128	Ginnie Mae II Pool 'MA3521'			USD 436,000	Goldman Sachs Group Inc/The		
USD 1 707 472	3.5% 20/3/2046 Ginnie Mae II Pool 'MA3597'	579,940	0.08	USD 675 000	FRN 15/5/2026 Goldman Sachs Group Inc/The	442,112	0.06
000 1,707,472	3.5% 20/4/2046	1,781,205	0.26	000 070,000	FRN 9/3/2027	634,597	0.09
USD 57,846	Ginnie Mae II Pool 'MA3663'	60.201	0.01	USD 80,000	Goldman Sachs Group Inc/The FRN 5/6/2028	00.070	0.01
USD 743,775	3.5% 20/5/2046 Ginnie Mae II Pool 'MA3736'	60,201	0.01	USD 614,000	Goldman Sachs Group Inc/The	82,078	0.01
	3.5% 20/6/2046	774,674	0.11		FRN 23/4/2029	632,269	0.09
USD 125,367	Ginnie Mae II Pool 'MA3803' 3.5% 20/7/2046	130,571	0.02	USD 732,000	Goldman Sachs Group Inc/The FRN 1/5/2029	768,259	0.11
USD 539,265	Ginnie Mae II Pool 'MA3937'	100,011	0.02	USD 715,000	Goldman Sachs Group Inc/The	700,200	0.11
LICD 451 170	3.5% 20/9/2046	561,215	0.08	LISD 1 722 000	FRN 21/10/2032 Goldman Sachs Group Inc/The	668,153	0.10
050 451,179	Ginnie Mae II Pool 'MA4322' 4% 20/3/2047	474,969	0.07	030 1,722,000	FRN 24/2/2033	1,669,746	0.24
USD 103,552	Ginnie Mae II Pool 'MA4452'			USD 311,000	Goldman Sachs Group Inc/The		
USD 160.797	4% 20/5/2047 Ginnie Mae II Pool 'MA4511'	108,898	0.02	USD 461.000	3.75% 25/2/2026 Goldman Sachs Group Inc/The	322,097	0.05
	4% 20/6/2047	168,910	0.02		3.85% 26/1/2027	477,793	0.07
USD 194,710	Ginnie Mae II Pool 'MA4838' 4% 20/11/2047	205,081	0.03	USD 517,000	Goldman Sachs Group Inc/The 4% 3/3/2024	534,651	0.08
USD 94,125	Ginnie Mae II Pool 'MA4901'	203,001	0.03	USD 281,730	GoodLeap Sustainable Home	334,031	0.00
LICD 222 74F	4% 20/12/2047	99,136	0.01		Solutions Trust 2021-5		
03D 332,745	Ginnie Mae II Pool 'MA5818' 4.5% 20/3/2049	350,113	0.05		'Series 2021-5CS A' '144A' 2.31% 20/10/2048	272,346	0.04
USD 128,951	Ginnie Mae II Pool 'MA5877'			USD 417,730	Government National Mortgage		
USD 282 239	4.5% 20/4/2049 Ginnie Mae II Pool 'MA5932'	135,604	0.02		Association 'Series 2015-48 IO' FRN 16/2/2050	11,865	0.00
,	4.5% 20/5/2049	296,096	0.04	USD 232,536	Government National Mortgage	,	
USD 78,062	Ginnie Mae II Pool 'MA6658'	81,151	0.01		Association 'Series 2013-78	3,723	0.00
USD 1,711,348	4% 20/5/2050 Ginnie Mae II Pool 'MA6818'	01,131	0.01	USD 156,199	IO' FRN 16/10/2054 Government National Mortgage	3,723	0.00
1105 04 000	2% 20/8/2050	1,666,660	0.24		Association 'Series 2015-22	0.470	0.00
050 81,983	Ginnie Mae II Pool 'MA6823' 4.5% 20/8/2050	85,947	0.01	USD 767,055	IO' FRN 16/3/2055 Government National Mortgage	3,470	0.00
USD 1,166,845	Ginnie Mae II Pool 'MA6994'	,			Association 'Series 2015-173		
USD 493 196	2% 20/11/2050 Ginnie Mae II Pool 'MA7137'	1,136,264	0.17	USD 59 812	IO' FRN 16/9/2055 Greenpoint Manufactured	23,671	0.00
002 100,100	3% 20/1/2051	499,938	0.07	002 00,012	Housing 'Series 1999-5 M1B'		
USD 1,701,380	Ginnie Mae II Pool 'MA7649' 2.5% 20/10/2051	1,691,479	0.25	HSD 10 242	FRN 15/12/2029 Greenpoint Manufactured	61,818	0.01
USD 3,184,326	Ginnie Mae II Pool 'MA7767'	1,091,479	0.23	03D 19,342	Housing 'Series 1999-5 M2'		
1100 544 000	2.5% 20/12/2051	3,165,772	0.46	1100 40 000	FRN 15/12/2029	18,025	0.00
USD 544,000	Glencore Funding LLC '144A' 1.625% 27/4/2026	516,396	0.08	USD 18,260	GreenPoint Mortgage Funding Trust 2006-AR2 'Series 2006-		
USD 394,000	Glencore Funding LLC '144A'				AR2 4A1' FRN 25/3/2036	18,108	0.00
1180 275 000	2.5% 1/9/2030 Glencore Funding LLC '144A'	357,853	0.05	USD 100,000	GS Mortgage Securities Corp II 'Series 2012-TMSQ D' '144A'		
030 273,000	2.625% 23/9/2031	249,902	0.04		FRN 10/12/2030	95,918	0.01
USD 182,000	Glencore Funding LLC '144A'	400 457	0.00	USD 5,000,000	GS Mortgage Securities Corp		
USD 266.000	2.85% 27/4/2031 Global Payments Inc 1.2%	169,157	0.02		II Series 2005-ROCK 'Series 2005-ROCK X1' '144A' FRN		
	1/3/2026	249,460	0.04		3/5/2032	41,084	0.01
USD 234,000	Global Payments Inc 2.15% 15/1/2027	224,723	0.03				
	10/1/2021	224,123	0.00				

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	•	, ,			•	, ,	
030 110,000	GS Mortgage Securities Corp Trust 2017-GPTX 'Series			050 50,535	Home Loan Mortgage Loan Trust 2005-1 'Series 2005-1		
	2017-GPTX A' '144A' 2.856%				A3' FRN 15/4/2036	48,708	0.01
	10/5/2034	109,598	0.02	USD 109,000	Houston Galleria Mall Trust	-,	
USD 490,000	GS Mortgage Securities Trust				2015-HGLR 'Series 2015-		
	2012-GCJ9 'Series 2012-				HGLR D' '144A' 3.982%		
	GCJ9 C' '144A' FRN 10/11/2045	400 700	0.07	LICD 40 000	5/3/2037 HP Inc 6% 15/9/2041	103,483 21.017	0.02
USD 200 000	GS Mortgage Securities Trust	492,730	0.07	,	Humana Inc 4.875% 1/4/2030	159,628	0.00 0.02
000 200,000	2015-590M 'Series 2015-				Huntington Ingalls Industries Inc	133,020	0.02
	590M E' '144A' FRN			,	'144A' 2.043% 16/8/2028	112,012	0.02
	10/10/2035	191,761	0.03	USD 490,000	Huntington Ingalls Industries Inc		
USD 10,000	GS Mortgage Securities Trust				3.844% 1/5/2025	506,361	0.07
	2015-GC32 'Series 2015-	40.007	0.00	USD 653,000	Huntington Ingalls Industries Inc	000 447	0.40
1160 30 000	GC32 C' FRN 10/7/2048	10,067	0.00	USD 14 000	4.2% 1/5/2030 iHeartCommunications Inc	689,417	0.10
03D 20,000	GS Mortgage Securities Trust 2017-GS7 3% 10/8/2050	17,490	0.00	03D 14,000	'144A' 4.75% 15/1/2028	13,554	0.00
USD 77,419	GSAA Home Equity Trust 2006-	17,100	0.00	USD 96,000	iHeartCommunications Inc	10,001	0.00
,	4 'Series 2006-4 1A1' FRN			·	'144A' 5.25% 15/8/2027	94,764	0.01
	25/3/2036	62,508	0.01	USD 108,621	iHeartCommunications Inc		
USD 628,217	GSAA Home Equity Trust 2006-				6.375% 1/5/2026	111,312	0.02
	5 'Series 2006-5 1A1' FRN	004.044	0.04	USD 50,760	Impac Secured Assets Trust		
LISD 30 560	25/3/2036 GSAA Home Equity Trust 2007-	261,844	0.04		2006-3 'Series 2006-3 A1' FRN 25/11/2036	46,979	0.01
03D 30,309	2 'Series 2007-2 AF3' FRN			USD 100 000	IMT Trust 2017-APTS 'Series	40,979	0.01
	25/3/2037	8,335	0.00	002 .00,000	2017-APTS DFX' '144A' FRN		
USD 50,000	GSAMP Trust 2007-HSBC1				15/6/2034	98,390	0.01
	'Series 2007-HS1 M6' FRN			USD 110,000	Independence Plaza Trust		
	25/2/2047	53,197	0.01		2018-INDP 'Series 2018-		
USD 128,913	GSR Mortgage Loan Trust 2006-7F 'Series 2006-7F 4A2'				INDP B' '144A' 3.911%	110 260	0.02
	6.5% 25/8/2036	61,691	0.01	LISD 100 000	10/7/2035 Independence Plaza Trust	110,360	0.02
USD 59.284	GSR Mortgage Loan Trust	01,001	0.01	000 100,000	2018-INDP 'Series 2018-		
	2007-1F 'Series 2007-1F 2A4'				INDP C' '144A' 4.158%		
	5.5% 25/1/2037	70,424	0.01		10/7/2035	100,159	0.01
USD 363,817	GSR Mortgage Loan Trust			USD 43,478	IndyMac INDX Mortgage Loan		
	2007-OA2 'Series 2007-OA2 2A1' FRN 25/6/2047	264,359	0.04		Trust 2006-AR15 'Series 2006-AR15 A1' FRN		
USD 1 036 774	HarborView Mortgage Loan	204,339	0.04		25/7/2036	42,293	0.01
	Trust 2006-12 'Series 2006-			USD 456,081	IndyMac INDX Mortgage Loan	,	
	12 1A1A' FRN 19/12/2036	972,303	0.14		Trust 2006-AR35 'Series		
USD 96,000	Hartford Financial Services				2006-AR35 1A1A' FRN		
	Group Inc/The 3.6%	04.050	0.04	1100 000 000	25/1/2037	460,067	0.07
1190 45 000	19/8/2049 Hartford Financial Services	91,952	0.01		Intel Corp 3.25% 15/11/2049 Intel Corp 4.75% 25/3/2050	299,651 125,737	0.04 0.02
00D 1 0,000	Group Inc/The 4.3%				Intercontinental Exchange Inc	125,757	0.02
	15/4/2043	46,932	0.01		1.85% 15/9/2032	59,848	0.01
USD 663,000	HCA Inc 2.375% 15/7/2031	603,620	0.09	USD 169,000	Intercontinental Exchange Inc		
	HCA Inc 4.75% 1/5/2023	131,607	0.02		2.1% 15/6/2030	158,098	0.02
,	HCA Inc 5% 15/3/2024	72,304	0.01	USD 203,000	Intercontinental Exchange Inc	212 621	0.02
, ,	HCA Inc 5.25% 15/4/2025 Herc Holdings Inc '144A' 5.5%	3,938,116	0.57	USD 153 000	3.75% 21/9/2028 International Business	213,621	0.03
000 104,000	15/7/2027	158,027	0.02	000 100,000	Machines Corp 3.43%		
USD 58,000	Hess Corp 5.8% 1/4/2047	68,110	0.01		9/2/2052	143,895	0.02
USD 110,000	Home Equity Asset Trust 2006-			USD 170,000	International Business		
	3 'Series 2006-3 M2' FRN				Machines Corp 4.25%		
LICD OF OFF	25/7/2036	104,101	0.02	1100 54 000	15/5/2049	183,198	0.03
USD 95,255	Home Equity Asset Trust 2007- 1 'Series 2007-1 2A3' FRN			050 51,000	International Paper Co 4.8% 15/6/2044	57,228	0.01
	25/5/2037	83,458	0.01	USD 101 000	International Paper Co 6%	37,220	0.01
USD 493,468	Home Equity Mortgage Loan	00,100	0.0.	002 .0.,000	15/11/2041	125,562	0.02
	Asset-Backed Trust Series			USD 76,000	Interpublic Group of Cos Inc/		
	INABS 2007-A 'Series 2007-A				The 4.75% 30/3/2030	83,563	0.01
1100 00 505	2A3' FRN 25/4/2037	389,330	0.06	USD 115,000	Invitation Homes Operating		
USD 22,795	Home Equity Mortgage Loan Asset-Backed Trust Series				Partnership LP 2.3% 15/11/2028	107,598	0.02
	SPMD 2004-A 'Series 2004-A			USD 800 132	IXIS Real Estate Capital Trust	101,390	0.02
	M2' FRN 25/7/2034	22,808	0.00	000,102	2007-HE1 'Series 2007-HE1		
		,			A4' FRN 25/5/2037	299,360	0.04

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value (USD)	% of Net
		(030)	ASSELS			(030)	ASSELS
USD 138,000	J.P. Morgan Chase Commercial Mortgage Securities Trust				JPMorgan Chase & Co FRN 5/12/2029	93,193	0.01
	2018-AON 'Series 2018-AON A' '144A' 4.128% 5/7/2031	140,722	0.02	USD 143,000	JPMorgan Chase & Co FRN 24/3/2031	154,987	0.02
USD 145,363	J.P. Morgan Chase Commercial	140,722	0.02	USD 381,000	JPMorgan Chase & Co FRN		
	Mortgage Securities Trust 2018-PHH FRN 15/6/2035	144,743	0.02	USD 286,000	25/1/2033 JPMorgan Chase & Co FRN	372,823	0.05
USD 387,634	J.P. Morgan Chase Commercial Mortgage Securities Trust			USD 82,000	19/11/2041 JPMorgan Chase & Co FRN	243,328	0.04
	2018-PHH 'Series 2018-PHH A' '144A' FRN 15/6/2035	384,509	0.06	USD 76,000	22/4/2042 JPMorgan Chase & Co FRN	76,349	0.01
USD 123,000	JBS USA LUX SA / JBS USA Finance Inc (Restricted)			USD 84,000	22/2/2048 JPMorgan Chase & Co FRN	80,905	0.01
USD 189 000	'144A' 6.75% 15/2/2028 JBS USA LUX SA / JBS USA	130,226	0.02	USD 565 000	15/11/2048 JPMorgan Chase & Co FRN	87,158	0.01
002 .00,000	Food Co / JBS USA Finance Inc '144A' 6.5% 15/4/2029	201,852	0.03		23/1/2049 KAR Auction Services Inc '144A'	577,497	0.08
USD 184,609	JP Morgan Alternative Loan	201,002	0.03		5.125% 1/6/2025	124,994	0.02
	Trust 2007-A1 'Series 2007- A1 1A4' FRN 25/3/2037	188,791	0.03	USD 520,000	KeyCorp Student Loan Trust 2004-A 'Series 2004-A 2D'		
USD 27,534	JP Morgan Alternative Loan Trust 2007-A2 'Series 2007-			USD 76,000	FRN 28/7/2042 Kinder Morgan Energy Partners	495,840	0.07
LICD 4 020 000	A2 2A1' FRN 25/5/2037	25,491	0.00		LP 7.5% 15/11/2040	100,724	0.01
050 1,030,000	JP Morgan Chase Commercial Mortgage Securities Trust			080 97,000	Kinder Morgan Inc 5.3% 1/12/2034	107.475	0.02
	2013-LC11 'Series 2013-			USD 509,000	KLA Corp 3.3% 1/3/2050	467,577	0.07
	LC11 XB' FRN 15/4/2046	6,033	0.00		KLA Corp 4.1% 15/3/2029	378,891	0.06
USD 100,000	JP Morgan Chase Commercial Mortgage Securities Trust			USD 959,603	Ladder Capital Commercial Mortgage 2013-GCP		
	2015-JP1 'Series 2015-JP1				Mortgage 2013-GCF Mortgage Trust 'Series 2013-		
	C' FRN 15/1/2049	102,078	0.02		GCP XA' '144A' FRN 15/2/2036	53,864	0.01
USD 30,000	JP Morgan Chase Commercial Mortgage Securities Trust			USD 411,000	Lam Research Corp 4.875% 15/3/2049	487,301	0.07
	2018-WPT 'Series 2018-WPT			USD 18,000	Lamar Media Corp 3.75%	407,301	0.07
	DFX' '144A' 5.35% 5/7/2033	30,474	0.00		15/2/2028	17,354	0.00
USD 100,000	JPMBB Commercial Mortgage Securities Trust 2015-C33			USD 364,828	Lehman ABS Manufactured Housing Contract Trust 2001-		
	'Series 2015-C33 D1' '144A'				B 'Series 2001-B M1' FRN		
	FRN 15/12/2048	93,089	0.01		15/4/2040	377,449	0.06
USD 50,000	JPMCC Commercial Mortgage Securities Trust 2017-JP6			USD 202,460	Lehman Brothers Small Balance Commercial Mortgage Trust		
	'Series 2017-JP6 A5' 3.49%				2006-2 'Series 2006-2A M3'		
	15/7/2050	51,315	0.01		'144A' FRN 25/9/2036	194,242	0.03
USD 20,000	JPMCC Commercial Mortgage Securities Trust 2017-JP7			USD 13,956	Lehman Brothers Small Balance Commercial Mortgage Trust		
	'Series 2017-JP7 B' 4.05%				2007-1 'Series 2007-1A 1A'		
	15/9/2050	20,365	0.00		'144A' FRN 25/3/2037	13,731	0.00
USD 1,800,000	JPMDB Commercial Mortgage			USD 107,821	Lehman XS Trust Series 2007-		
	Securities Trust 2016-C4 'Series 2016-C4 XC' '144A'				16N 'Series 2007-16N AF2' FRN 25/9/2047	129,672	0.02
	FRN 15/12/2049	53,437	0.01	USD 544,000	Leidos Inc 2.3% 15/2/2031	490,854	0.07
USD 650,000	JPMDB Commercial Mortgage			1	Leidos Inc 4.375% 15/5/2030	546,167	0.08
	Securities Trust 2018-C8 'Series 2018-C8 A4' 4.211%			USD 27,000	Level 3 Financing Inc '144A' 4.625% 15/9/2027	25,854	0.00
	15/6/2051	690,016	0.10	USD 287,386	Loanpal Solar Loan 2021-1 Ltd	20,001	0.00
USD 75,000	JPMorgan Chase & Co FRN				'Series 2021-1GS A' '144A'		
LISD 102 000	16/9/2024 JPMorgan Chase & Co FRN	73,393	0.01	USD 61 867	2.29% 20/1/2048 Long Beach Mortgage Loan	277,533	0.04
000 102,000	5/12/2024	105,057	0.02	000 01,007	Trust 2006-5 'Series 2006-5		
USD 1,792,000	JPMorgan Chase & Co FRN	4 005 074	0.07	1100 054 055	2A3' FRN 25/6/2036	39,264	0.01
USD 563,000	29/1/2027 JPMorgan Chase & Co FRN	1,865,274	0.27	050 654,255	Long Beach Mortgage Loan Trust 2006-7 'Series 2006-7		
	1/2/2028	584,420	0.09		2A3' FRN 25/8/2036	324,744	0.05
USD 542,000	JPMorgan Chase & Co FRN 24/2/2028	541,577	0.08	USD 110,000	Los Angeles Community College District/CA 6.6%		
USD 1,228,000	JPMorgan Chase & Co FRN	J 4 1,3 <i>1 1</i>	0.06		1/8/2042	160,874	0.02
	1/5/2028	1,260,213	0.18	USD 285,000	Los Angeles Unified School	202.050	0.00
USD 91,000	JPMorgan Chase & Co FRN 23/4/2029	95,142	0.01	USD 113.000	District/CA 6.758% 1/7/2034 Lowe's Cos Inc 1.3% 15/4/2028	383,959 103,479	0.06 0.02
		-, -	-			, ,	-

	Description	Market Value	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
LIOD 504 000	Laurela Cas las 4 70/ 45/0/0000	404.000	0.07	1100 000 000	Missasseft Ossus 0.0040/		
	Lowe's Cos Inc 1.7% 15/9/2028 Lowe's Cos Inc 2.8% 15/9/2041	491,896	0.07 0.04	050 600,000	Microsoft Corp 2.921% 17/3/2052	EEC 210	0.08
,	Lowe's Cos Inc 2.6% 15/9/2041 Lowe's Cos Inc 3.65% 5/4/2029	251,203 374,268	0.04	LISD 151 000	MidAmerican Energy Co 3.1%	556,218	0.06
,	LSTAR Commercial Mortgage	374,200	0.05	030 131,000	1/5/2027	154,584	0.02
03D 20,020	Trust 2015-3 'Series 2015-3			USD 150 000	MidAmerican Energy Co 3.15%	134,304	0.02
	AS' '144A' FRN 20/4/2048	26,011	0.00	000 100,000	15/4/2050	136,652	0.02
USD 310.000	LYB International Finance III	20,011	0.00	USD 1.017.000	MidAmerican Energy Co 3.65%	100,002	0.02
002 0.0,000	LLC 4.2% 1/5/2050	307,651	0.04	.,011,000	15/4/2029	1,071,354	0.16
USD 160,000	MAD Mortgage Trust 2017-	,		USD 76,000	MidAmerican Energy Co 4.25%	.,,	
,	330M 'Series 2017-330M E'			,	15/7/2049	82,281	0.01
	'144A' FRN 15/8/2034	151,306	0.02	USD 50,000	Mid-Atlantic Interstate		
USD 107,000	Marathon Petroleum Corp				Transmission LLC '144A'		
	4.5% 1/4/2048	107,725	0.02		4.1% 15/5/2028	52,780	0.01
USD 20,000	Marathon Petroleum Corp				Moody's Corp 3.1% 29/11/2061	138,352	0.02
LIOD 404 000	5.85% 15/12/2045	22,224	0.00		Moody's Corp 3.25% 15/1/2028	280,919	0.04
USD 101,000	Marriott International Inc/MD	107 560	0.02		Morgan Stanley FRN 20/7/2027	268,214	0.04
ELID 220 000	4.625% 15/6/2030 Marsh & McLennan Cos Inc	107,562	0.02		Morgan Stanley FRN 22/7/2028 Morgan Stanley FRN 24/1/2029	1,232,508 456,781	0.18 0.07
EUR 220,000	1.349% 21/9/2026	249,784	0.04	l '	Morgan Stanley FRN 23/1/2030	1,743,389	0.07
FUR 205 000	Marsh & McLennan Cos Inc	249,704	0.04		Morgan Stanley FRN 22/1/2031	458,202	0.23
200,000	1.979% 21/3/2030	235,048	0.03		Morgan Stanley FRN 21/7/2032	221,424	0.03
USD 310.000	Marsh & McLennan Cos Inc	200,010	0.00	l '	Morgan Stanley FRN		0.00
	2.25% 15/11/2030	287,056	0.04		20/10/2032	31.706	0.00
USD 55,576	MASTR Resecuritization Trust	,		USD 443,000	Morgan Stanley FRN 21/1/2033	429,552	0.06
	2008-3 'Series 2008-3 A1'				Morgan Stanley FRN 22/4/2042	257,212	0.04
	'144A' FRN 25/8/2037	34,768	0.01	USD 6,000	Morgan Stanley 3.125%		
USD 29,000	Matador Resources Co 5.875%				27/7/2026	6,085	0.00
	15/9/2026	29,494	0.00	USD 647,000	Morgan Stanley 3.625%		
USD 367,000	McDonald's Corp 2.125%				20/1/2027	669,076	0.10
1100 404 000	1/3/2030	344,142	0.05	USD 24,414	Morgan Stanley ABS Capital I		
USD 484,000	McDonald's Corp 4.875%	500 700	0.00		Inc Trust 2005-HE1 'Series		
LISD 140 000	9/12/2045 Merck & Co Inc 2.45%	539,792	0.08		2005-HE1 A2MZ' FRN 25/12/2034	22,584	0.00
03D 140,000	24/6/2050	115,142	0.02	1190 176 867	Morgan Stanley ABS Capital I	22,304	0.00
USD 52 000	Merck & Co Inc 2.75%	110,142	0.02	000 170,007	Inc Trust 2005-HE5 'Series		
002 02,000	10/12/2051	44,970	0.01		2005-HE5 M4' FRN		
USD 53,145	Merrill Lynch First Franklin	,			25/9/2035	180,593	0.03
	Mortgage Loan Trust Series			USD 41,810	Morgan Stanley ABS Capital I		
	2007-2 'Series 2007-2 A2C'				Inc Trust 2007-SEA1 'Series		
	FRN 25/5/2037	31,269	0.00		2007-SEA1 2A1' '144A' FRN		
USD 142,130	Merrill Lynch Mortgage				25/2/2047	40,895	0.01
	Investors Trust Series 2006-			USD 260,000	Morgan Stanley Bank of		
	A3 'Series 2006-A3 6A1' FRN	404.550	0.00		America Merrill Lynch Trust		
LISD EE OOO	25/5/2036	134,556	0.02		2014 C19 'Series 2014-C19 XF' '144A' FRN 15/12/2047	7,678	0.00
030 55,000	Metropolitan Transportation Authority 5.871% 15/11/2039	67,442	0.01	118D 130 000	Morgan Stanley Bank of	7,076	0.00
USD 55 000	Metropolitan Transportation	07,442	0.01	030 130,000	America Merrill Lynch Trust		
000 00,000	Authority 6.668% 15/11/2039	72,302	0.01		2015-C24 'Series 2015-C24		
USD 60.000	Metropolitan Transportation	72,002	0.01		B' FRN 15/5/2048	133,212	0.02
	Authority 6.814% 15/11/2040	81,858	0.01	USD 130,000	Morgan Stanley Bank of	,	
USD 78,000	MGM Growth Properties			,	America Merrill Lynch Trust		
	Operating Partnership LP /				2015-C25 'Series 2015-C25		
	MGP Finance Co-Issuer Inc				B' FRN 15/10/2048	134,162	0.02
	(Restricted) 4.5% 1/9/2026	80,205	0.01	USD 19,000	Morgan Stanley Bank of		
USD 277,000	MGM Growth Properties				America Merrill Lynch Trust		
	Operating Partnership LP /				2015-C26 'Series 2015-C26		
	MGP Finance Co-Issuer Inc	207.045	0.04	1100 500 000	D' '144A' 3.06% 15/10/2048	17,365	0.00
LICD 124 000	(Restricted) 5.625% 1/5/2024	287,915	0.04	050 500,000	Morgan Stanley Bank of		
03D 124,000	MGM Growth Properties Operating Partnership LP /				America Merrill Lynch Trust 2016-C32 'Series 2016-C32		
	MGP Finance Co-Issuer Inc				A4' 3.72% 15/12/2049	519,154	0.08
	(Restricted) 5.75% 1/2/2027	134,459	0.02	USD 20 000	Morgan Stanley Capital I 2017-	313,134	0.00
USD 11.000	MGM Resorts International	,	0.02	002 20,000	HR2 'Series 2017-HR2 D'		
002,000	4.625% 1/9/2026	11,037	0.00		2.73% 15/12/2050	17,187	0.00
USD 19,000	MGM Resorts International	,:		USD 137,000	Morgan Stanley Capital I Trust	,	
,	5.5% 15/4/2027	19,576	0.00		2014-150E 'Series 2014-		
USD 19,000	MGM Resorts International				150E D' '144A' FRN 9/9/2032	132,375	0.02
	5.75% 15/6/2025	19,760	0.00	USD 318,000	Morgan Stanley Capital I Trust		
USD 76,000	Micron Technology Inc 3.366%	0			2014-150E 'Series 2014-	000.007	
	1/11/2041	67,719	0.01		150E F' '144A' FRN 9/9/2032	293,631	0.04

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
LISD 100 000	Morgan Stanley Capital I Trust	<u> </u>		112D 348 000	Motorola Solutions Inc 5.5%		
000 100,000	2015-MS1 'Series 2015-MS1			000 040,000	1/9/2044	402,041	0.06
	A4' FRN 15/5/2048	103,137	0.02	USD 604,000	Mozart Debt Merger Sub Inc	,	
USD 20,000	Morgan Stanley Capital I Trust				'144A' 3.875% 1/4/2029	572,358	0.08
	2015-MS1 'Series 2015-MS1				MPLX LP 1.75% 1/3/2026	128,040	0.02
	C' FRN 15/5/2048	19,301	0.00		MPLX LP 4.875% 1/12/2024	215,551	0.03
USD 20,000	Morgan Stanley Capital I Trust			USD 12,000	MPT Operating Partnership LP /		
	2017-CLS 'Series 2017-CLS E' '144A' FRN 15/11/2034	10.770	0.00		MPT Finance Corp 5.25% 1/8/2026	12,255	0.00
LISD 590 000	Morgan Stanley Capital I Trust	19,770	0.00	USD 25 000	MSCG Trust 2018-SELF 'Series	12,255	0.00
000 000,000	2017-CLS 'Series 2017-CLS			000 20,000	2018-SELF E' '144A' FRN		
	F' '144A' FRN 15/11/2034	581,893	0.08		15/10/2037	24,568	0.00
USD 42,000	Morgan Stanley Capital I Trust			USD 490,000	MSCG Trust 2018-SELF 'Series		
	2017-H1 'Series 2017-H1 C'				2018-SELF F' '144A' FRN		
1100 00 000	FRN 15/6/2050	41,277	0.01	1100 445 000	15/10/2037	480,705	0.07
USD 30,000	Morgan Stanley Capital I Trust 2018-H4 'Series 2018-H4 C'			USD 145,000	Municipal Electric Authority of	20E 192	0.03
	FRN 15/12/2051	30,921	0.00	LISD 176 472	Georgia 6.637% 1/4/2057 NACC Reperforming Loan	205,183	0.03
USD 160.000	Morgan Stanley Capital I Trust	00,021	0.00	000 170,472	REMIC Trust 2004-R1 'Series		
,	2018-L1 'Series 2018-L1 A3'				2004-R1 A1' '144A' 6.5%		
	4.139% 15/10/2051	170,579	0.03		25/3/2034	171,581	0.03
USD 100,000	Morgan Stanley Capital I Trust			USD 40,521	NACC Reperforming Loan		
	2018-MP 'Series 2018-MP A'	405.000	0.00		REMIC Trust 2004-R1 'Series		
LICD 107 000	'144A' FRN 11/7/2040 Morgan Stanley Capital I Trust	105,300	0.02		2004-R1 A2' '144A' 7.5% 25/3/2034	40,253	0.01
030 107,000	2018-MP 'Series 2018-MP E'			USD 94 000	National Retail Properties Inc 3%	40,255	0.01
	144A' FRN 11/7/2040	95,973	0.01	000 01,000	15/4/2052	76,680	0.01
USD 60,000	Morgan Stanley Capital I Trust	,		USD 312,000	National Retail Properties Inc	-,	
	2018-SUN 'Series 2018-SUN				3.5% 15/4/2051	282,093	0.04
	A' '144A' FRN 15/7/2035	59,345	0.01	USD 150,000	Nationstar Home Equity Loan		
USD 100,000	Morgan Stanley Capital I Trust				Trust 2007-B 'Series 2007-B	444404	0.00
	2018-SUN 'Series 2018-SUN B' '144A' FRN 15/7/2035	98,698	0.01	1190 120 000	M1' FRN 25/4/2037 Natixis Commercial Mortgage	144,194	0.02
USD 19 000	Morgan Stanley Capital I Trust	30,030	0.01	000 120,000	Securities Trust 2018-SOX		
002 10,000	2018-SUN 'Series 2018-SUN				'Series 2018-SOX A' '144A'		
	F' '144A' FRN 15/7/2035	18,453	0.00		4.404% 17/6/2038	129,290	0.02
USD 35,000	Morgan Stanley Domestic			USD 62,000	Navient Corp 5.875%		
1100 74 000	Holdings Inc 3.8% 24/8/2027	36,417	0.01	1100 66 000	25/10/2024	63,936	0.01 0.01
USD 74,089	Morgan Stanley Home Equity Loan Trust 2006-3 'Series				Navient Corp 6.75% 25/6/2025 Navient Corp 6.75% 15/6/2026	68,815 65,756	0.01
	2006-3 A3' FRN 25/4/2036	60,921	0.01		Navient Corp 7.25% 25/9/2023	41,096	0.01
USD 175,908	Morgan Stanley Mortgage Loan	,-		USD 112,700	Navient Private Education Refi		
	Trust 2006-16AX 'Series				Loan Trust 2020-A 'Series		
	2006-16AX 1A' FRN				2020-A A2B' '144A' FRN	440.454	0.00
1100 00 407	25/11/2036 Managar Otanian	45,755	0.01	LISD 112 700	15/11/2068 Navient Private Education Refi	112,451	0.02
USD 66,497	Morgan Stanley Resecuritization Trust 2013-			03D 112,700	Loan Trust 2020-A 'Series		
	R7 'Series 2013-R7 1B'				2020-A A2A' '144A' 2.46%		
	'144A' FRN 26/12/2046	65,513	0.01		15/11/2068	110,222	0.02
USD 358,838	Mortgage Loan Resecuritization			USD 237,139	New Century Home Equity Loan		
	Trust 'Series 2009-RS1 A85'				Trust Series 2005-C 'Series 2005-C M2' FRN 25/12/2035	224 226	0.03
1100 400 044	'144A' FRN 16/4/2036	340,998	0.05	USD 211 000	New Jersey Turnpike Authority	224,326	0.03
USD 160,041	MortgageIT Trust 2004-1 'Series 2004-1 A1' FRN			000 211,000	7.414% 1/1/2040	322,388	0.05
	25/11/2034	160,813	0.02	USD 115,000	New York City Water & Sewer	,	
USD 147.653	Mosaic Solar Loan Trust 2018-1	100,010	0.02		System 5.882% 15/6/2044	162,034	0.02
	'Series 2018-1A A' '144A'			USD 175,000	New York City Water & Sewer		
	4.01% 22/6/2043	151,591	0.02	LICD 100 000	System 6.011% 15/6/2042	244,625	0.04
USD 448,583	Mosaic Solar Loan Trust 2018-			030 100,000	New York State Dormitory Authority 5.389%		
	2-GS 'Series 2018-2GS A'	464 671	0.07		15/3/2040	125,983	0.02
LISD 271 //38	'144A' 4.2% 22/2/2044 Mosaic Solar Loan Trust 2019-2	464,671	0.07	USD 203,000	Newmont Corp 2.25%	-,	
000 27 1,400	'Series 2019-2A A' '144A'				1/10/2030	187,777	0.03
	2.88% 20/9/2040	270,817	0.04	USD 145,000	Nexstar Media Inc '144A'		
USD 60,772	Mosaic Solar Loan Trust 2020-1			LICD 400 000	5.625% 15/7/2027	146,875	0.02
	'Series 2020-1A A' '144A' 2.1%			UOU,808,UUU	NGPL PipeCo LLC '144A' 3.25% 15/7/2031	445,158	0.06
LICD 400 000	20/4/2046	59,235	0.01	USD 280.000	NGPL PipeCo LLC '144A'	. 10, 100	0.00
USD 490,000	Motorola Solutions Inc 2.75% 24/5/2031	458,447	0.07		4.875% 15/8/2027	300,488	0.04
USD 652.000	Motorola Solutions Inc 4.6%	100,111	0.01				
USD 652,000		700,555	0.10				

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
		(002)				(332)	
USD 144,600	Nomura Asset Acceptance Corp Alternative Loan Trust Series 2001-R1A 'Series 2001-R1A			USD 278,543	Option One Mortgage Loan Trust 2007-FXD1 (Step-up coupon) 'Series 2007-FXD1		
	A' '144A' FRN 19/2/2030	145,216	0.02		2A1' 5.866% 25/1/2037	267,796	0.04
USD 148,000	Norfolk Southern Corp 2.9% 15/6/2026	150,874	0.02	USD 121,060	Option One Mortgage Loan Trust 2007-FXD2 (Step-up	201,100	0.01
USD 438,000	Norfolk Southern Corp 3% 15/3/2032	440,622	0.06		coupon) 'Series 2007-FXD2 1A1' 5.82% 25/3/2037	116,718	0.02
USD 142,000	Norfolk Southern Corp 3.05% 15/5/2050	125,470	0.02		Oracle Corp 3.6% 1/4/2040 Oracle Corp 3.6% 1/4/2050	776,571 85,050	0.11 0.01
USD 256,000	Norfolk Southern Corp 3.155% 15/5/2055	226,105	0.03	USD 1,244,000	Oracle Corp 3.65% 25/3/2041 Oracle Corp 3.8% 15/11/2037	1,110,754 77,161	0.16 0.01
USD 115,000	Northern States Power Co/MN			USD 237,000	Oracle Corp 3.85% 15/7/2036	224,466	0.03
USD 69,000	2.9% 1/3/2050 Northern States Power Co/MN	101,670	0.02	USD 1,017,000	Oracle Corp 4% 15/7/2046 Oracle Corp 4.125% 15/5/2045	351,817 932,228	0.05 0.14
USD 817,000	4% 15/8/2045 Northwest Pipeline LLC 4%	71,707	0.01		Otis Worldwide Corp 2.565% 15/2/2030	204,939	0.03
USD 640,000	1/4/2027 NRG Energy Inc '144A' 2.45%	855,889	0.12	USD 14,000	Outfront Media Capital LLC / Outfront Media Capital Corp		
USD 95.000	2/12/2027 NRG Energy Inc '144A' 5.25%	604,542	0.09	USD 167.000	'144A' 4.625% 15/3/2030 Outfront Media Capital LLC /	13,224	0.00
	15/6/2029 NRG Energy Inc 5.75%	96,631	0.01	332 .0.,000	Outfront Media Capital Corp '144A' 5% 15/8/2027	164,844	0.02
,	15/1/2028	108,621	0.02	USD 301,000	Ovintiv Exploration Inc 5.625%		
	Nucor Corp 3.95% 1/5/2028 NVIDIA Corp 3.5% 1/4/2050	171,372 226,971	0.03	USD 85,731	1/7/2024 Ownit Mortgage Loan Trust	321,956	0.05
	Oakwood Mortgage Investors Inc 'Series 2001-D A4' FRN				Series 2006-2 (Step-up coupon) 'Series 2006-2 A2C'		
USD 00 7/1	15/9/2031 Oakwood Mortgage Investors	18,666	0.00	USD 26 000	6.5% 25/1/2037 Pacific Gas and Electric Co	82,741	0.01
000 99,741	Inc 'Series 2002-B M1' FRN	00.470	0.04		2.5% 1/2/2031	22,833	0.00
	15/6/2032 Ohio Power Co 4% 1/6/2049	86,179 169,316	0.01 0.02		Pacific Gas and Electric Co 3.25% 1/6/2031	189,108	0.03
USD 174,000	Oncor Electric Delivery Co LLC 3.1% 15/9/2049	157,324	0.02	USD 306,000	Pacific Gas and Electric Co 4.95% 1/7/2050	293,056	0.04
USD 70,000	Oncor Electric Delivery Co LLC 3.8% 30/9/2047	71,288	0.01	USD 159,000	Paramount Global 4.375% 15/3/2043	156,161	0.02
	ONE Gas Inc 2% 15/5/2030 One Market Plaza Trust 2017-	92,317	0.01	USD 88,000	Paramount Global 5.85% 1/9/2043	104,772	0.02
202 2, 100,000	1MKT 'Series 2017-1MKT XCP' '144A' FRN 10/2/2032	74	0.00	USD 278,000	PECO Energy Co 3.05% 15/3/2051	253,218	0.04
USD 490,000	One Market Plaza Trust 2017-	74	0.00	USD 436,000	Penske Truck Leasing Co Lp /	255,216	0.04
	1MKT 'Series 2017-1MKT XNCP' '144A' FRN 10/2/2032	11	0.00		PTL Finance Corp '144A' 1.7% 15/6/2026	417,082	0.06
USD 400,000	One Market Plaza Trust 2017- 1MKT 'Series 2017-1MKT D'			USD 69,000	Penske Truck Leasing Co Lp / PTL Finance Corp '144A'		
USD 568.000	'144A' 4.146% 10/2/2032 OneMain Financial Issuance	394,995	0.06	USD 193 000	3.95% 10/3/2025 Penske Truck Leasing Co Lp /	71,525	0.01
	Trust 2019-2 'Series 2019-2A A' '144A' 3.14% 14/10/2036	581,402	0.08	002 100,000	PTL Finance Corp '144A'	200 224	0.02
USD 120,000	OneMain Financial Issuance	301,402	0.00	USD 136,000	4% 15/7/2025 Performance Food Group Inc	200,334	0.03
	Trust 2020-2 'Series 2020-2A C' '144A' 2.76% 14/9/2035	117,792	0.02	USD 200,000	'144A' 5.5% 15/10/2027 Periama Holdings LLC/DE	139,166	0.02
USD 310,000	OneMain Financial Issuance Trust 2020-2 'Series 2020-2A			EUR 525,000	5.95% 19/4/2026 Philip Morris International Inc	204,750	0.03
USD 530,000	D' '144A' 3.45% 14/9/2035 OneMain Financial Issuance	312,972	0.05	USD 222 000	1.45% 1/8/2039 Pilgrim's Pride Corp '144A'	468,033	0.07
	Trust 2020-A 'Series 2020-1A A' '144A' 3.84% 14/5/2032	537,697	0.08		5.875% 30/9/2027	227,851	0.03
USD 100,000	OneMain Financial Issuance	007,007	0.00	050 80,000	Port Authority of New York & New Jersey 4.926%		
	Trust 2021-1 'Series 2021-1A D' '144A' 2.47% 16/6/2036	94,005	0.01	USD 145,000	1/10/2051 Port Authority of New York &	99,574	0.01
USD 190,000	Option One Mortgage Loan Trust 2005-4 Asset-Backed				New Jersey 4.96% 1/8/2046 Post Holdings Inc '144A' 5.5%	176,761	0.03
	Certificates Series 2005-4 'Series 2005-4 M3' FRN				15/12/2029	97,809	0.01
HSD 434 736	25/11/2035 Option One Mortgage Loan	181,728	0.03		Post Holdings Inc '144A' 5.625% 15/1/2028*	123,345	0.02
000 404,730	Trust 2007-FXD1 (Step-up				Prologis Euro Finance LLC 1.5% 10/9/2049	300,594	0.04
	coupon) 'Series 2007-FXD1 1A1' 5.866% 25/1/2037	418,339	0.06	USD 351,594	PRPM 2020-4 LLC (Step-up coupon) 'Series 2020-4 A1'		
					'144A' 2.951% 25/10/2025	348,663	0.05

^{*} All or a portion of this security represents a security on loan.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Public Service Electric and Gas				Service Properties Trust 4.35%	, ,	
000 100,000	Co 2.05% 1/8/2050	120,747	0.02	000 00,000	1/10/2024	81,930	0.01
USD 79,000	Public Service Electric and Gas			USD 436,000	ServiceNow Inc 1.4% 1/9/2030	381,628	0.06
1100 007 000	Co 3.65% 1/9/2028	82,294	0.01	USD 38,521	SG Mortgage Securities Trust		
USD 387,000	QUALCOMM Inc 3.25% 20/5/2050*	369,197	0.05		2006-FRE2 'Series 2006- FRE2 A2C' FRN 25/7/2036	10,591	0.00
USD 68,000	QUALCOMM Inc 4.8%	309,197	0.03	USD 350,000	Sherwin-Williams Co/The 2.3%	10,591	0.00
	20/5/2045	79,409	0.01		15/5/2030	328,387	0.05
USD 163,935	RAMP Series 2004-RS7 Trust			USD 162,000	Sirius XM Radio Inc '144A'		
	'Series 2004-RS7 A2A' FRN 25/7/2034	142,138	0.02		5.5% 1/7/2029	166,027	0.02
USD 183,345	RASC Series 2006-EMX9 Trust	1 12,100	0.02	USD 127,000	Six Flags Entertainment Corp	100,021	0.02
	'Series 2006-EMX9 1A4' FRN				'144A' 4.875% 31/7/2024	128,088	0.02
LICD 40 000	25/11/2036	163,650	0.02	USD 77,000	Six Flags Entertainment Corp	70.074	0.04
USD 40,000	Realty Income Corp 3% 15/1/2027	40,464	0.01	USD 129 668	'144A' 5.5% 15/4/2027 SLM Private Credit Student	76,974	0.01
USD 92,000	Realty Income Corp 3.25%	10, 10 1	0.01	000 120,000	Loan Trust 2004-B 'Series		
	15/1/2031	92,665	0.01		2004-B A3' FRN 15/3/2024	129,169	0.02
USD 571,000	RELX Capital Inc 3%	500.070	0.00	USD 851,019	SLM Private Education Loan		
LISD 73 000	22/5/2030 RELX Capital Inc 3.5%	566,873	0.08		Trust 2010-C 'Series 2010-C A5' '144A' FRN 15/10/2041	944,739	0.14
000 70,000	16/3/2023	74,310	0.01	USD 14,000	SM Energy Co '144A' 10%	344,733	0.14
USD 448,000	RELX Capital Inc 4%	,		,,,,,,	15/1/2025	15,266	0.00
	18/3/2029	475,529	0.07	USD 110,000	SMB Private Education Loan		
USD 20,840	Reperforming Loan REMIC Trust 2005-R2 'Series 2005-				Trust 'Series 2020-B B' '144A' 2.76% 15/7/2053	106,435	0.02
	R2 1AF1' '144A' FRN			USD 100.000	SMB Private Education Loan	100,433	0.02
	25/6/2035	20,359	0.00		Trust 2014-A 'Series 2014-A		
USD 20,000	Republic Services Inc 2.375%				C' '144A' 4.5% 15/9/2045	95,202	0.01
LISD 172 000	15/3/2033	18,444	0.00	USD 804,883	SMB Private Education Loan		
030 173,000	Republic Services Inc 3.375% 15/11/2027	177,750	0.03		Trust 2020-PT-A 'Series 2020-PTA A2A' '144A' 1.6%		
USD 332,000	Reynolds American Inc 5.85%	,	0.00		15/9/2054	780,269	0.11
	15/8/2045	351,518	0.05	USD 320,000	SMB Private Education Loan		
USD 256,182	RFMSI Series 2006-SA2 Trust				Trust 2020-PT-A 'Series		
	'Series 2006-SA2 2A1' FRN 25/8/2036	199,718	0.03		2020-PTA B' '144A' 2.5% 15/9/2054	312,907	0.05
USD 108,000	RHP Hotel Properties LP / RHP	.00,	0.00	USD 210,000	SMB Private Education Loan	0.2,00.	0.00
	Finance Corp 4.75%				Trust 2021-A 'Series 2021-A		
1160 300 000	15/10/2027 Roche Holdings Inc '144A'	105,695	0.02	1160 636 000	B' '144A' 2.31% 15/1/2053 SMB Private Education Loan	201,768	0.03
03D 200,000	2.607% 13/12/2051	173,443	0.03	03D 020,000	Trust 2021-A 'Series 2021-A		
USD 111,000	Roper Technologies Inc 2.95%	,	0.00		C' '144A' 2.99% 15/1/2053	610,064	0.09
	15/9/2029	108,684	0.02	USD 150,000	SMB Private Education Loan		
USD 935,000	Ryder System Inc 4.625%	990,631	0.14		Trust 2021-A 3.86%	145,501	0.02
USD 2.382.000	1/6/2025 Sabine Pass Liquefaction LLC	990,031	0.14	USD 280.000	15/1/2053 SMB Private Education Loan	145,501	0.02
,,,_	5.625% 1/3/2025	2,563,452	0.37		Trust 2021-A 'Series 2021-A		
USD 953,000	Sabine Pass Liquefaction LLC				D1' '144A' 3.86% 15/1/2053	272,776	0.04
1160 330 000	5.75% 15/5/2024 Sabine Pass Liquefaction LLC	1,012,368	0.15	USD 611,000	Southern California Edison Co 2.25% 1/6/2030	567,627	0.08
03D 229,000	5.875% 30/6/2026	253,455	0.04	USD 206.000	Southwestern Public Service Co	307,027	0.06
USD 3,753	SACO I Trust 2006-9 'Series		****		3.15% 1/5/2050	188,535	0.03
	2006-9 A1' FRN 25/8/2036	3,748	0.00	USD 27,000	Standard Industries Inc/NJ		
USD 177,000	salesforce.com Inc 3.05%	155.005	0.02	LICD 64 000	'144A' 4.75% 15/1/2028	26,453	0.00
LISD 200 000	15/7/2061 Sasol Financing USA LLC 5.5%	155,995	0.02	USD 64,000	Standard Industries Inc/NJ '144A' 5% 15/2/2027	64,440	0.01
000 200,000	18/3/2031	191,750	0.03	USD 393,000	Starbucks Corp 2.25%	04,440	0.01
USD 132,408	Seasoned Credit Risk Transfer				12/3/2030	367,958	0.05
	Trust Series 2017-3 'Series			USD 181,000	Starbucks Corp 2.55%	474.070	0.00
	2017-3 B' '144A' 25/7/2056 (Zero Coupon)	41,907	0.01	LISD 125 000	15/11/2030 Starbucks Corp 3% 14/2/2032	171,870 122,792	0.03 0.02
USD 1.749	Security National Mortgage	71,807	5.01		State of California 4.6%	122,132	0.02
,	Loan Trust 2007-1 'Series			3-2,200	1/4/2038	612,048	0.09
	2007-1A 2A' '144A' FRN		2.55	USD 310,000	State of California 7.55%	.==	
1180 72 000	25/4/2037 Select Medical Corp '144A' 6.25%	1,749	0.00	1160 260 000	1/4/2039 State of Illinois 5.1% 1/6/2033	477,490 832,519	0.07 0.12
030 72,000	15/8/2026	72,255	0.01		State of Texas 5.517%	052,518	0.12
USD 91,825	Sequoia Mortgage Trust 2007-3	,		222 200,000	1/4/2039	340,171	0.05
	'Series 2007-3 2AA1' FRN			USD 627,000	State Street Corp FRN		
	20/7/2037	81,985	0.01		15/12/2023 (Perpetual)	620,655	0.09

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

	lolding	Description	Market Value	% of Net Assets	Holding	Description	Market Value	
		-	(030)	ASSEIS	_		(03D)	ASSELS
USD 2	203,549	Structured Adjustable Rate Mortgage Loan Trust Series 2007-3 'Series 2007-3 3A1'			USD 13,586	United Airlines 2014-1 Class B Pass Through Trust 4.75% 11/4/2022	13,643	0.00
USD	760,596	FRN 25/4/2047 Structured Asset Securities	125,744	0.02	USD 12,896	United Airlines 2014-2 Class B Pass Through Trust 4.625%	40.040	0.00
		Corp Mortgage Loan Trust Series 2006-RF3 'Series 2006-RF3 1A2' '144A' 6%			USD 33,767	3/9/2022 United Airlines 2015-1 Class AA Pass Through Trust 3.45%	13,048	0.00
USD	86,000	25/10/2036 Sunoco LP / Sunoco Finance	532,111	0.08	USD 10,676	1/12/2027 United Airlines 2016-1 Class AA	34,285	0.01
USD	98,000	Corp '144A' 4.5% 30/4/2030 Synchrony Financial 3.7%	82,037	0.01	1160 67 027	Pass Through Trust 3.1% 7/7/2028	10,761	0.00
US	D 6,000	4/8/2026 Synchrony Financial 4.5% 23/7/2025	99,706	0.01	050 67,027	United Airlines 2016-2 Class AA Pass Through Trust 2.875% 7/10/2028	66,491	0.01
USD	83,000	Tampa Electric Co 3.45% 15/3/2051	77,886	0.00	USD 9,861	United Airlines 2016-2 Class B Pass Through Trust 3.65%	00,491	0.01
USD ²	100,000	Tampa Electric Co 4.45% 15/6/2049	113,266	0.01	USD 34 347	7/10/2025 United Airlines 2018-1 Class AA	9,652	0.00
USD	27.000	TEGNA Inc 4.625% 15/3/2028	27,135	0.02	000 04,047	Pass Through Trust 3.5%		
		TEGNA Inc 5% 15/9/2029	31,160	0.00		1/3/2030	35,022	0.01
		Tenet Healthcare Corp '144A' 4.375% 15/1/2030	138,838	0.02	USD 205,827	United Airlines 2019-2 Class AA Pass Through Trust 2.7%	, -	
	,	Tenet Healthcare Corp '144A' 4.875% 1/1/2026	262,760	0.04	USD 144,556	1/5/2032 United Airlines 2019-2 Class B	197,727	0.03
		Tenet Healthcare Corp '144A' 5.125% 1/11/2027	41,513	0.01	1100 000 070	Pass Through Trust 3.5% 1/5/2028	137,747	0.02
	,	Tenet Healthcare Corp '144A' 6.25% 1/2/2027	395,160	0.06	USD 660,678	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/10/2027	600 634	0.10
		Texas Eastern Transmission LP '144A' 3.5% 15/1/2028 Thermo Fisher Scientific Inc	468,988	0.07	USD 151,200	United Airlines 2020-1 Class B Pass Through Trust 4.875%	698,634	0.10
		1.875% 1/10/2049 Thermo Fisher Scientific Inc	302,282	0.04	USD 18.154.000	15/1/2026 United States Treasury Bill	154,737	0.02
		2.8% 15/10/2041 Thornburg Mortgage Securities	135,773	0.02		24/3/2022 (Zero Coupon) United States Treasury Bill	18,153,516	2.63
		Trust 2007-3 'Series 2007-3 4A1' FRN 25/6/2047	5,333	0.00	USD 999,000	28/4/2022 (Zero Coupon) United States Treasury Note/	18,154,494	2.63
		T-Mobile USA Inc '144A' 3.4% 15/10/2052	197,650	0.03	USD 999,000	Bond 0.125% 31/3/2023 United States Treasury Note/	988,210	0.14
		T-Mobile USA Inc 3.875% 15/4/2030	1,607,613	0.23	USD 999,000	Bond 0.125% 30/4/2023 United States Treasury Note/	986,883	0.14
		Trans-Allegheny Interstate Line Co '144A' 3.85% 1/6/2025 Transcontinental Gas Pipe Line	928,672	0.14	USD 4,035,000	Bond 0.125% 31/5/2023 United States Treasury Note/ Bond 0.25% 15/4/2023	985,771 3,994,650	0.14 0.58
		Co LLC 3.95% 15/5/2050 Transcontinental Gas Pipe Line	167,687	0.02	USD 6,443,000	United States Treasury Note/ Bond 0.375% 30/4/2025	6,185,532	0.90
	,	Co LLC 4% 15/3/2028 Transcontinental Gas Pipe Line	626,026	0.09	USD 1,176,000	United States Treasury Note/ Bond 0.375% 30/11/2025	1,118,257	0.16
		Co LLC 7.85% 1/2/2026 Tricon American Homes 2017-	452,676	0.07	USD 1,176,000	United States Treasury Note/ Bond 0.375% 31/12/2025	1,117,200	0.16
		SFR2 Trust 'Series 2017- SFR2 F' '144A' 5.104%			USD 4,035,000	United States Treasury Note/ Bond 0.5% 15/3/2023	4,010,727	0.58
USD :	200,000	17/1/2036 UBS Commercial Mortgage	402,445	0.06		United States Treasury Note/ Bond 0.5% 31/5/2027	2,250,372	0.33
1100	70.000	Trust 2017-C7 'Series 2017- C7 A4' 3.679% 15/12/2050	207,681	0.03		United States Treasury Note/ Bond 0.75% 30/4/2026	837,192	0.12
080	70,000	UBS Commercial Mortgage Trust 2018-C11 'Series 2018-	69.090	0.01	•	United States Treasury Note/ Bond 0.75% 31/5/2026	813,285	0.12
USD 2	280,000	C11 C' FRN 15/6/2051 Union Pacific Corp 3.75%	68,989	0.01		United States Treasury Note/ Bond 1% 31/7/2028	149,696	0.02
USD 4	466,000	5/2/2070 Union Pacific Corp 3.95% 15/8/2059	267,801 474,583	0.04		United States Treasury Note/ Bond 1.125% 15/2/2031 United States Treasury Note/	274,494	0.04
USD ²	121,472	Union Pacific Railroad Co 2014- 1 Pass Through Trust 3.227%	717,000	0.07		Bond 1.125% 15/5/2040 United States Treasury Note/	636,032	0.09
USD ·	192,753	14/5/2026 United Airlines 2014-1 Class A	124,799	0.02		Bond 1.125% 15/8/2040 United States Treasury Note/	633,686	0.09
	. ,	Pass Through Trust 4%				Bond 1.25% 31/3/2028	536,082	0.08

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
		(33)			•	(,	
USD 554,000	United States Treasury Note/	505.044	0.00	USD 4,598,000	United States Treasury Note/	F 0F0 700	0.70
118D 300 000	Bond 1.25% 30/4/2028 United States Treasury Note/	535,844	80.0	1190 1 200 000	Bond 3% 15/2/2048* United States Treasury Note/	5,250,700	0.76
030 300,000	Bond 1.25% 31/5/2028	289,828	0.04	03D 1,200,000	Bond 3.125% 15/11/2028	1,297,313	0.19
USD 616.000	United States Treasury Note/	203,020	0.04	USD 1.739.000	United States Treasury Note/	1,207,010	0.10
002 0.0,000	Bond 1.25% 15/5/2050	486,833	0.07	.,. 00,000	Bond 3.125% 15/2/2043	1,966,700	0.29
USD 770,000	United States Treasury Note/	•		USD 1,739,000	United States Treasury Note/		
	Bond 1.375% 15/11/2040	651,763	0.09		Bond 3.625% 15/8/2043	2,116,553	0.31
USD 692,000	United States Treasury Note/			USD 1,739,000	United States Treasury Note/		
1100 0 440 000	Bond 1.375% 15/8/2050	564,521	0.08	LIOD 400 000	Bond 3.75% 15/11/2043	2,157,719	0.31
USD 6,443,000	United States Treasury Note/ Bond 1.5% 31/10/2024	6,426,138	0.93	USD 483,000	United States Treasury Note/ Bond 3.875% 15/8/2040	602,958	0.09
USD 4 839 000	United States Treasury Note/	0,420,130	0.93	USD 452 000	United States Treasury Note/	002,930	0.09
GOD 4,000,000	Bond 1.5% 15/8/2026	4,787,586	0.70	000 402,000	Bond 4.25% 15/5/2039	590,955	0.09
USD 890,000	United States Treasury Note/	, - ,		USD 483,000	United States Treasury Note/	,	
	Bond 1.5% 15/2/2030	868,445	0.13		Bond 4.25% 15/11/2040	630,956	0.09
USD 861,000	United States Treasury Note/			USD 452,000	United States Treasury Note/		
	Bond 1.625% 30/11/2026	856,056	0.12	1100 450 000	Bond 4.375% 15/11/2039	599,889	0.09
USD 1,586,000	United States Treasury Note/	1 564 600	0.23	USD 452,000	United States Treasury Note/	609.000	0.00
1120 488 000	Bond 1.625% 15/8/2029* United States Treasury Note/	1,564,688	0.23	USD 483 000	Bond 4.5% 15/8/2039 United States Treasury Note/	608,999	0.09
03D 400,000	Bond 1.625% 15/5/2031	478,278	0.07	000 400,000	Bond 4.625% 15/2/2040	659,333	0.10
USD 313,000	United States Treasury Note/	,	0.0.	USD 379,000	UnitedHealth Group Inc 2.75%	000,000	00
	Bond 1.625% 15/11/2050	271,576	0.04		15/5/2040	347,075	0.05
USD 6,341,000	United States Treasury Note/			USD 11,000	UnitedHealth Group Inc 3.375%		
	Bond 1.75% 30/4/2022	6,356,729	0.92		15/4/2027	11,429	0.00
USD 4,035,000	United States Treasury Note/	4.050.444	0.50	USD 156,000	UnitedHealth Group Inc 3.75%	457.000	0.00
LISD 6 457 000	Bond 1.75% 15/7/2022	4,053,441	0.59	1100 130 000	15/10/2047	157,669	0.02
030 6,457,000	United States Treasury Note/ Bond 1.75% 31/7/2024	6,488,528	0.94	080 138,000	UnitedHealth Group Inc 4.75% 15/7/2045	158,769	0.02
USD 6 443 000	United States Treasury Note/	0,400,320	0.54	USD 113 000	University of California 4.858%	150,709	0.02
002 0, 1.10,000	Bond 1.75% 31/12/2024	6,465,399	0.94	002,000	15/5/2112	146,041	0.02
USD 583,000	United States Treasury Note/			USD 76,219	Upstart Pass-Through Trust	,	
	Bond 1.75% 15/11/2029	580,358	0.08		Series 2021-ST4 'Series		
USD 28,700	United States Treasury Note/	00.400	0.00		2021-ST4 A' '144A' 2%	7. 50.	0.04
HCD 63 000	Bond 1.75% 15/8/2041	26,130	0.00	1160 300 000	20/7/2027 Upstart Pass-Through Trust	74,591	0.01
030 03,000	United States Treasury Note/ Bond 1.875% 15/2/2032	62,395	0.01	03D 269,000	Series 2022-ST1 'Series		
USD 7.000	United States Treasury Note/	02,000	0.01		2022-ST1 A' '144A' 2.6%		
,	Bond 1.875% 15/11/2051	6,346	0.00		20/3/2030	286,082	0.04
USD 4,173,000	United States Treasury Note/			USD 763,000	Verizon Communications Inc		
	Bond 2% 15/2/2025*	4,215,708	0.61		1.5% 18/9/2030	673,633	0.10
USD 29,000	United States Treasury Note/	07.540	0.00	USD 59,000	Verizon Communications Inc	50.475	0.04
1160 3 343 000	Bond 2% 15/2/2050	27,516	0.00	1100 075 000	1.75% 20/1/2031 Verizon Communications Inc	52,475	0.01
03D 3,343,000	United States Treasury Note/ Bond 2.125% 31/12/2022	3,375,451	0.49	030 973,000	2.1% 22/3/2028	933,653	0.14
USD 3.343.000	United States Treasury Note/	0,070,101	0.10	USD 76.000	Verizon Communications Inc	300,000	0.14
	Bond 2.125% 31/7/2024	3,388,705	0.49	,,,,,,	'144A' 2.355% 15/3/2032	70,232	0.01
USD 3,667,000	United States Treasury Note/			USD 124,000	Verizon Communications Inc		
	Bond 2.125% 15/5/2025	3,718,281	0.54		2.55% 21/3/2031	117,602	0.02
USD 5,746,000	United States Treasury Note/	F 007 400	0.05	USD 1,323,000	Verizon Communications Inc	4 405 547	0.47
LISD 1 542 000	Bond 2.25% 15/8/2027 United States Treasury Note/	5,887,406	0.85	1160 0 000	2.65% 20/11/2040 Verizon Communications Inc	1,135,547	0.17
03D 1,342,000	Bond 2.375% 15/5/2027	1,588,019	0.23	03D 9,000	2.85% 3/9/2041	7,876	0.00
USD 307.000	United States Treasury Note/	1,000,010	0.20	USD 322.000	Verizon Communications Inc	7,070	0.00
	Bond 2.375% 15/5/2029	318,201	0.05	,	2.875% 20/11/2050	266,893	0.04
USD 3,101,000	United States Treasury Note/			USD 354,000	Verizon Communications Inc		
	Bond 2.5% 15/2/2045	3,178,283	0.46		3% 20/11/2060	286,444	0.04
USD 307,000	United States Treasury Note/	000.054	0.05	USD 1,343,000	Verizon Communications Inc	4 0 40 707	0.00
HCD 2 242 000	Bond 2.625% 15/2/2029 United States Treasury Note/	322,854	0.05	1100 040 000	3.15% 22/3/2030	1,346,797	0.20
03D 3,343,000	Bond 2.75% 31/5/2023	3,407,836	0.49	050 212,000	Verizon Communications Inc 3.55% 22/3/2051	200,441	0.03
USD 3.101.000	United States Treasury Note/	3,407,030	0.43	USD 120 000	Verizon Communications Inc	200,441	0.00
, ,	Bond 2.75% 15/11/2047	3,373,791	0.49	002 .20,000	3.7% 22/3/2061	111,425	0.02
USD 1,004,000	United States Treasury Note/	, ,, -,		USD 111,000	Verizon Communications Inc	, -	
	Bond 2.875% 15/8/2028	1,067,770	0.16		4.016% 3/12/2029	117,983	0.02
USD 1,739,000	United States Treasury Note/	4		USD 205,000	Verizon Communications Inc		
110D 4 660 000	Bond 2.875% 15/5/2043	1,893,065	0.27	1100 045 000	4.329% 21/9/2028	221,643	0.03
1,009,000 טטט,פסס,ו טכט	United States Treasury Note/ Bond 2.875% 15/11/2046	1,837,856	0.27	USD 345,000	Virginia Electric and Power Co 4% 15/1/2043	359,747	0.05
	John 2.010/0 10/11/2070	1,007,000	0.21		.70 10, 1/2040	300,171	3.00

^{*} All or a portion of this security represents a security on loan.

	Description	Market Value	% of Net Assets	Holding	Description	Market Value (USD)	% of Net
Holding	Description	(030)	ASSELS	noluling	Description	(USD) <i>I</i>	455612
	Virginia Electric and Power Co 6% 15/5/2037	105,700	0.02	USD 257,712	Washington Mutural Asset- Backed Certificates WMABS		
,	Vistra Operations Co LLC '144A' 4.3% 15/7/2029	513,369	0.07		Series 2006-HE4 Trust 'Series 2006-HE4 2A2' FRN	00.000	0.04
	Vistra Operations Co LLC '144A' 5% 31/7/2027 Vistra Operations Co LLC	167,457	0.02	USD 122,000	25/9/2036 Waste Management Inc 1.15% 15/3/2028	98,208 110,991	0.01
,	'144A' 5.5% 1/9/2026 Vistra Operations Co LLC	132,507	0.02	USD 88,000	Waste Management Inc 2% 1/6/2029	83,386	0.02
	'144A' 5.625% 15/2/2027 VMware Inc 1.8% 15/8/2028	170,178 240,166	0.02 0.04	USD 63,000	Waste Pro USA Inc '144A' 5.5% 15/2/2026	59,969	0.01
	VMware Inc 2.2% 15/8/2031	176,484	0.03	USD 31 000	Wells Fargo & Co FRN	00,000	0.01
USD 207,000	VMware Inc 4.7% 15/5/2030 VNDO Trust 2016-350P 'Series	225,405	0.03		30/10/2030 Wells Fargo Commercial	30,175	0.00
000,000	2016-350P D' '144A' FRN 10/1/2035	768,810	0.11	302 000,000	Mortgage Trust 2015-NXS4 'Series 2015-NXS4 B' FRN		
USD 926,573	Voyager OPTONE Delaware Trust 'Series 2009-1 SAA7'	700,010	0.11	HSD 703 070	15/12/2048 Wells Fargo Commercial	666,533	0.10
1100 500 000	'144A' FRN 25/2/2038	292,549	0.04	030 193,019	Mortgage Trust 2016-C32		
	Walt Disney Co/The 2.75% 1/9/2049	512,641	0.07	1105 050 000	'Series 2016-C32 A3FL' FRN 15/1/2059	791,996	0.12
USD 50,775	WaMu Asset-Backed Certificates WaMu Series			USD 250,000	Wells Fargo Commercial Mortgage Trust 2016-C34		
	2007-HE3 Trust 'Series 2007-	47.500	0.04		'Series 2016-C34 A3FL'	050 440	0.04
USD 323,503	HE3 2A3' FRN 25/5/2037 WaMu Mortgage Pass-Through	47,562	0.01	USD 180,000	'144A' FRN 15/6/2049 Wells Fargo Commercial	252,440	0.04
	Certificates Series 2006-AR3 Trust 'Series 2006-AR3 A1B'				Mortgage Trust 2016-NXS5 'Series 2016-NXS5 C' FRN		
	FRN 25/2/2046	312,672	0.05		15/1/2059	186,176	0.03
USD 31,079	WaMu Mortgage Pass-Through Certificates Series 2006-AR5			USD 84,000	Wells Fargo Commercial Mortgage Trust 2017-C39		
	Trust 'Series 2006-AR5 A1A' FRN 25/6/2046	30,336	0.00		'Series 2017-C39 D' '144A' FRN 15/9/2050	77,608	0.01
USD 197,620	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 'Series 2007-OA5 1A'			USD 30,000	Wells Fargo Commercial Mortgage Trust 2017-C39 'Series 2017-C39 C' 4.118%		
LICD 67 244	FRN 25/6/2047	190,305	0.03	1160 80 000	15/9/2050	29,734	0.00
050 67,241	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust			050 80,000	Wells Fargo Commercial Mortgage Trust 2017-C41 'Series 2017-C41 B' FRN		
	'Series 2005-9 5A6' FRN 25/11/2035	47,897	0.01	USD 80,000	15/11/2050 Wells Fargo Commercial	79,564	0.01
USD 26,606	Washington Mutual Mortgage Pass-Through Certificates				Mortgage Trust 2017-C42 'Series 2017-C42 B' FRN		
	WMALT Series 2005-9 Trust 'Series 2005-9 5A9' 5.5%	24.204	0.00	USD 100,000	15/12/2050 Wells Fargo Commercial	81,384	0.01
USD 153,770	25/11/2035 Washington Mutual Mortgage	24,204	0.00		Mortgage Trust 2017-HSDB 'Series 2017-HSDB A' '144A'	09.093	0.01
	Pass-Through Certificates WMALT Series 2006-1 Trust			USD 105,000	FRN 13/12/2031 Wells Fargo Commercial	98,983	0.01
	'Series 2006-1 4CB' 6.5% 25/2/2036	140,542	0.02		Mortgage Trust 2018-1745 'Series 2018-1745 A' '144A'		
USD 185,163	Washington Mutual Mortgage Pass-Through Certificates			USD 62,922	FRN 15/6/2036 Wells Fargo Mortgage Backed	108,413	0.02
	WMALT Series 2006-4 Trust 'Series 2006-4 1A1' 6%				Securities 2008-AR1 Trust 'Series 2008-AR1 A2' FRN		
USD 56,965	25/4/2036 Washington Mutual Mortgage	187,082	0.03	USD 61,000	25/3/2038 Western Digital Corp 2.85%	61,903	0.01
	Pass-Through Certificates WMALT Series 2006-4 Trust			USD 200,000	1/2/2029 Westlake Corp 3.375%	56,938	0.01
	(Step-up coupon) 'Series 2006-4 3A1' 7% 25/5/2036	54,627	0.01		15/8/2061 WFRBS Commercial Mortgage	161,748	0.02
USD 271,945	Washington Mutual Mortgage Pass-Through Certificates	,•=-			Trust 2014-C22 'Series 2014- C22 C' FRN 15/9/2057	219,108	0.03
	WMALT Series 2006-9 Trust (Step-up coupon) 'Series 2006-9 A7' 4.299%			USD 250,000	WFRBS Commercial Mortgage Trust 2014-C24 'Series 2014- C24 B' FRN 15/11/2047	221 E0E	0.03
	25/10/2036	113,547	0.02	USD 280,498	WinWater Mortgage Loan Trust 2015-5 'Series 2015-5 B5'	231,586	0.03
					'144A' FRN 20/8/2045	269,289	0.04

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
,	Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp '144A' 5.25% 15/5/2027	139,659	0.02	USD 1,000,000	Netherlands ARI Investments LLC 6/1/2025 (Zero Coupon)**	998,750	0.14
	Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp '144A' 5.5% 1/3/2025	285,182	0.04	USD 20,000	United States Lehman Brothers Holdings Capital Trust VII 30/11/2056		
,	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp '144A' 5.125% 1/10/2029*	112,744	0.02	USD 475,000	(Zero Coupon)** Lehman Brothers Holdings Inc (Defaulted) 19/7/2017	-	0.00
050 101,762	Yale Mortgage Loan Trust 2007- 1 'Series 2007-1 A' '144A' FRN 25/6/2037	43,411	0.01	USD 298,557	(Zero Coupon)** Lehman Brothers International Europe 31/12/2049	-	0.00
	Uruguay	494,576,412	71.77	USD 298,557	(Zero Coupon)** Lehman Brothers International Europe 31/12/2049	-	0.00
USD 137,836	Uruguay Government International Bond 4.375% 27/10/2027	148,842	0.02	USD 11,550	(Zero Coupon)** LFRF '2015-1' '144A' 4%	_	0.00
USD 243,733	Uruguay Government International Bond 5.1% 18/6/2050	287,891	0.04	USD 250,000	30/10/2027** Washington Mutual Bank Escrow (Defaulted) 4/2/2018	11,222	0.00
Total Bonds	10.5.000	436,733 604,259,579	0.06	USD 1,360,000	(Zero Coupon)** Washington Mutual Bank Escrow (Defaulted) 1/5/2018	_	0.00
Total Transferable Sec Market Instruments Ad Official Stock Exchange	dmitted to an			USD 250,000	(Zero Coupon)** Washington Mutual Bank Escrow (Defaulted) 16/6/2018	-	0.00
Dealt in on Another R	egulated Market	604,259,579	87.68	USD 560,000	(Zero Coupon)** Washington Mutual Bank Escrow (Defaulted) 6/11/2018	-	0.00
Other Transferable S	Securities				(Zero Coupon)**	_	0.00
BONDS						11,222	0.00
	Cayman Islands			Total Bonds		1,608,292	0.23
USD 600,000	Prima Capital CRE Securitization 2016-VI Ltd 'Series 2016-6A C' '144A' 4%			Total Other Transferal Total Portfolio	ble Securities	1,608,292 605,867,871	0.23 87.91
	24/8/2040**	598,320	0.09	Other Net Assets		83,268,683	12.09
				Total Net Assets (USI	D)	689,136,554	100.00

To Be Announced Securities Contracts as at 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets
TBA			
	United States		
USD 2,303,000	Fannie Mae or Freddie Mac '1.5 3/22' 1.5% TBA	2,113,632	0.31
USD 6,372,000	Fannie Mae or Freddie Mac '1.5 3/22' 1.5% TBA	6,164,910	0.90
USD 4,200,000	Fannie Mae or Freddie Mac '1.5 4/22' 1.5% TBA	3,850,971	0.56
USD 26,490,500	Fannie Mae or Freddie Mac '2 4/22' 2% TBA	25,130,363	3.65
USD 3,289,000	Fannie Mae or Freddie Mac '2 3/22' 2% TBA	3,124,807	0.45
USD 2,530,000	Fannie Mae or Freddie Mac '2 3/22' 2% TBA	2,496,794	0.36
USD 10,701,500	Fannie Mae or Freddie Mac '2.5 4/22' 2.5% TBA	10,453,018	1.52
USD 3,200,000	Fannie Mae or Freddie Mac '2.5 3/22' 2.5% TBA	3,131,250	0.45
USD (512,500)	Fannie Mae or Freddie Mac '2.5 3/22' 2.5% TBA	(516,143)	(0.07)

To Be Announced Securities Contracts as at 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets
USD (1,411,000)	Fannie Mae or Freddie Mac '3 3/22' 3% TBA	(1,415,795)	(0.21)
USD 7,074,345	Fannie Mae or Freddie Mac '3 4/22' 3% TBA	7,082,911	1.03
USD (193,000)	Fannie Mae or Freddie Mac '3 3/22' 3% TBA	(197,142)	(0.03)
USD 1,907,031	Fannie Mae or Freddie Mac '3.5 4/22' 3.5% TBA	1,950,014	0.28
USD 210,000	Fannie Mae or Freddie Mac '3.5 3/22' 3.5% TBA	216,399	0.03
USD (1,907,000)	Fannie Mae or Freddie Mac '3.5 3/22' 3.5% TBA	(1,954,377)	(0.28)
USD 3,825,000	Fannie Mae or Freddie Mac '4 3/22' 4% TBA	3,983,976	0.58
USD 30,564,561	Fannie Mae or Freddie Mac '4 4/22' 4% TBA	31,796,693	4.61
USD (324,000)	Fannie Mae or Freddie Mac '4.5 3/22' 4.5% TBA	(341,693)	(0.05)
USD 1,098,000	Fannie Mae or Freddie Mac '5 3/22' 5% TBA	1,182,886	0.17

^{*} All or a portion of this security represents a security on loan.
** Security subject to a fair value adjustment as detailed in Note 2(j).

To Be Announced Securities Contracts as at 28 February 2022

		Market Value	% of Net
Holding	Description	(USD)	Assets
USD 800,000	Ginnie Mae '2 4/22' 2% TBA	773,813	0.11
USD 7,245,600	Ginnie Mae '2 3/22' 2% TBA	7,021,156	1.02
USD 300,000	Ginnie Mae '2.5 4/22' 2.5% TBA	297,082	0.04
USD 5,499,000	Ginnie Mae '2.5 3/22' 2.5% TBA	5,455,610	0.79
USD 7,216,405	Ginnie Mae '3 3/22' 3% TBA	7,295,052	1.06
USD 500,000	Ginnie Mae '3 4/22' 3% TBA	504,277	0.07
USD 600,000	Ginnie Mae '3.5 4/22' 3.5% TBA	613,828	0.09

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency						Unrealised				
Currency Purchases Currency Sales Counterparty date USD BRL 1,160,568 USD 216,000 Barclays 2/3/2022 9,280 BRL 1,192,460 USD 218,000 Citibank 2/3/2022 (3,274) USD 290,000 BRL 1,576,440 Goldman Sachs 2/3/2022 (2,599) USD 174,802 COP 692,128,519 Deutsche Bank 2/3/2022 (2,599) USD 158,000 COP 691,526,000 Bank of America 2/3/2022 (3,688) EUR 284,000 SEK 3,047,338 HSBC Bank Plc 4/3/2022 (4,665) SEK 1,950,423 EUR 96,000 Goldman Sachs 4/3/2022 (2,185) SEK 997,821 EUR 96,000 Goldman Sachs 4/3/2022 (2,185) USD 214,000 CAD 272,266 JP Morgan 7/3/2022 (276) USD 107,000 ZAR 1,643,010 <t< th=""><th></th><th></th><th></th><th></th><th></th><th></th><th>Maturity</th><th></th></t<>							Maturity			
BRL 1,160,568 USD 216,000 Barclays 2/3/2022 9,280 BRL 1,192,460 USD 218,000 Citibank 2/3/2022 13,470 USD 210,000 BRL 1,098,720 Citibank 2/3/2022 (16,006) USD 174,802 COP 682,128,519 Deutsche Bank 2/3/2022 (2,599) USD 158,000 COP 681,526,000 Bank of America 2/3/2022 (3,688) EUR 284,000 SEK 3,047,338 HSBC Bank Plc 4/3/2022 (4,665) SEK 1950,423 EUR 96,000 Goldman Sachs 4/3/2022 (4,665) SEK 997,821 EUR 96,000 Deutsche Bank 4/3/2022 (2,785) USD 214,000 CAD 272,266 JP Morgan 7/3/2022 (262) USD 107,000 ZAR 1,643,010 Deutsche Bank 7/3/2022 2,237 EUR 139,000 HUF 80,548,955 BNP		Currency	Purchases	Currency	Sales	Counternarty				
BRIL 1,192,460 USD 218,000 Citibank 2/3/2022 13,470 USD 210,000 BRL 1,098,720 Citibank 2/3/2022 (3,274) USD 290,000 BRL 1,576,440 Goldman Sachs 2/3/2022 (2,599) USD 174,802 COP 692,128,519 Deutsche Bank 2/3/2022 (3,688) EUR 284,000 SEK 3,047,338 HSBC Bank of America 2/3/2022 (3,688) SEK 1,950,423 EUR 188,000 Deutsche Bank 4/3/2022 (2,665) SEK 997,821 EUR 96,000 Goldman Sachs 4/3/2022 (2,185) CAD 271,583 USD 214,000 JP Morgan 7/3/2022 (262) USD 107,000 ZAR 1,643,010 Deutsche Bank 7/3/2022 (262) USD 107,000 AUF 80,548,955 BNP Paribas 8/3/2022 11,536 EUR 227,000 HUF 80,548,955										
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EUR 8,304,008 USD 9,405,369 Deutsche Bank 16/3/2022 (79,734) EUR 11,357,335 USD 12,912,868 Morgan Stanley 16/3/2022 (158,260) EUR 4,460,000 USD 5,065,666 Goldman Sachs 16/3/2022 (56,961) EUR 2,870,000 USD 3,246,815 BNP Paribas 16/3/2022 (23,723) EUR 1,461,657 USD 1,656,532 Barclays 16/3/2022 (23,918) EUR 1,030,000 USD 1,180,638 Bank of America 16/3/2022 (23,918) EUR 1,370,000 USD 1,552,570 Citibank 16/3/2022 (24,918) EUR 1,370,000 USD 3,193,585 Morgan Stanley 16/3/2022 (28,171) GBP 2,390,000 USD 3,198,913 Barclays 16/3/2022 (15,370) GBP 720,000 USD 969,724 HSBC Bank Plc 16/3/2022 (4,004) GBP 710,000 US		CLP	234,030,000	USD	290,000	Barclays	16/3/2022			
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EUR 2,870,000 USD 3,246,815 BNP Paribas 16/3/2022 (23,723) EUR 1,461,657 USD 1,656,532 Barclays 16/3/2022 (15,050) EUR 1,030,000 USD 1,180,638 Bank of America 16/3/2022 (23,918) EUR 1,370,000 USD 1,552,570 Citibank 16/3/2022 (14,022) GBP 2,360,000 USD 3,193,585 Morgan Stanley 16/3/2022 (28,171) GBP 1,730,000 USD 2,335,780 JP Morgan 16/3/2022 (15,370) GBP 2,390,000 USD 3,198,913 Barclays 16/3/2022 (4,041 GBP 720,000 USD 969,724 HSBC Bank Plc 16/3/2022 (4,004) GBP 710,000 USD 952,443 State Street 16/3/2022 (136) GBP 1,440,000 USD 1,913,512 Deutsche Bank 16/3/2022 (7,437) JPY 462,657,150 USD		EUR	11,357,335	USD	12,912,868	Morgan Stanley	16/3/2022	(158,260)		
EUR 1,461,657 USD 1,656,532 Barclays 16/3/2022 (15,050) EUR 1,030,000 USD 1,180,638 Bank of America 16/3/2022 (23,918) EUR 1,370,000 USD 1,552,570 Citibank 16/3/2022 (14,022) GBP 2,360,000 USD 3,193,585 Morgan Stanley 16/3/2022 (28,171) GBP 1,730,000 USD 2,335,780 JP Morgan 16/3/2022 (15,370) GBP 2,390,000 USD 3,198,913 Barclays 16/3/2022 6,741 GBP 720,000 USD 969,724 HSBC Bank Plc 16/3/2022 (4,004) GBP 710,000 USD 952,443 State Street 16/3/2022 (136) GBP 1,440,000 USD 1,913,512 Deutsche Bank 16/3/2022 17,927 JPY 462,657,150 USD 4,022,891 JP Morgan 16/3/2022 (7,437) JPY 110,000,000 USD <td< td=""><td></td><td>EUR</td><td>4,460,000</td><td>USD</td><td>5,065,666</td><td>Goldman Sachs</td><td>16/3/2022</td><td>(56,961)</td></td<>		EUR	4,460,000	USD	5,065,666	Goldman Sachs	16/3/2022	(56,961)		
EUR 1,030,000 USD 1,180,638 Bank of America 16/3/2022 (23,918) EUR 1,370,000 USD 1,552,570 Citibank 16/3/2022 (14,022) GBP 2,360,000 USD 3,193,585 Morgan Stanley 16/3/2022 (28,171) GBP 1,730,000 USD 2,335,780 JP Morgan 16/3/2022 (15,370) GBP 2,390,000 USD 3,198,913 Barclays 16/3/2022 6,741 GBP 720,000 USD 969,724 HSBC Bank Plc 16/3/2022 (4,004) GBP 710,000 USD 952,443 State Street 16/3/2022 (136) GBP 1,440,000 USD 1,913,512 Deutsche Bank 16/3/2022 17,927 JPY 462,657,150 USD 4,022,891 JP Morgan 16/3/2022 (7,437) JPY 110,000,000 USD 1960,678 Deutsche Bank 16/3/2022 (5,975) JPY 205,146,192 USD		EUR	2,870,000	USD	3,246,815	BNP Paribas	16/3/2022	(23,723)		
EUR 1,370,000 USD 1,552,570 Citibank 16/3/2022 (14,022) GBP 2,360,000 USD 3,193,585 Morgan Stanley 16/3/2022 (28,171) GBP 1,730,000 USD 2,335,780 JP Morgan 16/3/2022 (15,370) GBP 2,390,000 USD 3,198,913 Barclays 16/3/2022 (4,004) GBP 720,000 USD 969,724 HSBC Bank Plc 16/3/2022 (4,004) GBP 710,000 USD 952,443 State Street 16/3/2022 (136) GBP 1,440,000 USD 1,913,512 Deutsche Bank 16/3/2022 17,927 JPY 462,657,150 USD 4,022,891 JP Morgan 16/3/2022 (7,437) JPY 142,567,607 USD 1,239,042 Barclays 16/3/2022 (1,682) JPY 110,000,000 USD 960,678 Deutsche Bank 16/3/2022 (5,975) JPY 205,146,192 USD <td< td=""><td></td><td>EUR</td><td>1,461,657</td><td>USD</td><td>1,656,532</td><td>Barclays</td><td>16/3/2022</td><td>(15,050)</td></td<>		EUR	1,461,657	USD	1,656,532	Barclays	16/3/2022	(15,050)		
GBP 2,360,000 USD 3,193,585 Morgan Stanley 16/3/2022 (28,171) GBP 1,730,000 USD 2,335,780 JP Morgan 16/3/2022 (15,370) GBP 2,390,000 USD 3,198,913 Barclays 16/3/2022 6,741 GBP 720,000 USD 969,724 HSBC Bank Plc 16/3/2022 (4,004) GBP 710,000 USD 952,443 State Street 16/3/2022 (136) GBP 1,440,000 USD 1,913,512 Deutsche Bank 16/3/2022 17,927 JPY 462,657,150 USD 4,022,891 JP Morgan 16/3/2022 (7,437) JPY 142,567,607 USD 1,239,042 Barclays 16/3/2022 (1,682) JPY 110,000,000 USD 960,678 Deutsche Bank 16/3/2022 (5,975) JPY 205,146,192 USD 1,805,000 Goldman Sachs 16/3/2022 (24,513) MXN 40,412,894 USD		EUR	1,030,000	USD	1,180,638	Bank of America	16/3/2022	(23,918)		
GBP 1,730,000 USD 2,335,780 JP Morgan 16/3/2022 (15,370) GBP 2,390,000 USD 3,198,913 Barclays 16/3/2022 6,741 GBP 720,000 USD 969,724 HSBC Bank Plc 16/3/2022 (4,004) GBP 710,000 USD 952,443 State Street 16/3/2022 (136) GBP 1,440,000 USD 1,913,512 Deutsche Bank 16/3/2022 17,927 JPY 462,657,150 USD 4,022,891 JP Morgan 16/3/2022 (7,437) JPY 142,567,607 USD 1,239,042 Barclays 16/3/2022 (1,682) JPY 110,000,000 USD 960,678 Deutsche Bank 16/3/2022 (5,975) JPY 205,146,192 USD 1,805,000 Goldman Sachs 16/3/2022 (24,513) MXN 40,412,894 USD 1,899,010 HSBC Bank Plc 16/3/2022 (597,965) RUB 142,406,010 USD		EUR	1,370,000	USD	1,552,570	Citibank	16/3/2022	(14,022)		
GBP 2,390,000 USD 3,198,913 Barclays 16/3/2022 6,741 GBP 720,000 USD 969,724 HSBC Bank Plc 16/3/2022 (4,004) GBP 710,000 USD 952,443 State Street 16/3/2022 (136) GBP 1,440,000 USD 1,913,512 Deutsche Bank 16/3/2022 17,927 JPY 462,657,150 USD 4,022,891 JP Morgan 16/3/2022 (7,437) JPY 142,567,607 USD 1,239,042 Barclays 16/3/2022 (1,682) JPY 110,000,000 USD 960,678 Deutsche Bank 16/3/2022 (5,975) JPY 205,146,192 USD 1,805,000 Goldman Sachs 16/3/2022 (24,513) MXN 40,412,894 USD 1,899,120 HSBC Bank Plc 16/3/2022 (597,965) RUB 142,406,010 USD 1,899,000 UBS 16/3/2022 (597,965)		GBP	2,360,000	USD	3,193,585	Morgan Stanley	16/3/2022	(28,171)		
GBP 720,000 USD 969,724 HSBC Bank Plc 16/3/2022 (4,004) GBP 710,000 USD 952,443 State Street 16/3/2022 (136) GBP 1,440,000 USD 1,913,512 Deutsche Bank 16/3/2022 17,927 JPY 462,657,150 USD 4,022,891 JP Morgan 16/3/2022 (7,437) JPY 142,567,607 USD 1,239,042 Barclays 16/3/2022 (1,682) JPY 110,000,000 USD 960,678 Deutsche Bank 16/3/2022 (5,975) JPY 205,146,192 USD 1,805,000 Goldman Sachs 16/3/2022 (24,513) MXN 40,412,894 USD 1,899,120 HSBC Bank Plc 16/3/2022 82,326 RUB 142,406,010 USD 1,899,000 UBS 16/3/2022 (597,965)		GBP	1,730,000	USD	2,335,780	JP Morgan	16/3/2022	(15,370)		
GBP 710,000 USD 952,443 State Street 16/3/2022 (136) GBP 1,440,000 USD 1,913,512 Deutsche Bank 16/3/2022 17,927 JPY 462,657,150 USD 4,022,891 JP Morgan 16/3/2022 (7,437) JPY 142,567,607 USD 1,239,042 Barclays 16/3/2022 (1,682) JPY 110,000,000 USD 960,678 Deutsche Bank 16/3/2022 (5,975) JPY 205,146,192 USD 1,805,000 Goldman Sachs 16/3/2022 (24,513) MXN 40,412,894 USD 1,899,120 HSBC Bank PIc 16/3/2022 82,326 RUB 142,406,010 USD 1,899,000 UBS 16/3/2022 (597,965)		GBP	2,390,000	USD	3,198,913	Barclays	16/3/2022	6,741		
GBP 1,440,000 USD 1,913,512 Deutsche Bank 16/3/2022 17,927 JPY 462,657,150 USD 4,022,891 JP Morgan 16/3/2022 (7,437) JPY 142,567,607 USD 1,239,042 Barclays 16/3/2022 (1,682) JPY 110,000,000 USD 960,678 Deutsche Bank 16/3/2022 (5,975) JPY 205,146,192 USD 1,805,000 Goldman Sachs 16/3/2022 (24,513) MXN 40,412,894 USD 1,899,120 HSBC Bank Plc 16/3/2022 82,326 RUB 142,406,010 USD 1,899,000 UBS 16/3/2022 (597,965)		GBP	720,000	USD	969,724	HSBC Bank Plc	16/3/2022	(4,004)		
JPY 462,657,150 USD 4,022,891 JP Morgan 16/3/2022 (7,437) JPY 142,567,607 USD 1,239,042 Barclays 16/3/2022 (1,682) JPY 110,000,000 USD 960,678 Deutsche Bank 16/3/2022 (5,975) JPY 205,146,192 USD 1,805,000 Goldman Sachs 16/3/2022 (24,513) MXN 40,412,894 USD 1,899,120 HSBC Bank Plc 16/3/2022 82,326 RUB 142,406,010 USD 1,899,000 UBS 16/3/2022 (597,965)		GBP	710,000	USD	952,443	State Street	16/3/2022	(136)		
JPY 142,567,607 USD 1,239,042 Barclays 16/3/2022 (1,682) JPY 110,000,000 USD 960,678 Deutsche Bank 16/3/2022 (5,975) JPY 205,146,192 USD 1,805,000 Goldman Sachs 16/3/2022 (24,513) MXN 40,412,894 USD 1,899,120 HSBC Bank Plc 16/3/2022 82,326 RUB 142,406,010 USD 1,899,000 UBS 16/3/2022 (597,965)		GBP	1,440,000	USD	1,913,512	Deutsche Bank	16/3/2022	17,927		
JPY 110,000,000 USD 960,678 Deutsche Bank 16/3/2022 (5,975) JPY 205,146,192 USD 1,805,000 Goldman Sachs 16/3/2022 (24,513) MXN 40,412,894 USD 1,899,120 HSBC Bank Plc 16/3/2022 82,326 RUB 142,406,010 USD 1,899,000 UBS 16/3/2022 (597,965)		JPY	462,657,150	USD	4,022,891	JP Morgan	16/3/2022	(7,437)		
JPY 205,146,192 USD 1,805,000 Goldman Sachs 16/3/2022 (24,513) MXN 40,412,894 USD 1,899,120 HSBC Bank Plc 16/3/2022 82,326 RUB 142,406,010 USD 1,899,000 UBS 16/3/2022 (597,965)		JPY	142,567,607	USD	1,239,042	Barclays	16/3/2022	(1,682)		
MXN 40,412,894 USD 1,899,120 HSBC Bank Pic 16/3/2022 82,326 RUB 142,406,010 USD 1,899,000 UBS 16/3/2022 (597,965)		JPY	110,000,000	USD	960,678	Deutsche Bank	16/3/2022	(5,975)		
RUB 142,406,010 USD 1,899,000 UBS 16/3/2022 (597,965)		JPY	205,146,192	USD	1,805,000	Goldman Sachs	16/3/2022	(24,513)		
		MXN	40,412,894	USD	1,899,120	HSBC Bank Plc	16/3/2022	82,326		
USD 1,909,358 AUD 2,665,993 Goldman Sachs 16/3/2022 (21,131)		RUB	142,406,010	USD	1,899,000	UBS	16/3/2022	(597,965)		
		USD	1,909,358	AUD	2,665,993	Goldman Sachs	16/3/2022	(21,131)		

To Be Announced Securities Contracts as at 28 February 2022

		Market Value	% of Net
Holding	Description	(USD)	Assets
USD 656,181	Ginnie Mae '3.5 3/22' 3.5% TBA	673,508	0.10
USD 1,457,500	Ginnie Mae '4 3/22' 4% TBA	1,510,790	0.22
USD (923,000)	Ginnie Mae '4.5 3/22' 4.5% TBA	(965,472)	(0.14)
USD 1,536,000	Ginnie Mae '5 3/22' 5% TBA	1,630,747	0.24
Total TBA		123,063,865	17.86

To Be Announced ("TBA") contracts are primarily classified by the country of incorporation of the issuer of the pass-through agency.

Open Forward Foreign Exchange Contracts as at 28 February 2022

		,				Unrealised
						appreciation/
Currency	Purchases	Curren	cy Sales	Counterparty	Maturity date	(depreciation) USD
USD	950,000	BRL	5,510,950	Goldman Sachs	16/3/2022	(115,463)
USD	283,304	CAD	362,000	Morgan Stanley	16/3/2022	(1,586)
USD	290,000	CLP	234,175,000	Deutsche Bank	16/3/2022	(3,450)
USD	989,630	EUR	880,000	HSBC Bank Plc	16/3/2022	1,366
USD	839,660	EUR	752,000	UBS	16/3/2022	(4,857)
USD	146,132	EUR	130,000	State Street	16/3/2022	138
USD	9,344,659	EUR	8,266,223	Deutsche Bank	16/3/2022	61,456
USD	5,047,539	EUR	4,450,286	Bank of America	16/3/2022	49,741
USD	4,370,607	EUR	3,909,000	Goldman Sachs	16/3/2022	(19,311)
USD	3,356,138	EUR	2,937,491	Barclays	16/3/2022	57,252
USD	3,145,108	EUR	2,789,370	BNP Paribas	16/3/2022	12,567
USD	9,925,727	EUR	8,765,630	Morgan Stanley	16/3/2022	81,675
USD	298,603	EUR	266,000	ANZ	16/3/2022	(122)
USD	934,915	EUR	830,000	JP Morgan	16/3/2022	2,802
USD	24,214,602	EUR	21,382,000	RBS Plc	16/3/2022	202,011
USD	454,739	GBP	334,359	HSBC Bank Plc	16/3/2022	6,271
USD	3,344,640	GBP	2,500,000	JP Morgan	16/3/2022	(8,554)
USD	4,251,744	GBP	3,180,000	Deutsche Bank	16/3/2022	(13,519)
USD	4,362,776	GBP	3,234,514	Morgan Stanley	16/3/2022	24,395
USD	134,890	GBP	101,127	Goldman Sachs	16/3/2022	(750)
USD	1,903,729	JPY	220,000,000	Deutsche Bank	16/3/2022	(5,675)
USD	2,630,546	JPY	304,063,496	UBS	16/3/2022	(8,456)
USD	3,481,000	JPY	402,971,003	Bank of America	16/3/2022	(16,431)
USD	1,899,120	MXN	39,267,155	Goldman Sachs	16/3/2022	(26,150)
USD	1,899,000	RUB	147,552,300	Citibank	16/3/2022	550,948
USD	949,560	ZAR	15,062,870	Bank of America	16/3/2022	(23,817)
ZAR	15,370,908	USD	949,560	Citibank	16/3/2022	43,723
AUD	410,000	USD	292,745	Standard	10/0/0000	4.450
OL D	404 750 040	HOD	454.000	Chartered Bank	18/3/2022	4,152
CLP	124,756,940	USD	154,000	Citibank	18/3/2022	2,298
COP	410,748,000	USD	104,000	Citibank	18/3/2022	1,092
EUR	199,000	HUF	74,209,063	BNP Paribas	18/3/2022	(418)
EUR	246,000	HUF	87,851,496	UBS	18/3/2022	11,204
EUR	498,586	PLN	2,269,380	UBS	18/3/2022	17,636
HUF	50,982,932	EUR	139,000	JP Morgan	18/3/2022	(2,278)
HUF	109,655,100	EUR	306,000	Bank of America	18/3/2022	(12,800)
MXN	2,875,519	USD	138,626	Barclays	18/3/2022	2,308
MXN	9,342,333	USD	462,000	Goldman Sachs	18/3/2022	(4,115)
MXN	743,479	USD	36,000	UBS ID Margan	18/3/2022	439
RUB	2,455,009	USD	31,400	JP Morgan	18/3/2022	(9,037)
USD	291,917	AUD	410,000	BNY Mellon Goldman Sachs	18/3/2022	(4,980)
USD	208,000	CLP	166,907,368		18/3/2022	(1,104)
USD	332,802	COP	1,307,079,855	Citibank Citibank	18/3/2022	(1,622)
USD	280,000	MXN	5,768,006	Citibank	18/3/2022	(2,700)

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised appreciation/
Currency	Purchases	Curren	cy Sales	Counterparty	Maturity date	
USD	129,000	MXN	2,644,697	UBS	18/3/2022	(621)
USD	1,000	RUB	78,185	JP Morgan	18/3/2022	288
USD	115,000	THB	3,696,215	BNY Mellon	18/3/2022	1,872
USD	280,000	ZAR	4,317,265	Citibank	18/3/2022	1,092
USD	37,000	ZAR	561,268	JP Morgan	18/3/2022	740
ZAR	1,657,430	USD	107,000	Citibank	18/3/2022	75
ZAR	606,776	USD	40,000	JP Morgan	18/3/2022	(801)
EUR	370,000	USD	417,108	Citibank	1/4/2022	(1,302)
BRL	718,360	USD	138,626	Goldman Sachs	4/4/2022	(484)
USD	465,464	IDR	6,716,127,717	Citibank	18/4/2022	233
USD	1,739,476	CNH	11,081,126	BNP Paribas	24/5/2022	(4,905)
USD	125,680	MXN	2,601,516	BNP Paribas	24/5/2022	(251)

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	316,660	RUB	24,480,000	JP Morgan	24/5/2022	107,851
USD	103,969	RUB	9,757,491	Citibank	25/5/2022	20,847
Net unreali	sed appreciat	ion				173,593
EUR Hedg	ed Share Cla	SS				
EUR	62,851,995	USD	71,899,442	BNY Mellon	15/3/2022	(1,317,169)
USD	1,199,416	EUR	1,060,757	BNY Mellon	15/3/2022	8,202
Net unreali	sed depreciat	ion				(1,308,967)
GBP Hedg	ed Share Cla	ISS				
GBP	39,253	USD	53,253	BNY Mellon	15/3/2022	(603)
USD	853	GBP	633	BNY Mellon	15/3/2022	4
Net unreali	sed depreciat	ion				(599)
Total net unrealised depreciation (1,1						

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
34	EUR	Euro BOBL	March 2022	3,913
(6)	EUR	Euro BUXL	March 2022	(11,953)
(57)	EUR	Euro Bund	March 2022	(67,886)
342	USD	US Treasury 5 Year Note (CBT)	June 2022	238,007
215	USD	US Treasury 2 Year Note (CBT)	June 2022	116,813
148	USD	US Ultra Bond (CBT)	June 2022	157,605
127	USD	US Long Bond (CBT)	June 2022	235,263
(84)	USD	US Treasury 10 Year Note (CBT)	June 2022	(55,617)
(112)	USD	US Ultra 10 Year Note	June 2022	(120,166)
Total		_		495,979

Swaps as at 28 February 2022

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 107,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	86	1,585
CDS	USD 150,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	121	2,222
CDS	USD 109,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	58	1,614
CDS	USD 110,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	59	1,629
CDS	USD 110,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	59	1,629
CDS	USD 66,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	53	978
CDS	USD 110,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	212	6,146
CDS	USD 113,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	700	6,313
CDS	USD 113,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	555	6,314
CDS	USD 110,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	587	6,146
CDS	USD 114,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	560	6,369

Swaps as at 28 February 2022

Nominal Value Description Value Description Value September Value Description Value September Value Observation Value Value Description Value Valu	Swaps	s as at 20 Fe	bruary 2022			lloon aliand	
DS	Time		Description	Country		(depreciation)	Value
CDS USD 233,000 Fund receives default protection on Chile Government International Bords and pays Fixed 1.5%			Fund receives default protection on Brazilian Government				
International Bond; and pays Fixed 1% Sacra Sacr	CDS	USD 233,000	Fund receives default protection on Chile Government	·		. ,	
Comparison	CDS	USD 615,000	•	Barclays	20/12/2026	8,196	34,361
Cooks	CDS	USD 200,982	·	Barclays	20/12/2026	1,645	11,413
Section	CDS	USD 180,429	·	Citibank	20/12/2026	1,515	10,246
Construction Cons	CDS	USD 209,698		Credit Suisse	17/9/2058	(3,186)	(893)
But Company Fixed Company	CDS	USD (39,832)		Credit Suisse	11/5/2063	(6,275)	(9,661)
CDS USD (80,000) Fund provides default protection on CMBX.NA.10.A; and receives Fixed 2% Deutsche Bank 17/11/2059 2,642 (1,094)	CDS	USD 159,770	·	Deutsche Bank	17/9/2058	(2,454)	(680)
CDS	CDS	USD (160,000)		Deutsche Bank	17/11/2059	5,161	(2,188)
CDS	CDS	USD (80,000)	·	Deutsche Bank	17/11/2059	2,642	(1,094)
CDS	CDS	USD 78,648		Deutsche Bank	11/5/2063	(83)	(68)
International Bond; and pays Fixed 1% Goldman Sachs 20/12/2026 12,919 21,142	CDS	USD 182,463	·	Deutsche Bank	11/5/2063	(101)	(158)
International Bond; and pays Fixed 1% Goldman Sachs 20/12/2026 26,765 43,786	CDS	USD 380,000	·	Goldman Sachs	20/12/2026	12,919	21,142
CDS	CDS	USD 787,000	•	Goldman Sachs	20/12/2026	26,765	43,786
CDS	CDS	USD 917,969	·	Goldman Sachs	20/12/2026	10,871	52,128
International Bond; and pays Fixed 1% JP Morgan 20/12/2026 8,749 (790) CDS USD 100,000 Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1% JP Morgan 20/12/2026 317 5,587 CDS USD 100,000 Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1% JP Morgan 20/12/2026 444 5,587 CDS USD 1,478,000 Fund receives default protection on Indonesia Government International Bond; and pays Fixed 1% JP Morgan 20/12/2026 26,076 10,607 CDS USD (40,000) Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3% JP Morgan 17/9/2058 4,685 (4,375) CDS USD 39,832 Fund receives default protection on CMBX.NA.6.BBB-; and receives default protection on CMBX.NA.6.BBB-; and pays Fixed 3% JP Morgan 11/5/2063 6,065 9,661 CDS USD 100,000 Fund receives default protection on Mexico Government International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 295 5,587 CDS USD 102,000 Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 215 5,699 CDS USD 2,412,683 Fund receives default protection on Mexico Government International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 22,269 18,302 CDS USD 698,000 Fund receives default protection on Mexico Government International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 6,443 5,295 CDS USD 109,842 Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5% Morgan Stanley 17/9/2058 (5,394) (1,403) CDS USD 329,526 Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5% Morgan Stanley 17/9/2058 (5,394) (1,403)	CDS	USD (60,000)		Goldman Sachs	17/9/2058	100	(6,563)
International Bond; and pays Fixed 1% USD 100,000 Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1% USD 1,478,000 Fund receives default protection on Indonesia Government International Bond; and pays Fixed 1% USD (40,000) Fund provides default protection on CMBX.NA.9.BBB-; and receives Edeault protection on CMBX.NA.9.BBB-; and receives Edeault protection on CMBX.NA.9.BBB-; and pays Fixed 3% USD 39,832 Fund receives default protection on CMBX.NA.6.BBB-; and pays Fixed 3% USD 100,000 Fund receives default protection on CMBX.NA.6.BBB-; and pays Fixed 3% USD 100,000 Fund receives default protection on Mexico Government International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 20,767 1,685 1,794 1,79/2058 1,794 1,79/2058 1,794 1,79/2058 1,795 1,794 1,794 1,79/2058 1,794 1,79/2058 1,794 1,79/2058 1,794 1,79/2058 1,794 1,79/2058 1,794 1,79/2058 1,794 1,79/2058 1,794 1,79/2058 1,794 1,79/2058 1,794 1,79/2058 1,794 1,79/2058 1,794 1,79/2058 1,794 1,79/2058 1,794	CDS	USD 389,300	·	JP Morgan	20/12/2026	8,749	(790)
International Bond; and pays Fixed 1% JP Morgan 20/12/2026 444 5,587 USD 1,478,000 Fund receives default protection on Indonesia Government International Bond; and pays Fixed 1% JP Morgan 20/12/2026 26,076 10,607 CDS USD (40,000) Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3% JP Morgan 17/9/2058 4,685 (4,375) CDS USD 39,832 Fund receives default protection on CMBX.NA.6.BBB-; and pays Fixed 3% JP Morgan 11/5/2063 6,065 9,661 CDS USD 100,000 Fund receives default protection on Mexico Government International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 295 5,587 CDS USD 102,000 Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 215 5,699 CDS USD 2,412,683 Fund receives default protection on Mexico Government International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 22,269 18,302 CDS USD 698,000 Fund receives default protection on Mexico Government International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 6,443 5,295 CDS USD 109,842 Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5% Morgan Stanley 17/9/2058 (1,669) (468) CDS USD 329,526 Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5% Morgan Stanley 17/9/2058 (5,394) (1,403) CDS USD (35,000) Fund provides default protection on CMBX.NA.9.BBB-;	CDS	USD 100,000	•	JP Morgan	20/12/2026	317	5,587
International Bond; and pays Fixed 1% USD (40,000) Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3% USD 39,832 Fund receives default protection on CMBX.NA.6.BBB-; and pays Fixed 3% CDS USD 100,000 Fund receives default protection on Mexico Government International Bond; and pays Fixed 1% CDS USD 102,000 Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1% CDS USD 2,412,683 Fund receives default protection on Mexico Government International Bond; and pays Fixed 1% CDS USD 698,000 Fund receives default protection on Mexico Government International Bond; and pays Fixed 1% CDS USD 9,412,683 Fund receives default protection on Mexico Government International Bond; and pays Fixed 1% CDS USD 109,842 Fund receives default protection on Mexico Government International Bond; and pays Fixed 1% CDS USD 329,526 Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5% CDS USD (35,000) Fund provides default protection on CMBX.NA.9.BBB-;	CDS	USD 100,000	•	JP Morgan	20/12/2026	444	5,587
And receives Fixed 3% JP Morgan 17/9/2058 4,685 (4,375) CDS USD 39,832 Fund receives default protection on CMBX.NA.6.BBB-; and pays Fixed 3% JP Morgan 11/5/2063 6,065 9,661 CDS USD 100,000 Fund receives default protection on Mexico Government International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 295 5,587 CDS USD 102,000 Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 215 5,699 CDS USD 2,412,683 Fund receives default protection on Mexico Government International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 22,269 18,302 CDS USD 698,000 Fund receives default protection on Mexico Government International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 6,443 5,295 CDS USD 109,842 Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5% Morgan Stanley 17/9/2058 (1,669) (468) CDS USD 329,526 Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5% Morgan Stanley 17/9/2058 (5,394) (1,403) CDS USD (35,000) Fund provides default protection on CMBX.NA.9.BBB-;	CDS	USD 1,478,000		JP Morgan	20/12/2026	26,076	10,607
And pays Fixed 3% JP Morgan 11/5/2063 6,065 9,661 CDS USD 100,000 Fund receives default protection on Mexico Government International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 295 5,587 CDS USD 102,000 Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 215 5,699 CDS USD 2,412,683 Fund receives default protection on Mexico Government International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 22,269 18,302 CDS USD 698,000 Fund receives default protection on Mexico Government International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 22,269 18,302 CDS USD 109,842 Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5% Morgan Stanley 17/9/2058 (1,669) (468) CDS USD 329,526 Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5% Morgan Stanley 17/9/2058 (5,394) (1,403) CDS USD (35,000) Fund provides default protection on CMBX.NA.9.BBB-;		, ,	and receives Fixed 3%	JP Morgan	17/9/2058	4,685	(4,375)
International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 295 5,587 CDS USD 102,000 Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 215 5,699 CDS USD 2,412,683 Fund receives default protection on Mexico Government International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 22,269 18,302 CDS USD 698,000 Fund receives default protection on Mexico Government International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 6,443 5,295 CDS USD 109,842 Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5% Morgan Stanley 17/9/2058 (1,669) (468) CDS USD 329,526 Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5% Morgan Stanley 17/9/2058 (5,394) (1,403) CDS USD (35,000) Fund provides default protection on CMBX.NA.9.BBB-;			and pays Fixed 3%	JP Morgan	11/5/2063	6,065	9,661
International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 215 5,699 CDS USD 2,412,683 Fund receives default protection on Mexico Government International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 22,269 18,302 CDS USD 698,000 Fund receives default protection on Mexico Government International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 6,443 5,295 CDS USD 109,842 Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5% Morgan Stanley 17/9/2058 (1,669) (468) CDS USD 329,526 Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5% Morgan Stanley 17/9/2058 (5,394) (1,403) CDS USD (35,000) Fund provides default protection on CMBX.NA.9.BBB-;			International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2026	295	5,587
International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 22,269 18,302 CDS USD 698,000 Fund receives default protection on Mexico Government International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 6,443 5,295 CDS USD 109,842 Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5% Morgan Stanley 17/9/2058 (1,669) (468) CDS USD 329,526 Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5% Morgan Stanley 17/9/2058 (5,394) (1,403) CDS USD (35,000) Fund provides default protection on CMBX.NA.9.BBB-;			International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2026	215	5,699
International Bond; and pays Fixed 1% Morgan Stanley 20/12/2026 6,443 5,295			International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2026	22,269	18,302
And pays Fixed 0.5% Morgan Stanley 17/9/2058 (1,669) (468)			International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2026	6,443	5,295
and pays Fixed 0.5% Morgan Stanley 17/9/2058 (5,394) (1,403) CDS USD (35,000) Fund provides default protection on CMBX.NA.9.BBB-;			and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(1,669)	(468)
			and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(5,394)	(1,403)
		, ,	and receives Fixed 3%	Morgan Stanley	17/9/2058	(2,048)	(3,828)
CDS USD 7,000 Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3% Morgan Stanley 17/9/2058 389 766			and pays Fixed 3%	Morgan Stanley	17/9/2058	389	766
CDS USD (60,000) Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3% Morgan Stanley 17/9/2058 (6,617) (6,563)		, ,	and receives Fixed 3%	Morgan Stanley	17/9/2058	(6,617)	(6,563)
CDS USD (50,000) Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3% Morgan Stanley 17/9/2058 7,793 (5,469)	CDS	บรม (50,000)		Morgan Stanley	17/9/2058	7,793	(5,469)

Swaps as at 28 February 2022

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IFS		Fund provides default protection USCPIU + 0bps; and receives Fixed 2.3365%	Bank of America	2/2/2031	(4,576)	(4,576)
IFS	USD 5,103,390	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.47375%	Bank of America	26/4/2031	(437,699)	(437,699)
IFS	USD 3,380,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.639%	Bank of America	21/5/2031	(221,945)	(221,945)
IFS	USD 1,630,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.8875%	Bank of America	30/10/2031	(18,955)	(18,955)
IFS	USD 1,632,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.8775%	Bank of America	2/11/2031	(20,899)	(20,899)
IFS	USD 1,728,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.7625%	Bank of America	6/11/2031	(43,298)	(43,298)
IFS	USD 1,728,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.765%	Bank of America	6/11/2031	(42,829)	(42,829)
IFS	USD 721,985	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.7975%	Bank of America	9/11/2031	(15,349)	(15,349)
IFS	USD 1,006,015	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.8225%	Bank of America	11/11/2031	(18,442)	(18,442)
IFS	USD 864,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.8925%	Bank of America	16/11/2031	(9,165)	(9,165)
IFS	USD 864,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.925%	Bank of America	16/11/2031	(6,081)	(6,081)
IFS	EUR 902,578	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.9525%	Bank of America	16/1/2032	(37,880)	(37,880)
IFS	EUR 1,833,172	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 1.94625%	Bank of America	16/1/2032	(78,379)	(78,379)
IFS	EUR 912,250	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.9425%	Bank of America	16/1/2032	(39,435)	(39,435)
IFS	EUR 660,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 1.9125%	Bank of America	16/2/2032	(26,258)	(26,258)
IFS	USD 1,656,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.8875%	Bank of America	29/2/2032	14,840	14,840
IFS	EUR 620,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 1.955%	Credit Suisse	16/1/2032	(25,825)	(25,825)
IFS	EUR 1,926,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 1.96%	Credit Suisse	16/1/2032	(79,012)	(79,012)
IRS	CLP 818,409,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 6 Month; and pays Fixed 1.42%	Bank of America	1/4/2023	85,272	85,272
IRS	CLP 818,409,000	Fund receives Fixed 1.65%; and pays Floating CLP Sinacofi Chile Interbank Rate 6 Month	Bank of America	28/5/2023	(89,422)	(89,422)
IRS	EUR 16,300,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.355%	Bank of America	14/2/2024	(28,877)	(26,853)
IRS	EUR 16,460,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.44%	Bank of America	16/2/2024	(42,429)	(42,429)
IRS	EUR 16,490,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.4485%	Bank of America	20/2/2024	(42,811)	(42,811)
IRS	EUR 12,800,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.3125%	Bank of America	28/2/2024	(11,366)	(11,366)
IRS	EUR 12,190,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.75%	Bank of America	13/2/2025	(35,699)	(35,699)
IRS	PLN 2,187,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 4.12%	Bank of America	11/2/2027	622	622
IRS	MXN 7,925,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.6%	Bank of America	1/1/2032	(6,886)	(6,886)
IRS	MXN 8,957,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.565%	Bank of America	12/1/2032	(8,935)	(8,935)
IRS	MXN 5,232,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.53%	Bank of America	23/1/2032	(5,850)	(5,850)
IRS	EUR 8,330,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.62%	BNP Paribas	16/2/2025	(11,989)	(11,989)
IRS	BRL 4,831,431	Fund receives Fixed 11.47%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2024	(6,985)	(6,985)
Total					(1,186,822)	(1,072,912)

CDS: Credit Default Swaps

IFS: Inflation Swaps
IRS: Interest Rate Swaps

Purchased Options as at 28 February 2022

						Unrealised appreciation/	Market
Number of	Call/	Bassarinkian	C	Otalia Bai	Expiration	(depreciation)	Value
contracts	Put	Description	Counterparty	Strike Price	date	USD	USD
9,600	Put	OTC EUR/PLN	Bank of America	EUR 4.5	1/3/2022	(1,506)	-
222,000	Put	OTC USD/RUB	Bank of America	USD 75.5	3/3/2022	(3,521)	-
728,000	Put	OTC USD/BRL	Bank of America	USD 5.4	8/3/2022	1,864	4,565
10,000	Put	OTC EUR/HUF	Bank of America	EUR 355	17/3/2022	(1,044)	266
400,000	Call	OTC USD/MXN	Bank of America	USD 21.35	23/3/2022	(647)	948
490,000	Call	OTC USD/ZAR	Bank of America	USD 15.5	12/4/2022	2,644	11,393
246,000	Call	OTC EUR/CZK	Bank of America	EUR 24.85	13/4/2022	2,072	3,910
44,000	Put	OTC USD/MXN	Bank of America	USD 20.25	30/6/2022	1,078	4,883
8,160,000	Call	OTC EUR/USD	Bank of America	EUR 1.185	5/8/2022	(27,873)	43,524
582,000	Put	OTC USD/CLP	Barclays	USD 800	23/3/2022	705	11,044
700,000	Put	OTC USD/RUB	Citibank	USD 75.25	3/3/2022	(9,321)	_
11,379,000	Put	OTC USD/JPY	Citibank	USD 110	17/3/2022	(7,643)	615
11,379,000	Put	OTC USD/JPY	Deutsche Bank	USD 112	17/3/2022	(61,057)	5,818
370,000	Put	OTC EUR/USD	Deutsche Bank	EUR 1.11	30/3/2022	736	2,165
8,160,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.15	27/5/2022	11,732	60,310
259,000	Put	OTC USD/KRW	HSBC Bank Plc	USD 1,185	3/3/2022	(1,425)	6
165,000	Call	OTC USD/CNH	HSBC Bank Plc	USD 6.7	10/3/2022	(32,505)	_
20,351,000	Put	OTC USD/JPY	HSBC Bank Plc	USD 113.5	20/4/2022	(46,604)	105,520
654,000	Call	OTC USD/MXN	JP Morgan	USD 20.8	23/3/2022	(6,236)	3,764
46,000	Put	OTC USD/RUB	Morgan Stanley	USD 68	15/3/2022	(3,090)	820
34,000	Call	OTC USD/COP	Morgan Stanley	USD 4,100	19/5/2022	552	4,819
612,000	Call	OTC EUR/USD	UBS	EUR 1.152	8/3/2022	(2,528)	20
518,000	Put	OTC EUR/SEK	UBS	EUR 10.2	10/3/2022	(3,079)	53
46,000	Put	OTC EUR/SEK	UBS	EUR 9.95	11/4/2022	(5,251)	663
246,000	Put	OTC EUR/SEK	UBS	EUR 10.5	28/4/2022	104	2,342
96	Put	US Treasury 10 Year Note	Exchange Traded	USD 126	25/3/2022	(24,889)	36,750
Total						(216,732)	304,198

Written Options as at 28 February 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(74,000)	Call	OTC USD/RUB	Bank of America	USD 80	9/3/2022	(12,667)	(13,946)
(222,000)	Put	OTC USD/RUB	Bank of America	USD 72	8/4/2022	(1,741)	(2,814)
(700,000)	Call	OTC USD/ZAR	Bank of America	USD 16.25	12/4/2022	(1,280)	(6,096)
(11,379,000)	Put	OTC USD/JPY	Citibank	USD 112	17/3/2022	14,844	(5,818)
(700,000)	Put	OTC USD/RUB	Citibank	USD 72	8/4/2022	(5,588)	(8,873)
(490,000)	Call	OTC EUR/PLN	Deutsche Bank	EUR 4.53	9/3/2022	(16,773)	(19,485)
(11,379,000)	Put	OTC USD/JPY	Deutsche Bank	USD 110	17/3/2022	29,790	(615)
(592,000)	Put	OTC USD/CLP	Goldman Sachs	USD 800	9/3/2022	(4,834)	(8,052)
(20,351,000)	Put	OTC USD/JPY	HSBC Bank Plc	USD 111	20/4/2022	24,387	(39,718)
(800,000)	Call	OTC USD/MXN	JP Morgan	USD 21.35	23/3/2022	4,288	(1,896)
(123,000)	Call	OTC EUR/SEK	UBS	EUR 10.8	28/4/2022	(32)	(1,033)
(120)	Put	US Treasury 10 Year Note	Exchange Traded	USD 124	25/3/2022	12,942	(7,500)
Total						43,336	(115,846)

Purchased Swaptions as at 28 February 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
USD 123,280,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 6/8/2025; and pays 2.02% Fixed annually from 6/11/2025	Bank of America	4/5/2022	_	135,608
Total					135,608

US Dollar Bond Fund continued

Written Swaptions as at 28 February 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
USD (123,280,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.32% Fixed annually from 6/5/2026; and pays Floating USD SOFR 1 Day annually from 6/5/2026	Bank of America	4/5/2022	_	(49,312)
Total				-	(49,312)

US Dollar High Yield Bond Fund

Portfolio of Investments 28 February 2022

Н	olding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Assets
		rities and Money Market Ins	truments Adm	nitted	USD 28,442	Highlands Holdings Bond Issuer		
to an Officia	al Stocl	k Exchange Listing or Dealt				Ltd / Highlands Holdings		
Regulated I	Market					Bond Co-Issuer Inc '144A' 7.625% 15/10/2025	29,280	0.00
FUNDS					USD 543,000	Nabors Industries Ltd '144A'	20,200	0.00
_		Ireland				7.25% 15/1/2026	530,489	0.02
2	236,621	iShares USD High Yield Corporate Bond UCITS ETF*~	23,475,169	0.77	USD 1,389,000	Nabors Industries Ltd '144A' 7.5% 15/1/2028	1 220 200	0.04
Tatal Funda		Corporate Borid OCITS ETF			USD 5.668.000	NCL Corp Ltd '144A' 5.875%	1,330,308	0.02
Total Funds			23,475,169	0.77	,,	15/3/2026	5,478,235	0.18
COMMON S	STOCKS	S (SHARES)			USD 1,001,000	NCL Corp Ltd '144A' 7.75%	4 000 507	0.00
		Cayman Islands			USD 2 766 000	15/2/2029 NCL Finance Ltd '144A' 6.125%	1,028,527	0.03
2		Diversey Holdings Ltd	2,515,563	0.08	000 2,700,000	15/3/2028	2,645,541	0.09
	27,469	GLOBALFOUNDRIES Inc	1,558,316	0.05	USD 1,623,000	Viking Ocean Cruises Ship VII		
			4,073,879	0.13	LICD 422 000	Ltd '144A' 5.625% 15/2/2029	1,528,095	0.05
		France			USD 132,000	Weatherford International Ltd '144A' 6.5% 15/9/2028	135,947	0.01
2	260,348	Constellium SE 'A'	5,032,527	0.17	USD 2,158,000	Weatherford International Ltd	100,047	0.0
		United Kingdom			,,	'144A' 8.625% 30/4/2030	2,190,791	0.07
		Liberty Global Plc	99,386	0.00			17,004,591	0.5
	29,447	Sensata Technologies	1 710 410	0.06		Canada		
		Holding Plc	1,719,410		USD 4,298,000	1011778 BC ULC / New Red		
			1,818,796	0.06		Finance Inc '144A' 3.875%		
		United States				15/1/2028	4,194,332	0.1
_	,	Aramark	1,787,664	0.06	USD 1,995,000	1011778 BC ULC / New Red		
	,	Archrock Inc	2,492,760	0.08		Finance Inc '144A' 4.375%	4 0 4 4 0 0 7	0.4
1		Avantor Inc	3,624,516	0.12	LICD 4 425 000	15/1/2028	1,944,227	0.0
		AZEK Co Inc/The 'A'	53,325	0.00	080 1,135,000	1011778 BC ULC / New Red		
		Cheniere Energy Inc	2,938,506	0.10		Finance Inc '144A' 5.75% 15/4/2025	1 170 500	0.0
-		Chesapeake Energy Corp	7,421,654	0.24	LICD 2 611 000	Air Canada '144A' 3.875%	1,170,520	0.0
5	010,031	Clear Channel Outdoor Holdings Inc	1,937,696	0.06	030 2,011,000	15/8/2026	2,542,970	0.0
	65 885	CommScope Holding Co Inc	654,897	0.00	USD 588 000	Akumin Escrow Inc '144A' 7.5%	2,542,570	0.0
		Devon Energy Corp	2,114,569	0.02	000 000,000	1/8/2028	506,868	0.0
		Diamondback Energy Inc	3,424,450	0.11	USD 725.000	Akumin Inc '144A' 7% 1/11/2025	628,550	0.0
		DT Midstream Inc	2,785,944	0.09		ATS Automation Tooling	,	
1	,	Element Solutions Inc	3,632,082	0.12	,	Systems Inc '144A' 4.125%		
2	284,201	EQT Corp	6,445,679	0.21		15/12/2028	821,526	0.0
1	100,086	Informatica Inc	2,124,826	0.07	USD 5,000	Bausch Health Cos Inc '144A'		
	687	Lear Corp	110,044	0.00		4.875% 1/6/2028	4,795	0.0
	35,462	Matador Resources Co	1,681,963	0.06	USD 192,000	Bausch Health Cos Inc '144A'		
		Occidental Petroleum Corp	835,458	0.03		5% 15/2/2029	155,520	0.0
	6,809	Pioneer Natural Resources Co	1,560,555	0.05	USD 1,244,000	Bausch Health Cos Inc '144A'		
		Syneos Health Inc	3,345,984	0.11		6.125% 1/2/2027	1,255,239	0.0
		Targa Resources Corp	2,253,650	0.07	USD 4,828,000	Bausch Health Cos Inc '144A'	4 404 404	0.4
	65,529	Uber Technologies Inc	2,336,109	0.08	1100 2 446 000	7% 15/1/2028	4,431,404	0.1
			53,562,331	1.75	030 3,410,000	Bausch Health Cos Inc '144A' 7.25% 30/5/2029	2,997,156	0.1
Total Commo	n Stocks	(Shares)	64,487,533	2.11	USD 4.091.000	Bausch Health Cos Inc '144A'	2,001,100	0.1
					.,001,000	9% 15/12/2025	4,228,826	0.1
BONDS					USD 4,760,000	Bombardier Inc '144A' 6%	, -,-	
		Austria				15/2/2028	4,551,988	0.1
EUR 2	200,000	ams-OSRAM AG 5/3/2025			USD 8,210,000	Bombardier Inc '144A' 7.125%		
EUD (200 000	(Zero Coupon)	195,462	0.00	1100 400 000	15/6/2026	8,218,949	0.2
EUR 2	200,000	ams-OSRAM AG 2.125% 3/11/2027	205,449	0.01	USD 490,000	Bombardier Inc '144A' 7.45%	E27 77E	0.0
		3/11/2027	-		LISD 3 132 000	1/5/2034 Bombardier Inc '144A' 7.5%	537,775	0.0
			400,911	0.01	030 3,132,000	1/12/2024	3,249,184	0.1
		Belgium			USD 319.000	Bombardier Inc '144A' 7.5%	0,=10,104	0.
EUR 2	200,000	House of Finance NV/The			332 310,000	15/3/2025	320,754	0.0
		4.375% 15/7/2026	218,518	0.01	USD 2,755,000	Bombardier Inc '144A' 7.875%	-,	
		Bermuda			, , , , , , , , , , , , , , , , , , , ,	15/4/2027*	2,775,662	0.0
USD 2 C	78 000	Digicel International Finance			USD 3,029,000	Brookfield Residential		
000 2,0	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Ltd/Digicel international				Properties Inc / Brookfield		
		Holdings Ltd '144A' 8.75%				Residential US LLC '144A'		
		25/5/2024	2,107,378	0.07		4.875% 15/2/2030	2,777,578	0.0

 $^{^{\}circ}$ Investment in connected party fund, see further information in Note 11. * All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	•	, ,			•	, ,	
05D 1,963,000	Brookfield Residential Properties Inc / Brookfield Residential US LLC '144A'			050 1,500,000	ANCHORAGE CAPITAL CLO 1-R Ltd 'Series 2018-1RA E' '144A' FRN 13/4/2031	1,428,186	0.05
USD 4,857,000	5% 15/6/2029 Clarios Global LP '144A' 6.75%	1,850,265	0.06	USD 1,500,000	Bain Capital Credit CLO 2019-2 'Series 2019-2A DR' '144A'	., .==, .==	
USD 1,542,000	15/5/2025 ERO Copper Corp '144A' 6.5% 15/2/2030	5,039,089 1,495,740	0.16 0.05	USD 3,000,000	FRN 17/10/2032 Beechwood Park CLO Ltd 'Series 2019-1A ER' '144A'	1,505,579	0.05
USD 2,059,000	Garda World Security Corp '144A' 4.625% 15/2/2027	1,991,650	0.05	USD 1 300 000	FRN 17/1/2035 CIFC Funding 2013-III-R Ltd	3,000,000	0.10
USD 1,394,000	Garda World Security Corp '144A' 9.5% 1/11/2027	1,442,100	0.05	1,000,000	'Series 2013-3RA C' '144A' FRN 24/4/2031	1,292,838	0.04
USD 1,469,000	GFL Environmental Inc '144A' 3.5% 1/9/2028	1,389,556	0.05	USD 1,906,505	Global Aircraft Leasing Co Ltd '144A' 6.5% 15/9/2024	1,806,414	0.06
USD 1,726,000	GFL Environmental Inc '144A' 3.75% 1/8/2025	1,707,618	0.06	USD 1,500,000	Goldentree Loan Management US Clo 8 Ltd 'Series 2020-8A		
	GFL Environmental Inc '144A' 4% 1/8/2028	3,442,581	0.11	USD 1,912,174	DR' '144A' FRN 20/10/2034 Hawaiian Brand Intellectual	1,489,177	0.05
,	GFL Environmental Inc '144A' 4.25% 1/6/2025	642,997	0.02		Property Ltd / HawaiianMiles Loyalty Ltd '144A' 5.75%		
,	GFL Environmental Inc '144A' 4.375% 15/8/2029	385,364	0.01	USD 3,000,000	20/1/2026 Invesco CLO 2022-1 Ltd 'Series	1,944,643	0.06
, ,	GFL Environmental Inc '144A' 4.75% 15/6/2029	1,174,158	0.04	1100 0 000 000	2022-1A D' '144A' FRN 20/4/2035	3,000,000	0.10
	GFL Environmental Inc '144A' 5.125% 15/12/2026	6,894,343	0.23	USD 2,000,000	Invesco CLO 2022-1 Ltd 'Series 2022-1A E' '144A' FRN	2 000 000	0.07
	Husky III Holding Ltd '144A' 13% 15/2/2025 Intertape Polymer Group Inc	2,829,469	0.09	USD 1,000,000	20/4/2035 Invesco CLO Ltd 'Series 2021- 2A D' '144A' FRN 15/7/2034	2,000,000 992,929	0.07
	'144A' 4.375% 15/6/2029 Masonite International Corp	1,209,653	0.04	USD 1,000,000	Madison Park Funding XXVIII Ltd 'Series 2018-28A D'	992,929	0.03
	'144A' 3.5% 15/2/2030 Masonite International Corp	1,789,498	0.06	USD 1.000.000	'144A' FRN 15/7/2030 Neuberger Berman Loan	990,826	0.03
	'144A' 5.375% 1/2/2028 Mattamy Group Corp '144A'	263,626	0.01	,,,,,,,,,	Advisers CLO 47 Ltd 'Series 2022-47A E' '144A' FRN		
	4.625% 1/3/2030 Mattamy Group Corp '144A'	1,259,438	0.04	USD 1,500,000	14/4/2035 Pikes Peak CLO 5 'Series	997,500	0.03
USD 413,000	5.25% 15/12/2027 New Gold Inc '144A' 6.375%	947,836	0.03		2020-5A E' '144A' FRN 20/4/2033	1,488,737	0.05
USD 4,829,000	15/5/2025 New Gold Inc '144A' 7.5%	420,021	0.01	·	Sable International Finance Ltd '144A' 5.75% 7/9/2027	822,804	0.03
USD 1,692,000	15/7/2027 NOVA Chemicals Corp '144A'	5,016,703	0.16	USD 355,069	Spirit Loyalty Cayman Ltd / Spirit IP Cayman Ltd '144A'		
USD 1,159,000	4.875% 1/6/2024 Open Text Corp '144A' 3.875%	1,711,027	0.06	USD 1,400,000	8% 20/9/2025 Symphony CLO XXIX Ltd	386,329	0.01
USD 189,000	15/2/2028 Open Text Corp '144A' 3.875% 1/12/2029	1,109,395 177,445	0.04	LISD 1 000 000	'Series 2021-29A D' '144A' FRN 15/1/2034 TICP CLO XI Ltd 'Series 2018-	1,388,295	0.05
USD 1,407,000	Parkland Corp '144A' 5.875% 15/7/2027	1,419,572	0.01		11A E' '144A' FRN 20/10/2031 Transocean Inc '144A' 11.5%	994,506	0.03
USD 950,000	Quebecor Media Inc 5.75% 15/1/2023	967,779	0.03		30/1/2027* UPCB Finance VII Ltd 3.625%	894,394	0.03
USD 658,000	Tervita Corp '144A' 11% 1/12/2025	751,035	0.02		15/6/2029	1,026,944	0.03
USD 1,681,000	Videotron Ltd '144A' 3.625% 15/6/2029	1,595,042	0.05		Cyprus	32, 194,372	1.05
		96,236,823	3.15	EUR 375,000	Bank of Cyprus Pcl FRN 24/6/2027	380,688	0.01
USD 1,500,000	Cayman Islands AGL CLO 5 Ltd 'Series 2020-5A	1 404 074	0.05	EUR 200,000	Finland Citycon Oyj FRN 24/11/2024		_
USD 1,250,000	ER' '144A' FRN 20/7/2034 Aimco CLO 12 Ltd 'Series 2020-12A DR' '144A' FRN	1,494,271	0.05	·	(Perpetual) Finnair Oyj 4.25% 19/5/2025	206,268 191,010	0.01 0.00
USD 1 000 000	17/1/2032	1,250,000	0.04		Nokia Oyj 6.625% 15/5/2039	1,552,517 1,949,795	0.05
1,000,000	Allegany Park CLO Ltd 'Series 2019-1A DR' '144A' FRN 20/1/2035	1,000,000	0.03		France		
USD 1,000,000	Allegany Park CLO Ltd 'Series 2019-1A ER' '144A' FRN	1,000,000	0.03		Accor SA 0.7% 7/12/2027 Air France-KLM 3.875%	184,111	0.01
	20/1/2035	1,000,000	0.03	EUR 198,000	1/7/2026 Altice France SA/France 2.5%	214,124	0.01
					15/1/2025	212,908	0.01

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

	estments 28 Februai	Market	% of			Market	% of
Holding	Description	Value (USD)	Net Assets	Holding	Description	Value (USD)	Net Assets
EUR 245 000	Altice France SA/France 4.125%			FUR 100 000	Novafives SAS 5% 15/6/2025	94,044	0.00
	15/1/2029 Altice France SA/France 4.25%	253,013	0.01		Paprec Holding SA 3.5% 1/7/2028	183,405	0.00
	15/10/2029	304,257	0.01	EUR 168,000	Picard Groupe SAS 3.875%		
	Altice France SA/France '144A' 5.125% 15/1/2029	1,167,436	0.04	EUR 300,000	1/7/2026 Quatrim SASU 5.875%	182,965	0.01
USD 10,847,000	Altice France SA/France '144A' 5.125% 15/7/2029	9,839,856	0.32	EUR 300,000	15/1/2024 RCI Banque SA FRN 18/2/2030	334,100 319,852	0.01 0.01
USD 2,520,000	Altice France SA/France '144A' 5.5% 15/1/2028*	2,365,826	0.08	EUR 200,000	Renault SA 2.375% 25/5/2026	215,110	0.01
USD 5,967,000	Altice France SA/France '144A' 5.5% 15/10/2029	5,489,968	0.18	EUR 400,000	Rubis Terminal Infra SAS 5.625% 15/5/2025	460,212	0.01
EUR 500,000	Altice France SA/France 5.875% 1/2/2027	577,417	0.02	USD 941,000	SPCM SA '144A' 3.125% 15/3/2027	892,397	0.03
USD 10,221,000	Altice France SA/France '144A'			EUR 146,000	Tereos Finance Groupe I SA		
FUR 100 000	8.125% 1/2/2027 Burger King France SAS FRN	10,792,507	0.35	FUR 257 000	7.5% 30/10/2025 Vallourec SA 8.5% 30/6/2026	170,589 292,772	0.00 0.01
2011 100,000	1/11/2026	112,180	0.00	2011 201,000	Validated 57 (0.0 % 00/0/2020	-	
	CAB SELAS 3.375% 1/2/2028	264,342	0.01		_	62,733,067	2.05
EUR 200,000	Casino Guichard Perrachon SA			EUD 220 000	Germany		
EUR 200,000	FRN 31/1/2024 (Perpetual) Casino Guichard Perrachon SA	115,448	0.00		Cheplapharm Arzneimittel GmbH 4.375% 15/1/2028	357,964	0.01
EUR 492,000	3.58% 7/2/2025 Casino Guichard Perrachon SA	191,672	0.01	USD 2,395,000	Cheplapharm Arzneimittel GmbH '144A' 5.5% 15/1/2028	2,342,909	0.08
EUR 100.000	5.25% 15/4/2027 Casino Guichard Perrachon SA	460,831	0.01	EUR 800,000	Commerzbank AG FRN 9/10/2025 (Perpetual)	920,375	0.03
	6.625% 15/1/2026 CGG SA 7.75% 1/4/2027	102,261	0.00	EUR 200,000	Deutsche Lufthansa AG 2.875% 11/2/2025	221,273	0.01
,	Chrome Bidco SASU 3.5%	222,133	0.01	EUR 200,000	Deutsche Lufthansa AG 2.875%		
EUR 128,000	31/5/2028 Chrome Holdco SASU 5%	570,317	0.02	EUR 400,000	16/5/2027 Deutsche Lufthansa AG 3.5%	213,464	0.01
USD 3,565,000	31/5/2029 Constellium SE '144A' 3.75%	133,188	0.00	EUR 400,000	14/7/2029 Deutsche Lufthansa AG 3.75%	430,234	0.01
	15/4/2029 Constellium SE '144A' 5.625%	3,259,105	0.11	ELID 300 000	11/2/2028 DIC Asset AG 2.25% 22/9/2026	439,442 302,869	0.01 0.01
	15/6/2028	1,295,653	0.04	EUR 300,000	Douglas GmbH 6% 8/4/2026	324,566	0.01
USD 4,802,000	Constellium SE '144A' 5.875% 15/2/2026*	4,855,662	0.16		Gruenenthal GmbH 3.625% 15/11/2026	235,154	0.01
USD 2,275,000	Credit Agricole SA '144A' FRN 23/3/2029 (Perpetual)*	2,132,813	0.07	EUR 247,000	Gruenenthal GmbH 4.125% 15/5/2028	264,771	0.01
GBP 500,000	Electricite de France SÁ FRN 29/1/2026 (Perpetual)	666,191	0.02	EUR 192,000	HT Troplast GmbH 9.25% 15/7/2025	219,713	0.01
EUR 200,000	Electricite de France SA FRN	,		EUR 252,000	IHO Verwaltungs GmbH 3.875%	2.0,0	0.0.
EUR 200,000	15/12/2026 (Perpetual) Electricite de France SA FRN	204,830	0.01		15/5/2027	281,224	0.01
EUR 800,000	3/9/2027 (Perpetual) Electricite de France SA FRN	202,473	0.01	USD 200,000	IHO Verwaltungs GmbH '144A' 6% 15/5/2027	204,788	0.01
FUR 182 000	15/6/2030 (Perpetual) Faurecia SE 3.75% 15/6/2028	782,729 202,320	0.03 0.01	EUR 200,000	Nidda BondCo GmbH 5% 30/9/2025	203,366	0.01
EUR 396,000	Getlink SE 3.5% 30/10/2025	441,834	0.01	EUR 129,000	Nidda BondCo GmbH 7.25% 30/9/2025	140,065	0.00
	Goldstory SASU 5.375% 1/3/2026	304,096	0.01	EUR 194,000	Nidda Healthcare Holding		
EUR 133,000	Iliad Holding SASU 5.125% 15/10/2026	149,023	0.00	EUR 700,000	GmbH 3.5% 30/9/2024 Nidda Healthcare Holding	212,990	0.01
USD 4,099,000	Iliad Holding SASU '144A' 6.5% 15/10/2026	4,104,575	0.13	FUR 132 000	GmbH 3.5% 30/9/2024 PCF GmbH FRN 15/4/2026	736,387 146,385	0.02 0.00
USD 5,377,000	Iliad Holding SASU '144A' 7%			EUR 229,000	PCF GmbH 4.75% 15/4/2026*	249,581	0.01
GBP 300,000	15/10/2028 Korian SA FRN 15/3/2024	5,366,945	0.18		ProGroup AG 3% 31/3/2026 Renk AG/Frankfurt am Main	325,522	0.01
EUR 600.000	(Perpetual)* La Financiere Atalian SASU	373,161	0.01	EUR 307,000	5.75% 15/7/2025 Schenck Process Holding	407,182	0.01
	5.125% 15/5/2025* Laboratoire Eimer Selas 5%	613,983	0.02		GmbH/Darmstadt 5.375% 15/6/2023	340,634	0.01
	1/2/2029	104,072	0.00	EUR 175,840	Techem	2.0,007	0.01
	Loxam SAS 3.25% 14/1/2025 Loxam SAS 3.75% 15/7/2026	273,022 126,018	0.01 0.00		Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	199,324	0.01
EUR 200,000	Loxam SAS 4.25% 15/4/2024	223,285	0.01	EUR 766,000	Tele Columbus AG 3.875%		
	Loxam SAS 4.5% 15/2/2027 Loxam SAS 5.75% 15/7/2027	224,114 107,922	0.01 0.00		2/5/2025	807,314	0.02
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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% c Ne Asset
	TK Elevator Holdco GmbH			EUR 2,700,000	Contego Clo V DAC FRN		
USD 4,713,000	6.625% 15/7/2028 TK Elevator Holdco GmbH	303,375	0.01	EUR 100,000	15/1/2031 CVC Cordatus Loan Fund XX	3,026,875	0.1
EUR 588,000	'144A' 7.625% 15/7/2028 TK Elevator Midco GmbH 4.375%	4,808,108	0.16	USD 3,656,000	DAC FRN 22/6/2034 Endo Dac / Endo Finance LLC /	108,553	0.0
	15/7/2027 ZF Finance GmbH 2% 6/5/2027	659,970 310,441	0.02 0.01	EUD 400 000	Endo Finco Inc '144A' 9.5% 31/7/2027*	3,564,600	0.1
EUR 300,000	ZF Finance GmbH 2.75% 25/5/2027	318,716	0.01		Invesco Euro CLO FRN 15/7/2034	108,994	0.0
		16,928,106	0.55	050 646,000	James Hardie International Finance DAC '144A' 5%		
EUR 165,000	Greece Public Power Corp SA 3.375%			USD 2,083,000	15/1/2028 Jazz Securities DAC '144A'	650,693	0.0
EUR 263,000	31/7/2028 Public Power Corp SA 3.875%	172,579	0.01		4.375% 15/1/2029 LCPR Senior Secured	2,067,377	0.0
	30/3/2026	284,979 457,558	0.01	.,,	Financing DAC '144A' 5.125% 15/7/2029	3,807,509	0.
	Ireland	407,000	0.02	USD 3,012,000	LCPR Senior Secured Financing DAC '144A'	, ,	
	AIB Group Plc FRN 23/6/2025 (Perpetual)	234,273	0.01	EUR 2,810,000	6.75% 15/10/2027 Madison Park Euro Funding XI	3,103,264	0.
	Anchorage Capital Europe CLO 2 DAC FRN 15/4/2034	272,249	0.01		Designated Activity Co FRN 15/2/2031	3,127,374	0.
EUR 183,000	Aqueduct European CLO 2-2017 DAC 'Series 2017-2X	100 041	0.01	EUR 6,000,000	Madison Park Euro Funding XI Designated Activity Co FRN		
USD 9,193,000	E' FRN 15/10/2030 Ardagh Metal Packaging	198,841	0.01	EUR 100,000	15/2/2031 North Westerly VII ESG CLO	6,691,005	0.
ELID 106 000	Finance USA LLC '144A' 4% 1/9/2029 Ardagh Metal Packaging	8,579,735	0.28	EUR 200,000	DAC FRN 15/5/2034 Northwoods Capital 21 Euro	108,666	0.
LOIN 190,000	Finance USA LLC / Ardagh Metal Packaging Finance Plc			EUR 200,000	DAC FRN 22/7/2034 Northwoods Capital 23 Euro	210,835	0.
FUR 185 000	2% 1/9/2028 Ardagh Metal Packaging	199,645	0.01	EUR 298,000	DAC FRN 15/3/2034 OCP Euro CLO 2017-2 DAC	218,369	0.
2011 100,000	Finance USA LLC / Ardagh Metal Packaging Finance Plc			EUR 200,000	FRN 15/1/2032 OCP Euro CLO 2017-2 DAC FRN 15/1/2032	323,250 216,021	0.
USD 2,812,000	3% 1/9/2029 Ardagh Packaging Finance Plc /	186,081	0.01	EUR 100,000	OCP Euro CLO 2019-3 DAC FRN 20/4/2033	107,591	0.
	Ardagh Holdings USA Inc '144A' 4.125% 15/8/2026	2,717,531	0.09	EUR 200,000	Providus Clo III DAC FRN 18/7/2034	220,327	0.
USD 896,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc			GBP 175,000	Virgin Media Vendor Financing Notes III DAC 4.875%	,	
GBP 825,000	'144A' 4.125% 15/8/2026 Ardagh Packaging Finance Plc /	865,899	0.03	USD 5,456,000	15/7/2028 Virgin Media Vendor Financing	220,766	0.
	Ardagh Holdings USA Inc '144A' 4.75% 15/7/2027	1,003,528	0.03		Notes IV DAC '144A' 5% 15/7/2028	5,202,814	0.
USD 4,165,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc	0.000.007	0.40			74,879,968	2.
USD 2,568,000	'144A' 5.25% 15/8/2027 Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc	3,923,097	0.13	EUR 225,000	Autostrade per l'Italia SpA	040 444	•
ELID 5 100 000	'144A' 5.25% 15/8/2027 Aurium CLO II DAC FRN	2,418,851	0.08	EUR 100,000	1.625% 25/1/2028 Autostrade per l'Italia SpA	240,111	0.
, ,	22/6/2034 Aurium CLO II DAC FRN	5,618,121	0.18	EUR 300,000	1.75% 26/6/2026 Autostrade per l'Italia SpA 1.75% 1/2/2027	109,375 324,536	0.
	22/6/2034 Aurium CLO II DAC FRN	6,561,159	0.21	EUR 100,000	1.75% 1/2/2027 Autostrade per l'Italia SpA 1.875% 4/11/2025	110,686	0.
,	22/6/2034 Avoca CLO XV DAC FRN	211,304	0.01	EUR 487,000	Autostrade per l'Italia SpA 2% 4/12/2028	521,902	0.
	15/4/2031 BBAM European CLO I DAC	472,456	0.01	EUR 458,000	Autostrade per l'Italia SpA 2% 15/1/2030	475,521	0.
	FRN 22/7/2034 Bilbao CLO I DAC FRN	219,256	0.01	EUR 200,000	Banca Monte dei Paschi di Siena SpA 1.875% 9/1/2026	203,937	0.
EUR 4,410,000	20/7/2031 Cairn CLO VI DAC FRN	327,398	0.01	EUR 200,000	Banca Monte dei Paschi di Siena SpA 2.625% 28/4/2025	212,148	0.
USD 743,000	25/7/2029 Castlelake Aviation Finance	4,947,209	0.16	EUR 100,000	Banca Monte dei Paschi di Siena SpA 3.625% 24/9/2024	108,777	0.
	DAC '144A' 5% 15/4/2027	706,924	0.02		Banco BPM SpA FRN 14/9/2030	116,043	0.
EUD 4 000 000	Contego Clo V DAC FRN				Banco BPM SpA FRN 29/6/2031*	689,862	0.

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUD 275 000	BPER Banca FRN 25/7/2032*	399,575	0.01	EUR 160 000	SoftBank Group Corp 3.375%	<u> </u>	
	Cedacri Mergeco SPA FRN 15/5/2028	363,153	0.01		6/7/2029 SoftBank Group Corp 4%	152,935	0.00
EUR 350,000	Centurion Bidco SpA 5.875% 30/9/2026	387,471	0.01		19/9/2029 SoftBank Group Corp 4.5%	99,446	0.00
	doValue SpA 3.375% 31/7/2026* F-Brasile SpA / F-Brasile US	278,269	0.01		20/4/2025 SoftBank Group Corp 4.75%	112,683	0.00
	LLC '144A' 7.375% 15/8/2026 FIS Fabbrica Italiana Sintetici	2,585,380	0.09		30/7/2025* SoftBank Group Corp 5%	607,893	0.02
	SpA 5.625% 1/8/2027 Gamma Bidco SpA 5.125%	274,621	0.01		15/4/2028	327,908 3,035,495	0.01
EUR 271,000	15/7/2025 Gamma Bidco SpA 6.25%	219,414	0.01		Jersey	3,033,493	0.10
EUR 195,000	15/7/2025 IMA Industria Macchine Automatiche SpA FRN	303,621	0.01	USD 2,000,000	Canyon Capital CLO 2022-1 Ltd 'Series 2022-1A D' '144A' FRN 15/4/2035	2,000,000	0.07
EUR 216,000	15/1/2028* IMA Industria Macchine	216,775	0.01		CPUK Finance Ltd 4.5% 28/8/2027	237,975	0.01
	Automatiche SpA 3.75% 15/1/2028	227,860	0.01	GBP 200,000	CPUK Finance Ltd 4.875% 28/8/2025	264,664	0.01
EUR 123,000	Inter Media and Communication SpA 6.75% 9/2/2027	136,599	0.00	,	Galaxy Bidco Ltd 6.5% 31/7/2026	811,723	0.02
EUR 250,000	Intesa Sanpaolo SpA FRN 1/9/2031 (Perpetual)	287,428	0.01		Kane Bidco Ltd 5% 15/2/2027 Kane Bidco Ltd 6.5% 15/2/2027*	368,802 308,709	0.01 0.01
	Intesa Sanpaolo SpA '144A' FRN 1/6/2032	1,431,008	0.05		Libraria	3,991,873	0.13
USD 1,160,000	Intesa Sanpaolo SpA '144A' FRN 1/6/2042	1,015,744	0.03	USD 2,395,000	Royal Caribbean Cruises Ltd	0.050.740	0.00
	Intesa Sanpaolo SpA 5.148% 10/6/2030	211,091	0.01	USD 1,137,000	'144A' 5.375% 15/7/2027 Royal Caribbean Cruises Ltd	2,358,716	0.08
EUR 200,000	Nexi SpA 24/2/2028 (Zero Coupon)	189,776	0.01	USD 3,436,000	'144A' 5.5% 31/8/2026 Royal Caribbean Cruises Ltd	1,125,630	0.04
EUR 450,000	Poste Italiane SpA 2.625% 24/6/2170	435,929	0.01	USD 2,170,000	'144A' 5.5% 1/4/2028 Royal Caribbean Cruises Ltd	3,391,968	0.11
	Rekeep SpA 7.25% 1/2/2026 Sisal SpA/Milano 7% 31/7/2023	534,020 77,630	0.02 0.00	USD 753,000	'144A' 9.125% 15/6/2023 Royal Caribbean Cruises Ltd	2,272,424	0.07
EUR 300,000	Societa Cattolica Di Assicurazione SPA FRN			USD 1,044,000	'144A' 10.875% 1/6/2023 Royal Caribbean Cruises Ltd	808,161	0.02
EUD 007 000	14/12/2047	351,479	0.01		'144A' 11.5% 1/6/2025	1,158,276	0.04
	Telecom Italia SpA/Milano 1.625% 18/1/2029	947,974	0.03		Luxembourg	11,115,175	0.36
	Telecom Italia SpA/Milano 3% 30/9/2025	111,926	0.00	EUR 100,000	ADLER Group SA 2.25% 14/1/2029	92,505	0.00
	Telecom Italia SpA/Milano 3.625% 25/5/2026	113,765	0.00	EUR 400,000	ADLER Group SA 2.75% 13/11/2026*	378,487	0.01
	Telecom Italia SpA/Milano 4% 11/4/2024	411,554	0.01	EUR 300,000	ADLER Group SA 3.25% 5/8/2025	293,061	0.01
	Telecom Italia SpA/Milano '144A' 5.303% 30/5/2024*	1,214,332	0.04	EUR 175,000	Albion Financing 1 SARL / Aggreko Holdings Inc 5.25%	,	
	UniCredit SpA FRN 3/6/2026 (Perpetual) UniCredit SpA FRN 3/6/2027	241,979	0.01	USD 1,721,000	15/10/2026* Albion Financing 1 SARL /	193,383	0.01
•	(Perpetual) UniCredit SpA FRN 15/1/2032	194,279 214,089	0.01 0.01		Aggreko Holdings Inc '144A' 6.125% 15/10/2026	1,671,607	0.05
	Verde Bidco SpA 4.625% 1/10/2026	110,201	0.00	EUR 200,000	Altice Financing SA 2.25% 15/1/2025	210,547	0.01
	1710/2020	16,813,038	0.55	EUR 461,000	Altice Financing SA 4.25% 15/8/2029	467,731	0.02
EUE	Japan			USD 5,818,000	Altice Financing SA '144A' 5% 15/1/2028	5 200 077	0.17
	Rakuten Group Inc FRN 22/4/2027 (Perpetual)	518,233	0.02	USD 8,882,000	Altice Financing SA '144A' 5.75% 15/8/2029	5,290,977 8,116,860	0.17
	SoftBank Group Corp FRN 19/7/2023 (Perpetual)	197,517	0.01	USD 5,793,000	Altice France Holding SA '144A' 6% 15/2/2028*	5,146,936	0.27
	SoftBank Group Corp 2.125% 6/7/2024	239,680	0.01	EUR 100,000	Altice France Holding SA '144A' 8% 15/5/2027	116,619	0.17
	SoftBank Group Corp 2.875% 6/1/2027	238,467	0.01	EUR 200,000	Altice France Holding SA 8% 15/5/2027	233,236	0.00
EUR 500,000	SoftBank Group Corp 3.125% 19/9/2025	540,733	0.02	USD 21,491,000	Altice France Holding SA '144A'	200,200	0.01

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Aramark International Finance	<u> </u>		USD 5,200,000	Telenet Finance Luxembourg		
	Sarl 3.125% 1/4/2025* ARD Finance SA '144A' 6.5%	2,380,864	0.08		Notes Sarl '144A' 5.5% 1/3/2028*	5,200,000	0.17
	30/6/2027	8,112,586	0.27		110/2020	92,681,171	3.04
	Aroundtown SA FRN 23/9/2024 (Perpetual)	110,032	0.00		Marshall Islands		
EUR 132,000	BK LC Lux Finco1 Sarl 5.25% 30/4/2029	144,606	0.00		Danaos Corp '144A' 8.5% 1/3/2028	514,967	0.02
USD 2,823,000	Camelot Finance SA '144A' 4.5% 1/11/2026	2,828,660	0.09	USD 2,249,000	Seaspan Corp '144A' 5.5% 1/8/2029	2,153,575	0.07
EUR 328,000	Cidron Aida Finco Sarl 5% 1/4/2028	340,649	0.01			2,668,542	0.09
EUR 262,000	Cidron Aida Finco Sarl 5%	,		USD 4 903 000	Mauritius CA Magnum Holdings '144A'		
GBP 266,000	1/4/2028* Cidron Aida Finco Sarl 6.25%	272,104	0.01	4,300,000	5.375% 31/10/2026*	4,943,450	0.16
EUR 137,000	1/4/2028 Cirsa Finance International Sarl	329,894	0.01	EUR 200 000	Netherlands Abertis Infraestructuras Finance		
FUR 329 000	4.5% 15/3/2027 Cirsa Finance International Sarl	144,917	0.00	LON 200,000	BV FRN 24/11/2025	040.504	2.24
	4.75% 22/5/2025	359,886	0.01	USD 3,419,000	(Perpetual) Clear Channel International BV	216,594	0.01
	Cirsa Finance International Sarl 6.25% 20/12/2023	95,650	0.00	USD 2,666,000	'144A' 6.625% 1/8/2025 Diamond BC BV '144A' 4.625%	3,491,534	0.12
EUR 371,000	Codere Finance 2 Luxembourg SA (Step-up coupon) 11%				1/10/2029 Dufry One BV 2.5% 15/10/2024	2,430,139 109,303	0.08 0.00
FUR 80 002	30/9/2026 Codere Finance 2 Luxembourg	440,082	0.01	,	Elastic NV '144A' 4.125%		
,	SA 12.75% 30/11/2027 Cullinan Holdco Scsp 4.625%	88,444	0.00	EUR 235,000	15/7/2029 Energizer Gamma Acquisition	3,581,423	0.12
,	15/10/2026	226,637	0.01	EUR 400,000	BV 3.5% 30/6/2029 Naturgy Finance BV FRN	237,723	0.01
EUR 300,000	Dana Financing Luxembourg Sarl 3% 15/7/2029	311,382	0.01		23/11/2026 (Perpetual) Nobel Bidco BV 3.125%	411,942	0.01
USD 5,672,000	Endo Luxembourg Finance Co I Sarl / Endo US Inc '144A'				15/6/2028	197,034	0.01
EUR 300 000	6.125% 1/4/2029 European TopSoho Sarl	5,355,190	0.18		Nobian Finance BV 3.625% 15/7/2026*	205,502	0.01
	(Defaulted) 4% 21/9/2021	289,594	0.01	EUR 100,000	OI European Group BV 3.125% 15/11/2024	111,790	0.00
	EverArc Escrow Sarl '144A' 5% 30/10/2029	5,107,300	0.17	EUR 175,000	Repsol International Finance BV FRN 11/3/2026		
EUR 712,000	Garfunkelux Holdco 3 SA 6.75% 1/11/2025	804,006	0.03	FUR 342 000	(Perpetual) Repsol International Finance	196,039	0.01
GBP 256,000	Garfunkelux Holdco 3 SA 7.75% 1/11/2025*	345,502	0.01	2011 012,000	BV FRN 11/9/2028	202.006	0.01
USD 2,626,000	Herens Holdco Sarl '144A' 4.75% 15/5/2028*	2,459,695	0.08	USD 1,885,000	(Perpetual) Sensata Technologies BV	383,096	0.01
EUR 558,000	Herens Midco Sarl 5.25%			USD 3,201,000	'144A' 4% 15/4/2029 Sensata Technologies BV	1,823,530	0.06
EUR 355,000	15/5/2029 HSE Finance Sarl 5.625%	536,475	0.02	USD 973.000	'144A' 5% 1/10/2025 Sensata Technologies BV	3,300,887	0.11
USD 2,192,000	15/10/2026 ION Trading Technologies Sarl	389,248	0.01		'144A' 5.625% 1/11/2024 Summer BidCo BV 9%	1,020,473	0.03
FUR 166 000	'144A' 5.75% 15/5/2028 Kleopatra Finco Sarl 4.25%	2,157,454	0.07		15/11/2025	170,087	0.01
	1/3/2026 Lune Holdings Sarl 5.625%	167,618	0.01		Telefonica Europe BV FRN 22/6/2026 (Perpetual)	112,207	0.00
	15/11/2028	284,014	0.01	EUR 100,000	Teva Pharmaceutical Finance Netherlands II BV 1.625%		
EUR 100,000	Monitchem HoldCo 2 SA 9.5% 15/9/2026	118,128	0.00	EUR 276.000	15/10/2028 Teva Pharmaceutical Finance	92,206	0.00
EUR 296,000	Monitchem HoldCo 3 SA 5.25% 15/3/2025	331,087	0.01	2011 21 0,000	Netherlands II BV 3.75% 9/5/2027	201 221	0.01
	Rossini Sarl 6.75% 30/10/2025 Summer BC Holdco B SARL	576,098	0.02	EUR 100,000	Teva Pharmaceutical Finance	291,331	0.01
	5.75% 31/10/2026	793,394	0.03		Netherlands II BV 4.5% 1/3/2025	111,769	0.00
	Telecom Italia Capital SA 6% 30/9/2034	2,297,550	0.08	EUR 600,000	Teva Pharmaceutical Finance Netherlands II BV 6%		
USD 637,000	Telecom Italia Capital SA 6.375% 15/11/2033	624,459	0.02	1180 333 000	31/1/2025 Teva Pharmaceutical Finance	700,064	0.02
USD 1,146,000	Telecom Italia Capital SA 7.2% 18/7/2036	1,159,907	0.04	030 232,000	Netherlands III BV 7.125%	040.040	0.01
USD 2,203,000	Telecom Italia Capital SA			EUR 129,000	31/1/2025 Titan Holdings II BV 5.125%	243,346	0.01
EUR 283,000	7.721% 4/6/2038 Telecom Italia Finance SA	2,306,189	0.08	USD 4,612,000	15/7/2029 Trivium Packaging Finance BV	132,536	0.01
	7.75% 24/1/2033	386,433	0.01	,- ,	'144A' 5.5% 15/8/2026	4,628,718	0.15

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% c Ne Asset
	Trivium Packaging Finance BV	40.004.004	0.50	_	CaixaBank SA FRN 19/9/2023	400,000	0.0
EUR 552,000	'144A' 8.5% 15/8/2027 United Group BV 4%	16,984,091	0.56	EUR 1,900,000	(Perpetual) Cellnex Telecom SA 0.75%	466,603	0.0
EUR 248,000	15/11/2027 United Group BV 4.625%	575,654	0.02	EUR 426,000	20/11/2031 Food Service Project SA 5.5%	1,862,692	0.0
EUR 235,000	15/8/2028 United Group BV 4.875%	260,251	0.01	EUR 156,000	21/1/2027 Grifols Escrow Issuer SA 3.875% 15/10/2028	465,722	
EUR 100,000	1/7/2024 United Group BV 5.25% 1/2/2030	264,233 105,832	0.00	EUR 392,000	Grupo Antolin-Irausa SA 3.5% 30/4/2028	161,437 382,484	0.0
USD 3,380,000	UPC Broadband Finco BV '144A' 4.875% 15/7/2031	3,225,044	0.00	EUR 400,000	International Consolidated Airlines Group SA 1.125%	302,404	0.0
EUR 100,000	UPC Holding BV 3.875% 15/6/2029	108,560	0.00	EUR 300 000	18/5/2028 International Consolidated	415,599	0.0
EUR 340,000	VZ Secured Financing BV 3.5% 15/1/2032	358,826	0.00	LON 300,000	Airlines Group SA 2.75% 25/3/2025	324,911	0.0
EUR 100,000	ZF Europe Finance BV 2% 23/2/2026	105,515	0.00	EUR 300,000	International Consolidated Airlines Group SA 3.75%	324,911	0.0
EUR 100,000	ZF Europe Finance BV 2.5% 23/10/2027	103,726	0.00	FUR 193 000	25/3/2029 Kaixo Bondco Telecom SA	322,376	0.0
USD 2,184,000	Ziggo Bond Co BV '144A' 5.125% 28/2/2030	2,035,477	0.00		5.125% 30/9/2029 Lorca Telecom Bondco SA 4%	202,528	0.0
USD 680,000	5.125% 28/2/2030 Ziggo Bond Co BV '144A' 6% 15/1/2027		0.07		18/9/2027	473,724	0.0
USD 1,074,000	75/1/2027 Ziggo BV '144A' 4.875% 15/1/2030	691,909 1,013,587	0.02		Tendam Brands SAU FRN 15/9/2024	111,542	0.
	10/1/2000	50,031,978	1.64	EUR 100,000	Tendam Brands SAU 5% 15/9/2024	112,165	0.
	Panama					7,065,414	0.
	Carnival Corp '144A' 4% 1/8/2028	8,800,086	0.29	EUR 450,000	Sweden Fastighets AB Balder 2.873%		
	Carnival Corp '144A' 5.75% 1/3/2027	8,120,093	0.26	EUR 150,000	2/6/2081 Heimstaden Bostad AB FRN	442,230	0.
	Carnival Corp '144A' 6% 1/5/2029	5,254,804	0.17	EUR 500,000	15/1/2026 (Perpetual) Heimstaden Bostad AB FRN	154,151	0.
	Carnival Corp 7.625% 1/3/2026	268,470	0.01		1/2/2027 (Perpetual) Intrum AB 3.125% 15/7/2024	479,806 332,546	0. 0.
	Carnival Corp '144A' 9.875% 1/8/2027	3,848,491	0.13		Intrum AB 3.5% 15/7/2026 Intrum AB 4.875% 15/8/2025	271,034 224,923	0. 0.
	Carnival Corp 10.125% 1/2/2026*	377,517	0.01		Verisure Holding AB FRN 15/4/2025	112,485	0.
USD 7,220,000	Carnival Corp '144A' 10.5% 1/2/2026	8,132,355	0.27	EUR 542,000	Verisure Holding AB 3.25% 15/2/2027	572,315	0.
		34,801,816	1.14		Verisure Holding AB 3.875% 15/7/2026	198,068	0.
USD 983,000	Poland Canpack SA / Canpack US LLC				Verisure Midholding AB 5.25% 15/2/2029	350,165	0.
	'144A' 3.125% 1/11/2025 Portugal	964,809	0.03	EUR 156,000	Volvo Car AB 2.5% 7/10/2027	176,691 3,314,414	0.
EUR 3,100,000	Banco Espirito Santo SA				Switzerland		
FUD 4 :00 055	(Restricted) (Defaulted) 8/5/2017 (Zero Coupon)	608,877	0.02	USD 400,000	Credit Suisse Group AG '144A' FRN 18/12/2024 (Perpetual)	413,000	0.
EUR 4,400,000	Banco Espirito Santo SA (Restricted) (Defaulted)	00.0.5		USD 200,000	Credit Suisse Group AG FRN 12/9/2025 (Perpetual)	208,030	0.
	15/1/2018 (Zero Coupon)	864,212 1,473,089	0.03	USD 1,774,000	Credit Suisse Group AG '144A' FRN 11/2/2027 (Perpetual)	1,703,040	0.
EUD 477 000	Spain	•		USD 1,820,000	UBS Group AG '144A' FRN 10/2/2031 (Perpetual)	1,660,750	0.
EUK 177,000	Aedas Homes Opco SLU 4% 15/8/2026	196,840	0.01		,	3,984,820	0.
	Almirall SA 2.125% 30/9/2026* Banco Bilbao Vizcaya	146,519	0.00	1160 083 380	United Kingdom Ardonagh Midco 2 Plc '144A'		
	Argentaria SA FRN 15/1/2026 (Perpetual)	466,607	0.02		11.5% 15/1/2027* Barclays Plc FRN 15/3/2028	1,040,342	0.
	Banco de Sabadell SA FRN 17/1/2030	211,855	0.01		(Perpetual)* Barclays Plc 5.2% 12/5/2026	4,236,600 1,498,518	0. 0.
	Banco de Sabadell SA FRN 15/4/2031	525,739	0.02		BCP V Modular Services Finance II Plc 4.75%	., 100,010	0.
ELID 000 000	Banco Santander SA FRN				30/11/2028	641,964	0.0

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 300 000	BCP V Modular Services			USD 7 089 000	Rolls-Royce Plc '144A' 5.75%		
GBI 300,000	Finance II Plc 6.125%				15/10/2027	7,389,148	0.24
GBP 100,000	30/11/2028 Bellis Acquisition Co Plc 3.25%	376,428	0.01		Sherwood Financing Plc 4.5% 15/11/2026	107,298	0.00
GBP 350,000	16/2/2026 Bellis Acquisition Co Plc 4.5%	122,495	0.00		Sherwood Financing Plc 6% 15/11/2026	127,706	0.00
GBP 175,000	16/2/2026 BP Capital Markets Plc FRN 22/3/2027 (Perpetual)	445,066	0.02		Stonegate Pub Co Financing 2019 Plc 8% 13/7/2025 Stonegate Pub Co Financing	481,709	0.02
USD 200,000	British Telecommunications Plc '144A' FRN 23/11/2081	226,688	0.01		Stonegate Pub Co Financing 2019 Plc 8.25% 31/7/2025 Thames Water Kemble Finance	673,763	0.02
USD 400,000	British Telecommunications Plc	191,793			Plc 4.625% 19/5/2026	723,523	0.02
GBP 200,000	'144A' FRN 23/11/2081* BUPA Finance Plc FRN	382,604	0.01		Unique Pub Finance Co Plc/ The 6.464% 30/3/2032	477,989	0.02
GBP 314,000	24/9/2031 (Perpetual) Constellation Automotive	227,156	0.01	,	Vedanta Resources Finance II Plc '144A' 8.95% 11/3/2025*	825,000	0.03
EUD 000 000	Financing Plc 4.875% 15/7/2027	388,649	0.01		Very Group Funding Plc/The 6.5% 1/8/2026	610,232	0.02
	EC Finance Plc 3% 15/10/2026 eG Global Finance Plc 4.375%	434,352	0.01		Virgin Media Finance Plc 3.75% 15/7/2030	240,214	0.01
EUR 747,000	7/2/2025* eG Global Finance Plc 6.25%	155,226	0.01		Virgin Media Secured Finance Plc '144A' 4.5% 15/8/2030	648,404	0.02
USD 4,266,000	30/10/2025* eG Global Finance Plc '144A'	827,854	0.03		Virgin Media Secured Finance Plc 5.25% 15/5/2029	132,943	0.00
USD 1,768,000	6.75% 7/2/2025 eG Global Finance Plc '144A'	4,244,179	0.14		Virgin Media Secured Finance Plc '144A' 5.5% 15/5/2029	200,286	0.01
GBP 100,000	8.5% 30/10/2025 Greene King Finance Plc FRN	1,789,349	0.06		Vmed O2 UK Financing I Plc 4% 31/1/2029*	404,692	0.01
GBP 100,000	15/12/2034 Greene King Finance Plc FRN	111,311	0.00		Vmed O2 UK Financing I Plc '144A' 4.25% 31/1/2031	406,020	0.01
USD 773,000	15/3/2036 Harbour Energy Plc '144A'	110,752	0.00		Vmed O2 UK Financing I Plc 4.5% 15/7/2031	568,242	0.02
GBP 100,000	5.5% 15/10/2026 Heathrow Finance Plc FRN	765,336	0.03		Vmed O2 UK Financing I Plc '144A' 4.75% 15/7/2031	2,818,053	0.09
GBP 286,000	1/3/2024 Heathrow Finance Plc (Step-up	135,003	0.01		Vodafone Group Plc FRN 3/10/2078	227,007	0.01
USD 380,000	coupon) 4.625% 1/9/2029 HSBC Bank Plc FRN	367,215	0.01		Vodafone Group Plc FRN 3/10/2078	207,718	0.01
USD 965,000	30/6/2022 (Perpetual) HSBC Holdings Plc FRN	315,833	0.01		Vodafone Group Plc FRN 27/8/2080	323,204	0.01
GBP 100,000	17/12/2030 (Perpetual) Iceland Bondco Plc 4.375% 15/5/2028	892,143	0.03	EUR 300,000	Vodafone Group Plc FRN 27/8/2080	307,009	0.01
GBP 200,000	Iceland Bondco Plc 4.625%	113,857			United States	45,668,793	1.50
EUR 300,000	15/3/2025* International Game Technology	243,159	0.01	USD 1,395,000	180 Medical Inc '144A' 3.875% 15/10/2029	1,337,303	0.04
GBP 320,000	Plc 3.5% 15/6/2026 Iron Mountain UK Plc 3.875%	335,012	0.01	USD 724,000	Acadia Healthcare Co Inc '144A' 5% 15/4/2029	717,213	0.04
EUR 317,000	15/11/2025 Jaguar Land Rover Automotive	427,380	0.01	USD 1,381,000	Acadia Healthcare Co Inc '144A' 5.5% 1/7/2028	1,386,717	0.02
EUR 100,000	Plc 4.5% 15/7/2028* Jaguar Land Rover Automotive	341,024	0.01	USD 2,614,000	ACI Worldwide Inc '144A' 5.75% 15/8/2026	2,716,782	0.09
GBP 127,000	Plc 6.875% 15/11/2026 Jerrold Finco Plc 4.875%	119,767	0.00	USD 1,699,000	Acrisure LLC / Acrisure Finance Inc '144A' 6% 1/8/2029	1,536,745	0.09
USD 200,000	15/1/2026 Mclaren Finance Plc '144A'	166,256	0.01	USD 4,238,000	Acuris Finance US Inc / Acuris Finance SARL '144A' 5%	1,000,740	0.00
USD 1,409,000	7.5% 1/8/2026 Merlin Entertainments Ltd	199,420	0.01	USD 505 000	1/5/2028 AdaptHealth LLC '144A' 5.125%	3,961,958	0.13
GBP 250,000	'144A' 5.75% 15/6/2026 National Express Group Plc	1,464,733	0.05	,	1/3/2030 AdaptHealth LLC '144A' 6.125%	467,726	0.02
USD 600,000	FRN 26/11/2025 (Perpetual) Neptune Energy Bondco Plc	328,576	0.01		1/8/2028	545,468	0.02
GBP 299,000	'144A' 6.625% 15/5/2025 Ocado Group Plc 3.875%	607,680	0.02		Adient US LLC '144A' 9% 15/4/2025	1,438,078	0.05
GBP 190,000	8/10/2026* Premier Foods Finance Plc	363,505	0.01		ADT Security Corp/The 4.125% 15/6/2023	67,023	0.00
USD 215,000	3.5% 15/10/2026 Rolls-Royce Plc '144A' 3.625%	242,071	0.01		Advanced Drainage Systems Inc '144A' 5% 30/9/2027	2,428,686	0.08
EUR 2,295,000	14/10/2025 Rolls-Royce Plc 4.625%	208,830	0.01	USD 929,000	Advantage Sales & Marketing Inc '144A' 6.5% 15/11/2028	933,645	0.03
	16/2/2026*	2,680,507	0.09				

 $^{^{\}star}$ All or a portion of this security represents a security on loan.

USD 5.433.000 Alborn United BR LP / Alborn Dinols (Fine Computation) 1,445.794 1,455.7	Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
United Finance Corp 144A 8 878		•	(882)	7.00010		•	(005)	7100010
USD 1,000,000 Affect (C. O. 17 Ltd 6, 584%) USD 1,000,000 AGL (C. O. 17 Ltd 6, 584%) USD 1,000,000 AGL (C. O. 17 Ltd 6, 584%) USD 1,077,000 AGL (C. O. 17 Ltd 6, 584%) USD 1,077,000 AGL (C. O. 17 Ltd 6, 584%) USD 1,077,000 AGL (C. O. 17 Ltd 6, 584%) USD 2,077,000 AGL (C. O. 17 Ltd 6, 584%) USD 2,077,000 AGL (C. O. 17 Ltd 6, 584%) USD 2,077,000 AGL (C. O. 17 Ltd 6, 584%) USD 2,077,000 AGL (C. O. 17 Ltd 6, 584%) USD 2,077,000 AGL (C. O. 17 Ltd 6, 584%) USD 2,077,000 AGL (C. O. 17 Ltd 6, 584%) USD 2,077,000 AGL (C. O. 17 Ltd 6, 584%) USD 2,077,000 AGL (C. O. 17 Ltd 6, 584%) USD 2,077,000 AGL (C. O. 17 Ltd 6, 584%) USD 2,077,000 AGL (C. O. 17 Ltd 6, 584%) USD 1,000,000 AGL (C. O. 17 Ltd 6,	USD 5,433,000	United Finance Corp '144A'				Inc '144A' 7.5% 15/2/2029	4,185,794	0.14
USD 1,000,000 AGL CLO 17 Lid 6,594% 21/12/035 1,000,000 0.03 USD 1,077,000 Ahead DB Holdings LLC 1/44A 1,000,000 1,000,000 AGL Children	USD 2,222,000	Affinity Gaming '144A' 6.875%			, ,	Inc '144A' 10% 15/6/2026	3,306,145	0.11
USD 1,077,000 Ahead DB Holdings LLC 1-14AX	USD 1,000,000	AGL CLO 17 Ltd 6.594%			·	15/2/2029	736,161	0.02
USD 3,330,000 AIP Health Partners in: 144A	USD 1,077,000	Ahead DB Holdings LLC '144A'			, ,	1/8/2025	1,444,180	0.05
USD 676,000 Albertsons Cos Inc / Safeway Inc / New Metatrons ILP / Albertsons ILC 1144A 2.25% 650,603 0.02 USD 5,119,870 American Alfarines Inc / Advantage Loyalty IP Ltd 144A 5.75% (2012026 5,248,020 0.17 0.18 0	USD 3,330,000	AHP Health Partners Inc '144A'			·	1/4/2024	628,292	0.02
USD 4,007,000 Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LC 1-44A Albertsons LC	USD 676,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP /	0,132,111	0.10		11.75% 15/7/2025 American Airlines Inc/	14,636,353	0.48
USD 1,361,000 Albestons Cos line / Safeway Inc / New Albestons LP / Albertsons LP / Albertsons LC / 144A	USD 4,007,000	15/3/2026 Albertsons Cos Inc / Safeway	650,603	0.02	USD 8,920,845	'144A' 5.5% 20/4/2026 American Airlines Inc/	5,248,020	0.17
Albertsons LLC '144A' 4, 157/12028 3276,587 0.01 1.367,805 0.04 1.367,805 0.04 1.367,805 0.04 1.367,805 0.04 1.367,805 0.05 1.367,805 0.05 1.367,805 0.05 1.367,805 0.05 1.367,805 0.05 1.367,805 0.05 1.367,805 0.05 1.367,805 0.05 1.367,805 0.05 1.367,805 0.05 1.367,805 0.05 1.367,805 0.05 1.367,805 0.05 1.367,805 0.05 1.367,805 0.05	USD 1,361,000	4.625% 15/1/2027	4,020,764	0.13	USD 489,000	American Builders & Contractors Supply Co Inc	9,126,604	0.30
Inc New Albertsons ILP Albertsons ILC Albertsons		Albertsons LLC '144A' 4.875% 15/2/2030	1,367,805	0.04	USD 846,000	American Builders & Contractors Supply Co Inc	,	0.01
USD 1,010,000 Allegheny Technologies Inc	USD 1,179,000	Inc / New Albertsons LP / Albertsons LLC '144A'	1 223 360	0.04	USD 297,000	American Finance Trust Inc / American Finance Operating	826,605	0.03
USD 1,139,000 Allegheny Technologies Inc 5,125% 1/10/2031 1,116,738 0.04 USD 973,000 Amsted Industries Inc 144A' 5,625% 1/10/2031 0,044,000 Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer 144A' 4,25% 15/10/2027 9,684,073 0.32 USD 11,134,000 Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer 144A' 5,875% 1/10/2029 9,684,073 0.32 USD 19,676,000 Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer 144A' 5,875% 1/10/2029 10,450,539 0.34 USD 19,676,000 Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer 144A' 6,75% 15/10/2027 19,318,782 0.63 USD 1,789,000 Antero Midstream Finance Corp 144A' 5,75% 1/3/2020 1,800,423 0.06 USD 1,869,000 Alliant Universal Holdo LLC / Alliant Universal Holdo LLC / Alliant Universal Holdo LLC / Alliant Universal Holdo LLC / Alliant Universal Holdo LLC / Alliant Universal Holdo LC LC / Alliant Universal Holdo LC	USD 1,010,000	Allegheny Technologies Inc			USD 740.000	30/9/2028	278,587	0.01
LLC / Alliant Holdings Co-Issuer '144A' 4.25% 15/10/2027 9,684,073 0.32 USD 11,134,000 Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer '144A' 5.875% 1/11/2029 USD 19,676,000 Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer '144A' 5.875% 1/11/2029 USD 19,676,000 Alliant Holdings Co-Issuer '144A' 6.75% USD 7,774,000 Alliant Holdings Co-Issuer '144A' 6.75% USD 7,774,000 Alliant Holdings Co-Issuer '144A' 6.75% USD 7,774,000 Alliant Holdings Co-Issuer '144A' 6.75% USD 10,680,000 Alliant Universal Holdoc LLC / Alliant Holdings Co-Issuer '144A' 6.75% USD 10,680,000 Alliant Universal Finance Corp '144A' 6.875% 15/7/2026 USD 10,680,000 Alliand Universal Finance Corp '144A' 6.825% 15/7/2027 USD 10,680,000 Alliand Universal Holdoc LLC / Alliant Universal Finance Corp '144A' 6.825% 15/7/2027 USD 2,680,000 Alliand Universal Holdoc LLC / Alliant Universal Finance Corp/Altas Luxoo 4 Sarl '144A' 4.625% 16/2028 USD 2,109,000 Alliant Universal Finance Corp '144A' 4.825% 16/2028 USD 2,109,000 Alliant Universal Finance Corp '144A' 4.825% 16/2028 USD 2,109,000 Alliant Universal Finance Corp '144A' 4.825% 16/2028 USD 2,109,000 Alliant Universal Finance Corp '144A' 4.825% 16/2028 USD 2,109,000 Alliant Universal Finance Corp '144A' 4.825% 1	USD 1,139,000		1,116,738	0.04		15/4/2029	704,018	0.02
USD 11,134,000 Alliant Holdings LLC / Alliant Universal Holdco LLC / Alliant Universal Hinance Corp 144A* 68.75% 157/2026 LSD 7,689,000 Alliand Universal Hinance LLC / Alliant Universal Hinance	USD 10,044,000	LLC / Alliant Holdings			USD 2,743,000		984,209	0.03
LLC / Alliari Holdings Co-Issuer '144A' 5.875% 15/9(2029) USD 19,676,000 Allian Holdings Intermediate LLC / Allian Holdings 19,318,782 0.63 USD 19,676,000 Allian Holdings 19,318,782 0.63 USD 7,774,000 Alliad Universal Holdco LLC / Alliad Universal Finance Corp '144A' 6.875% 16/9(2029) USD 10,680,000 Alliad Universal Holdco LLC / Alliad Universal Finance Corp '144A' 6.875% 16/9(2028) USD 7,689,000 Alliad Universal Holdco LLC / Alliad Universal Finance Corp '144A' 6.95% 16/9(2028) USD 5,609,000 USD 5,609,000 Alliad Universal Finance Corp '144A' 6.25% 16/9(2028) USD 5,609,000 Alliad Universal Holdco LLC / Alliad Universal Finance Corp '144A' 6.25% 16/9(2028) USD 5,609,000 Alliad Universal Holdco LLC / Alliad Universal Finance Corp '144A' 6.25% 16/9(2028) USD 5,609,000 Alliad Universal Holdco LLC / Alliad Universal Finance Corp '144A' 6.25% 16/9(2028) USD 5,609,000 Alliad Universal Holdco LLC / Alliad Universal Finance Corp '144A' 6.25% 16/9(2028) USD 5,609,000 Alliad Universal Holdco LLC / Alliad Universal Finance Corp '144A' 6.25% 16/9(2028) USD 5,609,000 Alliad Universal Holdco LLC / Alliad Universal Finance Corp '144A' 6.25% 16/9(2028) USD 5,609,000 Alliad Universal Holdco LLC / Alliad Universal Finance Corp '144A' 6.25% 16/9(2028) USD 5,609,000 Alliad Universal Holdco LLC / Alliad Universal Finance Corp '144A' 6.25% 16/9(2028) USD 5,609,000 Alliad Universal Holdco LLC / Alliad Universal Finance Corp '144A' 4.625% 16/9(2028) USD 5,609,000 Alliad Universal Holdco LLC / Alliad Universal Finance Corp '144A' 4.625% 16/9(2028) USD 2,109,000 Alliad Universal Holdco LLC / Alliad Universal Finance Corp '144A' 4.625% 16/9(2028) USD 2,109,000 Alliad Universal Holdco LLC / Alliad Universal Finance Corp '144A' 4.625% 16/9(2028) USD 2,109,000 Alliad Universal Holdco LLC / Alliad Universal Finance Corp '144A' 4.625% 16/9(2028) USD 2,109,000 Alliad Universal Holdco LLC / Alliad Universal Finance Corp '144A' 4.625% 16/9(2028) USD 2,109,000 Alliad Universal Holdco LLC / All		15/10/2027	9,684,073	0.32	USD 2,081,000	ANGI Group LLC '144A' 3.875%		0.09
USD 19,676,000 Alliant Holdings Co-Issuer 144A' 6,75% 15/10/2027 19,318,782 0.63 USD 80,000 Antero Resources Corp 144A' 6,75% 15/10/2027 448,623 0.01 USD 7,774,000 Allied Universal Holdco LLC / Allied Universal Holdco LLC / Allied Universal Holdco LLC / Allied Universal Finance Corp 144A' 6,625% 16/2028 10,957,799 0.36 USD 1,168,000 Apache Corp 2,5% 15/10/2029 1,235,348 0.04 USD 1,348,000 Apache Corp 5,1% 11/2029 1,235,348 0.04 USD 5,609,000 Allied Universal Finance Corp 144A' 8,625% 1/6/2028 5,267,720 0.17 USD 6,433,000 Allied Universal Holdco LLC / Allied Universal Finance Corp/Altas Luxco 4 Sarl 144A' 4,625% 1/6/2028 6,132,000 0.20 USD 5,109,000 Allied Universal Holdco LLC / Allied Universal Holdco LLC / Allied Universal Finance Corp/Altas Luxco 4 Sarl 144A' 4,625% 1/6/2028 6,132,000 0.20 USD 5,430,000 Apache Corp 5,35% 1/6/2028 130,261 0.05 USD 5,609,000 Allied Universal Holdco LLC / Allied Universal Holdco LLC / Allied Universal Holdco LLC / Allied Universal Holdco LLC / Allied Universal Finance Corp/Altas Luxco 4 Sarl 144A' 4,625% 1/6/2028 5,267,720 0.17 USD 3,482,000 Aramark Services Inc 144A' 5,75% 15/2027 1,116,320 0.04 Corp/Altas Luxco 4 Sarl 144A' 4,625% 1/6/2028 6,132,000 0.20 USD 2,783,000 Archeok Partners LP / Archrock Partners LP / Archrock Partners Finance Corp/Altas Luxco 4 Sarl 4,875% 1/6/2028 130,261 0.00 USD 2,783,000 Archrock Partners LP / Archrock Partners L	USD 11,134,000	LLC / Alliant Holdings			USD 1,789,000	Antero Midstream Partners LP /	1,861,111	0.06
15/10/2027	USD 19,676,000	Alliant Holdings Intermediate LLC / Alliant Holdings	10,450,539	0.34	USD 441,000	Antero Midstream Partners LP / Antero Midstream Finance		0.06
1.144A 6 % 1/6/2029	USD 7,774,000	Allied Universal Holdco LLC /	19,318,782	0.63		5.375% 1/3/2030	815,104	0.03
Allied Universal Finance Corp	USD 10.680.000	'144A' 6% 1/6/2029	7,279,340	0.24		7.625% 1/2/2029		0.04 0.05
USD 7,689,000 Allied Universal Finance Corp					· ' '	•		0.08
Allied Universal Finance Corp			10,957,199	0.36		•		0.02
EUR 291,000 Allied Universal Holdco LLC/ Allied Universal Finance Corp/Atlas Luxco 4 Sarl 3.625% 1/6/2028 309,047 0.01 USD 5,609,000 Allied Universal Holdco LLC/ Allied Universal Finance Corp/Atlas Luxco 4 Sarl 144A' 4.625% 1/6/2028 5,267,720 0.17 USD 6,433,000 Allied Universal Holdco LLC/ Allied Universal Finance Corp/Atlas Luxco 4 Sarl 144A' 4.625% 1/6/2028 5,267,720 0.17 USD 590,000 Aramark Services Inc '144A' 5% 1/4/2025 3,503,449 0.11 USD 590,000 Aramark Services Inc '144A' 6.35% 1/6/2028 6,132,000 0.20 GBP 104,000 Allied Universal Holdco LLC/ Allied Universal Holdco LLC/ Allied Universal Finance Corp/Atlas Luxco 4 Sarl 144A' 4.625% 1/6/2028 6,132,000 0.20 GBP 104,000 Allied Universal Holdco LLC/ Allied Universal Finance Corp/Atlas Luxco 4 Sarl 4.875% 1/6/2028 130,261 0.00 USD 2,109,000 Archrock Partners LP / Archrock Partners Finance Corp '144A' 5.875% 1/6/2029 2,205,898 0.07 Allied Universal Finance Corp '144A' 6.875% 1/4/2027 2,835,223 0.09	USD 7,689,000	Allied Universal Finance Corp	0.004.400	0.00		APi Escrow Corp '144A' 4.75%		
Corp/Atlas Luxco 4 Sarl 3.625% 1/6/2028 309,047 0.01 USD 5,609,000 Allied Universal Holdco LLC/ Allied Universal Finance Corp/Atlas Luxco 4 Sarl 144A' 4.625% 1/6/2028 5,267,720 0.17 USD 6,433,000 Allied Universal Holdco LLC/ Allied Universal Holdco LLC/ Allied Universal Finance Corp/Atlas Luxco 4 Sarl 144A' 4.625% 1/6/2028 6,132,000 0.20 GBP 104,000 Allied Universal Holdco LLC/ Allied Universal Holdco LLC/ Allied Universal Holdco LLC/ Allied Universal Holdco LLC/ Allied Universal Finance Corp/Atlas Luxco 4 Sarl 4.875% 1/6/2028 130,261 0.00 USD 2,109,000 Allison Transmission Inc '144A' 5.875% 1/6/2029 2,205,898 0.07 USD 3,014,000 APX Group Inc '144A' 5.75% 15/7/2029 2,705,065 0.08 USD 1,096,000 APX Group Inc '144A' 6.75% 15/2/2027 1,116,320 0.04 USD 3,482,000 Aramark Services Inc '144A' 5% 1/4/2025 608,390 0.02 USD 3,482,000 Aramark Services Inc '144A' 6.375% 1/5/2025 608,390 0.02 USD 590,000 Aramark Services Inc '144A' 4.25% 1/6/2028 239,776 0.01 USD 7,939,000 Archrock Partners LP / Archrock Partners Finance Corp '144A' 6.25% 1/4/2028 7,963,055 0.26 USD 2,705,065 0.08 USD 3,014,000 APX Group Inc '144A' 6.75% 1/4/2027 3,503,449 0.11 USD 3,482,000 Aramark Services Inc '144A' 5% 1/4/2025 608,390 0.02 USD 590,000 Arches Buyer Inc '144A' 4.25% 1/6/2028 239,776 0.01 USD 7,939,000 Archrock Partners LP / Archrock Partners Finance Corp '144A' 6.25% 1/4/2028 7,963,055 0.26 USD 2,705,065 0.08	EUR 291,000	Allied Universal Holdco LLC/	8,081,139	0.26	USD 1,348,000	APi Group DE Inc '144A'		
USD 5,609,000 Allied Universal Holdco LLC/		Corp/Atlas Luxco 4 Sarl	309 047	0.01	USD 3,014,000	APX Group Inc '144A' 5.75%		
144A' 4.625% 1/6/2028 5,267,720 0.17 USD 6,433,000 Allied Universal Holdco LLC/ Allied Universal Finance Corp/Atlas Luxco 4 Sarl 4.875% 1/6/2028 130,261 0.00 USD 2,109,000 Allison Transmission Inc '144A' 5.875% 1/6/2029 2,205,898 0.07 USD 590,000 Aramark Services Inc '144A' 6.375% 1/6/2025 608,390 0.02 USD 256,000 Aramark Services Inc '144A' 6.375% 1/5/2025 608,390 0.02 USD 256,000 Arches Buyer Inc '144A' 4.25% 1/6/2028 239,776 0.01 USD 7,939,000 Archrock Partners LP / Archrock Partners Finance Corp '144A' 6.25% 1/4/2028 7,963,055 0.26 0.	USD 5,609,000	Allied Universal Holdco LLC/	000,017	0.01	USD 1,096,000	APX Group Inc '144A' 6.75%		0.04
Allied Universal Finance			5,267,720	0.17	USD 3,482,000		3,503,449	0.11
1144A' 4.625% 1/6/2028 6,132,000 0.20 GBP 104,000 Allied Universal Holdco LLC/ Allied Universal Finance Corp/Atlas Luxco 4 Sarl 4.875% 1/6/2028 130,261 0.00 USD 2,109,000 Allison Transmission Inc '144A' 5.875% 1/6/2029 2,205,898 0.07 USD 2,109,000 Allison Transmission Inc '144A' 5.875% 1/6/2029 2,205,898 0.07 1/6/2028 239,776 0.01 USD 7,939,000 Archrock Partners LP / Archrock Partners Finance Corp '144A' 6.875% 1/4/2027 2,835,223 0.08	USD 6,433,000	Allied Universal Finance				6.375% 1/5/2025	608,390	0.02
Allied Universal Finance Corp '144A' Corp/Atlas Luxco 4 Sarl 4.875% 1/6/2028 130,261 0.00 USD 2,109,000 Allison Transmission Inc '144A' 5.875% 1/6/2029 2,205,898 0.07 Partners Finance Corp '144A' 6.25% 1/4/2028 7,963,055 0.26 USD 2,783,000 Archrock Partners LP / Archrock Partners Finance Corp '144A' 6.875% 1/4/2027 2,835,223 0.08	ODD 404 000	'144A' 4.625% 1/6/2028	6,132,000	0.20		1/6/2028	239,776	0.01
USD 2,109,000 Allison Transmission Inc '144A' 5.875% 1/6/2029 2,205,898 0.07 Partners Finance Corp '144A' 6.875% 1/4/2027 2,835,223 0.09	GBP 104,000	Allied Universal Finance Corp/Atlas Luxco 4 Sarl	130 261	0.00		Partners Finance Corp '144A' 6.25% 1/4/2028	7,963,055	0.26
	USD 2,109,000	Allison Transmission Inc '144A'			232 2,733,300	Partners Finance Corp '144A'	2,835,223	0.09
	USD 292,000	Ally Financial Inc 5.75%			USD 1,459,000	Arconic Corp '144A' 6%		0.05

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Holding	Description	Value (USD)	Net Assets	Holding	Description	Value (USD)	Net Assets
USD 2,202,000	Arconic Corp '144A' 6.125% 15/2/2028	2,262,863	0.07		Block Inc '144A' 3.5% 1/6/2031 Booz Allen Hamilton Inc '144A'	6,416,110	0.21
USD 3,649,000	Arcosa Inc '144A' 4.375% 15/4/2029	3,484,175	0.11		3.875% 1/9/2028 Booz Allen Hamilton Inc '144A'	2,829,150	0.09
USD 1,190,000	Aretec Escrow Issuer Inc '144A' 7.5% 1/4/2029	1,191,761	0.04		4% 1/7/2029 Boxer Parent Co Inc 6.5%	4,483,941	0.15
USD 1,798,000	Arko Corp '144A' 5.125% 15/11/2029	1,651,904	0.05		2/10/2025 Boxer Parent Co Inc '144A'	3,731,551	0.12
USD 154,000	Asbury Automotive Group Inc 4.75% 1/3/2030	150,071	0.00	USD 7,667,000	7.125% 2/10/2025 Boxer Parent Co Inc '144A'	4,164,616	0.14
USD 1,245,000	Asbury Automotive Group Inc '144A' 5% 15/2/2032	1,207,164	0.04	USD 1,750,000	9.125% 1/3/2026 Boyce Park Clo Ltd 21/4/2035	7,963,560	0.26
USD 2,469,000	Ascent Resources Utica Holdings LLC / ARU Finance			USD 2,000,000	(Zero Coupon) Boyce Park Clo Ltd 21/4/2035	1,750,000	0.06
1100 7 050 000	Corp '144A' 5.875% 30/6/2029	2,342,093	0.08	USD 2,069,000	(Zero Coupon) Boyd Gaming Corp 4.75%	2,000,000	0.07
USD 7,653,000	Ascent Resources Utica Holdings LLC / ARU Finance Corp '144A' 9% 1/11/2027	0 022 277	0.32	USD 1,996,000	1/12/2027 Boyd Gaming Corp '144A' 4.75% 15/6/2031	2,056,038	0.07
USD 364,000	ASGN Inc '144A' 4.625% 15/5/2028	9,923,377 359,328	0.32	USD 1,149,000	8.625% 1/6/2025	1,956,040 1,210,897	0.06
USD 2,938,000	Ashland LLC '144A' 3.375% 1/9/2031	2,710,777	0.09	USD 2,982,000	Boyne USA Inc '144A' 4.75% 15/5/2029	2,934,482	0.10
USD 839,000	Ashton Woods USA LLC / Ashton Woods Finance Co	2,7 10,777	0.00	USD 3,725,000	Brand Industrial Services Inc '144A' 8.5% 15/7/2025	3,425,063	0.11
USD 1,342,000	'144A' 4.625% 1/8/2029 Ashton Woods USA LLC /	796,106	0.03	USD 604,000	Brink's Co/The '144A' 5.5% 15/7/2025	618,345	0.02
	Ashton Woods Finance Co '144A' 4.625% 1/4/2030	1,270,096	0.04		BroadStreet Partners Inc '144A' 5.875% 15/4/2029	1,228,887	0.04
	Austin BidCo Inc '144A' 7.125% 15/12/2028	625,145	0.02	USD 1,606,000	Brookfield Property REIT Inc / BPR Cumulus LLC / BPR		
	Avantor Funding Inc 2.625% 1/11/2025	111,731	0.00	1105 4 004 000	Nimbus LLC / GGSI Sellco LL '144A' 4.5% 1/4/2027	1,498,920	0.05
	Avantor Funding Inc '144A' 3.875% 1/11/2029	1,114,026	0.04		Buckeye Partners LP '144A' 4.125% 1/3/2025	1,317,745	0.04
	Avantor Funding Inc '144A' 4.625% 15/7/2028 Avaya Inc '144A' 6.125%	4,595,988	0.15		Buckeye Partners LP 5.6% 15/10/2044 Buckeye Partners LP 5.85%	1,090,067	0.04
	15/9/2028 Avis Budget Car Rental LLC /	5,686,439	0.19	·	15/11/2043 Builders FirstSource Inc '144A'	748,854	0.02
302 1,012,000	Avis Budget Finance Inc '144A' 5.375% 1/3/2029	1,022,879	0.03		6.75% 1/6/2027 BWX Technologies Inc '144A'	719,249	0.02
USD 1,821,000	Axalta Coating Systems LLC '144A' 3.375% 15/2/2029	1,671,951	0.05		4.125% 30/6/2028 BWX Technologies Inc '144A'	1,061,920	0.03
USD 895,000	Axalta Coating Systems LLC / Axalta Coating Systems				4.125% 15/4/2029 Cable One Inc '144A' 1.125%	2,606,866	0.09
	Dutch Holding B BV '144A' 4.75% 15/6/2027	898,303	0.03	USD 555,000	15/3/2028 Cable One Inc '144A' 4%	2,031,971	0.07
USD 2,629,000	Ball Corp 2.875% 15/8/2030 Ball Corp 3.125% 15/9/2031	288,518 2,405,627	0.01 0.08	USD 1,800,000	15/11/2030 Cablevision Lightpath LLC	515,184	0.02
	Banff Merger Sub Inc 8.375% 1/9/2026	115,041	0.00	USD 1,109,000	'144A' 3.875% 15/9/2027 Cablevision Lightpath LLC	1,680,597	0.06
	Bath & Body Works Inc 6.75% 1/7/2036	289,092	0.01	USD 2,492,000	'144A' 5.625% 15/9/2028 Caesars Entertainment Inc	1,010,876	0.03
	Bath & Body Works Inc 6.875% 1/11/2035	2,480,802	0.08	USD 11,822,000	'144A' 4.625% 15/10/2029 Caesars Entertainment Inc	2,355,267	0.08
	Bath & Body Works Inc 7.6% 15/7/2037 Bausch Health Americas Inc	639,203	0.02	USD 15,194,000	'144A' 6.25% 1/7/2025 Caesars Entertainment Inc '144A' 8.125% 1/7/2027	12,249,897 16,373,738	0.40 0.54
	'144A' 8.5% 31/1/2027* BCPE Empire Holdings Inc	2,122,886	0.07	USD 2,726,000	Caesars Resort Collection LLC / CRC Finco Inc '144A' 5.75%	10,070,700	0.04
	'144A' 7.625% 1/5/2027 Beacon Roofing Supply Inc	1,086,814	0.04	USD 1.105.000	1/7/2025 Callon Petroleum Co 6.125%	2,790,565	0.09
	'144A' 4.125% 15/5/2029 Belden Inc 4.125% 15/10/2026	985,016 381,199	0.03 0.01		1/10/2024 Callon Petroleum Co 6.375%	1,095,099	0.04
	Big River Steel LLC / BRS Finance Corp '144A' 6.625%			·	1/7/2026 Callon Petroleum Co '144A' 8%	228,372	0.01
USD 2,565,000	31/1/2029 Black Knight InfoServ LLC	10,389,710	0.34	USD 8,586,000	1/8/2028* Callon Petroleum Co '144A' 9%	7,237,260	0.24
USD 852,000	'144A' 3.625% 1/9/2028 Block Communications Inc	2,421,706	0.08	USD 682,000	1/4/2025 Calpine Corp '144A' 3.75%	9,198,997	0.30
	'144A' 4.875% 1/3/2028	834,734	0.03		1/3/2031	621,844	0.02

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value	% of Net Assets
		(030)	ASSEIS	_		, ,	
	Calpine Corp '144A' 4.5% 15/2/2028 Calpine Corp '144A' 4.625%	819,113	0.03	USD 11,930,000	Centene Corp 2.625% 1/8/2031 Centene Corp 3% 15/10/2030 Centene Corp 4.625%	3,900,906 11,418,084	0.13 0.37
	1/2/2029 Calpine Corp '144A' 5%	219,954	0.01		15/12/2029 Centennial Resource Production	3,465,544	0.11
	1/2/2031 Calpine Corp '144A' 5.125%	446,679	0.01		LLC '144A' 6.875% 1/4/2027	429,248	0.01
USD 1,244,000	15/3/2028 Cano Health LLC '144A' 6.25%	7,136,851	0.23		Central Garden & Pet Co 4.125% 15/10/2030	3,549,795	0.12
USD 1,969,000	1/10/2028 Carvana Co '144A' 4.875% 1/9/2029	1,156,149 1,649,087	0.04	, ,	Central Garden & Pet Co '144A' 4.125% 30/4/2031 ChampionX Corp 6.375%	1,487,525	0.05
USD 2,230,000	Carvana Co '144A' 5.5% 15/4/2027	2,010,111	0.07		1/5/2026 Change Healthcare Holdings	529,076	0.02
USD 1,627,000	Castle US Holding Corp '144A' 9.5% 15/2/2028	1,680,992	0.06	, ,	LLC / Change Healthcare Finance Inc '144A' 5.75%		
	Catalent Pharma Solutions Inc 2.375% 1/3/2028	949,806	0.03	USD 366,000	1/3/2025 Charles River Laboratories	12,779,368	0.42
	Catalent Pharma Solutions Inc '144A' 3.125% 15/2/2029	1,188,646	0.04		International Inc '144A' 3.75% 15/3/2029	352,107	0.01
	Catalent Pharma Solutions Inc '144A' 3.5% 1/4/2030	1,278,406	0.04	USD 1,645,000	Charles River Laboratories International Inc '144A' 4.25%	1 607 040	0.05
	Catalent Pharma Solutions Inc '144A' 5% 15/7/2027 CCM Merger Inc '144A' 6.375%	716,960	0.02		1/5/2028 Chemours Co/The 4% 15/5/2026 Chemours Co/The '144A' 5.75%	1,627,218 218,529	0.05 0.01
	1/5/2026 CCO Holdings LLC / CCO	1,604,302	0.05	,	15/11/2028 Cheniere Energy Inc 4.625%	897,124	0.03
,	Holdings Capital Corp '144A' 4.25% 1/2/2031	6,642,314	0.22		15/10/2028 Cheniere Energy Partners LP	15,506,053	0.51
USD 7,012,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A'				'144A' 3.25% 31/1/2032 Cheniere Energy Partners LP 4%	7,333,244	0.24
USD 2,722,000	4.25% 15/1/2034 CCO Holdings LLC / CCO	6,402,833	0.21	USD 4,225,000	1/3/2031 Cheniere Energy Partners LP	4,945,610	0.16
1100 4 059 000	Holdings Capital Corp '144A' 4.5% 15/8/2030 CCO Holdings LLC / CCO	2,619,258	0.09	USD 6,542,000	4.5% 1/10/2029 Chesapeake Energy Corp '144A' 6.75% 15/4/2029	4,275,108	0.14
03D 4,936,000	Holdings Capital Corp 4.5% 1/5/2032	4,705,192	0.15	USD 2,116,000	Chobani LLC / Chobani Finance Corp Inc '144A' 4.625%	6,931,511	0.23
USD 250,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A'			USD 6,750,000	15/11/2028 Chobani LLC / Chobani Finance	2,027,498	0.07
USD 1,955,000	4.5% 1/6/2033 CCO Holdings LLC / CCO Holdings Capital Corp '144A'	232,326	0.01	USD 2.139.000	Corp Inc '144A' 7.5% 15/4/2025 CHS/Community Health	6,712,470	0.22
USD 2,376,000	4.75% 1/3/2030 CCO Holdings LLC / CCO	1,914,678	0.06		Systems Inc '144A' 5.625% 15/3/2027	2,153,010	0.07
USD 744 000	Holdings Capital Corp '144A' 4.75% 1/2/2032* CCO Holdings LLC / CCO	2,299,315	0.08	USD 6,277,000	CHS/Community Health Systems Inc '144A' 6% 15/1/2029	6,272,167	0.21
03D 744,000	Holdings Capital Corp '144A' 5% 1/2/2028	748,475	0.02	USD 2,381,000	CHS/Community Health Systems Inc '144A' 6.125%	0,272,107	0.21
USD 1,469,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A'	,		USD 1,106,000	1/4/2030 CHS/Community Health	2,216,913	0.07
USD 912,000	5.125% 1/5/2027 CCO Holdings LLC / CCO Holdings Capital Corp '144A'	1,485,754	0.05	USD 6.037.000	Systems Inc '144A' 6.875% 15/4/2029 CHS/Community Health	1,073,406	0.04
USD 2,081,000	5.375% 1/6/2029 CD&R Smokey Buyer Inc '144A'	923,309	0.03	002 0,007,000	Systems Inc '144A' 8% 15/3/2026	6,306,612	0.21
USD 6,053,000	6.75% 15/7/2025 Cedar Fair LP / Canada's	2,156,124	0.07		Churchill Downs Inc '144A' 4.75% 15/1/2028	1,704,384	0.06
	Wonderland Co / Magnum Management Corp / Millennium Op '144A' 5.5% 1/5/2025	6 226 620	0.20	USD 1,020,000	Churchill Downs Inc '144A' 5.5% 1/4/2027 Ciena Corp '144A' 4% 31/1/2030	2,442,993 1,001,002	0.08 0.03
USD 476,000	Cedar Fair LP / Canada's Wonderland Co / Magnum	6,226,630	0.20		CITGO Petroleum Corp '144A' 6.375% 15/6/2026 CITGO Petroleum Corp '144A'	2,638,042	0.09
	Management Corp / Millennium Op 6.5%				7% 15/6/2025 Civitas Resources Inc '144A' 5%	2,016,662	0.07
USD 6,307,000	1/10/2028 Centene Corp 2.45%	486,148	0.02		15/10/2026 Clarios Global LP / Clarios US	869,410	0.03
USD 11,242,000	15/7/2028 Centene Corp 2.5% 1/3/2031	5,954,270 10,369,059	0.19 0.34		Finance Co 4.375% 15/5/2026	367,369	0.01

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
	Clarios Global LP / Clarios US	(/		_	Consensus Cloud Solutions Inc	(/	
03D 8,430,000	Finance Co '144A' 6.25%			,,,,,,	'144A' 6.5% 15/10/2028	646,405	0.02
LISD 22 321 000	15/5/2026* Clarios Global LP / Clarios US	8,762,784	0.29	USD 4,499,000	Consolidated Communications Inc '144A' 6.5% 1/10/2028	4,455,360	0.15
000 22,021,000	Finance Co '144A' 8.5%			USD 6,333,000	CoreLogic Inc '144A' 4.5%		
USD 5 029 000	15/5/2027 Clarivate Science Holdings	23,298,771	0.76	USD 5 022 000	1/5/2028 Cornerstone Building Brands	6,047,920	0.20
	Corp '144A' 3.875% 1/7/2028	4,733,974	0.15		Inc '144A' 6.125% 15/1/2029	4,772,356	0.16
USD 5,411,000	Clarivate Science Holdings Corp '144A' 4.875% 1/7/2029	5,079,279	0.17	,	Coty Inc 3.875% 15/4/2026 Coty Inc 4% 15/4/2023	525,465 838,566	0.02 0.03
USD 616,000	Clark Equipment Co '144A'	3,079,279	0.17		Coty Inc 4.75% 15/4/2026	109,701	0.00
USD 4 513 000	5.875% 1/6/2025 Clean Harbors Inc '144A'	630,664	0.02	USD 1,174,000	Coty Inc/HFC Prestige Products Inc/HFC Prestige		
03D 4,513,000	4.875% 15/7/2027	4,515,550	0.15		International US LLC '144A'		
USD 2,263,000	Clean Harbors Inc '144A' 5.125% 15/7/2029	2,309,346	0.08	USD 1 520 000	4.75% 15/1/2029 Covanta Holding Corp '144A'	1,144,650	0.04
USD 16,321,000	Clear Channel Outdoor	2,000,040	0.00	000 1,020,000	4.875% 1/12/2029	1,438,247	0.05
	Holdings Inc '144A' 5.125% 15/8/2027	16,255,553	0.53	USD 1,000,000	Covanta Holding Corp 5% 1/9/2030	947,175	0.03
USD 11,384,000	Clear Channel Outdoor	10,255,555	0.55	USD 4,086,000	CP Atlas Buyer Inc '144A' 7%	947,175	0.03
	Holdings Inc '144A' 7.5% 1/6/2029	11,795,873	0.39	USD 4 737 000	1/12/2028 CQP Holdco LP / BIP-V	3,685,633	0.12
USD 6,071,000	Clear Channel Outdoor	11,793,073	0.59	03D 4,737,000	Chinook Holdco LLC '144A'		
	Holdings Inc '144A' 7.75% 15/4/2028	6,338,276	0.21	USD 5 056 000	5.5% 15/6/2031 Crescent Energy Finance LLC	4,726,365	0.15
USD 2,417,000	Clearway Energy Operating	0,336,270	0.21	03D 5,950,000	'144A' 7.25% 1/5/2026	5,934,499	0.19
LISD 1 244 000	LLC '144A' 3.75% 15/1/2032	2,259,629	0.07	USD 76,000	Crestwood Midstream Partners		
03D 1,344,000	Clearway Energy Operating LLC '144A' 4.75% 15/3/2028	1,340,304	0.04		LP / Crestwood Midstream Finance Corp '144A' 6%		
USD 933,000	CNX Midstream Partners LP '144A' 4.75% 15/4/2030	902,901	0.03	1160 3 304 000	1/2/2029 Crocs Inc '144A' 4.125%	75,560	0.00
USD 626,000	CNX Resources Corp '144A'	902,901	0.03	03D 2,304,000	15/8/2031	1,973,318	0.06
LISD 2 581 000	6% 15/1/2029 Colfax Corp '144A' 6.375%	638,050	0.02	USD 1,669,000	Crocs Inc '144A' 4.25% 15/3/2029	1,466,116	0.05
03D 2,301,000	15/2/2026	2,664,921	0.09	USD 1,789,000	Crowdstrike Holdings Inc 3%	1,400,110	0.03
USD 3,598,000	Colgate Energy Partners III LLC '144A' 5.875% 1/7/2029	3,719,432	0.12	USD 474 000	15/2/2029 Crown Americas LLC / Crown	1,662,214	0.05
USD 1,276,000	Colgate Energy Partners III LLC			000 474,000	Americas Capital Corp V		
USD 694 000	'144A' 7.75% 15/2/2026 Commercial Metals Co 4.125%	1,375,298	0.05	USD 1.052.000	4.25% 30/9/2026 Crown Americas LLC / Crown	483,954	0.02
	15/1/2030	672,389	0.02	7,002,000	Americas Capital Corp VI		
USD 742,000	Commercial Metals Co 4.375% 15/3/2032	709,723	0.02	USD 1 615 000	4.75% 1/2/2026 Crown Cork & Seal Co Inc	1,063,835	0.03
USD 3,377,000	CommScope Inc '144A' 4.75%				7.375% 15/12/2026	1,836,255	0.06
USD 233 000	1/9/2029 CommScope Inc '144A' 6%	3,145,388	0.10	USD 9,639,000	CrownRock LP / CrownRock Finance Inc '144A' 5.625%		
	1/3/2026	237,056	0.01		15/10/2025	9,762,379	0.32
USD 1,926,000	CommScope Inc '144A' 7.125% 1/7/2028	1,785,585	0.06	USD 1,706,000	CSC Holdings LLC '144A' 3.375% 15/2/2031	1,441,109	0.05
USD 1,772,000	CommScope Inc '144A' 8.25%	, ,		USD 3,295,000	CSC Holdings LLC '144A'		
USD 4.029.000	1/3/2027 CommScope Technologies LLC	1,758,045	0.06	USD 2.920.000	4.125% 1/12/2030 CSC Holdings LLC '144A' 4.5%	2,963,441	0.10
	'144A' 6% 15/6/2025*	3,942,296	0.13		15/11/2031	2,611,298	0.09
USD 2,011,000	Compass Group Diversified Holdings LLC '144A' 5.25%			USD 5,704,000	CSC Holdings LLC '144A' 4.625% 1/12/2030	4,748,010	0.16
	15/4/2029	1,928,700	0.06	USD 2,060,000	CSC Holdings LLC '144A' 5%		
USD 4,394,000	Comstock Resources Inc '144A' 5.875% 15/1/2030	4,236,189	0.14	USD 1,731,000	15/11/2031 CSC Holdings LLC 5.25%	1,716,928	0.06
USD 6,034,000	Comstock Resources Inc '144A'				1/6/2024	1,754,706	0.06
USD 1,417,000	6.75% 1/3/2029 Comstock Resources Inc '144A'	6,141,405	0.20	USD 3,628,000	CSC Holdings LLC '144A' 5.75% 15/1/2030	3,211,832	0.11
1100 0 004 000	7.5% 15/5/2025	1,443,491	0.05	USD 662,000	CSC Holdings LLC '144A'	005.000	0.00
USU 3,094,000	Condor Merger Sub Inc '144A' 7.375% 15/2/2030	2,973,380	0.10	USD 2,925,000	6.5% 1/2/2029 CTR Partnership LP / CareTrust	665,932	0.02
USD 19,480,000	Connect Finco SARL / Connect	. ,		,,.	Capital Corp '144A' 3.875%	0.040.050	0.00
	US Finco LLC '144A' 6.75% 1/10/2026	19,798,401	0.65	USD 1,248,000	30/6/2028 Cushman & Wakefield US	2,840,350	0.09
USD 717,000	Consensus Cloud Solutions Inc			, ,,,,,,,	Borrower LLC '144A' 6.75%	4 205 222	0.04
	'144A' 6% 15/10/2026	717,921	0.02		15/5/2028	1,305,839	0.04

^{*} All or a portion of this security represents a security on loan.

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
1100 00 000	D-1/54- 1 (4.4.4.) 4.00F0/			LIOD 000 000	Engagina Haldinas Inc. (4.4.4.)		
USD 93,000	DaVita Inc '144A' 4.625%	00.000	0.00	USD 938,000	Energizer Holdings Inc '144A'	201 200	0.00
1100 470 000	1/6/2030	89,363	0.00	1100 07 000	4.75% 15/6/2028	891,039	0.03
080 170,000	DCP Midstream Operating LP	407.000	0.04	050 67,000	EnLink Midstream LLC 5.375%	00.000	0.00
LICD 4 000 000	5.6% 1/4/2044	187,000	0.01	1100 4 504 000	1/6/2029	66,968	0.00
080 1,968,000	DCP Midstream Operating LP	0.075.000	0.00	050 1,524,000	EnLink Midstream LLC '144A'	4 504 470	0.05
LICD 2 127 000	'144A' 6.45% 3/11/2036	2,375,898	0.08	1100 1 001 000	5.625% 15/1/2028	1,534,470	0.05
030 2,137,000	DCP Midstream Operating LP '144A' 6.75% 15/9/2037	2 622 000	0.09	ו אפן, ו שפט 1,961,000	EnLink Midstream Partners LP 4.15% 1/6/2025	1,971,184	0.06
1100 2 150 000	Dealer Tire LLC / DT Issuer	2,622,900	0.09	1100 1 126 000	EnLink Midstream Partners LP	1,971,104	0.06
030 2, 136,000	LLC '144A' 8% 1/2/2028	2,155,065	0.07	030 1,120,000	4.4% 1/4/2024	1,145,480	0.04
1120 086 000	Delta Air Lines Inc '144A' 7%	2,133,003	0.07	USD 601 000	EnLink Midstream Partners LP	1,145,460	0.04
000 300,000	1/5/2025	1,095,583	0.04	000 001,000	4.85% 15/7/2026	605,372	0.02
USD 4 121 000	Delta Air Lines Inc / SkyMiles IP	1,000,000	0.04	USD 216 000	EnLink Midstream Partners LP	000,072	0.02
000 1,121,000	Ltd '144A' 4.75% 20/10/2028	4,300,263	0.14	000 210,000	5.05% 1/4/2045	178,685	0.01
USD 3 260 000	Directv Financing LLC / Directv	1,000,200	0.11	USD 1 322 000	EnLink Midstream Partners LP	170,000	0.01
002 0,200,000	Financing Co-Obligor Inc			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	5.6% 1/4/2044	1,142,208	0.04
	'144A' 5.875% 15/8/2027	3,253,040	0.11	USD 2.824.000	EnPro Industries Inc 5.75%	.,,	
USD 3.884.000	DISH DBS Corp 5% 15/3/2023	3,927,501	0.13		15/10/2026	2,931,933	0.10
	DISH DBS Corp 5.125%	-,- ,		USD 587.000	Entegris Inc '144A' 3.625%	, ,	
, , , , , , , , , , , , , , , , , , , ,	1/6/2029	2,688,701	0.09	, , , , , , , , , , , , , , , , , , , ,	1/5/2029	552,179	0.02
USD 11,455,000	DISH DBS Corp '144A' 5.25%			USD 2,782,000	Entegris Inc '144A' 4.375%	•	
, ,	1/12/2026	11,161,466	0.37	, ,	15/4/2028	2,725,818	0.09
USD 9,551,000	DISH DBS Corp '144A' 5.75%			USD 955,000	EQM Midstream Partners LP		
	1/12/2028	9,115,236	0.30		4.125% 1/12/2026	909,518	0.03
USD 4,522,000	DISH DBS Corp 5.875%			USD 1,000,000	EQM Midstream Partners LP		
	15/7/2022	4,567,356	0.15		'144A' 4.5% 15/1/2029	934,870	0.03
USD 1,117,000	DISH Network Corp 3.375%			USD 3,292,000	EQM Midstream Partners LP		
	15/8/2026	1,031,521	0.03		'144A' 4.75% 15/1/2031	3,113,310	0.10
USD 1,749,000	Diversified Healthcare Trust			USD 2,203,000	EQM Midstream Partners LP		
	9.75% 15/6/2025	1,849,629	0.06		'144A' 6% 1/7/2025	2,239,173	0.07
USD 1,111,000	Dornoch Debt Merger Sub Inc			USD 3,228,000	EQM Midstream Partners LP		
	'144A' 6.625% 15/10/2029	1,040,174	0.03		'144A' 6.5% 1/7/2027	3,358,782	0.11
USD 261,000	Drawbridge Special			USD 1,900,000	EQT Corp '144A' 3.125%		
	Opportunities Fund LP /			1100 0 000 000	15/5/2026	1,855,844	0.06
	Drawbridge Special			USD 2,369,000	EQT Corp '144A' 3.625%	0.000.000	0.00
	Opportunities Fin '144A' 3.875% 15/2/2026	256,416	0.01	1100 3 340 000	15/5/2031	2,303,023	0.08 0.11
1100 2 575 000		250,410	0.01		EQT Corp 3.9% 1/10/2027 EQT Corp 5% 15/1/2029	3,367,408 345,376	0.11
030 3,373,000	DT Midstream Inc '144A' 4.125% 15/6/2029	3,461,637	0.11		EQT Corp 7.5% 1/2/2030	1,795,550	0.01
LISD 2 905 000	DT Midstream Inc '144A'	3,401,037	0.11		Everi Holdings Inc '144A' 5%	1,795,550	0.00
000 2,000,000	4.375% 15/6/2031	2,802,262	0.09	000 400,000	15/7/2029	427,252	0.01
USD 3 637 000	Dun & Bradstreet Corp/The	_,00_,_0_	0.00	USD 1 663 000	Fair Isaac Corp '144A' 4%	,	0.0.
000 0,001,000	'144A' 5% 15/12/2029	3,515,215	0.12	7,000,000	15/6/2028	1,641,506	0.05
USD 914.000	Dycom Industries Inc '144A'	-,,		USD 2.223.000	Fertitta Entertainment LLC /	.,,	
,	4.5% 15/4/2029	879,067	0.03	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Fertitta Entertainment Finance		
USD 676,000	Elanco Animal Health Inc 6.4%				Co Inc '144A' 4.625%		
	28/8/2028	728,613	0.02		15/1/2029	2,122,909	0.07
USD 13,145,000	Element Solutions Inc '144A'			USD 3,333,000	Fertitta Entertainment LLC /		
	3.875% 1/9/2028	12,543,156	0.41		Fertitta Entertainment		
USD 916,000	Embecta Corp '144A' 5%				Finance Co Inc '144A' 6.75%		
	15/2/2030	903,487	0.03		15/1/2030	3,156,518	0.10
USD 4,940,000	Enact Holdings Inc '144A' 6.5%			USD 6,125,000	First-Citizens Bank & Trust Co		
	15/8/2025	5,119,791	0.17		6% 1/4/2036	7,120,407	0.23
USD 625,000	Encompass Health Corp 4.5%			USD 199,000	FirstEnergy Corp 2.25%		
	1/2/2028	598,937	0.02		1/9/2030	180,506	0.01
USD 1,990,000	Encompass Health Corp 4.625%			USD 2,206,000	FirstEnergy Corp 2.65%		
1100 4 440 000	1/4/2031	1,866,511	0.06	1100 0 000 000	1/3/2030	2,064,772	0.07
USD 4,116,000	Encompass Health Corp 4.75%	0.044.400	0.40	050 6,992,000	FirstEnergy Corp 3.4%	0.000.000	0.00
ODD 247 000	1/2/2030	3,914,439	0.13	LICD 404 000	1/3/2050	6,009,869	0.20
GBP 317,000	Encore Capital Group Inc 4.25%	205 704	0.04	050 121,000	FirstEnergy Corp 7.375%	454 464	0.00
EUD 100 000	1/6/2028	395,761	0.01	1100 2 007 000	15/11/2031	151,161	0.00
EUR 100,000	Encore Capital Group Inc	112 670	0.00	030 2,907,000	FirstEnergy Transmission LLC	2.076.564	0.10
CPD 100 000	4.875% 15/10/2025	113,678	0.00	1100 4 724 000	'144A' 4.55% 1/4/2049	2,976,564	0.10
GBP 100,000	Encore Capital Group Inc 5.375% 15/2/2026	134,636	0.00	4,724,000	FirstEnergy Transmission LLC '144A' 5.45% 15/7/2044	5,311,459	0.17
LISD 1 161 000	Endurance International Group	134,030	0.00	USD 1 475 000	Five Point Operating Co LP /	3,311,438	0.17
330 1,101,000	Holdings Inc '144A' 6%			1,473,000	Five Point Operating Co LF /		
	15/2/2029	954,354	0.03		7.875% 15/11/2025	1,512,812	0.05
USD 156 000	Energizer Holdings Inc '144A'	30 1,004	0.00	USD 6 253 000	Ford Motor Co 3.25%	.,012,012	3.00
232 .00,000	4.375% 31/3/2029	140,634	0.00		12/2/2032	5,815,665	0.19
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Holding	Description	Market Value	% of Net	Holding	Description	Market Value	% of Net
	Description	(מפט)	Assets	Holding	Description	(บอบ)	Assets
,,	Ford Motor Co 4.75% 15/1/2043	1,447,664	0.05		Gates Global LLC / Gates Corp '144A' 6.25% 15/1/2026	3,662,025	0.12
	Ford Motor Co 5.291% 8/12/2046	571,769	0.02		GCI LLC '144A' 4.75% 15/10/2028	2,084,257	0.07
	Ford Motor Credit Co LLC 2.7% 10/8/2026	259,691	0.01		GCP Applied Technologies Inc '144A' 5.5% 15/4/2026	2,946,664	0.10
, ,	Ford Motor Credit Co LLC 2.9% 16/2/2028	2,459,682	80.0	USD 380,000	Genesis Energy LP / Genesis Energy Finance Corp 6.5%		
	Ford Motor Credit Co LLC 3.375% 13/11/2025	796,307	0.03	USD 289,000	1/10/2025 Genesis Energy LP / Genesis	370,880	0.01
	Ford Motor Credit Co LLC 3.625% 17/6/2031	300,273	0.01	1100 0 007 000	Energy Finance Corp 7.75% 1/2/2028	286,986	0.01
	Ford Motor Credit Co LLC 3.81% 9/1/2024	4,255,299	0.14	USD 2,387,000	Global Net Lease Inc / Global Net Lease Operating		
	Ford Motor Credit Co LLC 3.815% 2/11/2027	196,666	0.01		Partnership LP '144A' 3.75% 15/12/2027	2,204,858	0.07
	Ford Motor Credit Co LLC 4% 13/11/2030	467,797	0.02	USD 445,000	GLP Capital LP / GLP Financing II Inc 3.25%		
	Ford Motor Credit Co LLC 4% 13/11/2030	1,160,572	0.04	USD 641,000	15/1/2032 Go Daddy Operating Co LLC /	415,149	0.01
,	Ford Motor Credit Co LLC 4.063% 1/11/2024	508,313	0.02		GD Finance Co Inc '144A' 5.25% 1/12/2027	654,669	0.02
	Ford Motor Credit Co LLC 4.125% 17/8/2027*	588,435	0.02	, ,	Goodyear Tire & Rubber Co/ The '144A' 5% 15/7/2029	1,343,711	0.04
	Ford Motor Credit Co LLC 4.134% 4/8/2025	3,117,579	0.10		Goodyear Tire & Rubber Co/ The '144A' 5.25% 15/7/2031	909,107	0.03
	Ford Motor Credit Co LLC 4.271% 9/1/2027	1,194,932	0.04		Goodyear Tire & Rubber Co/ The 5.625% 30/4/2033	2,010,944	0.07
	Ford Motor Credit Co LLC 4.389% 8/1/2026	555,535	0.02		Goodyear Tire & Rubber Co/ The 9.5% 31/5/2025	1,399,875	0.05
	Ford Motor Credit Co LLC 4.687% 9/6/2025	721,100	0.02		GrafTech Finance Inc '144A' 4.625% 15/12/2028	1,175,129	0.04
	Ford Motor Credit Co LLC 5.113% 3/5/2029	1,534,801	0.05		Graham Holdings Co '144A' 5.75% 1/6/2026	469,917	0.02
	Ford Motor Credit Co LLC 5.125% 16/6/2025	2,422,527	0.08		Graphic Packaging International LLC '144A' 3.5% 15/3/2028	2,735,113	0.09
	Forestar Group Inc '144A' 3.85% 15/5/2026	888,206	0.03		Graphic Packaging International LLC '144A' 3.5% 1/3/2029	152,684	0.00
USD 3,078,000	Forterra Finance LLC / FRTA Finance Corp '144A' 6.5%				Graphic Packaging International LLC '144A' 4.75% 15/7/2027	635,277	0.02
USD 2,024,000	15/7/2025 Fortress Transportation and	3,200,504	0.10	USD 1,098,000	Great Western Petroleum LLC / Great Western Finance Corp		
	Infrastructure Investors LLC '144A' 5.5% 1/5/2028	1,907,084	0.06	USD 268,000	'144A' 12% 1/9/2025* Group 1 Automotive Inc '144A'	1,146,499	0.04
USD 663,000	Fortress Transportation and Infrastructure Investors LLC			USD 2,725,000	4% 15/8/2028 GTCR AP Finance Inc '144A'	257,703	0.01
USD 472,000	'144A' 6.5% 1/10/2025 Fortress Transportation and	670,578	0.02	USD 2,149,000	8% 15/5/2027 GYP Holdings III Corp '144A'	2,778,219	0.09
	Infrastructure Investors LLC '144A' 9.75% 1/8/2027	513,911	0.02	USD 285,000	4.625% 1/5/2029 H&E Equipment Services Inc	2,011,819	0.07
	Foundation Building Materials Inc '144A' 6% 1/3/2029	1,794,219	0.06	USD 769,000	'144A' 3.875% 15/12/2028 Harvest Midstream I LP '144A'	266,254	0.01
USD 6,187,000	Frontier Communications Holdings LLC '144A' 5%	5 074 000	0.00	USD 3,117,000	7.5% 1/9/2028 HAT Holdings I LLC / HAT	777,809	0.03
USD 4,646,000	1/5/2028 Frontier Communications	5,974,260	0.20		Holdings II LLC '144A' 3.375% 15/6/2026	2,956,287	0.10
	Holdings LLC '144A' 5.875% 15/10/2027*	4,654,409	0.15	USD 3,702,000	HB Fuller Co 4.25% 15/10/2028 HCA Inc 3.5% 1/9/2030	852,867 3,670,348	0.03 0.12
USD 3,497,000	Frontier Communications Holdings LLC '144A' 6%			USD 5,399,000	HCA Inc 5.375% 1/2/2025 HCA Inc 5.625% 1/9/2028	3,495,247 5,940,979	0.11 0.19
USD 3,048,000	15/1/2030 Frontier Communications Holdings LLC '144A' 6.75%	3,227,084	0.11		HCA Inc 5.875% 1/2/2029 HealthEquity Inc '144A' 4.5% 1/10/2029	3,073,698 3,912,228	0.10 0.13
USD 2,107,000	1/5/2029* Gartner Inc '144A' 3.625%	2,951,775	0.10	USD 1,810,000	Helios Software Holdings Inc / ION Corporate Solutions	, , -	-
	15/6/2029 Gartner Inc '144A' 3.75%	2,040,187	0.07		Finance Sarl '144A' 4.625% 1/5/2028	1,709,826	0.06
	1/10/2030 Gartner Inc '144A' 4.5%	2,187,566	0.07	USD 1,628,000	Herc Holdings Inc '144A' 5.5% 15/7/2027	1,670,572	0.05
. ,,,	1/7/2028	1,920,459	0.06	USD 647,000	Hertz Corp/The '144A' 4.625%	, ,	

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Haldbar	Provide the se	Market Value	% of Net	Ustallana	December 1	Market Value	% of Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
	Hertz Corp/The '144A' 5% 1/12/2029	1,863,276	0.06	,	JELD-WEN Inc '144A' 4.625% 15/12/2025	534,960	0.02
	Hess Midstream Operations LP '144A' 4.25% 15/2/2030	2,316,389	0.08		JELD-WEN Inc '144A' 4.875% 15/12/2027	361,120	0.01
USD 3,358,000	Hilton Domestic Operating Co Inc 4.875% 15/1/2030	3,450,714	0.11		JELD-WEN Inc '144A' 6.25% 15/5/2025	1,189,204	0.04
USD 777,000	Hilton Domestic Operating Co Inc '144A' 5.375% 1/5/2025	801,864	0.03	USD 1,206,000	Joseph T Ryerson & Son Inc '144A' 8.5% 1/8/2028	1,302,661	0.04
USD 2,236,000	Hilton Domestic Operating Co Inc '144A' 5.75% 1/5/2028*	2,339,303	0.08	USD 2,551,000	K Hovnanian Enterprises Inc '144A' 7.75% 15/2/2026	2,637,747	0.09
USD 350,000	Hologic Inc '144A' 3.25% 15/2/2029	335,017	0.01	USD 649,000	K Hovnanian Enterprises Inc '144A' 10% 15/11/2025	689,472	0.02
USD 1,823,000	Home Point Capital Inc '144A' 5% 1/2/2026	1,515,660	0.05	USD 1,249,000	Kaiser Aluminum Corp '144A' 4.5% 1/6/2031	1,135,310	0.04
USD 1,475,000	Howard Hughes Corp/The '144A' 4.125% 1/2/2029	1,398,337	0.05	USD 2,516,000	Kaiser Aluminum Corp '144A' 4.625% 1/3/2028	2,383,495	0.08
USD 327,000	Howard Hughes Corp/The '144A' 4.375% 1/2/2031	309,662	0.01	· · ·	KBR Inc '144A' 4.75% 30/9/2028 Ken Garff Automotive LLC	1,547,738	0.05
USD 1,137,000	Howard Hughes Corp/The '144A' 5.375% 1/8/2028	1,155,715	0.04		'144A' 4.875% 15/9/2028 Kennedy-Wilson Inc 4.75%	909,321	0.03
USD 48,000	Howmet Aerospace Inc 5.125% 1/10/2024	, ,	0.00		1/2/2030	1,150,998	0.04
USD 7,757,000	HUB International Ltd '144A' 7%	50,221			Kobe US Midco 2 Inc '144A' 9.25% 1/11/2026	2,336,130	0.08
, - ,	1/5/2026 IAA Inc '144A' 5.5% 15/6/2027	7,828,713 2,267,960	0.26 0.07		Kontoor Brands Inc '144A' 4.125% 15/11/2029	930,901	0.03
USD 2,921,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp	0.745.040	2.22		Korn Ferry '144A' 4.625% 15/12/2027	3,081,325	0.10
USD 2,438,000	4.375% 1/2/2029 Icahn Enterprises LP / Icahn	2,715,610	0.09		Kraft Heinz Foods Co 4.25% 1/3/2031	222,922	0.01
	Enterprises Finance Corp 4.75% 15/9/2024	2,429,406	0.08	, ,	Kraft Heinz Foods Co 4.375% 1/6/2046	2,094,844	0.07
USD 2,175,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp				Kraft Heinz Foods Co 4.625% 1/10/2039	454,798	0.01
USD 864,000	5.25% 15/5/2027 Icahn Enterprises LP / Icahn	2,158,263	0.07		Kraft Heinz Foods Co (Restricted) 4.875% 1/10/2049	13,660,156	0.45
	Enterprises Finance Corp 6.25% 15/5/2026	873,867	0.03	USD 556,000	Kraft Heinz Foods Co 5% 15/7/2035	622,876	0.02
	iHeartCommunications Inc 8.375% 1/5/2027	396,296	0.01		Kraft Heinz Foods Co 5% 4/6/2042	63,872	0.00
, ,	II-VI Inc '144A' 5% 15/12/2029 Illuminate Buyer LLC /	3,056,669	0.10	USD 3,469,000	Kraft Heinz Foods Co 5.2% 15/7/2045	3,911,297	0.13
	Illuminate Holdings IV Inc '144A' 9% 1/7/2028	5,805,274	0.19	USD 13,101,000	Kraft Heinz Foods Co (Restricted) 5.5% 1/6/2050	15,722,510	0.51
USD 4,790,000	Imola Merger Corp '144A' 4.75% 15/5/2029	4,630,110	0.15	USD 1,070,000	Kraft Heinz Foods Co 6.5% 9/2/2040	1,377,625	0.05
USD 664,000	Ingevity Corp '144A' 3.875% 1/11/2028	623,762	0.02	USD 1,787,000	Kraft Heinz Foods Co 6.875% 26/1/2039	2,344,555	0.08
USD 820,000	Installed Building Products Inc '144A' 5.75% 1/2/2028	815,687	0.03	USD 2,982,000	Kratos Defense & Security Solutions Inc '144A' 6.5%		
USD 3,965,000	IQVIA Inc '144A' 5% 15/10/2026	4,060,933	0.13	USD 2,595,000	30/11/2025 LABL Inc '144A' 5.875%	3,086,146	0.10
	IQVIA Inc '144A' 5% 15/5/2027 IRB Holding Corp '144A' 7%	528,700	0.02		1/11/2028 Ladder Capital Finance	2,489,578	0.08
	15/6/2025 Iron Mountain Inc '144A' 5.25%	1,522,808	0.05	, ,	Holdings LLLP / Ladder Capital Finance Corp '144A'		
	15/7/2030 Iron Mountain Inc '144A' 5.625%	1,708,045	0.06	USD 1.212.000	4.25% 1/2/2027 Ladder Capital Finance	1,656,551	0.05
	15/7/2032 Iron Mountain Information	2,210,210	0.07		Holdings LLLP / Ladder Capital Finance Corp '144A'		
222 2, 133,000	Management Services Inc '144A' 5% 15/7/2032	2,334,823	0.08	USD 833 000	4.75% 15/6/2029 Lamar Media Corp 4% 15/2/2030	1,161,799 790,596	0.04 0.03
USD 3,408,000	ITT Holdings LLC '144A' 6.5% 1/8/2029	3,195,562	0.10		Lamb Weston Holdings Inc '144A' 4.125% 31/1/2030	1,583,888	0.05
USD 1,124,000	Jacobs Entertainment Inc '144A' 6.75% 15/2/2029	1,126,405	0.04	USD 1,590,000	Lamb Weston Holdings Inc '144A' 4.375% 31/1/2032	1,547,102	0.05
USD 3,252,000	JBS USA LUX SA / JBS USA	1,120,400	0.04	USD 356,000	Lamb Weston Holdings Inc		0.05
1160 3 060 000	Food Co / JBS USA Finance Inc '144A' 3.75% 1/12/2031	2,996,929	0.10	USD 4,478,000	'144A' 4.875% 15/5/2028 LBM Acquisition LLC '144A'	366,167	
USD 2,969,000	Jefferies Finance LLC / JFIN Co-Issuer Corp '144A' 5%	0.007.076	0.00	USD 2,701,000	6.25% 15/1/2029 LCM Investments Holdings II	4,110,692	0.13
	15/8/2028	2,867,876	0.09		LLC '144A' 4.875% 1/5/2029	2,577,996	0.08

^{*} All or a portion of this security represents a security on loan.

	5	Market Value	% of Net		5	Market Value	% of Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
USD 1,259,000	Legacy LifePoint Health LLC '144A' 4.375% 15/2/2027	1,195,269	0.04	USD 910,000	Match Group Holdings II LLC '144A' 3.625% 1/10/2031	849,808	0.03
USD 2,266,000	Legacy LifePoint Health LLC '144A' 6.75% 15/4/2025	2,330,876	0.04	USD 2,086,000	Match Group Holdings II LLC '144A' 4.125% 1/8/2030	2,007,160	0.03
USD 789,000	Legends Hospitality Holding Co	2,000,070	0.00	USD 741,000	Match Group Holdings II LLC '144A' 4.625% 1/6/2028	735,239	0.02
	Co-Issuer Inc '144A' 5% 1/2/2026	776,483	0.03	USD 1,095,000	Mattel Inc '144A' 3.75% 1/4/2029	1,092,690	0.04
USD 1,053,000	Level 3 Financing Inc '144A'				Mattel Inc 5.45% 1/11/2041	3,149,530	0.10
USD 2,266,000	3.625% 15/1/2029 Level 3 Financing Inc '144A'	922,349	0.03		Mattel Inc 6.2% 1/10/2040 Mauser Packaging Solutions	3,144,628	0.10
USD 2,015,000	3.75% 15/7/2029 Level 3 Financing Inc '144A'	1,998,646	0.07	1100 45 000	Holding Co '144A' 5.5% 15/4/2024	2,440,854	0.08
USD 1,019,000	4.25% 1/7/2028 Level 3 Financing Inc '144A'	1,833,126	0.06		MercadoLibre Inc 2.375% 14/1/2026	14,100	0.00
USD 347,000	4.625% 15/9/2027 Levi Strauss & Co '144A' 3.5%	975,749	0.03	USD 639,000	Meritor Inc '144A' 4.5% 15/12/2028	652,818	0.02
USD 4,133,000	1/3/2031 Liberty Broadband Corp '144A'	321,556	0.01	USD 2,139,000	Metis Merger Sub LLC '144A' 6.5% 15/5/2029	1,929,399	0.06
USD 7,305,000	1.25% 30/9/2050 Liberty Broadband Corp '144A'	4,020,086	0.13	USD 1,225,000	MGIC Investment Corp 5.25% 15/8/2028	1,240,900	0.04
USD 2,219,000	2.75% 30/9/2050 Life Time Inc '144A' 5.75%	7,357,637	0.24	USD 1,611,000	MGM Growth Properties Operating Partnership LP /		
USD 1.625.000	15/1/2026 Life Time Inc '144A' 8%	2,217,447	0.07		MGP Finance Co-Issuer Inc (Restricted) '144A' 3.875%		
	15/4/2026 LifePoint Health Inc '144A'	1,615,933	0.05	USD 5 584 000	15/2/2029 MGM Growth Properties	1,621,665	0.05
	5.375% 15/1/2029 Ligado Networks LLC '144A'	2,663,870	0.09	002 0,00 1,000	Operating Partnership LP / MGP Finance Co-Issuer Inc		
	15.5% 1/11/2023 Lindblad Expeditions LLC '144A'	2,741,271	0.09	USD 4 770 000	(Restricted) 4.5% 1/9/2026 MGM Growth Properties	5,741,832	0.19
	6.75% 15/2/2027 Lions Gate Capital Holdings	1,728,574	0.06	4,770,000	Operating Partnership LP / MGP Finance Co-Issuer Inc		
	LLC '144A' 5.5% 15/4/2029	2,946,817	0.10	LISD 2 047 000	(Restricted) 4.5% 15/1/2028	4,950,545	0.16
	Lithia Motors Inc '144A' 3.875% 1/6/2029	1,134,346	0.04	03D 2,947,000	MGM Growth Properties Operating Partnership LP /		
	Live Nation Entertainment Inc '144A' 4.75% 15/10/2027*	845,091	0.03		MGP Finance Co-Issuer Inc (Restricted) '144A' 4.625%	0.000.004	0.40
	Live Nation Entertainment Inc '144A' 4.875% 1/11/2024	301,445	0.01	USD 5,754,000	15/6/2025 MGM Growth Properties	3,038,991	0.10
	Live Nation Entertainment Inc '144A' 6.5% 15/5/2027	7,633,203	0.25		Operating Partnership LP / MGP Finance Co-Issuer Inc		
	LSF11 A5 HoldCo LLC '144A' 6.625% 15/10/2029	1,079,414	0.04	USD 170,000	(Restricted) 5.625% 1/5/2024 MGM Growth Properties	5,980,727	0.20
USD 3,420,000	Lumen Technologies Inc '144A' 4% 15/2/2027	3,237,262	0.11		Operating Partnership LP / MGP Finance Co-Issuer Inc		
USD 4,654,000	Lumen Technologies Inc '144A' 4.5% 15/1/2029	3,930,233	0.13	USD 1,323,000	(Restricted) 5.75% 1/2/2027 MGM Resorts International	184,339	0.01
USD 8,763,000	Lumen Technologies Inc '144A' 5.125% 15/12/2026	8,169,351	0.27	USD 2.270.000	5.75% 15/6/2025 MGM Resorts International 6%	1,375,907	0.05
USD 5,482,000	Lumen Technologies Inc '144A' 5.375% 15/6/2029	4,766,983	0.16		15/3/2023 MGM Resorts International	2,342,356	0.08
USD 2,652,000	Lumen Technologies Inc 6.75% 1/12/2023	2,754,593	0.09		7.75% 15/3/2022 MicroStrategy Inc '144A'	1,005,277	0.03
USD 481,000	Lumen Technologies Inc 7.5% 1/4/2024	508,306	0.02		6.125% 15/6/2028* Midas OpCo Holdings LLC	3,101,482	0.10
USD 290,000	Lumen Technologies Inc 7.6% 15/9/2039	255,879	0.02		'144A' 5.625% 15/8/2029 Midcontinent Communications /	903,612	0.03
USD 1,212,000	Lumen Technologies Inc 7.65%	,		000 1,104,000	Midcontinent Finance Corp	1 002 070	0.04
USD 902,000	15/3/2042 Madison IAQ LLC '144A'	1,063,366	0.03	USD 2,411,000	'144A' 5.375% 15/8/2027 Midwest Gaming Borrower	1,093,970	0.04
USD 3,176,000	4.125% 30/6/2028 Madison IAQ LLC '144A'	852,507	0.03	LIOD 5 000 000	LLC / Midwest Gaming Finance Corp '144A' 4.875% 1	/5/20292,324,3	373 0.08
USD 1,876,000	5.875% 30/6/2029 MajorDrive Holdings IV LLC	2,880,616	0.09	USU 5,938,000	Mileage Plus Holdings LLC / Mileage Plus Intellectual		
USD 1,688,000	'144A' 6.375% 1/6/2029 MasTec Inc '144A' 4.5%	1,701,335	0.06		Property Assets Ltd '144A' 6.5% 20/6/2027	6,271,181	0.21
USD 6,631,000	15/8/2028 Matador Resources Co 5.875%	1,716,441	0.06		Minerals Technologies Inc '144A' 5% 1/7/2028	2,755,613	0.09
	15/9/2026	6,743,926	0.22	USD 2,562,000	Minerva Merger Sub Inc '144A'		

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Portfolio of Investments 28 February 2022

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
LICD 1 670 000	ModivCare Escrow Issuer Inc			HCD 8 034 000	New Fortress Energy Inc '144A'		
03D 1,079,000	'144A' 5% 1/10/2029	1,559,203	0.05	030 6,924,000	6.5% 30/9/2026	8,570,119	0.28
USD 668,000	ModivCare Inc '144A' 5.875%	.,000,200	0.00	USD 8,568,000	New Fortress Energy Inc '144A'	0,0.0,0	0.20
	15/11/2025	667,188	0.02		6.75% 15/9/2025	8,263,408	0.27
USD 1,602,000	Molina Healthcare Inc '144A'			USD 632,000	New Home Co Inc/The '144A'		
LICD 762 000	3.875% 15/11/2030	1,568,558	0.05	1100 075 000	7.25% 15/10/2025	626,312	0.02
030 763,000	Molina Healthcare Inc '144A' 3.875% 15/5/2032	735,607	0.02	050 975,000	Newell Brands Inc 4.875% 1/6/2025	1,030,658	0.03
USD 2,512,000	Molina Healthcare Inc '144A'	700,007	0.02	USD 1,152,000	Newell Brands Inc 6% 1/4/2046	1,293,777	0.04
	4.375% 15/6/2028	2,516,936	0.08	USD 1,604,000	NextEra Energy Operating		
USD 13,686,000	Mozart Debt Merger Sub Inc	10 100 000	0.40		Partners LP '144A' 4.25%	4 040 550	0.05
LISD 2 835 000	'144A' 5.25% 1/10/2029 MPH Acquisition Holdings LLC	13,182,629	0.43	1190 65 000	15/7/2024 NextEra Energy Operating	1,619,559	0.05
03D 2,033,000	'144A' 5.5% 1/9/2028	2,758,909	0.09	030 03,000	Partners LP '144A' 4.25%		
USD 10,402,000	MPT Operating Partnership LP /	,,			15/9/2024	65,622	0.00
	MPT Finance Corp 3.5%			USD 5,858,000	NFP Corp '144A' 4.875%		
LICD 2 44E 000	15/3/2031	9,820,840	0.32	LICD 17 150 000	15/8/2028	5,634,195	0.18
USD 3,415,000	MPT Operating Partnership LP / MPT Finance Corp 4.625%			080 17,158,000	NFP Corp '144A' 6.875% 15/8/2028	16,078,504	0.53
	1/8/2029	3,448,740	0.11	USD 3,112,000	NGL Energy Operating LLC /	10,070,004	0.00
USD 298,000	MPT Operating Partnership LP /			, ,	NGL Energy Finance Corp		
	MPT Finance Corp 5.25%				'144A' 7.5% 1/2/2026	3,129,558	0.10
LISD 1 926 000	1/8/2026 MSCI Inc '144A' 3.25%	304,324	0.01	USD 1,233,000	NGPL PipeCo LLC '144A'	1 612 265	0.05
030 1,620,000	15/8/2033	1,709,748	0.06	USD 2 321 000	7.768% 15/12/2037 Nielsen Finance LLC / Nielsen	1,613,265	0.05
USD 1,123,000	MSCI Inc '144A' 3.625%	1,700,710	0.00	000 2,021,000	Finance Co '144A' 5.625%		
	1/9/2030	1,098,783	0.04		1/10/2028	2,228,021	0.07
USD 1,147,000	MSCI Inc '144A' 3.625%	4 447 070		USD 1,704,000	Nielsen Finance LLC / Nielsen		
LISD 1 247 000	1/11/2031 MSCI Inc '144A' 3.875%	1,117,373	0.04		Finance Co '144A' 5.875% 1/10/2030	1,636,607	0.05
030 1,247,000	15/2/2031	1,241,426	0.04	USD 3.688.000	NMG Holding Co Inc / Neiman	1,030,007	0.03
USD 956,000	Mueller Water Products Inc	, , ,			Marcus Group LLC '144A'		
	'144A' 4% 15/6/2029	907,196	0.03		7.125% 1/4/2026	3,814,498	0.12
USD 284,000	Murphy Oil Corp 5.75% 15/8/2025	289,336	0.01	USD 7,614,000	Northern Oil and Gas Inc '144A' 8.125% 1/3/2028	7,907,634	0.26
USD 704 000	Murphy Oil Corp 5.875%	209,330	0.01	USD 2 847 000	Northwest Fiber LLC /	7,907,034	0.20
002 . 0 .,000	1/12/2027	719,537	0.02	002 2,0,000	Northwest Fiber Finance Sub		
USD 196,000	Murphy Oil Corp 6.375%				Inc '144A' 4.75% 30/4/2027	2,632,393	0.09
1100 4 000 000	1/12/2042	181,239	0.01	USD 3,423,000	Northwest Fiber LLC /		
05D 1,283,000	Murphy Oil USA Inc 4.75% 15/9/2029	1,284,200	0.04		Northwest Fiber Finance Sub Inc '144A' 6% 15/2/2028*	3,010,597	0.10
USD 2,312,000	Nabors Industries Inc '144A'	1,201,200	0.01	USD 769,000	Northwest Fiber LLC /	0,010,001	0.10
	7.375% 15/5/2027	2,395,810	0.08		Northwest Fiber Finance Sub		
USD 367,000	Nationstar Mortgage Holdings			1100 4 550 000	Inc '144A' 10.75% 1/6/2028	813,314	0.03
	Inc '144A' 5.125% 15/12/2030	346,246	0.01	USD 4,550,000	Novelis Corp '144A' 3.25% 15/11/2026	4,351,188	0.14
USD 796.000	Nationstar Mortgage Holdings	340,240	0.01	USD 4.037.000	Novelis Corp '144A' 3.875%	4,331,100	0.14
,	Inc '144A' 5.75% 15/11/2031	769,215	0.03	, ,	15/8/2031	3,723,608	0.12
USD 505,000	Nationstar Mortgage Holdings			USD 4,958,000	Novelis Corp '144A' 4.75%		
LISD 1 775 000	Inc '144A' 6% 15/1/2027 Navient Corp 5.5% 15/3/2029	513,860 1,681,706	0.02 0.06	1160 323 000	30/1/2030 NBC Energy Inc (144A) 3 9759/	4,858,840	0.16
	Navient Corp 5.5% 15/3/2029	1,001,700	0.00	03D 252,000	NRG Energy Inc '144A' 3.875% 15/2/2032	234,405	0.01
	25/10/2024	398,051	0.01	USD 21,000	NRG Energy Inc 5.75%	20 1, 100	0.0.
USD 1,351,000	Navient Corp 6.125%				15/1/2028	21,519	0.00
1100 004 000	25/3/2024	1,396,549	0.05	USD 1,628,000	Nuance Communications Inc	4 070 000	0.05
	Navient Corp 7.25% 25/9/2023 NCR Corp '144A' 5%	278,187	0.01	118D 2 307 000	5.625% 15/12/2026 NuStar Logistics LP 5.75%	1,678,606	0.05
000 1,004,000	1/10/2028	1,329,201	0.04	000 2,007,000	1/10/2025	2,409,073	0.08
USD 104,000	NCR Corp '144A' 5.125%	,, -		USD 811,000	NuStar Logistics LP 6% 1/6/2026	826,008	0.03
	15/4/2029	102,358	0.00	USD 228,000	NuStar Logistics LP 6.375%		
USD 54,000	NCR Corp '144A' 5.75%	E4 600	0.00	1160 48 000	1/10/2030	231,156	0.01
USD 408 000	1/9/2027 NCR Corp '144A' 6.125%	54,623	0.00	050 46,000	Occidental Petroleum Corp 3% 15/2/2027	46,664	0.00
00D 400,000	1/9/2029	424,704	0.01	USD 4,662,000	Occidental Petroleum Corp	40,004	0.00
USD 2,151,000	NESCO Holdings II Inc '144A'				4.1% 15/2/2047	4,113,073	0.13
1100 222 223	5.5% 15/4/2029	2,077,662	0.07	USD 4,213,000	Occidental Petroleum Corp	0.707.000	0.45
USD 806,000	New Enterprise Stone & Lime Co Inc '144A' 5.25%			1180 4 706 000	4.2% 15/3/2048 Occidental Petroleum Corp	3,737,668	0.12
	15/7/2028	788,002	0.03	4,700,000	4.3% 15/8/2039	4,319,002	0.14
USD 1,108,000	New Enterprise Stone & Lime	,	3.00	USD 7,761,000	Occidental Petroleum Corp	.,,	
	Co Inc '144A' 9.75% 15/7/2028	1,146,093	0.04		4.4% 15/4/2046	7,060,376	0.23
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 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	·				•		
USD 1,048,000	Occidental Petroleum Corp	050 070	0.00	USD 11,474,000	Par Pharmaceutical Inc '144A'	44 400 000	0.00
LICD 0 400 000	4.4% 15/8/2049	953,973	0.03	1100 500 000	7.5% 1/4/2027	11,468,263	0.38
USD 2,463,000	Occidental Petroleum Corp 4.5% 15/7/2044	2,283,702	0.07	050 596,000	Patrick Industries Inc '144A' 4.75% 1/5/2029	548,169	0.02
LISD 5 202 000	Occidental Petroleum Corp	2,203,702	0.07	118D 3 002 000	Pattern Energy Operations LP /	546, 109	0.02
000 3,232,000	4.625% 15/6/2045	4,999,458	0.16	000 0,002,000	Pattern Energy Operations		
USD 1.492.000	Occidental Petroleum Corp	4,000,400	0.10		Inc '144A' 4.5% 15/8/2028	3,009,103	0.10
002 1,102,000	5.5% 1/12/2025	1,598,924	0.05	USD 555.000	PDC Energy Inc 6.125%	0,000,.00	00
USD 303,000	Occidental Petroleum Corp	,,-			15/9/2024	559,853	0.02
	5.55% 15/3/2026	324,122	0.01	USD 2,206,000	PECF USS Intermediate		
USD 6,767,000	Occidental Petroleum Corp				Holding III Corp '144A' 8%		
	6.2% 15/3/2040	7,410,271	0.24		15/11/2029	2,155,207	0.07
USD 241,000	Occidental Petroleum Corp		0.04	USD 2,227,000	Peninsula Pacific Entertainment		
1100 4 054 000	6.6% 15/3/2046	286,862	0.01		LLC / Peninsula Pacific		
USD 1,954,000	Occidental Petroleum Corp	2 260 706	0.07		Entertainment Finance In	2 474 059	0.08
115D 618 000	6.625% 1/9/2030 Occidental Petroleum Corp	2,269,796	0.07	1150 837 000	'144A' 8.5% 15/11/2027 Penn National Gaming Inc	2,474,058	0.06
030 616,000	6.95% 1/7/2024	671,287	0.02	030 627,000	'144A' 4.125% 1/7/2029	767,555	0.03
USD 358 000	Occidental Petroleum Corp	07 1,207	0.02	USD 1 483 000	Penske Automotive Group Inc	707,000	0.00
	8.875% 15/7/2030	456,989	0.01	.,,	3.5% 1/9/2025	1,462,675	0.05
EUR 123,000	Olympus Water US Holding			USD 3,259,000	Performance Food Group Inc		
	Corp 3.875% 1/10/2028	129,120	0.00		'144A' 4.25% 1/8/2029	3,093,720	0.10
EUR 128,000	Olympus Water US Holding			USD 5,474,000	PetSmart Inc / PetSmart		
	Corp 5.375% 1/10/2029	129,381	0.00		Finance Corp '144A' 4.75%		
USD 1,929,000	ON Semiconductor Corp '144A'	4 040 004	0.00	1100 40 000 000	15/2/2028	5,407,956	0.18
LICD 4 000 000	3.875% 1/9/2028	1,918,834	0.06	USD 13,883,000	PetSmart Inc / PetSmart		
USD 1,863,000	OneMain Finance Corp 3.5% 15/1/2027	1,749,664	0.06		Finance Corp '144A' 7.75% 15/2/2029	14,598,946	0.48
USD 44 000	OneMain Finance Corp 4%	1,749,004	0.00	USD 141 000	PG&E Corp 5.25% 1/7/2030	140,295	0.48
000 44,000	15/9/2030	40,243	0.00		Picasso Finance Sub Inc '144A'	140,233	0.00
USD 216.000	OneMain Finance Corp 5.375%	.0,2.0	0.00	202 2,: 0: ,000	6.125% 15/6/2025	2,819,356	0.09
.,	15/11/2029	214,860	0.01	USD 5,601,000	Pilgrim's Pride Corp '144A' 3.5%	,,	
USD 1,630,000	OneMain Finance Corp 6.625%				1/3/2032	5,134,045	0.17
	15/1/2028	1,730,758	0.06	USD 259,000	Pilgrim's Pride Corp '144A'		
USD 2,380,000	OneMain Finance Corp 6.875%				4.25%		
	15/3/2025	2,519,825	0.08		15/4/2031	248,521	0.01
USD 2,759,000	OneMain Finance Corp 7.125%	0.000.070	0.40	USD 5,750,000	Playtika Holding Corp '144A'	E 404 450	0.40
LICD 1 400 000	15/3/2026 OneMain Finance Corp 8.875%	2,969,070	0.10	1100 752 000	4.25% 15/3/2029 PMHC II Inc '144A' 9%	5,431,450	0.18
03D 1,400,000	1/6/2025	1,487,080	0.05	030 733,000	15/2/2030	739,435	0.02
USD 1.379.000	Open Text Holdings Inc '144A'	1,407,000	0.00	USD 701.000	Post Holdings Inc '144A'	700,400	0.02
, , , , , , , , , , , , , , , , , , , ,	4.125% 15/2/2030	1,316,593	0.04	,,,,,	4.625% 15/4/2030	660,752	0.02
USD 1,328,000	Option Care Health Inc '144A'			USD 521,000	Post Holdings Inc '144A'		
	4.375% 31/10/2029	1,279,906	0.04		5.625% 15/1/2028*	526,744	0.02
USD 6,019,000	Organon & Co / Organon			USD 44,000	Post Holdings Inc '144A'		
	Foreign Debt Co-Issuer BV	5 000 050	0.40	1100 0 470 000	5.75% 1/3/2027	44,486	0.00
LICD 4 252 000	'144A' 4.125% 30/4/2028	5,882,850	0.19		Powdr Corp '144A' 6% 1/8/2025 PRA Health Sciences Inc '144A'	2,240,286	0.07
03D 4,232,000	Organon & Co / Organon Foreign Debt Co-Issuer BV			03D 3,204,000	2.875% 15/7/2026	3,080,880	0.10
	'144A' 5.125% 30/4/2031	4,238,096	0.14	USD 1 047 000	Premier Entertainment Sub	0,000,000	0.10
USD 8,630,000	Ortho-Clinical Diagnostics Inc /	.,_00,000	•	002 .,0,000	LLC / Premier Entertainment		
	Ortho-Clinical Diagnostics SA				Finance Corp '144A' 5.625%		
	'144A' 7.25% 1/2/2028	9,030,087	0.30		1/9/2029	940,918	0.03
USD 4,576,000	Ortho-Clinical Diagnostics Inc /			USD 1,268,000	Premier Entertainment Sub		
	Ortho-Clinical Diagnostics SA	. ===			LLC / Premier Entertainment		
1100 4 444 000	'144A' 7.375% 1/6/2025	4,733,140	0.15		Finance Corp '144A' 5.875%	4.450.000	0.04
USD 1,144,000	OT Merger Corp '144A' 7.875% 15/10/2029	1 021 502	0.02	116D 1 330 000	1/9/2031 Prestige Brands Inc '144A'	1,150,666	0.04
1190 915 000	Outfront Media Capital LLC /	1,021,592	0.03	030 1,320,000	3.75% 1/4/2031	1,201,596	0.04
000 010,000	Outfront Media Capital Corp			USD 4 019 000	Prime Healthcare Services Inc	1,201,330	0.04
	'144A' 4.25% 15/1/2029	774,495	0.03	202 .,0.0,000	'144A' 7.25% 1/11/2025	4,083,445	0.13
USD 144,000	Outfront Media Capital LLC /	,		USD 17,000	Prime Security Services	, ,	
	Outfront Media Capital Corp				Borrower LLC / Prime		
	'144A' 4.625% 15/3/2030	136,023	0.00		Finance Inc '144A' 3.375%		
USD 1,646,000	Outfront Media Capital LLC /				31/8/2027	15,798	0.00
	Outfront Media Capital Corp	4.004.750	0.05	USD 292,000	Prime Security Services		
1160 3 200 000	'144A' 5% 15/8/2027	1,624,750	0.05		Borrower LLC / Prime		
USD 2,500,000	P&L Development LLC / PLD Finance Corp '144A' 7.75%				Finance Inc '144A' 5.25% 15/4/2024	297,476	0.01
	15/11/2025	2,400,319	0.08		10/7/2027	201,410	0.01
		_,,	0.00				

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Windows Wind			Market Value	% of Net			Market Value	% of Net
Borrower LLC / Prime Finance for 144A 578 1562028 1,184,178 1562028 1,184,178 1,184,178 1,185,178 1,184,178	Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
Finance Inc 144A 675% 15470202 2,407,099 0.08 USD 125,000 Scientific Game International Inc 144A 7.25% 151/12029 140,315 USD 1,235,000 Prime Security Services 159,339 0.02 USD 1,235,000 Prime International Inc 144A 7.25% 151/12029 1,240,673 USD 1,235,000 Pric Inc 144A 8.25% 1,220,225 1,224,673 USD 1,380,000 Radequace Technology Global Residue Holdoo LLC / Radiate Finance Inc 144A 6.25% 1,1220,235% 1,220,673 USD 1,809,000 Radequace Technology Global Finance Inc 144A 6.25% 1,1220,673 USD 1,809,000 Radequace Technology Global Finance Inc 144A 6.25% 1,1220,673 USD 1,809,000 Radequace Technology Global Finance Inc 144A 6.25% 1,1220,673 USD 1,809,000 Radequace Technology Global Finance Inc 144A 6.25% 1,1220,673 USD 1,809,000 Radequace Technology Global Finance Inc 144A 6.25% 1,1220,673 USD 1,809,000 Radequace Technology Global Finance Inc 144A 6.25% 1,1220,673 USD 1,809,000 Radequace Technology Global Finance Inc 144A 6.25% 1,1220,673 USD 1,349,000 Radequace Technology Global Finance Inc 144A 5.25% 1,134,000 USD 1,349,000 Radequace Technology Global Finance Inc 144A 5.25% 1,134,000 USD 1,134,000 Realogy Group LLC / Radiaty Floridal Finance Inc 144A 5.25% 1,134,000 Realogy Group LLC / Radiaty Floridal Finance Inc 144A 5.25% 1,134,000 Realogy Group LLC / Radiaty Floridal Finance Inc 144A 5.25% 1,134,000 Realogy Group LLC / Radiaty Floridal Finance Inc 144A 5.25% 1,134,000 Realogy Group LLC / Radiaty Floridal Finance Inc 144A 5.25% 1,134,000 Realogy Group LLC / Radiaty Floridal Finance Inc 144A 6.25% 1,134,000 Realogy Group LLC / Radiaty Floridal Finance Inc 144A 6.25% 1,134,000 Realogy Group LLC / Radiaty Floridal Finance Inc 144A 6.25% 1,134,000 Realogy Group LLC / Radiaty Floridal Finance Inc 144A 8.25% 1,134,000 Realogy Group LLC / Radiaty Floridal Finance Inc 144A 8.25% 1,134,000 Realogy Group LLC / Radiaty Floridal Finance Inc 144A 8.25% 1,134,000 Realogy Group LLC / Rad	USD 2,348,000				USD 1,067,000			
In: 144A 7.25% 15/42/2026					116D 133 000		1,108,176	0.04
USD 725,000 Prime Security Services Borrower LLC / Prime Finance Inc 144A 6.25% 15/17/2028 USD 125,000 Price Security Services Finance Inc 144A 6.25% 15/17/2028 USD 125,000 Price Security Services Finance Inc 144A 6.25% 15/17/2028 USD 1390,000 Radespace Technology Global Inc 144A 6.35% 15/17/2028 USD 1390,000 Radespace Technology Global Inc 144A 6.35% 15/17/2028 USD 15,188,000 Rade Holdoo LLC / Radelate Finance Inc 144A 6.5% 15/18/2028 USD 1,180,000 Rade Resources Corp 144A 6.5% 15/18/2028 USD 1,180,000 Rade Resources Corp 144A 6.5% 15/18/2028 USD 1,349,000 Rade Resources Corp 144A 6.55% 15/18/2028 USD 1,349,000 Rade Resources Corp 144A 6.55% 15/18/2028 USD 1,349,000 Readogy Group LLC / Readedy Col-Issuer Corp 144A 6.55% 15/18/2028 USD 1,349,000 Readogy Group LLC / Readedy Col-Issuer Corp 144A 6.57% 11/12/2028 USD 3,389,000 Rade Resources Corp 144A 6.57% 11/12/2028 USD 3,389,000 Rade Resources Corp 144A 6.57% 11/12/2028 USD 1,349,000 Readogy Group LLC / Readogy Col-Issuer Corp 144A 6.57% 11/12/2028 USD 3,389,000 Rade Resources Corp 144A 6.57% 11/12/2028 USD 3,389,000 Rade Resources Corp 144A 6.57% 11/12/2028 USD 3,389,000 Readogy Group LLC / Readogy Col-Issuer Corp 144A 6.57% 11/12/2028 USD 3,389,000 Readogy Group LLC / Readogy Col-Issuer Corp 144A 6.57% 11/12/2028 USD 3,389,000 Readogy Group LLC / Readogy Col-Issuer Corp 144A 6.57% 11/12/2028 USD 3,389,000 Readogy Group LLC / Readogy Col-Issuer Corp 144A 6.57% 11/12/2028 USD 3,389,000 Readogy Group LLC / Readogy Col-Issuer Corp 144A 6.57% 11/12/2028 USD 3,389,000 Readogy Group LLC / Readogy Col-Issuer Corp 144A 6.57% 11/12/2028 USD 3,389,000 Readogy Group LLC / Readogy Col-Issuer Corp 144A 6.57% 11/12/2028 USD 3,389,000 Readogy Group LLC / Readogy Col-Issuer Corp 144A 6.57% 11/12/2028 USD 3,389,000 Readogy Group LLC / Readogy Col-Issuer Corp 144A 6.57% 11/12/2028 USD 3,389,000 Readogy Group LLC / Readogy Col-Issuer Corp 144A 6.57% 11/12/2028 USD 3,389,000 Readogy Group LLC / Readogy Col-Issuer Corp 144A 6.57% 11/12/2028 USD 3,389,000 Readogy Group LLC / Readog			2.407.099	0.08	03D 132,000		140.315	0.00
Finance in -144A 6.25% 15/12/2025 1,234,086 15/12/2025 1,234,086 15/12/2025 1,234,086 15/12/2026 1,234,086 15/12/2026 1,234,086 15/12/2026 1,244,0873 1,244,087	USD 725,000		_, ,		USD 4,010,000		,	
USD 1,235,000 PTC Inc 144A 3625% 1732025 1231968 10.04 10.05 120.000 10.05 120.000 10.05							4,190,189	0.14
USD 1.25,000 PTC Inc '144A' 3.625% 15/20228 USD 1.390,000 SCHI- Salt holdings Inc '144A' 5.25% 15/20228 USD 1.390,000 Reaches fethonology (close) and inc '144A' 5.375% 11/202028 USD 1.390,000 Reaches fethonology (close) and inc '144A' 5.375% 15/20208 USD 1.828,000 Reaches fethonology (close) and inc '144A' 5.375% 15/20208 USD 1.828,000 Reaches fethonology (close) and inc '144A' 5.375% 15/20208 USD 1.828,000 Reaches fethonology (close) and inc '144A' 6.375% 15/20208 USD 1.828,000 Reaches fethonology (close) and inc '144A' 6.375% 15/20208 USD 1.828,000 Reaches fethonology (close) and inc '144A' 6.375% 15/20208 USD 1.828,000 Reaches fethonology (close) and inc '144A' 6.375% 15/20208 USD 1.828,000 Reaches fethonology (close) and inc '144A' 6.375% 15/20208 USD 1.828,000 Reaches fethonology (close) and inc '144A' 6.375% 15/20208 USD 1.828,000 Reaches fethonology (close) and inc '144A' 6.375% 15/20208 USD 1.828,000 Reaches fethonology (close) and inc '144A' 6.375% 15/20208 USD 1.828,000 Reaches fethonology (close) and inc '144A' 6.375% 15/20208 USD 1.828,000 Reaches fethonology (close) Life fethonology (close) and inc '144A' 6.375% 15/20208 USD 1.828,000 Reaches fethonology (close) and inc '144A' 6.375% 15/20208 USD 3.828,000 Reaches fethonology (close) and inc '144A' 6.375% 15/20208 USD 3.828,000 Reaches fethonology (close) and inc '144A' 6.375% 15/20208 USD 3.828,000 Reaches fethonology (close) and inc '144A' 6.375% 15/20208 USD 1.828,000 Reaches fethonology (close) and inc '144A' 6.375% 15/20208 USD 1.828,000 Reaches fethonology (close) and inc '144A' 6.375% 15/20208 USD 1.828,000 Reaches fethonology (close) and inc '144A' 6.375% 15/20208 USD 1.828,000 Reaches fethonology (close) and inc '144A' 6.375% 15/20208 USD 1.828,000 Reaches fethonology (close) and inc '144A' 6.375% 15/20208 USD 1.828,000 Reaches fethonology (close) and inc '144A' 6.375% 15/20208 USD 1.828,000 Reaches fethonology (close) and inc '144A' 6.375% 15/20208 USD 1.828,000 Reaches fethonology (close) and inc '144A' 6.375% 15/20208 USD 1.828,000 Reac			000 000	0.00	USD 1,738,000		1 044 010	0.06
USD 445,000 PTC Inc '144A' 4/15/2028 USD 1,390,000 Rackspace Technology Global Inc '144A' 4.578/ USD 5,188,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 4.5% USD 1,120,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 4.5% USD 1,120,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 4.5% USD 1,120,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 4.5% USD 1,120,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 4.5% USD 1,120,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 4.5% USD 1,120,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 4.5% USD 1,120,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 4.5% USD 1,120,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 5.5% USD 1,120,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 5.2% USD 1,120,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 5.2% USD 1,120,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 5.2% USD 1,120,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 5.2% USD 1,120,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 5.2% USD 1,120,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 5.2% USD 2,000,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 5.2% USD 2,000,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 5.2% USD 2,000,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 5.2% USD 2,000,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 5.2% USD 2,000,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 5.2% USD 2,000,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 5.2% USD 2,000,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 5.2% USD 3,380,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 5.2% USD 3,380,000 Radiate Finance Inc '144A' 5.2% USD 3,380,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 5.2% USD 3,380,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 5.2% USD 3,380,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 5.2% USD 3,380,000 Radiate Holdoo LLC / Radiate Finance Inc '144A' 5.2% USD 3,380,000 Radiate Finance Inc '144A' 5.2% USD 3,380,000 Radiate Finance Inc '144A' 5.2% US	USD 1 235 000		699,339	0.02	USD 1 493 000		1,044,210	0.00
USD 1,390,000 Rackspace Technology Global In: 144A 5.575% 1.249.673 1.	.,200,000		1,231,968	0.04	302 1,100,000	•	1,414,095	0.05
Inc. '1444 5.375% 1/12/2026 1/14/202			432,582	0.01	EUR 122,000			
1/12/2028 1/12	USD 1,390,000				FUD 404 000		136,234	0.00
USD 5,188,000 Radiate Holdoo LLC / Radiate Finance Inc "144A 4.55% 15/9/2026 LOSD 19,120,000 Radiate Holdoo LLC / Radiate Finance Inc "144A 6.55% 15/9/2026 LOSD 1,120,000 Radiate Holdoo LLC / Radiate Finance Inc "144A 6.55% 15/9/2026 LOSD 2,059,000 Range Resources Corp "144A 1.55% 15/9/2026 LOSD 2,059,000 Range Resources Corp "144A 1.575% 11/9/2026 LOSD 2,059,000 Range Resources Corp "144A 5.25% LOSD 2,059,000 Range Resources			1 249 673	0.04	EUR 104,000			
Finance Inc 144A 4.55% 15/9/2026 4,918.094 0.16 15/9/2026 USD 19.120.000 Radiate Holdros LLC / Radiate Finance Inc 144A 6.55% 15/9/2028 17,949.866 0.59 USD 2.059.000 Range Resources Corp 144A' 4,75% 15/9/2026 17,949.866 0.59 USD 2.059.000 Range Resources Corp 4.875% 10,2030 16,920.000 Range Resources Corp 144A 8.525% 15,420.000 Range Resource Corp 144A 8.525% 15,420.000 Range Resource Corp 144A 8.525% 15,420.000 Range Resource Corp 144A 8.575% 15,420.000 Range Resources Corp 144A 8.575% 15,420.000 Range Resource Corp 144A 8.575% 15,420.000 Range Resource Corp 144A 8.575% 15,420.000 Range Resource Corp 144A 8.575% 15,420.000 Range Resource Corp 144A 8.575% 15,420.000 Range Resource Corp 144A 8.575% 15,420.000 Range Resource Corp 144A 8.575% 15,420.000 Range Resource Corp 144A 8.575% 15,420.000 Range Resource Corp 144A 8.575% 15,420.000 Range Resource Corp 144A 8.575% 15,420.000 Range Resource Corp 144A 8.575% 15,420.000 Range Resource Corp 144A 8.575% 15,420.000 Range Resource Corp 144A 8.575% 15,420.000 Range Resource Corp 144A 8.575% 15,420.000 Range Resource Corp 144A 8.575% 15,420.000 Range Resource Corp 144A 8.575% 15,420.000 Range Resource Corp 144A 8.575% 15,420.000 Range Resource Corp 144A 8.575% 15,420.000 Range Resource Corp 144A 8.575% 15,420.000 Range Resource Corp 144A 8.575% 15,420.000 Range R	USD 5,188,000		1,240,070	0.04			114,064	0.00
USD 1,9,120,000 Radiate Holico LLC / Radiate Finance in "144" 4.5 %" 17,949,856 0.59 17,949,856 0.59 17,949,856 0.59 18,920,000 18,920,000 Range Resources Corp "144" 4.75% 15/22/2030" 1,053,364 0.03 USD 2,059,000 Range Resources Corp (-144" 5.15/2025 2,084,624 0.07 Raptor Co-Issuer LLC "144" 4.475% 11/12/2027 2,094,646 4.375% 11/2/2027 2,094,646 1,579,770 0.05 1,579,770 0.05 1,579,770 0.05 1,547,000 Realogy Group LLC / Realogy Co-Issuer Corp "144" 5.25% 15/12/2030 1,579,770 0.05 1,547,2030 1,547,2030 1,579,770 0.05 1,547,2030 1,547,2030 1,547,2030 1,277,098 0.04 1,277,098 0.04 1,277,098 0.04 1,277,098 0.04 1,277,098 0.05 1,1579,770	, ,				USD 2,370,000	SCIL IV LLC / SCIL USA	,	
Finance Inc 144A 6.5% 15/9/2028 17,949.856 0.59 USD 1,083,000 Range Resources Corp 144A	1100 10 100 000		4,918,094	0.16			0.040.574	0.00
159/2028 17,949,856 0.59 48,14/2031 2,104,537 2,004,537 2,005,000 2,005,00	USD 19,120,000				1160 3 386 000		2,349,571	0.08
USD 1,083,000 Range Resources Corp 144A' 4,75% 15/2/2025 1,595,005 Range Resources Corp 4,875% 15/2/2025 2,084,624 0.07 USD 1,628,000 Range Resources Corp 4,875% 15/2/2026 1,579,770 0.05 USD 1,349,000 Realogy Group LLC / Realogy Co-Issuer Corp 144A' 5,25% 15/4/2029 1,277,098 0.04 USD 2,040,000 Realogy Group LLC / Realogy Co-Issuer Corp 144A' 5,55% 15/4/2029 1,277,098 0.04 USD 3,386,000 Relogy Group LLC / Realogy Co-Issuer Corp 144A' 4,55% 15/4/2029 1,172,325 0.04 USD 3,386,000 RPH Photel Properties LP / RPHP Finance Corp 144A' 4,55% 15/2/2029 3,140,800 0.10 USD 3,386,000 RPH Photel Properties LP / RPHP Finance Corp 144A' 4,55% 15/2/2029 3,140,800 0.10 USD 3,386,000 RPH Photel Properties LP / RPHP Finance Corp 144A' 4,55% 15/2/2029 3,140,800 0.10 USD 3,386,000 RPH Photel Properties LP / RPHP Finance Corp 144A' 4,55% 15/2/2029 3,277,608 0.12 USD 3,389,000 Rockaff Energy II LLC 144A' 4,55% 17/3/2029 3,277,608 0.12 USD 1,237,000 Rockaff Energy II LLC 144A' 4,55% 15/9/2029 3,25% 17/2029 3,26% 0.04 USD 1,237,000 Ryan Specially Group LLC 1644A' 4,375% 15/9/2029 1,257,000 Sabre Cells Inc 144A' 3,375% 15/10/2026 1,152,173 0.04 USD 1,297,000 Sabre Cells Inc 144A' 3,375% 15/2/2027 2,004,133 4,3875% 15/2/2030 3,764,43 2,375% 15/2/2030 3,764,43 2,375% 15/2/2030 3,764,43 2,375% 15/2/2030 3,764,43 2,375% 15/2/2030 3,764,43 2,375% 15/2/2030 3,764,43 2,375% 15/2/2030 3,764,43 2,375% 15/2/2030 3,764,43 2,375% 15/2/2030 3,764,43 2,375% 15/2/2030 3,764,43 2,375% 15/2/2030 3,764,43 2,375% 15/2/2030 3,764,43 2,375% 15/2/2030 3,764,43 2,375% 15/2/2030 3,375% 15/2/203			17.949.856	0.59	03D 2,200,000		2.104.537	0.07
USD 2,099,000 Range Resources Corp 4,875% 15/9/2025 2,084,624 0.07 15/9/2025 2,084,624 0.07 15/9/2025 2,084,624 0.07 15/9/2026 1,172,375 0.05 1,239,000 Realogy Group LLC / Realogy Co-Issuer Corp 144A 5,25% 15/9/2029 2,044,000 Realogy Group LLC / Realogy Co-Issuer Corp 144A 5,75% 15/9/2029 2,044,000 Realogy Group LLC / Realogy Co-Issuer Corp 144A 5,75% 15/9/2029 2,027,505 0.07 USD 519,000 RegionalCare Hospital Partners Holdings Inc / LifePoint Health Inc 144A 4,875% 15/9/2029 3,140,800 0.10 USD 3,380,000 RHP Hotel Properties LP / RHP Finance Corp 144A 4,45% 15/9/2029 1,172,325 0.04 15/9/2029 USD 3,389,000 Rockelff Energy II LLC 144A 2,875% 15/10/2029 1,172,325 0.04 USD 1,230,000 Role Realing Co - Issuer Inc 144A 4,375% 15/9/2020 1,334,347 0.04 USD 5,837,000 Sabre GLB Linc 144A 2,25% 15/9/2020 1,347,334,347 0.04 USD 5,837,000 Sabre GLB Linc 144A 2,25% 1/9/2026 USD 5,389,000 Sabre GLB Linc 144A 2,25% 1/9/2026 USD 5,389,000 Scientific Games International Corp 144A 4,375% 15/9/2029 USD 1,398,000 Scientific Games International Corp 144A 4,375% 15/9/2029 USD 2,389,000 Scientific Games International Corp 144A 4,375% 15/9/2029 USD 2,389,000 Scientific Games International Corp 144A 4,375% 15/9/2020 USD 5,387,000 Sabre GLB Linc 144A 2,375% 15/9/2020 USD 2,389,000 Scientific Games International Corp 144A 4,375% 15/9/2020 USD 2,389,000 Scientific Games International Corp 144A 4,375% 15/9/2020 USD 2,389,000 Scientific Games International Corp 144A 4,375% 15/9/2020 USD 2,389,000 Scientific Games International Corp 144A 4,375% 15/9/2020 USD 2,389,000 Scientific Games International Corp 144A 4,375% 15/9/2026 USD 2,389,000 Scientific Games International Corp 144A 4,375% 15/9/2026 USD 5,380,000 Scientific Games International Corp 144A 4,375% 15/9/2026 USD 5,380,000 Scientific Games International Corp 144A 4,375% 15/9/2026 USD 5,380,000 Scientific Games International Corp 144A 4,375% 15/9/2026 USD 5,380,000 Scientific Games International Corp 144A 4,375% 15/9/2026 USD 5,380,000 Scientific Games International Corp 144A 4,375% 15/9/	USD 1,083,000		,,		USD 268,000		, - ,	
15/5/2025 2,084,624 0.07 0.05 0.06 0.07 0.05 0.05			1,053,364	0.03			249,646	0.01
USD 1,628,000 Raptor Acquisition Corp / Raptor Co-Issuer LLC '144A' 4,875%, 11/12026	USD 2,059,000		2 094 624	0.07	USD 149,000		120 141	0.00
Raptor Co-Issuer LLC '144A'	USD 1 628 000		2,004,024	0.07	USD 2 020 000		139,141	0.00
USD 1,349,000 Realogy Group LLC / Realogy Co-Issuer Corp '144A' 5,25% (15/12/203) USD 2,040,000 Realogy Group LLC / Realogy Co-Issuer Corp '144A' 5,75% (15/12/203) USD 519,000 RegionalCare Hospital Partners Holdings Inc / LifePoint Health Inc '144A' 9,75% (11/12/2026) USD 3,328,000 RIP Hotel Properties LP / RHP Finance Corp '14A' 4.5% (15/12/2027) USD 3,386,000 RIP Hotel Properties LP / RHP Finance Corp '14A' 4.5% (15/12/2029) USD 3,386,000 RIJ Lodging Trust LP '14A' 3,75% (15/12/2029) USD 3,389,000 RIJ Lodging Trust LP '14A' 4, 3.75% (15/12/2027) USD 3,389,000 ROR LIL Lodging Trust LP '14A' 4, 4.55% (15/12/2028) USD 3,389,000 ROR Collet Energy II LLC '14AA' 5,5% (15/10/2029) USD 1,237,000 Rollet Bearing Co of America Inc '14AA' 2,875% (15/10/2029) USD 1,319,000 Rollet Bearing Co of America Inc '14AA' 3,75% (15/2027) USD 1,389,000 Service Corp International/US 3,375% (15/2020) USD 3,889,000 Rockelif Energy II LLC '14AA' 3,75% (15/2020) USD 2,369,700 Service Properties Trust 4,35% (17/2026) USD 2,369,000 Service Properties Trust 4,35% (17/2026) USD 2,360,000 Rid Hotel Properties LP / RHP Finance Corp '14A' 4,45% (15/2027) USD 1,280,000 Rid Hotel Properties LP / RHP Finance Corp '14A' 4,55% (17/2029) USD 1,280,000 Rid Hotel Properties LP '14AA' 4,55% (17/2029) USD 1,280,000 Rid Hotel Properties LP '14AA' 4,55% (17/2029) USD 1,280,000 Rid Hotel Properties LP '14AA' 4,55% (17/2029) USD 1,280,000 Rid Hotel Properties LP '14AA' 4,55% (17/2029) USD 1,280,000 Rid Hotel Properties LP '14AA' 4,55% (17/2029) USD 1,280,000 Rid Hotel Properties LP '14AA' 4,55% (17/2029) USD 2,389,000 Rockelif Energy II LLC '14AA' 3,55% (17/2029) USD 2,389,000 Rockelif Energy II LLC '14AA' 3,75% (17/2029) USD 1,380,000 Rid Hotel Properties LP '14AA' 4,75% (17/2029) USD 2,380,000 Rid Hotel Properties LP / RHP USD Rid	.,020,000				002 2,020,000	•	2,004,133	0.07
Co-Issuer Corp '144A' 5.25% 15/4/2030			1,579,770	0.05	USD 3,852,000			
15/4/2030 1,277,098 0.04 USD 2,040,000 Realogy Group LLC / Realogy Co-Issuer Corp '144A' 5.75% 15/1/2029 2,027,505 0.07 USD 519,000 RegionalCare Hospital Partners Holdings Inc / LifePoint Health Inc '144A' 9.75% 1/12/2026 544,005 0.02 USD 352,000 Service Properties Trust 4.35% 11/12/2026 590,676 USD 352,000 Service Properties Trust 4.35% 11/12/2026 1/12/2027 11/10/2024 339,286 USD 33,286,000 RIP Hotel Properties LP / RIPP Finance Corp '144A' 4.5% 15/12/2029 3,140,800 0.10 USD 1,280,000 RIPP Hotel Properties LP / RIPP Finance Corp 4.75% 15/10/2027 3,777,608 0.12 USD 1,280,000 RIPP Hotel Properties LP / IA4A' 3.75% 17/12/202 3,777,608 0.12 USD 1,280,000 RILD Lodging Trust LP '144A' 3.75% 17/12/202 3,363,752 0.11 USD 2,654,000 Service Properties Trust 4.35% 1/12/202 0.01 USD 36,000 Service Properties Trust 4.35% 1/12/202 339,286 USD 352,000 Service Properties Trust 4.35% 1/12/202 339,286 USD 352,000 Service Properties Trust 4.35% 1/12/202 0.01 USD 36,000 Service Properties Trust 4.35% 1/12/202 0.01 USD 92,6000 Service Properties Trust 4.35% 1/12/202 0.01 USD 1,386,000 Service Properties Trust 4	USD 1,349,000				LICD 2 00F 000		3,764,463	0.12
USD 2,040,000 Realogy Group LLC / Realogy Co-Issuer Corp '144A' 5.75% 15/1/2029 USD 519,000 RegionalCare Hospital Partners Holdings Inc / LifePoint Health Inc '144A' 9.75% 1/1/2/2026 USD 3,328,000 RHP Hotel Properties LP / RHP Finance Corp '144A' 4.5% 15/2/2029 USD 3,860,000 RHP Hotel Properties LP / RHP Finance Corp '144A' 4.5% 15/1/2/2027 USD 1,250,000 RLJ Lodging Trust LP '144A' 3,75% 11/1/2/2026 USD 3,389,000 Rockelif Energy II LLC '144A' 5,5% 15/10/2029 USD 3,389,000 Rockelif Energy II LLC '144A' 5,5% 15/10/2029 USD 1,218,000 Roler Bearing Co of America Inc '144A' 4.375% 15/2/2030 USD 1,399,000 Sabre GLBL Inc '144A' 9.25% 1/1/2/2026 USD 1,399,000 Sabre GLBL Inc '144A' 9.25% 1/1/2/2027 USD 2,399,000 SBA Communications Corp 3,375% 15/2/2027 USD 2,399,000 Selentific Games International Inc 3,349,305 USD 3,610,000 Service Corp International/US 5,512/87 inf/2028 USD 3,3200 Service Properties Trust 4.35% 1/10/2024 33,286 USD 1,386,000 Service Properties Trust 4.35% 1/10/2027 USD 2,966,000 Service Properties Trust 4.35% 1/10/2027 USD 1,386,000 Service Properties Trust 4.35% 1/10/2027 USD 1,386,000 Service Properties Trust 4.35% 1/10/2027 USD 1,386,000 Service Properties Trust 4.35% 1/10/2028 USD 1,386,000 Service Properties Trust 4.35% 1/10/2027 USD 1,386,000 Service Properties Trust 4.35% 1/10/2028 USD 1,386,000 Service Properties Trust 4.35% 1/10/2028 USD 1,386,000 Service Properties Trust 4.35% 1/10/2027 USD 1,386,000 Service Properties Trust 4.35% 1/10/2028 USD 2,966,000 Service Properties Trust 4.35% 1/10/2028 USD 1,386,000 Service Properties T		•	1 277 098	0.04	USD 2,005,000		1 833 603	0.06
USD 519,000 RegionalCare Hospital Partners Holdings Inc / LifePoint Health Inc / 144A' 9.75% 1/12/2026 544,005 0.02 USD 352,000 Service Properties Trust 4.35% 1/12/2026 339,286 1/12/2029 3,140,800 0.10 USD 3,386,000 RHP Hotel Properties LP / RHP Finance Corp 144A' 4.5% 15/12/2029 3,140,800 0.10 USD 1,250,000 RHP Hotel Properties LP / RHP Finance Corp 4.75% 15/10/2027 3,777,608 0.12 USD 1,250,000 RHD Hotel Properties LP / RHP Finance Corp 4.75% 15/10/2027 3,777,608 0.12 USD 3,389,000 Rockcliff Energy II LLC '144A' 3,75% 1/7/2026 3,363,752 0.01 USD 3,389,000 Rockcliff Energy II LLC '144A' 5,59/2029 3,363,752 0.11 USD 1,218,000 Rocket Mortgage Co-Issuer Inc '144A' 4.375% 15/10/2029 1,172,325 USD 1,297,000 Sabre GIBL Inc '144A' 3.25% 15/10/2029 1,172,325 USD 1,297,000 Sabre GIBL Inc '144A' 3.25% 1/12/2030 1,334,347 0.04 USD 5,837,000 Service Properties Trust 4.35% 339,286 USD 2,965,000 Service Properties Trust 4.35% 1/12/2020 907,480 USD 2,965,000 Service Properties Trust 4.35% 1/12/2020 907,480 USD 2,965,000 Service Properties Trust 4.35% 1/12/2020 907,480 USD 1,386,000 Service Properties Trust 4.35% 1/12/2020 907,480 USD 2,965,000 Service Properties Trust 4.35% 1/12/2020 USD 2,965,000 Service Properties Trust 5.5% 1/16/202	USD 2,040,000		1,277,000	0.01	USD 3,661,000		1,000,000	0.00
USD 519,000 RegionalCare Hospital Partners Holdings Inc / LifePoint Health Inc 144A4 9,75% 1/10/2026 544,005 0.02 USD 352,000 Service Properties Trust 4.35% 1/10/2027 339,286 USD 3,328,000 RHP Hotel Properties LP / RHP Finance Corp '144A' 4.5% 15/12/2029 3,140,800 0.10 USD 1,386,000 RHP Hotel Properties LP / RHP Finance Corp 4.75% 15/10/2027 3,777,608 0.12 USD 1,250,000 RLJ Lodging Trust LP '144A' 3,75% 17/2026 3,263,752 USD 3,389,000 Rocket Mortgage Colsuser Inc '144A' 4.375% 1/10/2026 1,152,173 USD 1,218,000 Role Bearing Co of America Inc '144A' 4.375% 15/10/2026 1,115,2173 USD 1,297,000 Ryan Specialty Group LLC '144A' 4.375% 1/2/2030 1,267,889 USD 1,297,000 SBA Communications Corp 3,387% 15/2/2027 7,284,516 0.24 USD 2,398,000 Scientic Games International Inc '3,375% 15/2/2026 1,116,349 0.04 USD 5,000 Sonic Automotive Inc '144A' 16/8/2025 1,314,032 USD 1,539,000 Sonic Automotive Inc '144A' 16/8/2025 1,314,030 USD 5,615,000 SME nergy Co 6,5% 15/7/2026 1,324,031 USD 1,348,000 Simius XM Radio Inc '144A' 1/10/2026 1,267,889 USD 1,297,000 Sabre GLBL Inc '144A' 7.375% 1/2/2037 7,284,516 0.24 USD 2,398,000 Science Applications International Corp '144A' 4.875% 11/2/2028 2,343,314 0.08 USD 5,634,000 SM Energy Co 6,5% 15/7/2028 1,321,049 USD 5,634,000 SM Energy Co 6,75% 15/7/2028 1,321,049 USD 5,634,000 SM Energy Co 144A' Control (144A' Control (1		•					3,493,052	0.11
Holdings Inc / LifePoint Health Inc "1444" 9.75% 1/10/2024 339,286 1/10/2024 339,286 1/10/2024 339,286 1/10/2024 339,286 1/10/2024 339,286 1/10/2024 339,286 1/10/2024 339,286 1/10/2024 339,286 1/10/2024 339,286 1/10/2024 339,286 1/10/2024 339,286 1/10/2024 339,286 1/10/2024 339,286 1/10/2029 0/10/2029 0/10/2029 0/10/2027 0/10/2029 0/1	1100 510 000		2,027,505	0.07	USD 578,000	•	500.070	0.00
Health Inc '144A' 9.75% 1/12/2026 544,005 0.02 USD 926,000 Service Properties Trust 5.5% 15/12/2027 907,480 907,480 15/12/2027 907,480 15/12/2027 907,480 15/12/2027 907,480 15/12/2027 907,480 15/12/2027 907,480 15/12/2027 907,480 15/12/2027 907,480 15/12/2027 907,480 15/12/2025 1,457,033 15/12/2025 1,457,033 15/12/2025 1,457,033 15/12/2026 1,457,033 15/12/2026 1,457,033 15/12/2026 1,457,033 15/12/2026 1,207,981 0.04 USD 1,250,000 Silgan Holdings Inc 4.125% 1/12/2028 52,072 USD 374,000 RLJ Lodging Trust LP '144A' 4,575% 15/10/2029 352,132 0.01 USD 2,654,000 Simmons Foods Inc/Simmons Pet Food In	USD 519,000	•			USD 352 000		590,676	0.02
USD 3,328,000 RHP Hotel Properties LP / RHP Finance Corp 144A' 4.5% 15/2/2029 3,140,800 0.10 USD 2,965,000 Service Properties Trust 5.5% 15/9/2025 1,457,033 1,457		9			000 002,000	•	339,286	0.01
Finance Corp '144A' 4.5% 15/2/2029 3,140,800 0.10 USD 1,386,000 RHP Hotel Properties LP / RHP Finance Corp 4.75% 15/10/2027 3,777,608 0.12 USD 2,965,000 Shift4 Payments LLC / Shift4 Payments Finance Sub Inc '144A' 4.625% 1/11/2026 2,968,647 USD 2,950,000 Shift4 Payments Finance Sub Inc '144A' 4.625% 1/11/2026 2,968,647 USD 53,000 Signa Holdings Inc 4.125% 1/2/2028 52,072 USD 3,389,000 Rocket Mortgage LLC / Rocket Mortgage LLC / Rocket Mortgage LLC / Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc '144A' 3.75% 15/10/2029 1,152,173 0.04 USD 1,319,000 Ryan Specialty Group LLC '144A' 3.75% 1/2/2020 1,267,889 0.04 USD 1,297,000 Sabre GLBL Inc '144A' 9.25% 1/3/2025 1,334,347 0.04 USD 5,837,000 Sabre GLBL Inc '144A' 9.25% 1/3/2025 3,875% 15/2/2027 7,284,516 0.24 USD 5,387,000 Science Applications Inc '144A' 4.875% 1/2/2028 2,343,314 0.08 EUR 1,000,000 Scientific Games International Inc 3.375% 15/2/2026 1,116,349 0.04 USD 590,000 Sonic Automotive Inc '144A' 3.15/2025 6,143,623 Inc '144A' 3.375% 15/2/2026 1,163,49 0.04 USD 590,000 Sonic Automotive Inc '144A' 3.375% 15/2/2026 6,143,623 Inc '144A' 3.375% 15/2/2026 1,163,49 0.04 USD 590,000 Sonic Automotive Inc '144A' 3.375% 15/2/2026 6,143,623 Inc '144A' 3.375% 15/2/2026 1,163,49 0.04 USD 590,000 Sonic Automotive Inc '144A' 3.375% 15/2/2026 1,163,49 0.04 USD 590,000 Sonic Automotive Inc '144A' 3.375% 15/2/2026 1,163,49 0.04 USD 590,000 Sonic Automotive Inc '144A' 3.25% 15/10/2025 1,163,49 0.04 USD 590,000 Sonic Automotive Inc '144A' Automotive Inc '144A' Automotive Inc '144A' Automotive Inc '144A' Automotive Inc '144A' Automotive Inc '144A' Automotive Inc '144A' Automotive Inc '144A' Automotive Inc '144A' Automotive Inc '144A' Automotive Inc '144A' Automotive Inc '144A' Automotive Inc '144A' Automotive Inc '144A' Automotive Inc '144A' Automotive Inc '144A' Automotive Inc '144A' Automotive Inc		1/12/2026	544,005	0.02	USD 926,000	•		
15/2/2029 3,140,800 0.10 15/9/2025 1,457,033 USD 3,860,000 RHP Hotel Properties LP / RHP Finance Corp 4.75% 15/10/2027 3,777,608 0.12 USD 1,250,000 RLJ Lodging Trust LP '144A' 4,625% 1/11/2026 1,207,981 0.04 USD 3,389,000 Rockcliff Energy II LLC '144A' 4,625% 1/11/2029 3,363,752 0.11 USD 1,237,000 Rockcliff Energy II LLC '144A' 4,2875% 15/10/2029 3,363,752 0.11 USD 1,237,000 Rockcliff Energy II LLC '144A' 4,2875% 15/10/2029 3,363,752 0.11 USD 1,237,000 Rockcliff Energy II LLC '144A' 4,2875% 15/10/2029 3,363,752 0.11 USD 1,237,000 Rockcliff Energy II LLC '144A' 4,2875% 15/10/2029 3,363,752 0.11 USD 1,237,000 Rockcliff Energy II LLC '144A' 4,2875% 15/10/2029 1,152,173 0.04 USD 2,671,000 Sinclair Television Group Inc '144A' 4,125% 1/12/2030 2,368,710 USD 1,218,000 Rolled Bearing Co of America Inc '144A' 4,375% 15/10/2029 1,172,325 0.04 USD 5,615,000 Sirius XM Radio Inc '144A' 3,25% 19/2026 4,275,237 USD 5,615,000 Sirius XM Radio Inc '144A' 3,25% 19/2026 4,275,237 USD 5,615,000 Sirius XM Radio Inc '144A' 4,25% 1/17/2030 2,368,710 USD 1,458,000 Sirius XM Radio Inc '144A' 4,275,237 USD 5,615,000 Sirius XM Radio Inc '144A' 4,275,237 USD 5,615,000 Sirius XM Radio Inc '144A' 4,275,237 USD 5,837,000 Sabre GLBL Inc '144A' 7.375% 1/32/205 1,334,347 0.04 USD 582,000 Sirius XM Radio Inc '144A' 4,275,237 USD 8,827,000 Sirius XM Radio	USD 3,328,000				1100 4 000 000		907,480	0.03
USD 3,860,000 RHP Hotel Properties LP / RHP Finance Corp 4.75% 15/10/2027 3,777,608 0.12 USD 1,250,000 RLJ Lodging Trust LP '144A' 3,75% 15/10/2029 352,132 0.01 USD 3,389,000 Rockelf Energy II LLC '144A' 4,375% 15/10/2026 1,152,173 0.04 USD 1,218,000 Roller Bearing Co of America Inc '144A' 4,375% 1/2/2039 1,217,2030 Sabre GLBL Inc '144A' 7,375% 1/9/2025 1,334,347 0.04 USD 1,297,000 Sabre GLBL Inc '144A' 9,25% 1/9/2025 USD 2,398,000 SBA Communications Corp 3,875% 15/2/2027 7,284,516 0,24 USD 2,398,000 Scientific Games International Inc '3,375% 15/2/2026 1,116,349 0.04 USD 5,600 Sonic Automotive Inc '144A' 108 15/10/2026 1,316,309 Sonic Automotive Inc '144A' 108 15/10/2026 1,146,323 Inc '144A' 2,375% 1/2/2026 1,161,349 0.04 USD 5,634,000 Sonic Automotive Inc '144A' 1,375% 1/2/2026 1,161,349 0.04 USD 5,634,000 Sonic Automotive Inc '144A' 1,375% 1/2/2026 1,161,349 0.04 USD 5,634,000 Sonic Automotive Inc '144A' 1,375% 1/2/2026 1,348,331		•	3 140 800	0.10	USD 1,386,000	•	1 457 033	0.05
Finance Corp 4.75% 15/10/2027 3,777,608 0.12 12/10/2027 3,777,608 0.12 12/10/2028 3,777,608 0.12 12/10/2028 3,777,608 0.12 12/2028 12/2028 52,072 12/2028 12/202	USD 3,860,000		0,140,000	0.10	USD 2,965,000		1,407,000	0.00
USD 1,250,000 RLJ Lodging Trust LP '144A' 3.75% 17/2026 1,207,981 0.04 USD 374,000 RLJ Lodging Trust LP '144A' 4.615/9/2029 352,132 0.01 USD 3,389,000 Rockcliff Energy II LLC '144A' 5.55% 15/10/2029 3,363,752 0.11 USD 1,237,000 Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc '144A' 2.875% 15/10/2026 1,152,173 0.04 USD 1,218,000 Roller Bearing Co of America Inc '144A' 4.375% 15/10/2029 1,172,325 0.04 USD 1,319,000 Ryan Specialty Group LLC '15/44A' 4.375% 1/2/2030 1,267,889 0.04 USD 1,297,000 Sabre GLBL Inc '144A' 9.25% 1/9/2025 1,334,347 0.04 USD 5,837,000 Sabre GLBL Inc '144A' 9.25% 1/9/2025 1,334,347 0.04 USD 2,398,000 Science Applications International Corp '144A' 4.875% 1/4/2028 2,343,314 0.08 EUR 1,000,000 Scientific Games International Inc 3.375% 15/2/2026 1,116,349 0.04 USD 5,000 Sonic Automotive Inc '144A' Corp 3.1255 5 6,143,623 1,207,981 0.04 USD 5,000 Sing Holdings Inc 4.125% 1/2/2028 52,072 USD 2,654,000 Simmons Foods Inc/Simmons Prepared Foods Inc/Sim		Finance Corp 4.75%				Payments Finance Sub Inc		
USD 374,000 RLJ Lodging Trust LP '144A' 4% 15/9/2029 352,132 0.01 USD 2,654,000 Simmons Foods Inc/Simmons Feed 144A' 4.625% 1/3/2029 2,456,954 USD 2,671,000 Sinclair Television Group Inc 144A' 4.2875% 15/10/2026 1,152,173 0.04 USD 2,671,000 Sirius XM Radio Inc '144A' 3.75% 1/2/2030 1,267,889 0.04 USD 1,297,000 Sabre GLBL Inc '144A' 3.375% 1/9/2025 1,334,347 0.04 USD 2,398,000 Science Applications International Corp '144A' 4.875% 16/2028 2,343,314 0.08 EUR 1,000,000 Scientific Games International Inc 3.375% 15/2/2026 1,116,349 0.04 USD 590,000 Sonic Automotive Inc '144A' 10% 15/10/2026 1,163,49 0.04 USD 590,000 Sonic Automotive Inc '144A' 1.375% 16/12/2026 1,163,49 0.04 USD 590,000 Sonic Automotive Inc '144A' 10% 15/10/2026 1,163,49 0.04 USD 590,000 Sonic Automotive Inc '144A' 10% 15/10/2026 1,163,49 0.04 USD 590,000 Sonic Automotive Inc '144A' 10% 15/10/2026 1,163,49 0.04 USD 590,000 Sonic Automotive Inc '144A' 1.375% 15/2/2026 1,163,49 0.04 USD 590,000 Sonic Automotive Inc '144A' 1.375% 15/2/2026 1,163,49 0.04 USD 590,000 Sonic Automotive Inc '144A' 1.375% 15/2/2026 1,163,49 0.04 USD 590,000 Sonic Automotive Inc '144A' 1.375% 15/2/2026 1,163,49 0.04 USD 590,000 Sonic Automotive Inc '144A' 1.375% 15/2/2026 1,163,49 0.04 USD 590,000 Sonic Automotive Inc '144A' 1.375% 15/2/2026 1,163,49 0.04 USD 590,000 Sonic Automotive Inc '144A' 1.375% 15/2/2026 1,163,49 0.04 USD 590,000 Sonic Automotive Inc '144A' 1.375% 15/2/2026 1,163,49 0.04 USD 590,000 Sonic Automotive Inc '144A' 1.375% 15/2/2026 1,163,49 0.04 USD 590,000 Sonic Automotive Inc '144A' 1.375% 15/2/2026 1,163,49 0.04 USD 590,000 Sonic Automotive Inc '144A' 1.375% 15/2/2026 1,163,49 0.04 USD 590,000 Sonic Automotive Inc '144A' 1.375% 15/2/2026 1,163,49 0.04 USD 590,000 Sonic Automotive Inc '144A' 1.375% 15/2/2026 1,163,49	1100 4 050 000		3,777,608	0.12	1100 50 000		2,968,647	0.10
USD 374,000 RLJ Lodging Trust LP '144A' 4/15/9/2029 352,132 0.01 USD 3,389,000 Rockcliff Energy II LLC '144A' 5.5% 15/10/2029 3,363,752 0.11 USD 1,237,000 Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc '144A' 2.875% 15/10/2026 1,152,173 0.04 USD 1,218,000 Roller Bearing Co of America Inc '144A' 4.375% 15/10/2029 1,172,325 0.04 USD 1,319,000 Ryan Specialty Group LLC '144A' 3.75% 1/9/2029 1,267,889 0.04 USD 1,297,000 Sabre GLBL Inc '144A' 7.375% 1/9/2025 1,334,347 0.04 USD 5,837,000 Sabre GLBL Inc '144A' 9.25% 15/4/2025 6,571,703 0.22 USD 7,256,000 SBA Communications Corp 3.875% 15/2/2027 7,284,516 0.24 USD 2,398,000 Science Applications International Corp '144A' 4.875% 1/4/2028 2,343,314 0.08 EUR 1,000,000 Scientific Games International Inc 3.375% 15/2/2026 1,116,349 0.04 USD 5,839,000 Simmons Foods Inc/Simmons Prepared Foods Inc/Simmons Poods Inc/Simmons Poods Inc/Simmons Poods Inc/Simmons Poods Inc/Simmons Prepared Foods Inc/Simmons Poods Inc/Simpos International Conforcity Inc. Inc. Inc. Inc. Inc. Inc. Inc. Inc.	USD 1,250,000		1 207 081	0.04	USD 53,000		52 072	0.00
USD 3,389,000 Rockcliff Energy II LLC '144A' 5.5% 15/10/2029 3,363,752 0.11 Prepared Foods Inc/Simmons Feed '144A' 4.625% 1/3/2029 2,456,954 USD 1,237,000 Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc '144A' 2.875% 15/10/2026 1,152,173 0.04 USD 2,671,000 Sinclair Television Group Inc '144A' 4.125% 1/12/2030 2,368,710 USD 1,218,000 Roller Bearing Co of America Inc '144A' 4.375% 15/10/2029 1,172,325 0.04 USD 5,615,000 Sirius XM Radio Inc '144A' 1.25% 1/9/2026 4,275,237 USD 5,615,000 Sirius XM Radio Inc '144A' 4.375% 15/10/2029 1,267,889 0.04 USD 1,297,000 Sabre GLBL Inc '144A' 7.375% 1/9/2025 1,334,347 0.04 USD 5,837,000 Sabre GLBL Inc '144A' 9.25% 15/4/2025 6,571,703 0.22 USD 7,256,000 SBA Communications Corp 3.875% 15/2/2027 7,284,516 0.24 USD 5,838,000 Science Applications International Corp '144A' 4.875% 1/4/2028 2,343,314 0.08 USD 5,634,000 Scientific Games International Inc 3.375% 15/2/2026 1,116,349 0.04 USD 590,000 Sonic Automotive Inc '144A' A' Corp 3.1646,954 USD 590,000 Sonic Automotive Inc '144A' 4.125% 1/3/2025 6,143,623 USD 5,000 Sonic Automotive Inc '144A' 4.125% 1/3/2029 2,456,954 USD 2,671,000 Sinclair Television Group Inc '144A' 4.125% 1/12/2030 2,368,710 USD 2,671,000 Sinclair Television Group Inc '144A' 4.125% 1/12/2030 3.125% 1/9/2026 4,275,237 USD 5,615,000 Sirius XM Radio Inc '144A' USD 1,383,992 USD 5,615,000 Sirius XM Radio Inc '144A' 4.125% 1/12/2030 1,383,992 USD 5,820,000 Sirius XM Radio Inc '144A' 5% 1/8/2027 592,016 USD 8,827,000 Six Flags Theme Parks Inc '144A' 7% 1/7/2025 9,267,556 USD 1,548,000 SIM Energy Co 5,625% 1/6/2025 522,501 USD 7,500,000 SM Energy Co 6,5% 15/7/2028 767,752 USD 5,634,000 SM Energy Co 6,675% 15/9/2026 1,321,049 USD 5,634,000 SM Energy Co 6,75% 15/9/2026 6,143,623 USD 5,000 Sonic Automotive Inc '144A' 1.046	USD 374.000		1,207,901	0.04	USD 2.654.000		32,012	0.00
USD 1,237,000 Rocket Mortgage LLC / Rocket Mortgage LLC / Rocket Mortgage LLC / Rocket Mortgage LLC / Rocket Mortgage LLC / Rocket Mortgage LLC / Rocket Mortgage LLC / Rocket Mortgage LLC / Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc '144A' 2.875% 15/10/2026 1,152,173 0.04 USD 2,671,000 Sirius XM Radio Inc '144A' 3.15% 1/10/2029 1,172,325 0.04 USD 5,615,000 Sirius XM Radio Inc '144A' 3.15% 1/10/2029 1,172,325 0.04 USD 5,615,000 Sirius XM Radio Inc '144A' 3.875% 1/2/2030 1,267,889 0.04 USD 1,297,000 Sabre GLBL Inc '144A' 7.375% 1/9/2025 1,334,347 0.04 USD 5,837,000 Sabre GLBL Inc '144A' 9.25% 1/9/2025 1,334,347 0.04 USD 5,827,000 Sirius XM Radio Inc '144A' Swapper Sabre GLBL Inc '144A' 9.25% 15/4/2025 6,571,703 0.22 USD 7,256,000 SBA Communications Corp 3.875% 15/2/2027 7,284,516 0.24 USD 5,839,000 SM Energy Co 5.625% 1/6/2025 522,501 USD 2,398,000 Seince Applications International Corp '144A' 4.875% 1/4/2028 2,343,314 0.08 EUR 1,000,000 Scientific Games International Inc 3.375% 15/2/2026 1,116,349 0.04 USD 590,000 Sonic Automotive Inc '144A'			352,132	0.01				
USD 1,237,000 Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc '144A' 2.875% 15/10/2026 1,152,173 0.04 USD 4,465,000 Sirius XM Radio Inc '144A' 3.125% 1/9/2026 4,275,237 USD 1,319,000 Ryan Specialty Group LLC '144A' 4.375% 1/2/2030 1,267,889 0.04 USD 5,837,000 Sabre GLBL Inc '144A' 9.25% 1/9/2025 1,334,347 0.04 USD 5,837,000 Sabre GLBL Inc '144A' 9.25% 15/4/2025 6,571,703 0.22 USD 7,256,000 SBA Communications Corp 3.875% 15/2/2027 7,284,516 0.24 USD 5,634,000 SM Energy Co 5.625% 1/6/2025 522,501 USD 2,398,000 Science Applications Inc 3.375% 15/2/2026 1,316,349 0.04 USD 590,000 Sonic Automotive Inc '144A' 10% 15/1/2025 6,143,623 USD 5,630,000 Sonic Automotive Inc '144A' 10% 15/1/2025 6,143,623 USD 590,000 Sonic Automotive Inc '144A' 10% 15/1/2025 6,143,623 USD 590,000 Sonic Automotive Inc '144A' 10% 15/1/2025 6,143,623 USD 590,000 Sonic Automotive Inc '144A'	USD 3,389,000		0.000.750	0.44			0.450.054	0.00
Mortgage Co-Issuer Inc	USD 1 237 000		3,363,752	0.11	LISD 2 671 000		2,456,954	0.08
USD 1,218,000 Roller Bearing Co of America Inc '144A' 4.375% 15/10/2029 1,172,325 0.04 USD 1,319,000 Ryan Specialty Group LLC '144A' 4.375% 1/2/2030 1,267,889 0.04 USD 1,297,000 Sabre GLBL Inc '144A' 7.375% 1/9/2025 1,334,347 0.04 USD 5,837,000 Sabre GLBL Inc '144A' 9.25% 15/4/2025 6,571,703 0.22 USD 7,256,000 SBA Communications Corp 3.875% 15/2/2027 7,284,516 0.24 USD 2,398,000 Science Applications International Corp '144A' 4.875% 1/4/2028 2,343,314 0.08 EUR 1,000,000 Scientific Games International Inc 3.375% 15/2/2026 1,116,349 0.04 USD 590,000 Sonic Automotive Inc '144A' A 2,275,237 USD 5,615,000 Sirius XM Radio Inc '144A' 3.875% 1/9/2031 5,192,443 USD 1,458,000 Sirius XM Radio Inc '144A' 4.125% 1/17/2030 1,383,992 USD 5,82,000 Sirius XM Radio Inc '144A' 5% 1/9/2030 1,383,992 USD 5,82,000 Sirius XM Radio Inc '144A' 5% 1/9/2030 1,383,992 USD 5,82,000 Sirius XM Radio Inc '144A' 5% 1/8/2030 1,383,992 USD 5,82,000 Sirius XM Radio Inc '144A' 5% 1/9/2030 1,383,992 USD 5,82,000 Sirius XM Radio Inc '144A' 5% 1/8/2030 1,383,992 USD 5,82,000 Sirius XM Radio Inc '144A' 5% USD 5,82,000 Sirius XM Radio Inc '144A' 5% 1/9/2030 1,383,992 USD 5,82,000 Sirius XM Radio Inc '144A' 5% USD 5,82,000 Sirius XM Radio Inc '144A' 5% USD 5,82,000 Sirius XM Radio Inc '144A' 5% USD 5,82,000 Sirius XM Radio Inc '144A' 5% USD 5,82,000 Sirius XM Radio Inc '144A' 5% USD 5,82,000 Sirius XM Radio Inc '144A' 5% USD 5,82,000 Sirius XM Radio Inc '144A' 5% USD 5,82,000 Sirius XM Radio Inc '144A' 5% USD 5,82,000 Sirius XM Radio Inc '144A' 5% USD 5,82,000 Sirius XM Radio Inc '144A' 5% USD 5,82,000 Sirius XM Radio Inc '144A' USD Sirius XM Radio Inc '144A' 5% USD 5,82,000 Sirius XM Radio Inc '144A' USD Sirius XM Radio Inc '144A' USD Sirius XM Radio Inc '144A' USD Sirius XM Radio Inc '144A' USD Sirius XM Radio Inc '144A' USD Sirius XM Radio Inc '144A' USD Sirius XM Radio Inc '144A' USD Sirius XM Radio Inc '144A' USD Sirius XM Radio Inc '144A' USD Sirius XM Radio Inc '144A' USD Sirius XM Radio Inc '144A' USD Sirius XM Radio Inc '144A' USD Sirius XM Radi	000 1,207,000	0 0			000 2,07 1,000	•	2,368,710	0.08
Inc '144A' 4.375% 15/10/2029 1,172,325 0.04 USD 1,319,000 Ryan Specialty Group LLC 144A' 4.375% 1/2/2030 1,267,889 0.04 USD 1,297,000 Sabre GLBL Inc '144A' 7.375% 1/9/2025 1,334,347 0.04 USD 582,000 Sirius XM Radio Inc '144A' 5% 1/9/2025 592,016 USD 5,837,000 Sabre GLBL Inc '144A' 9.25% 15/4/2025 6,571,703 0.22 USD 8,827,000 Sirius XM Radio Inc '144A' 5% 1/9/2030 1,383,992 USD 582,000 Sirius XM Radio Inc '144A' 5% 1/9/2030 1,383,992 USD 582,000 Sirius XM Radio Inc '144A' 5% 4.125% 1/17/2030 1,383,992 USD 582,000 Sirius XM Radio Inc '144A' 5% 1/9/2030 1,383,992 USD 582,000 Sirius XM Radio Inc '144A' 5% 4.125% 1/17/2030 1,383,992 USD 582,000 Sirius XM Radio Inc '144A' 5% 4.125% 1/17/2030 1,383,992 USD 582,000 Sirius XM Radio Inc '144A' 5% 4.125% 1/17/2030 1,383,992 USD 582,000 Sirius XM Radio Inc '144A' 5% 4.125% 1/17/2030 1,383,992 USD 582,000 Sirius XM Radio Inc '144A' 5% 4.125% 1/17/2030 1,383,992 USD 582,000 Sirius XM Radio Inc '144A' 5% 4.125% 1/17/2030 1,383,992 USD 582,000 Sirius XM Radio Inc '144A' 5,192,443 USD 582,000 Sirius XM Radio Inc '144A' 4.125% 1/383,992 USD 582,000 Sirius XM Radio Inc '144A' 5% 4.125% 1/17/2030 1,383,992 USD 582,000 Sirius XM Radio Inc '144A' 5,172,000 1,383,992 USD 582,000 Sirius XM Radio Inc '144A' 5,172,000 1,383,992 USD 582,000 Sirius XM Radio Inc '144A' 5,172,000 1,383,992 USD 582,000 Sirius XM Radio Inc '144A' 5,172,000 1,383,992 USD 582,000 Sirius XM Radio Inc '144A' 5,172,000 1,383,992 USD 582,000 Sirius XM Radio Inc '144A' 5,172,000 1,383,992 USD 582,000 Sirius XM Radio Inc '144A' 5,172,000 1,383,992 USD 582,000 Sirius XM Radio Inc '144A' 5,172,000 1,383,992 USD 582,000 Sirius XM Radio Inc '144A' 5,172,000 1,383,992 USD 582,000 Sirius XM Radio Inc '144A' 1,380,577 USD 582,000 Sirius XM Radio Inc '144A' 1,380,577 USD 582,000 Sirius XM Radi		'144A' 2.875% 15/10/2026	1,152,173	0.04	USD 4,465,000	Sirius XM Radio Inc '144A'		
15/10/2029	USD 1,218,000				HOD 5 045 000		4,275,237	0.14
USD 1,319,000 Ryan Specialty Group LLC			1 172 325	0.04	080 5,615,000		5 102 443	0.17
USD 1,297,000 Sabre GLBL Inc '144A' 7.375% 1/9/2025 1,334,347 0.04 USD 5,837,000 Sabre GLBL Inc '144A' 9.25% 15/4/2025 6,571,703 0.22 USD 7,256,000 SBA Communications Corp 3.875% 15/2/2027 7,284,516 0.24 USD 2,398,000 Science Applications International Corp '144A' 4.875% 1/4/2028 2,343,314 0.08 EUR 1,000,000 Scientific Games International Inc 3.375% 15/2/2026 1,116,349 0.04 USD 590,000 Sonic Automotive Inc '144A' 5% 1/7/2030 1,383,992 USD 582,000 Sirius XM Radio Inc '144A' 5% 1/8/2027 592,016 USD 8,827,000 Six Flags Theme Parks Inc '144A' 7% 1/7/2025 9,267,556 USD 1,548,000 SLM Corp 3.125% 2/11/2026 1,480,577 USD 528,000 SM Energy Co 5.625% 1/6/2025 522,501 USD 750,000 SM Energy Co 6.5% 15/7/2028 767,752 USD 750,000 SM Energy Co 6.75% 15/9/2026 1,321,049 USD 5,634,000 SM Energy Co '144A' 10% USD 5,634,000 SM Energy Co '144A' 10% USD 5,634,000 SM Energy Co '144A' 10% USD 5,634,000 Smic Automotive Inc '144A'	USD 1,319,000		1,172,323	0.04	USD 1,458,000		3,132,443	0.17
1/9/2025			1,267,889	0.04			1,383,992	0.05
USD 5,837,000 Sabre GLBL Inc '144A' 9.25% 15/4/2025 6,571,703 0.22 USD 7,256,000 SBA Communications Corp 3.875% 15/2/2027 7,284,516 0.24 USD 2,398,000 Science Applications International Corp '144A' 4.875% 1/4/2028 2,343,314 0.08 EUR 1,000,000 Scientific Games International Inc 3.375% 15/2/2026 1,116,349 0.04 USD 590,000 Sonic Automotive Inc '144A' USD 590,000 Sonic Automotive Inc '144A' USD 590,000 Sonic Automotive Inc '144A'	USD 1,297,000				USD 582,000			
15/4/2025 6,571,703 0.22 144Å 7% 1/7/2025 9,267,556 USD 7,256,000 SBA Communications Corp 3.875% 15/2/2027 7,284,516 0.24 USD 528,000 SM Energy Co 5.625% 1/6/2025 522,501 USD 2,398,000 Science Applications International Corp '144A' 4.875% 1/4/2028 2,343,314 0.08 USD 5,634,000 SM Energy Co 6.75% 15/9/2026 1,321,049 USD 5,634,000 SM Energy Co 6.	USD 5 837 000		1,334,347	0.04	1150 8 837 000		592,016	0.02
USD 7,256,000 SBA Communications Corp 3.875% 15/2/2027 7,284,516 0.24 USD 2,398,000 Science Applications International Corp '144A' 4.875% 1/4/2028 2,343,314 0.08 EUR 1,000,000 Scientific Games International Inc 3.375% 15/2/2026 1,116,349 0.04 USD 1,548,000 SLM Corp 3.125% 2/11/2026 1,480,577 USD 528,000 SM Energy Co 5.625% 1/6/2025 522,501 USD 750,000 SM Energy Co 6.5% 15/7/2028 767,752 USD 1,311,000 SM Energy Co 6.75% 15/9/2026 1,321,049 USD 5,634,000 SM Energy Co '144A' 10% USD 5,6	000 0,007,000		6,571.703	0.22	000 0,021,000		9,267.556	0.30
USD 2,398,000 Science Applications International Corp '144A' 4.875% 1/4/2028 2,343,314 0.08 EUR 1,000,000 Scientific Games International Inc 3.375% 15/2/2026 1,116,349 0.04 USD 750,000 SM Energy Co 6.5% 15/7/2028 767,752 USD 1,311,000 SM Energy Co 6.75% 15/9/2026 1,321,049 USD 5,634,000 SM Energy Co '144A' 10% 15/1/2025 6,143,623 USD 590,000 Sonic Automotive Inc '144A'	USD 7,256,000		, ,		USD 1,548,000			0.05
International Corp '144A' 4.875% 1/4/2028 2,343,314 0.08 EUR 1,000,000 Scientific Games International Inc 3.375% 15/2/2026 1,116,349 0.04 USD 1,311,000 SM Energy Co 6.75% 15/9/2026 1,321,049 USD 5,634,000 SM Energy Co '144A' 10% 15/1/2025 6,143,623 USD 590,000 Sonic Automotive Inc '144A'	1100 0 000 000		7,284,516	0.24			,	0.02
4.875% 1/4/2028 2,343,314 0.08 USD 5,634,000 SM Energy Co '144A' 10% 15/1/2025 6,143,623 Inc 3.375% 15/2/2026 1,116,349 0.04 USD 590,000 Sonic Automotive Inc '144A'	USD 2,398,000					0,		0.03 0.04
EUR 1,000,000 Scientific Games International Inc 3.375% 15/2/2026 1,116,349 0.04 USD 590,000 Sonic Automotive Inc '144A'			2,343.314	0.08			1,321,049	0.04
	EUR 1,000,000		, ,				6,143,623	0.20
USD 2,411,000 Scientific Games International 4.625% 15/11/2029 556,925			1,116,349	0.04	USD 590,000			
Inc '144A' 5% 15/10/2025 2,447,237 0.08	USD 2,411,000		2 447 227	ስ ባል		4.625% 15/11/2029	556,925	0.02
1110 1717 070 10/10/2020 2,171,201 0.00		110 177/1 0 /0 10/10/2020	۷,۲۳۱,۷۵۱	0.00				

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

i ortiono or inv	vesiments 20 Februar	Market	% of			Market	% of
Holding	Description	Value	Net Assets	Holding	Description	Value	Net Assets
USD 8 553 000	Sotheby's '144A' 7.375%			USD 334 000	Sunoco LP / Sunoco Finance		
	15/10/2027 Sotheby's/Bidfair Holdings Inc	8,853,424	0.29		Corp 6% 15/4/2027 Surgery Center Holdings Inc	344,172	0.01
	'144A' 5.875% 1/6/2029 Southwestern Energy Co 4.75%	2,578,924	0.08		'144A' 6.75% 1/7/2025 Surgery Center Holdings Inc	6,205,611	0.20
	1/2/2032 Southwestern Energy Co	185,737	0.01		'144A' 10% 15/4/2027* SWF Escrow Issuer Corp '144A'	3,510,530	0.11
	5.375% 1/2/2029 Southwestern Energy Co	2,492,301	0.08		6.5% 1/10/2029 Switch Ltd '144A' 3.75%	2,497,899	0.08
,	5.95% 23/1/2025 Specialty Building Products	147,563	0.00		15/9/2028 Switch Ltd '144A' 4.125%	2,311,886	0.08
	Holdings LLC / SBP Finance Corp '144A' 6.375%			, ,	15/6/2029 Synaptics Inc '144A' 4%	5,599,094	0.18
	30/9/2026	2,480,061	0.08		15/6/2029	1,689,958	0.06
	Spectrum Brands Inc '144A' 3.875% 15/3/2031	343,719	0.01		Syneos Health Inc '144A' 3.625% 15/1/2029	3,690,319	0.12
	Spectrum Brands Inc '144A' 5% 1/10/2029	2,264,800	0.07		Tap Rock Resources LLC '144A' 7% 1/10/2026	7,721,798	0.25
	Spirit AeroSystems Inc '144A' 5.5% 15/1/2025	1,408,666	0.05	USD 193,000	Targa Resources Partners LP / Targa Resources Partners		
	Sprint Capital Corp 6.875% 15/11/2028	8,525,577	0.28		Finance Corp 5.375% 1/2/2027	198,665	0.01
USD 12,046,000	Sprint Capital Corp 8.75% 15/3/2032	16,628,118	0.54	USD 1,339,000	Targa Resources Partners LP / Targa Resources Partners		
USD 736,000	Sprint Corp 7.125% 15/6/2024	799,484	0.03		Finance Corp 5.5% 1/3/2030	1,420,800	0.05
	Sprint Corp 7.625% 1/3/2026	2,844,913	0.09	USD 1,733,000	Targa Resources Partners LP /		
	Sprint Corp 7.875% 15/9/2023 SRM Escrow Issuer LLC '144A'	456,362	0.01		Targa Resources Partners Finance Corp 6.875%		
03D 0,702,000	6% 1/11/2028	6,774,848	0.22		15/1/2029	1,886,925	0.06
USD 6,436,000	SRS Distribution Inc '144A' 4.625% 1/7/2028	6,106,606	0.20	USD 305,000	Taylor Morrison Communities Inc '144A' 5.125% 1/8/2030	305,563	0.01
USD 2,460,000	SRS Distribution Inc '144A' 6% 1/12/2029	2,311,908	0.08	USD 2,825,000	Taylor Morrison Communities Inc '144A' 5.875% 15/6/2027	2,959,597	0.10
USD 3,903,000	SRS Distribution Inc '144A' 6.125% 1/7/2029	3,702,347	0.12	USD 2,625,000	Teleflex Inc '144A' 4.25% 1/6/2028	2,590,061	0.08
USD 8,436,000	SS&C Technologies Inc '144A' 5.5% 30/9/2027	8,646,900	0.12		Teleflex Inc 4.625% 15/11/2027 Tempo Acquisition LLC / Tempo	144,599	0.00
EUR 134,000	Standard Industries Inc/NJ 2.25% 21/11/2026	138,905	0.00	000 0,00 1,000	Acquisition Finance Corp '144A' 5.75% 1/6/2025	3,905,339	0.13
USD 4,533,000	Standard Industries Inc/NJ '144A' 4.375% 15/7/2030	4,258,527	0.14	USD 2,163,000	Tempur Sealy International Inc '144A' 3.875% 15/10/2031	1,948,852	0.06
USD 74,000	Standard Industries Inc/NJ '144A' 4.75% 15/1/2028	72,502	0.00	USD 622,000	Tempur Sealy International Inc '144A' 4% 15/4/2029	586,235	0.02
USD 628,000	Standard Industries Inc/NJ '144A' 5% 15/2/2027	632,321	0.02	USD 848,000	Tenet Healthcare Corp '144A' 4.25% 1/6/2029	817,184	0.03
USD 6,405,000	Staples Inc '144A' 7.5% 15/4/2026	6,343,128	0.21	USD 265,000	Tenet Healthcare Corp 4.625% 15/7/2024	266,671	0.01
USD 1,904,000	Staples Inc '144A' 10.75% 15/4/2027	1,788,418	0.06	USD 2,077,000	Tenet Healthcare Corp '144A' 4.625% 1/9/2024	2,108,619	0.07
USD 759,000	Starwood Property Trust Inc '144A' 4.375% 15/1/2027	734,484	0.02	USD 566,000	Tenet Healthcare Corp '144A' 4.625% 15/6/2028	553,715	0.02
USD 1,522,000	Starwood Property Trust Inc '144A' 5.5% 1/11/2023	1,548,574	0.05	USD 5,616,000	Tenet Healthcare Corp '144A' 4.875% 1/1/2026	5,632,300	0.18
USD 1,247,000	Station Casinos LLC '144A' 4.5% 15/2/2028	1,199,664	0.04	USD 3,809,000	Tenet Healthcare Corp '144A' 5.125% 1/11/2027	3,856,613	0.13
USD 1,916,000	Station Casinos LLC '144A' 4.625% 1/12/2031	1,813,197	0.06	USD 2,396,000	Tenet Healthcare Corp '144A' 6.125% 1/10/2028	2,429,388	0.08
USD 350,000	Stericycle Inc '144A' 3.875% 15/1/2029	329,504	0.01	USD 1,211,000	Tenneco Inc '144A' 7.875% 15/1/2029	1,280,633	0.04
USD 1,487,000	Stevens Holding Co Inc '144A' 6.125% 1/10/2026	1,540,852	0.05		Terex Corp '144A' 5% 15/5/2029 TerraForm Power Operating	4,065,027	0.13
USD 686,000	Suburban Propane Partners LP/ Suburban Energy Finance	1,540,652	0.03		LLC '144A' 4.25% 31/1/2023 TerraForm Power Operating	832,060	0.03
USD 1 015 000	Corp '144A' 5% 1/6/2031 Summit Materials LLC / Summit	647,509	0.02		LLC '144A' 4.75% 15/1/2030 TerraForm Power Operating	235,649	0.01
1,010,000	Materials Finance Corp '144A' 5.25% 15/1/2029	1,925,532	0.06		LLC '144A' 5% 31/1/2028 Terrier Media Buyer Inc '144A'	338,115	0.01
USD 1,324,000	Summit Midstream Holdings LLC / Summit Midstream	1,020,002	0.00		8.875% 15/12/2027 Thor Industries Inc '144A' 4%	5,007,529	0.16
	Finance Corp '144A' 8.5% 15/10/2026	1,326,906	0.04	030 702,000	15/10/2029	638,820	0.02
	13/10/2020	1,020,900	0.04				

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value	% of Net Assets
_	-	(USD)	Assets		•	(030)	ASSELS
USD 7,726,000	Titan Acquisition Ltd / Titan Co-Borrower LLC '144A'			USD 3,864,000	Uniti Group LP / Uniti Group Finance Inc / CSL Capital		
USD 614,000	7.75% 15/4/2026 Titan International Inc 7%	7,702,474	0.25	USD 1,173,000	LLC '144A' 6.5% 15/2/2029 Univision Communications Inc	3,583,261	0.12
USD 11,169,000	30/4/2028 TK Elevator US Newco Inc	636,746	0.02	USD 636,000	'144A' 5.125% 15/2/2025* Univision Communications Inc	1,177,352	0.04
USD 1,340,000	'144A' 5.25% 15/7/2027 T-Mobile USA Inc 2.625%	11,160,791	0.37	USD 2,784,000	'144A' 6.625% 1/6/2027 US Foods Inc '144A' 4.75%	666,211	0.02
USD 3,382,000	15/2/2029 T-Mobile USA Inc 2.875%	1,264,096	0.04	USD 1,089,000	15/2/2029 US Foods Inc '144A' 6.25%	2,708,345	0.09
USD 4.090.000	15/2/2031 T-Mobile USA Inc 3.5%	3,181,786	0.10	USD 4.352.000	15/4/2025 USA Compression Partners LP /	1,129,843	0.04
USD 3.617.000	15/4/2031 T-Mobile USA Inc '144A' 3.5%	4,016,380	0.13		USA Compression Finance Corp 6.875% 1/4/2026	4,361,335	0.14
	15/4/2031 Toll Brothers Finance Corp	3,551,894	0.12	USD 4,231,000	USA Compression Partners LP / USA Compression Finance	,,	
	3.8% 1/11/2029 Toll Brothers Finance Corp	270,392	0.01	USD 1 166 000	Corp 6.875% 1/9/2027 Vail Resorts Inc '144A' 6.25%	4,201,616	0.14
	4.35% 15/2/2028 Travel + Leisure Co '144A'	83,193	0.00		15/5/2025 Venture Global Calcasieu Pass	1,202,537	0.04
	6.625% 31/7/2026 Tri Pointe Homes Inc 5.25%	1,084,900	0.04		LLC '144A' 3.875% 15/8/2029 Venture Global Calcasieu Pass	6,961,920	0.23
	1/6/2027 Tri Pointe Homes Inc 5.7%	561,000	0.02	, ,	LLC '144A' 3.875% 1/11/2033	14,408,199	0.47
	15/6/2028	467,442	0.02		Venture Global Calcasieu Pass LLC '144A' 4.125% 15/8/2031	7,058,453	0.23
	Triumph Group Inc '144A' 8.875% 1/6/2024	7,683,721	0.25	05D 12,993,000	Veritas US Inc / Veritas Bermuda Ltd '144A' 7.5%	40 700 745	0.40
	Twilio Inc 3.875% 15/3/2031 Twitter Inc '144A' 3.875%	3,472,185	0.11	USD 14,849,000	1/9/2025 Verscend Escrow Corp '144A'	12,769,715	0.42
	15/12/2027 Twitter Inc '144A' 5% 1/3/2030	4,014,182 2,392,863	0.13 0.08	USD 5,842,000	9.75% 15/8/2026 Vertiv Group Corp '144A'	15,538,885	0.51
	Uber Technologies Inc 15/12/2025 (Zero Coupon)	2,959,786	0.10	USD 386,000	4.125% 15/11/2028 Viasat Inc '144A' 5.625%	5,356,968	0.18
USD 7,835,000	Uber Technologies Inc '144A' 4.5% 15/8/2029	7,438,353	0.24	USD 1,720,000	15/9/2025 Viasat Inc '144A' 5.625%	367,200	0.01
USD 3,157,000	Uber Technologies Inc '144A' 6.25% 15/1/2028	3,217,510	0.11		15/4/2027 Viasat Inc '144A' 6.5% 15/7/2028	1,720,516 4,993,356	0.06 0.16
USD 4,811,000	Uber Technologies Inc '144A' 7.5% 15/5/2025	5,009,598	0.16	USD 3,599,000	Viavi Solutions Inc '144A' 3.75% 1/10/2029	3,388,998	0.11
USD 5,958,000	Uber Technologies Inc '144A' 7.5% 15/9/2027	6,373,600	0.21	USD 2,564,000	VICI Properties LP / VICI Note Co Inc '144A' 3.5% 15/2/2025	2,559,848	0.08
USD 2,869,000	Uber Technologies Inc '144A' 8% 1/11/2026	3,039,705	0.10	USD 2,515,000	VICI Properties LP / VICI Note Co Inc '144A' 3.75% 15/2/2027	2,501,381	0.08
EUR 137,000	UGI International LLC 2.5% 1/12/2029	137,514	0.00	USD 6,030,000	VICI Properties LP / VICI Note Co Inc '144A' 4.125%	, ,	
USD 3,671,797	United Airlines 2020-1 Class A Pass Through Trust 5.875%	,		USD 4 859 000	15/8/2030 VICI Properties LP / VICI Note	6,000,332	0.20
USD 462 240	15/10/2027 United Airlines 2020-1 Class B	3,882,737	0.13		Co Inc '144A' 4.25% 1/12/2026 VICI Properties LP / VICI Note	4,903,265	0.16
000 102,210	Pass Through Trust 4.875% 15/1/2026	473,054	0.02	7,007,000	Co Inc '144A' 4.625% 1/12/2029	1,689,179	0.06
USD 4,959,000	United Airlines Inc '144A' 4.375% 15/4/2026	4,951,388	0.16	USD 1,586,000	Victors Merger Corp '144A' 6.375% 15/5/2029	1,373,040	0.04
USD 6,433,000	United Airlines Inc '144A' 4.625% 15/4/2029	6,288,257	0.21	USD 1,600,000	VistaJet Malta Finance Plc / XO Management Holding Inc	1,070,040	0.04
USD 725,000	United Natural Foods Inc '144A'			LICD 1 259 000	'144A' 6.375% 1/2/2030* Vistra Operations Co LLC	1,533,224	0.05
USD 34,000	6.75% 15/10/2028 United Rentals North America	751,231	0.02	, ,	'144A' 4.375% 1/5/2029	1,213,416	0.04
USD 3,375,000	Inc 5.25% 15/1/2030 United States Steel Corp	35,426	0.00	, ,	Vizient Inc '144A' 6.25% 15/5/2027	2,569,577	0.08
USD 1,480,000	6.875% 1/3/2029 Uniti Group LP / Uniti Fiber	3,446,246	0.11		Wabash National Corp '144A' 4.5% 15/10/2028	1,884,930	0.06
1100 4 17 1 27	Holdings Inc / CSL Capital LLC '144A' 6% 15/1/2030	1,320,900	0.04		Waste Pro USA Inc '144A' 5.5% 15/2/2026	5,157,340	0.17
บรม 1,154,000	Uniti Group LP / Uniti Fiber Holdings Inc / CSL Capital				WESCO Distribution Inc '144A' 7.125% 15/6/2025	5,357,276	0.18
USD 1,149,000	LLC '144A' 7.875% 15/2/2025 Uniti Group LP / Uniti Group	1,200,829	0.04		WESCO Distribution Inc '144A' 7.25% 15/6/2028	3,567,427	0.12
	Finance Inc / CSL Capital LLC '144A' 4.75% 15/4/2028	1,089,442	0.04	บรม 500,000	Western Midstream Operating LP 3.95% 1/6/2025	506,923	0.02

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value	% of Net Assets
	•	(030)	Assets	_	-	(030)	Assels
	Western Midstream Operating LP 4.75% 15/8/2028 Western Midstream Operating	282,773	0.01	Other Transferable		O MADDANT	•
	LP 5.3% 1/3/2048 Western Midstream Operating	4,229,217	0.14		ERRED STOCKS (SHARES) Australia	& WARRANI	5
	LP 5.45% 1/4/2044 Western Midstream Operating	1,877,369	0.06	8,000	Australis Media Ltd (Wts 15/5/2003) (Defaulted)**	_	0.00
	LP 5.5% 15/8/2048 Western Midstream Operating	732,944	0.02	3,743	Luxembourg New Topco**	_	0.00
USD 3,174,000	LP 5.75% 1/2/2050 WeWork Cos LLC / WW	6,436,653	0.21	2 388	United States Alliant Holdings Inc (Pref)**	2,311,561	0.08
	Co-Obligor Inc '144A' 5% 10/7/2025	2,612,059	0.09	315,073	AMP PIPE** Archibald Candy Corp Npv**	2,734,834	0.09
	White Cap Buyer LLC '144A' 6.875% 15/10/2028	8,049,040	0.26		Critical Care Systems International Inc Npv**	_	0.00
	White Cap Parent LLC '144A' 8.25% 15/3/2026*	2,222,728	0.07		IssuerCo-U LLC** Loral Space & Communications	_	0.00
,	William Carter Co/The '144A' 5.5% 15/5/2025	367,287	0.01		Holdings Corp (Wts 26/12/2006) (Defaulted)**	_	0.00
	William Carter Co/The '144A' 5.625% 15/3/2027	907,534	0.03	1,368	Verscend Intermediate Holding Corp (Pref)**	1,527,020	0.05
USD 2,035,000	Williams Scotsman International Inc '144A' 4.625% 15/8/2028	2,006,134	0.07			6,573,415	0.22
USD 1,145,000	Winnebago Industries Inc '144A' 6.25% 15/7/2028	1,186,655	0.04	Total Common / Prefe	erred Stocks (Shares) & Warrants		0.22
EUR 181,000	WMG Acquisition Corp 2.25% 15/8/2031	179,582	0.01	BONDS	Lancardon		
USD 346,000	WMG Acquisition Corp '144A' 3.875% 15/7/2030	333,605	0.01	EUR 100,448	Codere New Topco S.A. 7.5%	05.007	0.00
USD 1,013,000	Wolverine World Wide Inc '144A' 4% 15/8/2029	928,344	0.03		30/11/2027** United States	95,827	0.00
USD 10,497,000	WR Grace Holdings LLC '144A' 5.625% 15/8/2029		0.33	USD 197,801	Archibald Candy Corp 31/12/2049 (Zero Coupon)**	_	0.00
USD 1,059,000	Wyndham Hotels & Resorts Inc '144A' 4.375% 15/8/2028		0.03	USD 4,000,000	Consolidated Hydro Inc 31/12/2049 (Zero Coupon)**	_	0.00
USD 2,100,000	Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp			·	Erscrew Adelphia 31/12/2049 (Zero Coupon)**	_	0.00
USD 5,165,000	'144A' 5.25% 15/5/2027* Wynn Resorts Finance LLC /	2,094,886	0.07	EUR 14,950,000	Lehman Brothers Holdings Inc (Defaulted) 5/2/2014	400.000	0.04
LISD 1 129 000	Wynn Resorts Capital Corp '144A' 5.125% 1/10/2029	5,020,044	0.16	USD 1,610,000	(Zero Coupon)** Lehman Brothers Holdings Inc (Defaulted) 1/3/2015	130,039	0.01
030 1,120,000	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp '144A' 7.75% 15/4/2025*	1,174,575	0.04	FUR 7 165 000	(Zero Coupon)** Lehman Brothers Holdings Inc	8,774	0.00
	Xerox Corp 4.8% 1/3/2035 Yum! Brands Inc '144A' 4.75%	324,187	0.01	2017,100,000	(Defaulted) 4.75% 16/1/2014**	62,323	0.00
	15/1/2030 Yum! Brands Inc 5.35%	172,985	0.01	EUR 1,250,000	Lehman Brothers Holdings Inc (Defaulted) 5.375%	02,020	0.00
	1/11/2043 Yum! Brands Inc '144A' 7.75%	139,352	0.00	LISD 5 760 000	17/10/2012**	10,873	0.00
	1/4/2025	713,459	0.02	050 5,760,000	Lehman Brothers Holdings Inc (Defaulted) 5.75%	24 202	0.00
	Zayo Group Holdings Inc '144A' 4% 1/3/2027	17,818,639	0.58	USD 290,000	17/5/2013** Mirant Escrow Corp 15/7/2049	31,392	0.00
, ,	Zayo Group Holdings Inc '144A' 6.125% 1/3/2028	18,057,964	0.59	USD 240,000	(Zero Coupon)** Southern Energy Home	_	0.00
USD 3,940,000	ZoomInfo Technologies LLC/ ZoomInfo Finance Corp	2 700 024	0.42	USD 115,000	(Defaulted) 7.9% 15/7/2009** Tropicana Entertainment LLC /	_	0.00
	'144A' 3.875% 1/2/2029	3,700,034	0.12		Tropicana Finance Corp (Defaulted) 9.625%		
Total Bonds		2,325,909,176 2,911,847,450	76.17 95.35	1100 4 000 000	15/12/2014**	-	0.00
Total Transferable Sec Market Instruments Ad	curities and Money	2,011,017,100	00.00	4,000,000	Wheeling Pittsburgh Steel Escrow Co 31/12/2049 (Zero Coupon)**		0.00
Official Stock Exchang					(Zoro Goupon)	243,401	0.00
Dealt in on Another R	egulated Market	2,999,810,152	98.23	Total Bonds		339,228	0.01
				Total Other Transferal	hle Securities	6,912,643	0.01
				Total Portfolio		3,006,722,795	98.46
				Other Net Assets		46,945,639	1.54
				Total Net Assets (USI	D)	3,053,668,434	100.00
				וטנמו ויופנ אסטפנט (טטנ	~)	5,055,005,454	100.00

^{*} All or a portion of this security represents a security on loan.
** Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currenc	ev Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	2,931,000	USD	3,270,259	HSBC Bank Plc	16/3/2022	21,336
USD	958.696	CAD	1,225,000	Morgan Stanley	16/3/2022	(5,366)
USD	480,012	EUR	424,000	State Street	16/3/2022	3,848
USD	179,809	EUR	160,000	BNY Mellon	16/3/2022	125
USD	172,836	EUR	153,000	Morgan Stanley	16/3/2022	1,013
USD	180,827	EUR	160,000	RBS Plc	16/3/2022	1,142
USD	128,215,990	EUR	113,225,000	HSBC Bank Plc	16/3/2022	1,061,111
USD	239,150	GBP	178,000	BNY Mellon	16/3/2022	402
USD	12,859,095	GBP	9,697,000	JP Morgan	16/3/2022	(147,274)
Net unreal	ised appreciat	ion				936,337
AUD Hedg	ged Share Cla	ISS				
AUD	102,924,589	USD	74,093,969	BNY Mellon	15/3/2022	434,168
USD	2,013,928	AUD	2,810,863	BNY Mellon	15/3/2022	(21,428)
Net unreal	ised appreciat	ion				412,740
CAD Hedg	ged Share Cla	ISS				
CAD	7,828,287	USD	6,177,310	BNY Mellon	15/3/2022	(16,562)
USD	173,439	CAD	220,710	BNY Mellon	15/3/2022	(257)
Net unreal	ised depreciat	ion				(16,819)
CHF Hedg	jed Share Cla	ss				
CHF	5,596,737	USD	6,056,361	BNY Mellon	15/3/2022	41,069
USD	319,799	CHF	295,728	BNY Mellon	15/3/2022	(2,384)
Net unreal	ised appreciat	ion				38,685
CNH Hedg	ged Share Cla	ISS				
CNY	3,526,942	USD	553,376	BNY Mellon	15/3/2022	4,411
USD	7,243	CNY	46,076	BNY Mellon	15/3/2022	(44)
Net unreal	ised appreciat	ion				4,367

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
	ed Share Cla		Sales	Counterparty	uale	עפט
EUR	176,008,900	USD	201,345,582	BNY Mellon	15/3/2022	(3,689,034)
USD	11,867,121	EUR	10,483,589	BNY Mellon	15/3/2022	94,207
Net unreali	sed depreciat	ion	.,,			(3,594,827)
	ed Share Cla					
GBP	24,280,980	USD	32,940,924	BNY Mellon	15/3/2022	(373,653)
USD	881,549	GBP	651,002	BNY Mellon	15/3/2022	8,382
Net unreali	sed depreciat	ion				(365,271)
HKD Hedg	ed Share Cla	ss				
HKD	578,952,594	USD	74,293,687	BNY Mellon	15/3/2022	(205,818)
USD	3,164,184	HKD	24,682,659	BNY Mellon	15/3/2022	5,574
Net unreali	sed depreciat	ion				(200,244)
NZD Hedg	ed Share Cla	ss				
NZD	3,423,095	USD	2,292,325	BNY Mellon	15/3/2022	19,013
USD	35,825	NZD	54,113	BNY Mellon	15/3/2022	(712)
Net unreali	sed appreciat	ion				18,301
SGD Hedg	ed Share Cla	SS				
SGD	31,127,650	USD	23,199,045	BNY Mellon	15/3/2022	(275,458)
USD	444,517	SGD	598,718	BNY Mellon	15/3/2022	3,598
Net unreali	sed depreciat	ion				(271,860)
ZAR Hedg	ed Share Cla	ss				
USD	272,344	ZAR	4,138,311	BNY Mellon	15/3/2022	4,894
ZAR	152,071,279	USD	10,024,390	BNY Mellon	15/3/2022	(196,394)
Net unreali	sed depreciat	ion				(191,500)
Total net u	nrealised depr	eciation				(3,230,091)

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
8	USD	US Treasury 10 Year Note (CBT)	June 2022	8,194
(6)	USD	US Long Bond (CBT)	June 2022	(8,692)
Total				(498)

Swaps as at 28 February 2022

					Unrealised appreciation/	Market
Туре	Nominal Value	Description	Counterparty	Expiration date	(depreciation) USD	Value USD
CDS	USD (17,200,000)	Fund receives default protection on CDX.NA.HY.37.V1; and pays Fixed 5%	Bank of America	20/12/2026	(581,472)	956,926
CDS	USD (1,194,000)	Fund provides default protection on Lumen Technologies Inc; and receives Fixed 1%	Barclays	20/12/2023	64,618	(31,401)
CDS	USD (2,000,000)	Fund provides default protection on Lumen Technologies Inc; and receives Fixed 1%	Barclays	20/6/2025	195,516	(177,764)
CDS	EUR (81,219)	Fund provides default protection on Jaguar Land Rover Automotive Plc; and receives Fixed 5%	Barclays	20/12/2026	(1,490)	1,938
CDS	EUR (180,000)	Fund provides default protection on Altice Finco SA; and receives Fixed 5%	Barclays	20/12/2026	(10,889)	(2,470)
CDS	EUR (60,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Citibank	20/12/2026	(3,830)	(2,370)
CDS	EUR (50,000)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	Credit Suisse	20/6/2026	(945)	1,688

Swaps as at 28 February 2022

	Nominal			Expiration	Unrealised appreciation/ (depreciation)	Market Value
Type	Value	Description	Counterparty	date	USD	USD
CDS	EUR (135,000)	Fund provides default protection on Jaguar Land Rover Automotive Plc; and receives Fixed 5%	Credit Suisse	20/12/2026	(2,359)	3,222
CDS	EUR (78,946)	Fund provides default protection on Jaguar Land Rover Automotive Plc; and receives Fixed 5%	Credit Suisse	20/12/2026	(1,642)	1,884
CDS	EUR (160,000)	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	Credit Suisse	20/12/2026	(6,547)	5,937
CDS	EUR (30,000)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	Goldman Sachs	20/6/2026	(1,743)	1,013
CDS	EUR (20,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Goldman Sachs	20/12/2026	(730)	(790)
CDS	EUR (120,000)	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%	JP Morgan	20/12/2025	(4,134)	11,615
CDS	EUR (110,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	JP Morgan	20/6/2026	(17,206)	(4,876)
CDS	EUR (100,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	JP Morgan	20/6/2026	(14,460)	(4,432)
CDS	EUR (160,000)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	JP Morgan	20/12/2026	(8,676)	3,244
CDS	EUR (70,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	JP Morgan	20/12/2026	(2,721)	(2,766)
CDS	EUR (130,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Morgan Stanley	20/12/2025	(28,072)	(6,416)
CDS	EUR (20,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Morgan Stanley	20/12/2026	(873)	(790)
CDS	EUR (135,000)	Fund provides default protection on Jaguar Land Rover Automotive Plc; and receives Fixed 5%	Morgan Stanley	20/12/2026	(3,387)	3,222
TRS	USD 3,032,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 3 Month BBA + 0bps	JP Morgan	20/6/2022	(63,619)	(63,847)
TRS	USD 9,295,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 327.7bps	JP Morgan	20/12/2022	(277,349)	(277,535)
TRS	USD 17,095,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/12/2022	(325,928)	(326,291)
TRS	USD 7,087,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 3 Month BBA + 0bps	Morgan Stanley	20/6/2022	(140,317)	(140,729)
TRS	USD 4,549,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 3 Month BBA + 0bps	Morgan Stanley	20/6/2022	(99,655)	(99,879)
TRS	USD 15,526,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 3 Month BBA + 0bps	Morgan Stanley	20/6/2022	(421,680)	(421,746)
TRS	USD 19,442,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(533,065)	(533,410)
TRS	USD 5,500,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 328.25bps	Morgan Stanley	20/9/2022	(177,257)	(177,360)
TRS	USD 11,953,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 327.875bps	Morgan Stanley	20/12/2022	(362,932)	(363,170)
TRS	USD 9,707,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 327.9bps	Morgan Stanley	20/12/2022	(324,266)	(324,459)
TRS	USD 2,344,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/12/2022	(29,030)	(29,125)
Total					(3,186,140)	(2,000,937)

CDS: Credit Default Swaps TRS: Total Return Swaps

Purchased Options as at 28 February 2022

Number of contracts		Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
98	Call	EURO STOXX Bank Index	Exchange Traded	EUR 105	14/4/2022	(3,569)	7,837
23	Call	US Treasury 10 Year Note	Exchange Traded	USD 129	25/3/2022	(4,348)	6,828
Total						(7,917)	14,665

Written Options as at 28 February 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(98)	Call	EURO STOXX Bank Index	Exchange Traded	EUR 115	14/4/2022	156	(1,925)
Total						156	(1,925)

US Dollar Reserve Fund

Portiollo of in	vestments 28 Februa	_					
Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
to an Official Stoc	rities and Money Market Inst k Exchange Listing or Dealt			USD 4,000,000	Netherlands BNG Bank NV 7/3/2022		
Regulated Market				USD 5,000,000	(Zero Coupon) Nederlandse Waterschapsbank	3,999,928	0.74
COMMERCIAL PA	PER Australia				NV 17/3/2022 (Zero Coupon)	4,999,716	0.93
USD 2,000,000	Australia & New Zealand Banking Group Ltd FRN			1100 5 000 000	New Zealand	8,999,644	1.67
USD 2,000,000	2/3/2022 Australia & New Zealand Banking Group Ltd FRN	2,000,004	0.37	, ,	ANZ New Zealand Int'l Ltd 4/4/2022 (Zero Coupon) ANZ New Zealand Int'l Ltd	4,999,235	0.93
USD 2,000,000	9/3/2022 National Australia Bank Ltd	2,000,072	0.38	USD 3,500,000	26/4/2022 (Zero Coupon) ANZ New Zealand Int'l Ltd	1,999,150	0.37
USD 2,000,000	FRN 29/3/2022 Westpac Banking Corp	1,999,994	0.37		5/5/2022 (Zero Coupon)	3,497,806	0.65 1.95
	14/10/2022 (Zero Coupon)	1,987,590	0.37		Singaporo	10,100,101	1.00
		7,987,660	1.49	USD 3,000,000	Singapore DBS Bank Ltd 7/3/2022		
USD 7,000,000	Canada Bank of Montreal 17/3/2022			USD 2,000,000	(Zero Coupon) DBS Bank Ltd 28/4/2022	2,999,929	0.56
USD 3,000,000	(Zero Coupon) Bank of Nova Scotia 5/4/2022	6,999,491	1.30	USD 6,000,000	(Zero Coupon) DBS Bank Ltd 3/6/2022	1,998,967	0.37
USD 10,000,000	(Zero Coupon) Federation des Caisses	2,999,513	0.56	USD 4,000,000	(Zero Coupon) United Overseas Bank Ltd	5,991,065	1.12
USD 2,500,000	3/3/2022 (Zero Coupon) National Bank of Canada 0.2%	9,999,908	1.86		7/11/2022 (Zero Coupon)	4,001,388 14,991,349	2.79
LIOD 40 000 000	28/7/2022	2,500,265	0.47		South Korea	14,001,040	2.10
USD 10,000,000	Province of British Columbia Canada 3/3/2022 (Zero Coupon)	9,999,925	1.86	USD 3,000,000	Kookmin Bank 14/4/2022 (Zero Coupon)	2,999,124	0.56
USD 8,000,000	Province of British Columbia Canada 8/3/2022			USD 10,000,000	Spain Banco Santander SA 8/3/2022		
USD 3,000,000	(Zero Coupon) Toronto-Dominion Bank/The	7,999,890	1.49		(Zero Coupon)	9,999,771	1.86
	17/2/2023 (Zero Coupon)	2,960,879	0.55	USD 2 000 000	Sweden Skandinaviska Enskilda Banken		
	Finland	43,459,871	8.09		9/9/2022 (Zero Coupon) Skandinaviska Enskilda Banken	1,999,728	0.37
USD 1,500,000	Nordea Bank Abp 21/10/2022 (Zero Coupon)	1,490,361	0.28	USD 3,000,000	AB 2/5/2022 (Zero Coupon) Swedbank AB 20/4/2022	3,997,587	0.74
	France				(Zero Coupon)	2,998,916	0.56
USD 8,000,000	Antalis SA 14/3/2022 (Zero Coupon)	7,999,516	1.49		Switzerland	8,996,231	1.67
USD 4,000,000	Antalis SA 15/3/2022 (Zero Coupon)	3,999,740	0.74	USD 8,000,000	UBS AG (London Branch) FRN 17/6/2022	9 000 217	1.49
USD 3,000,000	BPCE SA 22/2/2023 (Zero Coupon)	2,959,335	0.55	USD 3,000,000	UBS AG (London Branch) 12/7/2022 (Zero Coupon)	8,000,217	
USD 4,000,000	Caisse d'Amortissement de la				12/1/2022 (Zero Coupon)	2,992,396 10,992,613	0.56 2.05
	Dette Sociale 14/4/2022 (Zero Coupon)	3,998,864	0.74		United Kingdom	10,332,013	2.00
USD 2,990,000	Dexia Credit Local SA 1/3/2022 (Zero Coupon)	2,989,975	0.56	USD 7,000,000	ASB Finance Ltd (London Branch) 6/4/2022		
USD 4,000,000	Ionic Capital III Trust 16/3/2022 (Zero Coupon)	3,999,764	0.75	USD 4,000,000	(Zero Coupon) ASB Finance Ltd (London	6,998,740	1.30
		25,947,194	4.83	, , , , , , ,	Branch) 20/4/2022		
	Germany			USD 6 000 000	(Zero Coupon) Bedford Row Funding Corp	3,998,638	0.75
	Bayerische Landesbank 1/3/2022 (Zero Coupon)	3,999,971	0.75		2/3/2022 (Zero Coupon) Lloyds Bank Plc 16/3/2022	5,999,929	1.12
USD 15,000,000	Bayerische Landesbank 4/3/2022 (Zero Coupon)	14,999,810	2.79		(Zero Coupon)	9,999,536	1.86
USD 5,000,000	Landesbank Baden-	17,000,010	2.13			26,996,843	5.03
USD 10,000,000	Württemberg 2/3/2022 (Zero Coupon) NRW Bank 3/3/2022	4,999,941	0.93	USD 15,000,000	United States Alberta Provence 10/3/2022 (Zero Coupon)	14,999,756	2.79
	(Zero Coupon)	9,999,892	1.86	USD 2,000,000	Alingh Funding Co LLC	. 1,000,100	2.70
	Japan	33,999,614	6.33		24/5/2022 (Zero Coupon) Bennington Stark Capital Co	1,997,287	0.37
USD 4,000,000	Sumitomo Mitsui Trust Bank 26/4/2022 (Zero Coupon)	3,997,767	0.74	USD 12,000,000	LLC 4/3/2022 (Zero Coupon) CDP Financial Inc 2/3/2022	4,999,869	0.93
		5,557,757	0.77		(Zero Coupon)	11,999,892	2.23

US Dollar Reserve Fund continued

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% N Asse
	CDP Financial Inc 8/3/2022	` '		LISD 4 000 000	Credit Industriel et Commercial	` '	
, ,	(Zero Coupon) CDP Financial Inc 3/5/2022	3,999,921	0.75	4,000,000	SA (New York Branch) FRN 6/5/2022	4,000,439	0.7
	(Zero Coupon) Citigroup Global Markets Ltd	1,998,850	0.37	USD 2,500,000	Natixis SA (New York Branch) FRN 5/8/2022	2,500,157	0.4
	3/6/2022 (Zero Coupon) Crown Point Capital Co LLC	2,995,778	0.56	USD 3,000,000	Natixis SA (New York Branch) FRN 7/2/2023	3,000,144	0.5
	1/6/2022 (Zero Coupon)	3,993,397	0.74		1 INIV 77272023	30,491,115	5.0
	Crown Point Capital Co LLC 4/10/2022 (Zero Coupon)	3,980,161	0.74	1105 40 000 000	Germany		
USD 2,000,000	Crown Point Capital Co LLC 0.34% 25/4/2022	1,999,715	0.37	USD 13,000,000	Landesbank Baden- Wurttemberg 0.09% 4/3/2022	13,000,000	2.
USD 2,000,000	Goldman Sachs International 23/9/2022 (Zero Coupon)	1,989,010	0.37	USD 4 000 000	Japan Mitsubishi UFJ Trust and		
USD 15,000,000	Hydro-Quebec 17/3/2022 (Zero Coupon)	14,999,542	2.79		Banking Corp 0.3% 22/4/2022	4,000,347	0
USD 3,000,000	ING US Funding LLC 5/4/2022 (Zero Coupon)	2,999,457	0.56		MUFG Bank Ltd (New York Branch) FRN 23/1/2023	2,999,392	0
USD 4,000,000	Salisbury Receivables Co LLC 14/3/2022 (Zero Coupon)	3,999,845	0.75		MUFG Bank Ltd (New York Branch) FRN 10/3/2023	1,999,288	0
USD 4,000,000	Salisbury Receivables Co LLC			USD 5,000,000	MUFG Bank Ltd (New York Branch) 0.14% 7/3/2022	5,000,082	0
USD 2,000,000	18/5/2022 (Zero Coupon) Starbird Funding Corp	3,996,119	0.75	USD 1,500,000	MUFG Bank Ltd (New York Branch) 0.3% 31/10/2022	1,491,681	0
	17/6/2022 (Zero Coupon)	1,996,061 82,944,660	0.37 15.44	USD 2,500,000	MUFG Bank Ltd (New York Branch) 0.33% 1/11/2022	2,486,526	0
tal Commercial Pa	per	294,298,893	54.78	USD 6,000,000	Norinchukin Bank (New York		
ERTIFICATES OI	F DEPOSIT			USD 4,000,000	Branch) 0.15% 9/3/2022 Norinchukin Bank (New York	6,000,132	1
USD 1.200.000	Canada Bank of Montreal 9/3/2022			USD 3,000,000	Branch) 0.21% 14/3/2022 Sumitomo Mitsui Banking Corp	4,000,200	0
	(Zero Coupon) Bank of Montreal (Chicago	1,199,912	0.22	USD 3,000,000	FRN 22/6/2022 Sumitomo Mitsui Banking Corp	3,000,097	0
	Branch) FRN 15/8/2022	3,001,058	0.56		(New York Branch) FRN 14/9/2022	2,999,214	0
	Bank of Montreal (Chicago Branch) FRN 21/9/2022	3,998,869	0.74	USD 10,000,000	Sumitomo Mitsui Trust Bank Ltd 0.07% 1/3/2022	10,000,006	1
USD 2,000,000	Bank of Nova Scotia/The (Houston Branch) FRN				0.01 /0 110.2022	43,976,965	8
USD 2,000,000	3/6/2022 Bank of Nova Scotia/The	2,000,310	0.37	11SD 8 000 000	Singapore Oversea-Chinese Banking Corp		
	(Houston Branch) FRN 17/6/2022	2,000,452	0.37	03D 0,000,000	Ltd 0.38% 9/5/2022	7,999,740	1
USD 2,000,000	Bank of Nova Scotia/The (Houston Branch) FRN	, ,		USD 3 000 000	Sweden Svenska Handelsbanken AB		
HSD 6 000 000	8/7/2022	2,000,214	0.37	000 0,000,000	(New York Branch) FRN	2 000 542	0
	Canadian Imperial Bank of Commerce FRN 1/7/2022	6,000,588	1.12		27/10/2022 Switzerland	2,999,512	0
USD 3,000,000	Canadian Imperial Bank of Commerce (New York			USD 3,000,000	Credit Suisse AG (New York	0.000.040	
USD 4,000,000	Branch) FRN 7/6/2022 Canadian Imperial Bank of	3,000,484	0.56	USD 3,000,000	Branch) FRN 15/7/2022 Credit Suisse AG (New York	2,999,848	0
,,-	Commerce (New York Branch) FRN 8/6/2022	3,999,836	0.75	USD 2,000,000	Branch) FRN 10/2/2023 Credit Suisse AG (New York	2,997,759	0
USD 1,500,000	Canadian Imperial Bank of Commerce (New York	-,000,000	50		Branch) 0.3% 1/6/2022	1,998,384 7,995,991	1
HED 2 000 000	Branch) FRN 6/1/2023	1,500,524	0.28		United Kingdom	1,000,001	
USD 2,000,000	Toronto Dominion Bank (New York Branch) 0.3% 25/10/2022	1,990,478	0.37	USD 2,000,000	Lloyds Bank Corporate Markets Plc 0.23% 17/8/2022	1,994,218	0
	Eluland	30,692,725	5.71	USD 2,000,000	Lloyds Bank Corporate Markets Plc (New York Branch) FRN	.,,=.3	3
USD 2,000,000	Finland Nordea Bank AB (New York			1180 4 000 000	24/1/2023 National Westminster Bank Plc	1,999,575	0
	Branch) FRN 27/10/2022	1,999,580	0.37		31/3/2022 (Zero Coupon)	3,998,738	0
USD 3,000,000	BNP Paribas SA (New York	0.000			Standard Chartered Bank (New York Branch) FRN 18/3/2022	5,001,024	0
USD 15,000,000	Branch) FRN 5/8/2022 Credit Agricole CIB 0.08%	3,000,107	0.56	USD 2,500,000	Standard Chartered Bank (New York Branch) FRN 2/9/2022	2,499,961	0
USD 3,000,000	4/3/2022 Credit Industriel et Commercial	15,000,000	2.79	USD 2,500,000	Standard Chartered Bank (New York Branch) FRN 13/3/2023	2,499,604	0
	SA 22/7/2022 (Zero Coupon)	2,990,268	0.56		,	17,993,120	3.

US Dollar Reserve Fund continued

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets
	United States		
USD 2,000,000	Barclays Bank Plc (New York	4 000 045	0.07
USD 2,000,000	Branch) 0.4% 1/6/2022 Goldman Sachs Bank FRN	1,999,215	0.37
000 2,000,000	26/7/2022	1,999,908	0.37
USD 3,500,000	Goldman Sachs Bank FRN	1,000,000	
	9/3/2023	3,498,391	0.65
		7,497,514	1.39
Total Certificates of D	eposit	164,646,262	30.65
BONDS			
	United States		
USD 3,066,000	Toyota Motor Credit Corp FRN	0.004.074	0.57
USD 964,000	15/8/2022 Toyota Motor Credit Corp FRN	3,064,374	0.57
03D 904,000	14/12/2022	964.302	0.18
USD 3,369,000	United States Treasury Bill	,	
	26/4/2022 (Zero Coupon)	3,367,987	0.63
		7,396,663	1.38
Total Bonds		7,396,663	1.38
Total Transferable Se Market Instruments A Official Stock Exchan	dmitted to an		
Dealt in on Another R		466,341,818	86.81
Total Portfolio		466,341,818	86.81
Other Net Assets		70,865,267	13.19
Total Net Assets (USI	0)	537,207,085	100.00

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP Hedg	ed Share Cla	iss				
GBP	14,035,755	USD	19,041,488	BNY Mellon	15/3/2022	(215,796)
USD	312,269	GBP	229,995	BNY Mellon	15/3/2022	3,785
Net unreali	sed depreciat	ion				(212,011)

US Dollar Short Duration Bond Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Assets
	rities and Money Market Inst	` ′			Brazil		
	k Exchange Listing or Dealt			USD 5,000,000	Banco Bradesco SA/Cayman Islands '144A' 2.85%	5 050 075	0.00
COMMERCIAL PA				USD 240,000	27/1/2023 Banco do Brasil SA/Cayman	5,059,375	0.29
USD 5,000,000	United States Enel Finance America LLC			USD 937,000	4.75% 20/3/2024 Brazilian Government	247,586	0.01
USD 4,000,000	18/7/2022 (Zero Coupon) Enel Finance America LLC	4,981,350	0.28		International Bond 3.875% 12/6/2030	870,236	0.0
USD 5,000,000	9/8/2022 (Zero Coupon) Enel Finance America LLC	3,981,520	0.23	USD 510,000	Brazilian Government International Bond 4.625%		
USD 8,000,000	20/9/2022 (Zero Coupon) Eni Finance International SA	4,966,823	0.28	USD 209,000	13/1/2028 Brazilian Government	517,765	0.0
USD 7,000,000	13/4/2022 (Zero Coupon) General Motors Financial Co	7,996,574	0.45		International Bond 6% 7/4/2026	229,720	0.0
USD 3,000,000	29/4/2022 (Zero Coupon) General Motors Financial Co	6,992,564	0.39	USD 250,000	Itau Unibanco Holding SA/ Cayman Island '144A' 3.25%		
	16/6/2022 (Zero Coupon)	2,992,674	0.17		24/1/2025	248,858	0.0
Total Commercial Par	per	31,911,505	1.80			7,173,540	0.4
BONDS	Australia			USD 200,000	British Virgin Islands Champion Path Holdings Ltd 4.5% 27/1/2026	175,000	0.0
	APT Pipelines Ltd 4.25% 15/7/2027	794,767	0.04	USD 200,000	Champion Path Holdings Ltd 4.85% 27/1/2028	163,121	0.0
,	GAIF Bond Issuer Pty Ltd 3.4% 30/9/2026	94,237	0.01	USD 285,000	Fortune Star BVI Ltd 5% 18/5/2026	263,440	0.0
	Mirvac Group Finance Ltd 3.625% 18/3/2027	724,643	0.04	USD 222,000	Fortune Star BVI Ltd 5.95% 19/10/2025	215,229	0.0
	Santos Finance Ltd 4.125% 14/9/2027	265,850	0.01	USD 330,000	Gold Fields Orogen Holdings BVI Ltd '144A' 5.125%	,	
AUD 613,647	TORRENS Series 2013-1 Trust 'Series 2013-1 A' FRN			USD 500,000	15/5/2024 Huarong Finance 2017 Co Ltd	340,737	0.0
USD 8,450,000	12/4/2044 Westpac Banking Corp '144A'	444,371	0.03	USD 700,000	4.25% 7/11/2027 Hysan MTN Ltd 2.875%	466,250	0.0
	3.15% 16/1/2024	8,652,822 10,976,690	0.49	USD 200,000	2/6/2027 New Metro Global Ltd 4.5%	706,466	0.0
	Austria			1100 000 000	2/5/2026	111,802	0.0
	BRF GmbH 4.35% 29/9/2026 Klabin Austria GmbH '144A'	197,427	0.01		Ocean Laurel Co Ltd 2.375% 20/10/2025	625,122	0.0
USD 200,000	3.2% 12/1/2031 Suzano Austria GmbH 3.125%	201,983	0.01		RKPF Overseas 2020 A Ltd 5.2% 12/1/2026	161,500	0.0
,	15/1/2032	176,750	0.01		SF Holding Investment 2021 Ltd 2.375% 17/11/2026	234,450	0.0
	Bahrain	576,160	0.03		Sinochem Offshore Capital Co Ltd 2.25% 24/11/2026	480,822	0.0
USD 326,000	Bahrain Government International Bond 7%			USD 280,000	Sino-Ocean Land Treasure Finance II Ltd 5.95% 4/2/2027	249,900	0.0
USD 200.000	26/1/2026 Bahrain Government	349,878	0.02		Sino-Ocean Land Treasure IV Ltd 3.25% 5/5/2026	247,350	0.0
	International Bond 7.375% 14/5/2030	212,265	0.01	USD 550,000	Sinopec Group Overseas Development 2017 Ltd		
		562,143	0.03	USD 470,000	3.625% 12/4/2027 Vigorous Champion	574,986	0.0
EUR 1,400,000	Belgium KBC Group NV FRN 3/12/2029	1,515,158	0.08		International Ltd 2.75% 2/6/2025	459,926	0.0
	KBC Group NV 1.125% 25/1/2024	1,025,532	0.06	,	Wanda Properties Overseas Ltd 6.875% 23/7/2023	188,600	0.0
		2,540,690	0.14	USD 300,000	Yunda Holding Investment Ltd 2.25% 19/8/2025	285,039	0.0
	Bermuda					5,949,740	0.3
USD 200,000	Geopark Ltd '144A' 5.5% 17/1/2027	188,739	0.01		Canada		
USD 5,400,000	IHS Markit Ltd (Restricted) 4.125% 1/8/2023	5,462,571	0.31	USD 305,000	1011778 BC ULC / New Red Finance Inc '144A' 4.375%		
USD 240,000	4.125% 1/8/2023 Li & Fung Ltd 4.5% 18/8/2025	239,187	0.01	USD 248.000	15/1/2028 Air Canada '144A' 3.875%	297,238	0.0
		5,890,497	0.33	200 240,000	15/8/2026	241,538	0.0

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% (N Asse
LISD 87 000	Akumin Inc '144A' 7%			118D 2 333 302	Carlyle Global Market		
030 67,000	1/11/2025	75,426	0.00	03D 2,333,392	Strategies CLO 2014-5 Ltd		
USD 124.000	Bausch Health Cos Inc '144A'	70,420	0.00		'Series 2014-5A A1RR' '144A'		
,	6.125% 1/2/2027	125,120	0.01		FRN 15/7/2031	2,325,636	0.
USD 377,000	Bausch Health Cos Inc '144A'			USD 1,250,000	CARLYLE US CLO 2018-4 Ltd		
	9% 15/12/2025	389,701	0.02		'Series 2018-4A B' '144A'		
USD 1,005,000	Canadian Pacific Railway Co	000 707	0.05	LIOD 740 000	FRN 20/1/2031	1,237,587	0.
LICD E 020 000	1.75% 2/12/2026 CPPIB Capital Inc '144A' 0.5%	969,787	0.05	USD 740,000	CDBL Funding 1 3.5%	751 006	0.
030 5,030,000	16/9/2024	4,871,028	0.27	LISD 350 000	24/10/2027* China Mengniu Dairy Co Ltd	751,226	0.
USD 620 000	Enbridge Inc 2.5% 15/1/2025	620,543	0.27	03D 330,000	1.875% 17/6/2025	340,398	0.
	Enbridge Inc 2.5% 14/2/2025	1,885,341	0.11	USD 200.000	China Overseas Grand Oceans	010,000	0.
	Garda World Security Corp	, , -			Finance IV Cayman Ltd		
	'144A' 4.625% 15/2/2027	133,486	0.01		2.45%		
USD 158,000	GFL Environmental Inc '144A'				9/2/2026	190,163	0.
	3.5% 1/9/2028	149,455	0.01	USD 200,000	China SCE Group Holdings Ltd		
USD 259,000	GFL Environmental Inc '144A'	000.005	0.04	1100 0 000 000	7% 2/5/2025	123,500	0.
LICD 204 000	4% 1/8/2028	239,685	0.01	USD 2,000,000	CIFC Funding 2014-V Ltd		
03D 201,000	GFL Environmental Inc '144A' 5.125% 15/12/2026	204,511	0.01		'Series 2014-5A A1R2' '144A' FRN 17/10/2031	1,995,513	0
USD 143 000	New Gold Inc '144A' 7.5%	204,011	0.01	USD 1 000 000	CIFC Funding 2017-V Ltd	1,000,010	0
002,000	15/7/2027	148,559	0.01	.,000,000	'Series 2017-5A A1' '144A'		
USD 76,000	NOVA Chemicals Corp '144A'				FRN 16/11/2030	998,196	0.
	4.875% 1/6/2024	76,855	0.00	USD 1,096,000	CIFC Funding 2018-I Ltd		
USD 3,975,000	OMERS Finance Trust '144A'				'Series 2018-1A A' '144A'		
	1.1% 26/3/2026	3,808,503	0.21		FRN		
USD 166,000	Open Text Corp '144A' 3.875%	450.005	0.04	HCD 250 000	18/4/2031	1,090,246	0
1160 96 000	15/2/2028 Parkland Corp '1444' 5 9759/	158,895	0.01	USD 250,000	CIFC Funding 2018-V Ltd 'Series 2018-5A A1' '144A' FRN		
050 66,000	Parkland Corp '144A' 5.875% 15/7/2027	86,768	0.01		15/1/2032	248,633	0
EUR 730.000	Toronto-Dominion Bank/The	00,700	0.01	USD 7.000.000	CIFC Funding 2019-I Ltd	240,000	U
20.1.00,000	0.375% 25/4/2024	816,852	0.05	002 .,000,000	'Series 2019-1A AR' '144A'		
USD 210,000	Videotron Ltd '144A' 5.125%	ŕ			FRN 20/4/2032	6,963,565	0
	15/4/2027	213,407	0.01	USD 200,000	CIFI Holdings Group Co Ltd 6%		
		15,512,698	0.87		16/7/2025	157,500	0
	Cayman Islands			USD 1,000,000	Clear Creek CLO 'Series 2015-	005 200	^
USD 230 000	AAC Technologies Holdings Inc			115D 408 000	1A AR' '144A' FRN 20/10/2030 Country Garden Holdings Co	995,388	0
OOD 200,000	2.625% 2/6/2026	216,845	0.01	03D 496,000	Ltd 5.625% 15/12/2026	380,970	0
USD 200,000	Agile Group Holdings Ltd	,		USD 200.000	Country Garden Holdings Co	000,070	Ü
	5.75% 2/1/2025	79,000	0.00		Ltd 7.25% 8/4/2026	158,500	0
USD 650,000	Allegro CLO II-S Ltd 'Series			USD 6,255,000	Deer Creek Clo Ltd 2017-1		
	2014-1RA B' '144A' FRN				'Series 2017-1A A' '144A'		
	21/10/2028	649,506	0.04		FRN 20/10/2030	6,222,255	0
USD 550,000	Allegro CLO XI Ltd 'Series			USD 225,000	Doha Finance Ltd 2.375%		_
	2019-2A A2A' '144A' FRN 19/1/2033	546,486	0.03	1100 000 000	31/3/2026	219,656	0
LISD 385 000	Arabian Centres Sukuk II Ltd	540,460	0.03	USD 222,000	Fantasia Holdings Group Co	E0 E0E	0
000 000,000	'144A' 5.625% 7/10/2026	378,263	0.02	USD 200 000	Ltd 10.875% 9/1/2023 Fantasia Holdings Group Co	50,505	U
USD 1,450,000	ASSURANT CLO Ltd 'Series		5.52	OOD 200,000	Ltd 11.875% 1/6/2023	45,500	0
	2018-2A A' '144A' FRN			USD 2,150,000	Galaxy XXII CLO Ltd 'Series	.0,000	·
	20/4/2031	1,440,791	0.08	,,	2016-22A ARR' '144A' FRN		
	Baidu Inc 2.875% 6/7/2022	2,790,064	0.16		16/4/2034	2,152,150	0
	Baidu Inc 3.625% 6/7/2027	618,270	0.04	USD 2,500,000	Goldentree Loan Management		
USD 3,500,000	Bean Creek CLO Ltd 'Series				US Clo 3 Ltd 'Series 2018-3A		_
	2015-1A AR' '144A' FRN 20/4/2031	3,477,324	0.20	1100 500 000	AJ' '144A' FRN 20/4/2030	2,481,267	0
LISD 520 000	Benefit Street Partners CLO	3,477,324	0.20	USD 500,000	Goldentree Loan Management US CLO 5 Ltd 'Series 2019-		
OOD 020,000	V-B Ltd 'Series 2018-5BA				5A AR' '144A' FRN 20/10/2032	497,036	0
	A1A' '144A' FRN 20/4/2031	517,268	0.03	USD 1 000 000	Goldentree Loan Opportunities	497,030	U
USD 1,050,000	Benefit Street Partners Clo	, 22		1,000,000	XI Ltd 'Series 2015-11A AR2'		
. ,	XXII Ltd 'Series 2020-22A B'				'144A' FRN 18/1/2031	993,699	0
	'144A' FRN 20/1/2032	1,047,121	0.06	USD 128,000	Hawaiian Brand Intellectual	-,	_
	Canyon CLO 2018-1 Ltd 'Series			,	Property Ltd / HawaiianMiles		
USD 500,000			1		Loyalty Ltd '144A' 5.75%		
USD 500,000	2018-1A A' '144A' FRN						_
	15/7/2031	497,249	0.03		20/1/2026	130,173	0
	15/7/2031 Carbone Clo Ltd 'Series 2017-			USD 1,400,402	ICG US CLO 2015-1 Ltd 'Series	130,173	0
	15/7/2031	497,249 1,739,500	0.03	USD 1,400,402		130,173 1,391,339	0

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	5	Market Value	% of Net		5	Market Value	% of Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
	KWG Group Holdings Ltd 5.875% 10/11/2024 LCM Loan Income Fund I	83,000	0.00	USD 275,000	Rockford Tower CLO 2017-3 Ltd 'Series 2017-3A A' '144A'	274 246	0.02
05D 400,000	Income Note Issuer Ltd '144A' FRN 16/7/2031	397,830	0.02	USD 350,000	FRN 20/10/2030 Ronshine China Holdings Ltd 7.35% 15/12/2023	274,246 85,750	0.02
USD 222,000	Logan Group Co Ltd 4.5% 13/1/2028	65,490	0.00	USD 525,000	RR 19 Ltd 'Series 2021-19A A1' '144A' FRN 15/10/2035	522,125	0.03
USD 200,000	Logan Group Co Ltd 5.75% 14/1/2025	63,000	0.00	USD 2,500,000	RR 3 Ltd 'Series 2018-3A A1R2' '144A' FRN 15/1/2030	2,485,783	0.14
USD 200,000	Longfor Group Holdings Ltd 3.375% 13/4/2027	188,545	0.01	USD 710,000	Samba Funding Ltd 2.9% 29/1/2027	713,942	0.04
USD 650,000	Longfor Group Holdings Ltd 3.9% 16/4/2023*	653,250	0.04	USD 260,000	Sands China Ltd 3.8% 8/1/2026*	246,589	0.01
USD 236,000	MAF Sukuk Ltd 3.933% 28/2/2030	243,611	0.01	USD 480,000	Sharjah Sukuk Program Ltd 2.942% 10/6/2027	475,200	0.03
USD 450,000	MAF Sukuk Ltd 4.638% 14/5/2029	482,376	0.03	USD 200,000	Shimao Group Holdings Ltd 3.45% 11/1/2031	53,000	0.00
USD 250,000	Marble Point CLO XXII Ltd 'Series 2021-2A B' '144A'			USD 280,000	Shimao Group Holdings Ltd 5.6% 15/7/2026	84,000	0.00
USD 200,000	FRN 25/7/2034 MGM China Holdings Ltd	249,940	0.01	USD 200,000	Sunac China Holdings Ltd 6.5% 10/1/2025	78,000	0.00
USD 250,000	5.25% 18/6/2025 Milos CLO Ltd 'Series 2017-1A	189,927	0.01	USD 1,000,000	Symphony CLO XXIII Ltd 'Series 2020-23A BR' '144A'	,	
USD 500,000	AR' '144A' FRN 20/10/2030 Neuberger Berman Loan	247,820	0.01	USD 550,000	FRN 15/1/2034 Tencent Holdings Ltd 3.595%	997,555	0.06
	Advisers CLO 25 Ltd 'Series 2017-25A BR' '144A' FRN			USD 269,000	19/1/2028 Times China Holdings Ltd 6.2%	561,723	0.03
1100 4 070 000	18/10/2029	497,890	0.03	1100 000 000	22/3/2026	98,185	0.01
USD 4,870,000	Neuberger Berman Loan Advisers CLO 26 Ltd 'Series 2017-26A AR' '144A' FRN				Weibo Corp 3.5% 5/7/2024 Wynn Macau Ltd 4.875% 1/10/2024	606,234 185,561	0.03
	18/10/2030	4,838,452	0.27	USD 482.000	XP Inc '144A' 3.25% 1/7/2026	449,267	0.01
USD 500,000	Neuberger Berman Loan Advisers CLO 29 Ltd 'Series	, ,		USD 200,000	Zhenro Properties Group Ltd 7.875% 14/4/2024	25,000	0.00
	2018-29A A1' '144A' FRN 19/10/2031	498,375	0.03			84,979,060	4.78
USD 300,000	Neuberger Berman Loan	490,373	0.03		Chile		
	Advisers CLO 29 Ltd 'Series 2018-29A B1' '144A' FRN			,	Chile Government International Bond 2.45% 31/1/2031	256,515	0.02
USD 850,000	19/10/2031 Neuberger Berman Loan	299,999	0.02		Chile Government International Bond 2.55% 27/7/2033	375,990	0.02
	Advisers CLO 33 Ltd 'Series 2019-33A AR' '144A' FRN	044.000	0.05		Chile Government International Bond 3.1% 7/5/2041 Chile Covernment International	245,210	0.01
USD 750,000	16/10/2033 Neuberger Berman Loan	844,908	0.05		Chile Government International Bond 3.5% 31/1/2034 Colbun SA '144A' 3.15%	196,800	0.01
	Advisers CLO 34 Ltd 'Series 2019-34A BR' '144A' FRN	750,000	0.04		19/1/2032 GNL Quintero SA 4.634%	217,168	0.01
USD 8,600,000	20/1/2035 Peace Park CLO Ltd 'Series	750,000	0.04		31/7/2029 Inversiones CMPC SA '144A'	353,680	0.02
LISD 3 920 000	2021-1A A' '144A' FRN 20/10/2034 Pikes Peak CLO 1 'Series	8,574,682	0.48		3.85% 13/1/2030 Sociedad Quimica y Minera de	305,962	0.02
000 0,020,000	2018-1A A' '144A' FRN 24/7/2031	3,884,567	0.22		Chile SA '144A' 3.5% 10/9/2051	289,891	0.02
USD 200,000	Powerlong Real Estate Holdings Ltd 6.25%	0,004,007	0.22	USD 215,000	VTR Comunicaciones SpA '144A' 4.375% 15/4/2029	203,713	0.01
USD 200 000	10/8/2024 Redsun Properties Group Ltd	108,000	0.01			2,444,929	0.14
	10.5% 3/10/2022 Regatta VIII Funding Ltd 'Series	81,900	0.00	USD 690,000	China China Life Insurance Overseas		
	2017-1A A' '144A' FRN 17/10/2030	4,664,496	0.26		Co Ltd/Hong Kong FRN 27/7/2027 Guoren Property & Casualty	690,721	0.04
USD 1,000,000	Regatta VIII Funding Ltd 'Series 2017-1A B' '144A' FRN 17/10/2030	992,500	0.06	JJD 210,000	Insurance Co Ltd 3.35% 1/6/2026	206,485	0.01
	Regatta X Funding Ltd 'Series	332,300	0.00	USD 600,000	Wens Foodstuffs Group Co Ltd 2.349% 29/10/2025		0.03
USD 250,000	-		- 1		2.073/0 23/10/2020	495,788	0.00
	2017-3A B' '144A' FRN 17/1/2031 Regatta XVI Funding Ltd 'Series	248,241	0.01	USD 330,000	ZhongAn Online P&C Insurance Co Ltd 3.5% 8/3/2026	308,137	0.02

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% N Asse
<u> </u>	•	(/				(- /	
USD 200,000	Colombia Colombia Government			USD 602,000	France Altice France SA/France '144A'		
	International Bond 3.25% 22/4/2032	166,200	0.01	USD 659,000	5.5% 15/1/2028 Altice France SA/France '144A'	565,170	0.
USD 660,000	Colombia Government				8.125% 1/2/2027	695,848	0.
	International Bond 3.875% 25/4/2027	632,397	0.04		Arkema SA 0.125% 14/10/2026 Banque Federative du Credit	218,747	0.
USD 250,000	Colombia Government International Bond 4.5%			1100 025 000	Mutuel SA 0.75% 8/6/2026	333,566	0. 0.
	15/3/2029	239,903	0.01		BPCE SA '144A' FRN 19/10/2027 BPCE SA 0.625% 28/4/2025	881,575 559,305	0.
USD 540,000	Colombia Government	200,000	0.01		Capgemini SE 0.625% 23/6/2025	559,917	0
	International Bond 8.125%				Constellium SE '144A' 5.625%		
1100 050 000	21/5/2024	596,512	0.03	1100 050 000	15/6/2028	252,072	0
	Ecopetrol SA 4.625% 2/11/2031	313,775	0.02 0.03	USD 250,000	Constellium SE '144A' 5.875%	252 704	0
	Ecopetrol SA 5.375% 26/6/2026 SURA Asset Management SA	553,473	0.03	USD 4 210 000	15/2/2026 Credit Agricole SA '144A' FRN	252,794	U
000 040,000	'144A' 4.875% 17/4/2024	350,667	0.02	GOD 4,210,000	26/1/2027	3,944,457	0
		2,852,927	0.16	EUR 900,000	Engie SA 0.375% 28/2/2023	1,012,882	0
	_	2,002,021	0.10	EUR 235,728	FCT Autonoria 2019 FRN		
LICD 2 400 000	Denmark			EUD 000 000	25/9/2035	263,213	0
050 3,160,000	Danske Bank A/S '144A' FRN 10/9/2025	3,026,250	0.17	EUR 236,082	FCT Autonoria 2019 FRN 25/9/2035	264,360	0
USD 3.065.000	Danske Bank A/S '144A' FRN	5,020,230	0.17	FUR 700 000	FCT Noria 2021 FRN 25/10/2049	780,885	0
,,	11/9/2026*	2,918,294	0.16		FCT Noria 2021 FRN 25/10/2049	562,221	0
		5,944,544	0.33	EUR 800,000	FCT Noria 2021 'Series 2021-1	,	
	Dominican Benublic	-,,			B' FRN 25/10/2049	896,450	0
LISD 200 000	Dominican Republic Aeropuertos Dominicanos Siglo			EUR 300,000	FCT Pixel 2021 1.221% 25/2/2038	224 204	0
000 200,000	XXI SA '144A' 6.75%			ELID 1 5/10 562	Harmony French Home Loans	334,281	0
	30/3/2029	198,341	0.01	LOIX 1,549,502	FCT 2020-2 FRN 27/8/2061	1,755,538	0
USD 298,000	Banco de Reservas de la			EUR 1,000,000	Harmony French Home Loans	.,. 55,555	·
	Republica Dominicana 7%				FCT 2020-2 FRN 27/8/2061	1,135,878	0
LICD 615 000	1/2/2023	305,078	0.02	EUR 400,000	Harmony French Home Loans		
030 615,000	Dominican Republic International Bond '144A'			HCD 202 000	FCT 2021-1 FRN 27/5/2061	450,606	0
	4.5% 30/1/2030	571,925	0.03	USD 362,000	Iliad Holding SASU '144A' 6.5% 15/10/2026	362,492	0
USD 420,000	Dominican Republic	,		EUR 800.000	Pernod Ricard SA 24/10/2023	302,492	U
	International Bond '144A'				(Zero Coupon)	896,715	0
LIOD 045 000	4.875% 23/9/2032	384,857	0.02	EUR 400,000	PSA Banque France SA		
USD 245,000	Dominican Republic International Bond 5.3%			EUD 0 400 000	22/1/2025 (Zero Coupon)	439,356	0
	21/1/2041	211,864	0.01		RCI Banque SA 0.75% 10/4/2023 Schneider Electric SE 0.25%	2,388,074	0
USD 250,000	Dominican Republic	2,00.	0.01	LOIX 000,000	9/9/2024	672,881	0
	International Bond '144A'			USD 2,365,000	Societe Generale SA '144A'	072,001	Ŭ
	5.5% 22/2/2029	249,230	0.01		FRN 21/1/2026	2,299,958	0
USD 150,000	Dominican Republic			EUR 2,200,000	Societe Generale SA FRN		_
	International Bond '144A' 6% 22/2/2033	147,881	0.01	EUD 4 000 000	23/2/2028	2,475,123	0
USD 300.000	Dominican Republic	177,001	0.01	EUR 1,200,000	Veolia Environnement SA 0.672% 30/3/2022	1,347,215	0
	International Bond 6.4%		-		0.01 Z /0 00101Z0ZZ		
	5/6/2049*	284,250	0.02			26,601,579	1
		2,353,426	0.13	EUD 505 000	Germany		
	Egypt			EUR 535,000	Amphenol Technologies Holding GmbH 0.75% 4/5/2026	596,040	0
EUR 100,000	Egypt Government International			EUR 600.000	BASF SE 0.101% 5/6/2023	673,838	0
	Bond '144A' 4.75% 11/4/2025	107,606	0.00	,	BASF SE 2% 5/12/2022*	1,261,160	0
USD 395,000	Egypt Government International	0== ===		EUR 600,000	Bayer AG 0.05% 12/1/2025	660,045	0
116D 340 000	Bond 5.25% 6/10/2025	379,200	0.02	EUR 200,000	Commerzbank AG FRN		
000,000	Egypt Government International Bond '144A' 5.577% 21/2/2023	313.875	0.02	EUD 200 000	24/3/2026	221,903	0
USD 200.000	Egypt Government International	510,015	0.02		Covestro AG 0.875% 3/2/2026 Deutsche Bank AG FRN	327,402	0
	Bond 5.875% 11/6/2025	196,250	0.01	LUIN 000,000	19/11/2025	666,573	0
EUR 330,000	Egypt Government International			EUR 800,000	Deutsche Bank AG FRN	200,010	3
	Bond '144A' 6.375% 11/4/2031	295,375	0.02	,	23/2/2028	895,373	0
		1,292,306	0.07	USD 1,310,000	Deutsche Bank AG/New York		
	Finland			1100 0 005 000	NY FRN 1/4/2025	1,274,813	0
EUR 905,000	CRH Finland Services Oyj			USD 3,385,000	Deutsche Bank AG/New York NY FRN 7/1/2028	3,236,410	0
-,	0.875% 5/11/2023*	1,025,928	0.06	EUR 1 315 000	E.ON SE 24/10/2022	J,2JU,4 IU	U
USD 3,600,000	Nordea Bank Abp '144A' 1.5%			2011 1,010,000	(Zero Coupon)	1,477,489	0
	30/9/2026	3,407,119	0.19	EUR 300,000	KION Group AG 1.625%		
		4,433,047	0.25		24/9/2025	341,298	0.

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% 0 Ne Asset
FUR 300 000	Red & Black Auto Germany 8			USD 718 000	REC Ltd 3.875% 7/7/2027	722,294	0.0
	UG 0.193% 15/9/2030 Red & Black Auto Germany 8	335,955	0.02	,	ReNew Power Synthetic 6.67% 12/3/2024	205,306	0.0
EUR 1,100,000	UG 0.393% 15/9/2030 Volkswagen Bank GmbH	445,212	0.03	USD 200,000	Shriram Transport Finance Co Ltd 5.1% 16/7/2023	201,650	0.0
EUR 600,000	1.875% 31/1/2024 Volkswagen Bank GmbH 2.5%	1,268,818	0.07	USD 200,000	Shriram Transport Finance Co Ltd 5.95% 24/10/2022	201,900	0.0
EUD 500 000	31/7/2026	709,878	0.04			5,423,083	0.3
,	Volkswagen Financial Services AG 0.875% 31/1/2028 Volkswagen Leasing GmbH	564,431	0.03	USD 200 000	Indonesia Bank Negara Indonesia Persero		
	0.375% 20/7/2026 Volkswagen Leasing GmbH 1%	358,036	0.02		Tbk PT 3.75% 30/3/2026 Indonesia Government	195,000	0.
	16/2/2023 Vonovia SE 16/9/2024	2,778,853	0.16	120,000	International Bond 3.5% 11/1/2028	434,737	0.
,	(Zero Coupon)	771,258	0.04	USD 310,000	Indonesia Government International Bond 4.1%	454,757	0.
EUR 700,000	ZF Finance GmbH 3% 21/9/2025	778,243	0.05		24/4/2028	331,743	0.
		19,643,028	1.11	USD 200,000	Indonesia Government International Bond 4.75%		
USD 243,000	Guatemala Guatemala Government Bond			USD 700,000	11/2/2029 Pertamina Persero PT 1.4%	222,797	0.
USD 200,000	3.7% 7/10/2033 Guatemala Government Bond	220,371	0.01	USD 500,000	9/2/2026 Perusahaan Perseroan Persero	652,750	0.
	'144A' 5.375% 24/4/2032	206,568	0.01		PT Perusahaan Listrik Negara 4.125% 15/5/2027	512,037	0.
		426,939	0.02		Negara 4.125% 15/5/2021	2,349,064	0
LISD 444 000	Hong Kong Chong Hing Bank Ltd FRN				Ireland	2,040,004	
	26/7/2027 CITIC Ltd 3.875% 28/2/2027*	445,671 728,894	0.03 0.04	EUR 610,000	Abbott Ireland Financing DAC 0.875% 27/9/2023	693,094	0
	CMB International Leasing Management Ltd 1.25%			USD 2,200,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust		
USD 440,000	16/9/2024 CMB International Leasing Management Ltd 1.875%	289,738	0.02	USD 1,700,000	2.45% 29/10/2026 AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2,109,263	0
USD 315,000	12/8/2025 GLP China Holdings Ltd 2.95%	425,003	0.02	USD 2,160,000	2.875% 14/8/2024 AerCap Ireland Capital DAC /	1,706,462	0
USD 260,000	29/3/2026 GLP China Holdings Ltd	303,343	0.02		AerCap Global Aviation Trust 3.3% 23/1/2023	2,189,033	0
USD 200,000	4.974% 26/2/2024 Yanlord Land HK Co Ltd 6.8%	267,352	0.01	USD 4,300,000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust		
	27/2/2024	191,500	0.01	USD 335 000	3.5% 26/5/2022 AerCap Ireland Capital DAC /	4,318,593	0
	India	2,651,501	0.15	05D 325,000	AerCap Global Aviation Trust 4.625% 1/7/2022	328,694	0
USD 200,000	Adani Electricity Mumbai Ltd			GBP 899,680	Agora Securities UK 2021 DAC		
USD 470,000	'144A' 3.949% 12/2/2030 Adani Transmission Ltd 4%	185,185	0.01	USD 424,000	FRN 17/8/2031 Ardagh Packaging Finance Plc /	1,206,092	0
USD 481,000	3/8/2026 Bharti Airtel Ltd 4.375%	475,709	0.03		Ardagh Holdings USA Inc '144A' 4.125% 15/8/2026	409,756	0
USD 200,000	10/6/2025 GMR Hyderabad International	498,956	0.03		Atom Mortgage Securities DAC 1.997% 22/7/2031	1,281,827	0
	Airport Ltd 5.375% 10/4/2024	202,888	0.01		Atom Mortgage Securities DAC 2.897% 22/7/2031	1,572,302	0
	Hindustan Petroleum Corp Ltd 4% 12/7/2027	477,803	0.03		ESB Finance DAC 3.494% 12/1/2024	625,518	0
	ICICI Bank Ltd/Dubai 3.8% 14/12/2027	669,032	0.04		Fresenius Finance Ireland Plc 1/10/2025 (Zero Coupon)*	611,160	0
	ICICI Bank Ltd/Dubai 4% 18/3/2026	207,415	0.01	GBP 738,000	Frost CMBS 2021-1 DAC 1.536% 22/11/2026	986,398	0
USD 200,000	JSW Steel Ltd 5.375% 4/4/2025	203,500	0.01	EUR 691,800	Haus European Loan Conduit No 39 DAC FRN 28/7/2051	773,278	0.
USD 200,000	Manappuram Finance Ltd 5.9% 13/1/2023	201,900	0.01	EUR 636,816	Haus European Loan Conduit No 39 DAC FRN 28/7/2051	713,121	0.
USD 200,000	Muthoot Finance Ltd 4.4% 2/9/2023	201,650	0.01	EUR 1,050,696	Haus European Loan Conduit No 39 DAC FRN 28/7/2051	1,176,839	0.
USD 290,000	Muthoot Finance Ltd '144A' 6.125% 31/10/2022*	294,354	0.02	EUR 796,770	Haus European Loan Conduit No 39 DAC FRN 28/7/2051	891,075	0.
USD 465,000	Power Finance Corp Ltd 3.75% 18/6/2024	473,541	0.03	USD 200,000	Jazz Securities DAC '144A'		0.
	10/0/2024	4/3541	0.03		4.375% 15/1/2029	198,500	Λ

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		Market	% of			Market	% of
Holding	Description	Value (USD)	Net Assets	Holding	Description	Value (USD)	Net Assets
	Last Mile Logistics Pan Euro				Autoflorence 2 Srl 0.139%	,	
	Finance DAC FRN 17/8/2033 Last Mile Logistics Pan Euro	1,029,248	0.06	, ,	24/12/2044 Autoflorence 2 Srl 0.189%	1,263,132	0.07
	Finance DAC FRN 17/8/2033	363,545	0.02		24/12/2044	676,890	0.04
EUR 1,001,508	Last Mile Logistics Pan Euro Finance DAC FRN 17/8/2033	1,128,896	0.06	EUR 414,000	Autoflorence 2 Srl 0.589% 24/12/2044	459,305	0.02
EUR 678,857	Last Mile Securities PE 2021 DAC FRN 17/8/2031	760,051	0.04	EUR 222,000	Autoflorence 2 Srl 1.789% 24/12/2044	250.470	0.01
EUR 1,316,723	Last Mile Securities PE 2021 DAC FRN 17/8/2031	1,478,568	0.08	EUR 143,000	Brignole Co 2021 SRL FRN		0.01
EUR 918,807	Last Mile Securities PE 2021	, ,		EUR 100,000	24/7/2036 Brignole Co 2021 SRL FRN	159,293	
EUR 1,000,790	DAC FRN 17/8/2031 Last Mile Securities PE 2021	1,029,138	0.06	EUR 270,000	24/7/2036 FCA Bank SpA/Ireland	111,450	0.01
	DAC 'Series 2021-1X A1' FRN 17/8/2031	1,122,032	0.06	EUR 180.000	16/4/2024 (Zero Coupon) FCA Bank SpA/Ireland 0.125%	299,375	0.02
USD 264,000	LCPR Senior Secured Financing DAC '144A' 6.75%	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			16/11/2023 FCA Bank SpA/Ireland 0.5%	201,624	0.01
	15/10/2027	271,999	0.02		18/9/2023	698,768	0.04
USD 443,000	Lukoil Capital DAC '144A' 2.8% 26/4/2027	177,200	0.01	EUR 459,711	Progetto Quinto SRL FRN 27/10/2036	516,387	0.03
USD 460,000	Metalloinvest Finance DAC '144A' 3.375% 22/10/2028	172,500	0.01	EUR 599,000	Red & Black Auto Italy Srl 2.285% 28/12/2031	670,039	0.04
EUR 1,128,144	Pearl Finance 2020 DAC FRN 17/11/2032	1,271,583	0.07	EUR 320,000	Snam SpA 15/8/2025 (Zero Coupon)	349,772	0.02
EUR 2,001,394	Pearl Finance 2020 DAC FRN	, ,		USD 310,000	Telecom Italia SpA/Milano	,	
EUR 1,354,717	17/11/2032 Pearl Finance 2020 DAC FRN	2,254,694	0.13	USD 1,165,000	'144A' 5.303% 30/5/2024 UniCredit SpA '144A' FRN	317,673	0.02
USD 1,933,462	17/11/2032 Prodigy Finance CM2021-1	1,531,112	0.09	EUR 1,180,000	22/9/2026 UniCredit SpA 6.95%	1,113,841	0.06
	DAC 'Series 2021-1A A' '144A' FRN 25/7/2051	1,928,343	0.11		31/10/2022*	1,384,133	0.08
EUR 240,100	River Green Finance 2020 DAC		-		Japan	9,941,915	0.56
EUR 460,600	FRN 22/1/2032 River Green Finance 2020 DAC	268,636	0.02	EUR 621,000	Asahi Group Holdings Ltd		
EUR 700,000	FRN 22/1/2032 SCF Rahoituspalvelut IX DAC	515,868	0.03		0.01% 19/4/2024*	690,346	0.04
USD 2 850 000	FRN 25/10/2030 SMBC Aviation Capital Finance	786,327	0.04	EUR 290,000	Asahi Group Holdings Ltd 0.155% 23/10/2024	321,829	0.02
	DAC '144A' 1.9% 15/10/2026 SMBC Aviation Capital Finance	2,719,536	0.15	EUR 1,045,000	Mizuho Financial Group Inc 0.523% 10/6/2024	1,172,624	0.07
	DAC '144A' 2.3% 15/6/2028	566,406	0.03	EUR 185,000	Nissan Motor Co Ltd 2.652%		
GBP 1,330,230	Taurus 2021-1 UK DAC FRN 17/5/2031	1,785,131	0.10	USD 2,671,000	17/3/2026 Nissan Motor Co Ltd '144A'	216,446	0.01
GBP 321,638	Taurus 2021-1 UK DAC FRN 17/5/2031	430,582	0.02	USD 2,697,000	3.043% 15/9/2023 Nissan Motor Co Ltd '144A'	2,692,318	0.15
GBP 262,075	Taurus 2021-1 UK DAC FRN 17/5/2031	352,031	0.02	USD 1 320 000	3.522% 17/9/2025 Nissan Motor Co Ltd '144A'	2,720,503	0.15
GBP 719,081	Taurus 2021-4 UK DAC FRN			, ,	4.345% 17/9/2027	1,349,600	0.08
GBP 296,533	17/8/2031 Taurus 2021-4 UK DAC FRN	957,324	0.05	,	Nissan Motor Co Ltd 4.345% 17/9/2027	276,055	0.02
USD 251.000	17/8/2031 Virgin Media Vendor Financing	392,728	0.02	USD 1,010,000	Sumitomo Mitsui Financial Group Inc 2.174% 14/1/2027	979,362	0.05
202 201,000	Notes IV DAC '144A' 5% 15/7/2028	230 352	0.01			10,419,083	0.59
	10/1/2020	239,352 45,323,835	2.55		Jersey		
	Israel	70,020,000	2.00	USD 2,455,000	Aptiv Plc / Aptiv Corp 2.396% 18/2/2025	2,447,383	0.14
USD 515,000	Bank Leumi Le-Israel BM '144A' FRN 29/1/2031	493,595	0.03	USD 433,000	Galaxy Pipeline Assets Bidco Ltd 2.94% 30/9/2040	398,360	0.02
USD 300,000	Energean Israel Finance Ltd			EUR 1,230,000	Heathrow Funding Ltd 1.5% 12/10/2025		0.08
USD 265,000	'144A' 4.5% 30/3/2024 Israel Government International	293,625	0.02		12/10/2020	1,400,574 4,246,317	0.08
USD 364,706	Bond 2.75% 3/7/2030 Leviathan Bond Ltd '144A'	270,135	0.01		Liberia		
	5.75% 30/6/2023	367,805	0.02	USD 251,000	Royal Caribbean Cruises Ltd '144A' 5.5% 31/8/2026	248,490	0.01
	Italy	1,425,160	80.0	USD 131,000	Royal Caribbean Cruises Ltd '144A' 9.125% 15/6/2023	137,183	0.01
EUR 440,000	Italy ACEA SpA 28/9/2025				1777 (0.120 /0 10/0/2020	385,673	0.01
	(Zero Coupon)	482,156	0.03				

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
<u></u>	•	(/			•	, ,	
LICD EGE 000	Luxembourg			HCD 300 000	Mauritius		
USD 565,000	Altice Financing SA '144A' 5%	E12 010	0.02	USD 200,000	CA Magnum Holdings '144A'	201 650	0.01
ELID 460 000	15/1/2028 Becton Dickinson Euro Finance	513,819	0.03	1100 477 000	5.375% 31/10/2026 Greenko Mauritius Ltd 6.25%	201,650	0.01
LOIX 400,000	Sarl 1.208% 4/6/2026	519,589	0.03	03D 477,000	21/2/2023	481,770	0.03
FUR 355 000	BL Consumer Credit 2021	010,000	0.00	USD 243 375	India Cleantech Energy '144A'	401,770	0.00
20.1.000,000	FRN 25/9/2038	397,356	0.02	002 2 10,010	4.7% 10/8/2026	238,546	0.01
EUR 1,897,000	BL Consumer Credit 2021	,,,,,,,		USD 250,000	India Green Energy Holdings	, .	
	FRN 25/9/2038	2,148,569	0.12		'144A' 5.375% 29/4/2024	252,188	0.02
EUR 681,000	BL Consumer Credit 2021					1,174,154	0.07
	FRN 25/9/2038	762,112	0.04		Mexico		
EUR 528,000	BL Consumer Credit 2021	E90 272	0.02	118D 200 000	BBVA Bancomer SA/Texas FRN		
118D 310 000	FRN 25/9/2038 Camelot Finance SA '144A'	589,373	0.03	03D 200,000	18/1/2033	192,360	0.01
030 310,000	4.5% 1/11/2026	310,622	0.02	USD 150 000	Coca-Cola Femsa SAB de CV	132,300	0.01
LISD 210 000	EIG Pearl Holdings Sarl '144A'	310,022	0.02	002 100,000	1.85% 1/9/2032	130,480	0.01
000 210,000	3.545% 31/8/2036	206,063	0.01	USD 221,000	Comision Federal de	,	
USD 565,000	EIG Pearl Holdings Sarl '144A'	,			Electricidad '144A' 4.688%		
	4.387% 30/11/2046	552,231	0.03		15/5/2029	218,238	0.01
EUR 700,000	FACT Master SA FRN 20/7/2028	772,754	0.04	USD 200,000	Grupo KUO SAB De CV '144A'		
USD 160,000	Gol Finance SA '144A' 7%				5.75% 7/7/2027	201,642	0.01
	31/1/2025	144,594	0.01	USD 200,000	Industrias Penoles SAB de CV	100.000	0.04
USD 200,000	Herens Holdco Sarl '144A'			1100 000 000	'144A' 4.75% 6/8/2050	188,626	0.01
EUD 070 000	4.75% 15/5/2028	187,334	0.01	USD 200,000	Kimberly-Clark de Mexico SAB de CV '144A' 2.431%		
EUR 370,000	Highland Holdings Sarl 0.318%	400.000	0.00		1/7/2031	183,438	0.01
ELID 405 000	15/12/2026 Holcim Finance Luxembourg SA	400,022	0.02	USD 550 000	Mexico City Airport Trust '144A'	103,430	0.01
EUR 403,000	0.125% 19/7/2027	427,353	0.03	000 000,000	4.25% 31/10/2026	560,313	0.03
FUR 665 000	Medtronic Global Holdings SCA	427,333	0.03	USD 648.000	Mexico Government	000,010	0.00
2011 000,000	2/12/2022 (Zero Coupon)	747,660	0.04		International Bond 2.659%		
EUR 483,000	Medtronic Global Holdings SCA	,000	0.0 .		24/5/2031	591,624	0.03
,	15/10/2025 (Zero Coupon)	528,254	0.03	USD 437,000	Mexico Government		
EUR 635,000	Medtronic Global Holdings SCA				International Bond 3.25%		
	0.375% 7/3/2023	715,246	0.04		16/4/2030	423,016	0.03
USD 300,000	Millicom International Cellular			USD 380,000	Mexico Government		
	SA '144A' 4.5% 27/4/2031	279,664	0.02		International Bond 4.125%	400.040	0.00
USD 387,000	Millicom International Cellular	270 172	0.00	USD 200 000	21/1/2026 Mexico Government	402,610	0.02
LISD 446 000	SA '144A' 5.125% 15/1/2028 Nexa Resources SA '144A'	379,172	0.02	03D 200,000	International Bond 4.75%		
03D 440,000	5.375% 4/5/2027	447,569	0.03		27/4/2032	212,400	0.01
USD 200.000	Puma International Financing	117,000	0.00	USD 1,636,000	Petroleos Mexicanos 5.95%	,	
	SA 5.125% 6/10/2024	197,500	0.01		28/1/2031*	1,519,844	0.09
EUR 699,752	SC Germany SA Compartment			USD 758,000	Petroleos Mexicanos '144A'		
	Consumer 2020-1 FRN				6.7% 16/2/2032	731,697	0.04
	14/11/2034	791,662	0.05	USD 450,000	Petroleos Mexicanos 6.875%		
EUR 1,312,035	SC Germany SA Compartment			1160 300 000	4/8/2026	475,875	0.03
	Consumer 2020-1 FRN	4 400 450	0.00	USD 200,000	Trust Fibra Uno '144A' 5.25% 30/1/2026	207,784	0.01
ELID 524 914	14/11/2034 SC Germany SA Compartment	1,480,159	0.08		30/1/2020		
EUR 324,614	Consumer 2020-1 FRN					6,239,947	0.35
	14/11/2034	596,704	0.03		Mongolia		
EUR 1,515,000	SIG Combibloc PurchaseCo	000,.0.	0.00	USD 200,000	Mongolia Government		
,, ,,,,,,,	Sarl 1.875% 18/6/2023*	1,711,545	0.10		International Bond 5.125%		
EUR 270,000	SIG Combibloc PurchaseCo				7/4/2026	199,000	0.01
	Sarl 2.125% 18/6/2025	305,226	0.02		Morocco		
EUR 605,000	Simon International Finance			USD 280,000	Morocco Government		
	SCA 1.375% 18/11/2022	684,490	0.04	,	International Bond '144A'		
USD 200,000	Telenet Finance Luxembourg				2.375% 15/12/2027	257,950	0.02
	Notes Sarl '144A' 5.5%	200 000	0.01	USD 697,000	Morocco Government		
FUR 500 000	1/3/2028 Traton Finance Luxembourg SA	200,000	0.01		International Bond '144A' 3%		
LOIX 300,000	14/6/2024 (Zero Coupon)	554,588	0.03		15/12/2032	610,746	0.03
EUR 500.000	Traton Finance Luxembourg SA	30 1,000	3.55			868,696	0.05
	0.125% 10/11/2024	553,525	0.03		Netherlands	· · · · · · · · · · · · · · · · · · ·	
EUR 900,000	Traton Finance Luxembourg SA	-,-		EUR 600.000	Bayer Capital Corp BV 1.5%		
	0.125% 24/3/2025*	991,779	0.06		26/6/2026	683,187	0.04
USD 200,000	Usiminas International Sarl			EUR 890,000	BMW Finance NV 14/4/2023		
	'144A' 5.875% 18/7/2026	204,982	0.01	,	(Zero Coupon)	1,000,323	0.06
					·		
		19,301,516	1.09	EUR 490,000	Conti-Gummi Finance BV 1.125% 25/9/2024		

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Holding	Description	Market Value (USD)	% of Net Assets	<u> Holding</u>	Description	Market Value (USD)	% of Net Assets
	Digital Dutch Finco BV 0.625%	,			Upjohn Finance BV 0.816%	, ,	
	15/7/2025 Domi 2021-1 BV FRN	1,231,182	0.07		23/6/2022* VEON Holdings BV '144A'	1,271,462	0.07
	15/6/2053 Dutch Property Finance 2020-2	730,449	0.04	,	3.375% 25/11/2027 VEON Holdings BV '144A' 4%	100,500	0.01
	BV FRN 28/1/2058 Dutch Property Finance 2020-2	1,453,226	0.08		9/4/2025 Viterra Finance BV 0.375%	165,000	0.01
	BV FRN 28/1/2058 Dutch Property Finance 2021-1	328,869	0.02		24/9/2025 Vonovia Finance BV 0.125%	781,601	0.04
	BV FRN 28/7/2058 Dutch Property Finance 2021-1	831,103	0.05		6/4/2023 Vonovia Finance BV 1.625%	1,122,516	0.06
, ,	BV FRN 28/7/2058 Dutch Property Finance 2021-2	2,904,371	0.16		7/4/2024 Ziggo Bond Co BV '144A' 6%	456,958	0.03
	BV 0.146% 28/4/2059 Dutch Property Finance 2021-2	1,341,133	0.08		15/1/2027	197,397	0.01
	BV 0.246% 28/4/2059 Dutch Property Finance 2021-2	911,490	0.05		Oman	34,535,986	1.94
	BV 0.496% 28/4/2059 E.ON International Finance BV	563,188	0.03	,	Oman Government International Bond 7.375% 28/10/2032	222,750	0.01
EUR 1,155,000	0.75% 30/11/2022 Enel Finance International NV	310,172	0.02	USD 467,000	OQ SAOC '144A' 5.125% 6/5/2028	466,329	0.03
USD 1,775,000	17/6/2024 (Zero Coupon) Enel Finance International NV	1,282,065	0.07		_	689,079	0.04
USD 520,000	'144A' 1.375% 12/7/2026 Equate Petrochemical BV 4.25% 3/11/2026	1,662,008	0.09	USD 479,000	Panama Aeropuerto Internacional de Tocumen SA '144A' 4%		
USD 197,000	4.25% 3/11/2026 Greenko Dutch BV 3.85% 29/3/2026	539,063 192.075	0.03	USD 225,000	11/8/2041 Aeropuerto Internacional de	440,462	0.03
EUR 700,000	Heimstaden Bostad Treasury BV 0.25% 13/10/2024	772,645	0.04		Tocumen SA '144A' 5.125% 11/8/2061	206,176	0.01
	ING Bank NV FRN 8/4/2022	1,459,804	0.08	USD 250,000	Banco Latinoamericano de Comercio Exterior SA '144A'		
	ING Groep NV FRN 3/9/2025	549,673	0.03		2.375% 14/9/2025	245,568	0.01
EUR 800,000	ING Groep NV FRN 1/4/2027 ING Groep NV 1% 20/9/2023 Jubilee Place 17/1/2059	856,757 909,034	0.05 0.05	USD 295,000	Banco Nacional de Panama '144A' 2.5% 11/8/2030	259,998	0.01
	(Zero Coupon) Jubilee Place 17/1/2059	1,195,050	0.07	USD 409,000	Carnival Corp '144A' 4% 1/8/2028	392,074	0.02
	(Zero Coupon) Jubilee Place 17/1/2059	455,359	0.03	USD 458,000	Carnival Corp '144A' 5.75% 1/3/2027	447,695	0.03
	(Zero Coupon) Jubilee Place 2020-1 BV FRN	226,134	0.01	USD 285,000	Carnival Corp '144A' 10.5% 1/2/2026	321,014	0.02
,	17/10/2057 Jubilee Place 2021-1 BV FRN	636,223	0.04	USD 670,000	Panama Government International Bond 3.875%		
	17/7/2058	880,660	0.05		17/3/2028	688,991	0.04
	Magoi 2019 BV FRN 27/7/2039 Mercedes-Benz International	168,164	0.01			3,001,978	0.17
	Finance BV 0.25% 6/11/2023 Mong Duong Finance Holdings	505,627	0.03	USD 459,000	Paraguay Government		
	BV 5.125% 7/5/2029 NXP BV / NXP Funding LLC /	222,763	0.01	1100 050 000	International Bond '144A' 2.739% 29/1/2033	400,327	0.02
	NXP USA Inc '144A' 2.7% 1/5/2025	120,502	0.01	USD 959,000	Paraguay Government International Bond '144A'	000 007	0.00
USD 1,500,000	NXP BV / NXP Funding LLC / NXP USA Inc '144A' 3.875%			USD 566,000	4.95% 28/4/2031* Paraguay Government	996,907	0.06
EUR 200,000	18/6/2026 Redexis Gas Finance BV	1,570,305	0.09		International Bond 5% 15/4/2026	591,068	0.03
USD 359,000	1.875% 28/5/2025 Sensata Technologies BV	230,693	0.01		Peru	1,988,302	0.1
EUR 935,000	Financieringsmaatschappij	370,203	0.02		Banco de Credito del Peru '144A' FRN 1/7/2030 InRetail Consumer '144A'	147,219	0.01
,	NV 0.375% 6/9/2023 Stellantis NV 3.375% 7/7/2023 Toyota Motor Finance	1,056,043 772,286	0.06 0.04		3.25% 22/3/2028 Peruvian Government	188,250	0.0
USD 511,000	Netherlands BV 27/10/2025 (Zero Coupon) Trivium Packaging Finance BV	448,843	0.02		International Bond 1.862% 1/12/2032	195,831	0.0
, -	'144A' 5.5% 15/8/2026	512,852	0.03	USD 540,000	Peruvian Government International Bond 2.392% 23/1/2026	529,015	0.03

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)		Holding	Description	Market Value (USD)	% of Net Assets
	Peruvian Government			USD 200,000	Saudi Government International		
	International Bond 3% 15/1/2034	87,115	0.01	LISD 570 000	Bond 4% 17/4/2025 Saudi Government International	210,800	0.01
USD 198,000	Peruvian Government	07,110	0.01	000 070,000	Bond '144A' 4.375%		
	International Bond 3.3%	175.070	0.01		16/4/2029	631,988	0.04
USD 477,000	11/3/2041 SAN Miguel Industrias Pet SA /	175,972	0.01			2,153,431	0.12
	NG PET R&P Latin America SA '144A' 3.5% 2/8/2028	438,215	0.02	USD 360 000	Singapore BOC Aviation Ltd 3.5%		
	3A 144A 3.3% 2/6/2026	1,761,617	0.02		18/9/2027	368,156	0.02
	Philippines	1,701,017	0.10	USD 470,000	BPRL International Singapore Pte Ltd 4.375% 18/1/2027	477,251	0.03
USD 1,235,000	Philippine Government			USD 200,000	Global Prime Capital Pte Ltd		
	International Bond 3.75% 14/1/2029*	1,289,031	0.07	USD 465 000	5.95% 23/1/2025 Oil India International Pte Ltd	200,000	0.01
	Poland	1,203,031	0.07	000 400,000	4% 21/4/2027	473,301	0.02
USD 200,000	Canpack SA / Canpack US LLC			USD 473,000	ONGC Videsh Vankorneft Pte Ltd 3.75% 27/7/2026	481,752	0.03
	'144A' 3.125% 1/11/2025	196,299	0.01		Ltd 3.73/0 27/1/2020	2,000,460	0.03
5UD 070 550	Portugal				South Africa	2,000,100	0.11
EUR 278,552	Ares Lusitani-STC SA / Pelican Finance 2 1.706% 25/1/2035	312,083	0.02	USD 230,000	Republic of South Africa		
EUR 1,207,058	Ares Lusitani-STC SA / Pelican				Government International Bond 4.875% 14/4/2026	235,997	0.02
EUR 800.000	Finance 2 3.706% 25/1/2035 TAGUS - Sociedade de	1,359,124	0.08	USD 253,000	Republic of South Africa	200,007	0.02
	Titularizacao de Creditos SA/				Government International Bond 5.75% 30/9/2049	218,294	0.01
	Ulisses Finance No. 2 2.294% 23/9/2038	890,393	0.05		Dona 0.70 70 00/3/2043	454,291	0.03
EUR 1,500,000	TAGUS - Sociedade de				South Korea	,	
	Titularizacao de Creditos SA/ Viriato Finance No 1 0.135%			USD 520,000	Hyundai Capital Services Inc		
	28/10/2040	1,690,374	0.10	USD 450 000	3.625% 29/8/2027 Kia Corp 1.75% 16/10/2026	540,176 432,090	0.03
EUR 200,000	TAGUS - Sociedade de Titularizacao de Creditos SA/				Mirae Asset Securities Co Ltd		
	Viriato Finance No 1 0.385%			USD 420 000	1.375% 7/7/2024 Mirae Asset Securities Co Ltd	340,281	0.02
EUR 700.000	28/10/2040 TAGUS - Sociedade de	221,333	0.01		2.625% 30/7/2025	417,500	0.02
	Titularizacao de Creditos SA/					1,730,047	0.10
	Viriato Finance No 1 0.985% 28/10/2040	771,607	0.04	EUD 000 000	Spain		
		5,244,914	0.30	EUR 800,000	Autonoria Spain 2021 FT FRN 31/1/2039	896,702	0.05
	Qatar			EUR 500,000	Autonoria Spain 2021 FT FRN	FF0 07F	0.00
USD 352,000	Qatar Energy '144A' 3.3% 12/7/2051	332,640	0.02	EUR 200,000	31/1/2039 Autonoria Spain 2021 FT FRN	559,975	0.03
USD 580,000	Qatar Government International	332,040	0.02	EUD 4 000 000	31/1/2039	224,011	0.01
LICD 705 000	Bond '144A' 4% 14/3/2029	631,837	0.03	EUR 1,000,000	Autonoria Spain 2021 FT FRN 31/1/2039	1,131,419	0.07
050 765,000	Qatar Government International Bond 4.5% 23/4/2028	871,841	0.05	EUR 200,000	Autonoria Spain 2021 FT FRN	004.050	0.04
		1,836,318	0.10	EUR 500,000	31/1/2039 Banco de Sabadell SA FRN	224,059	0.01
	Romania			EUD 200 000	7/11/2025	551,580	0.03
USD 702,000	Romanian Government International Bond '144A' 3%			EUR 200,000	Banco de Sabadell SA FRN 11/3/2027	221,517	0.01
	14/2/2031	645,840	0.03	USD 600,000	Banco Santander SA FRN	FC4 000	0.00
USD 340,000	Romanian Government International Bond '144A'			USD 3,600,000	14/9/2027 Banco Santander SA 1.849%	564,088	0.03
	3.625% 27/3/2032	322,150	0.02	USD 1 600 000	25/3/2026	3,433,619	0.19
		967,990	0.05	03D 1,600,000	Banco Santander SA 2.746% 28/5/2025	1,596,224	0.09
	Russian Federation			EUR 486,301	FT Santander Consumer Spain		
USD 400,000	Russian Foreign Bond - Eurobond 4.25% 23/6/2027	120,000	0.01	EUR 416,829	Auto 2020-1 FRN 20/3/2033 FT Santander Consumer Spain	549,771	0.03
	Saudi Arabia	0,000	3.0.		Auto 2020-1 FRN 20/3/2033	469,743	0.03
USD 865,000	Saudi Arabian Oil Co '144A'			EUR 208,415	FT Santander Consumer Spain Auto 2020-1 FRN 20/3/2033	236,534	0.02
USD 215 000	2.875% 16/4/2024 Saudi Government International	875,812	0.05	EUR 347,358	FT Santander Consumer Spain		
	Bond 3.25% 26/10/2026	223,331	0.01	EUR 800,000	Auto 2020-1 3.5% 20/3/2033 Merlin Properties Socimi SA	394,954	0.02
USD 200,000	Saudi Government International Bond 3.625% 4/3/2028	211,500	0.01		1.875% 2/11/2026	913,990	0.05
	20114 0.020 /0 T/0/2020	211,000	0.01			11,968,186	0.67

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Asset
	Sweden			GBP 102.000	Canada Square Funding 2021-2		
USD 1.600.000	Svenska Handelsbanken AB			,	Pic FRN 17/6/2058	135,282	0.0
.,000,000	'144A' FRN 11/6/2027	1,517,650	0.09	GBP 105,000	CMF 2020-1 Plc FRN 16/1/2057	140,294	0.0
EUR 241,000	Volvo Treasury AB 11/2/2023	.,,			CMF 2020-1 Plc FRN 16/1/2057	294,823	0.0
	(Zero Coupon)	270,535	0.01	GBP 573,238	CMF 2020-1 Plc 'Series 2020-1		
		1,788,185	0.10		A' FRN 16/1/2057	770,252	0.0
		1,100,100	00	GBP 700,000	Dowson 2021-2 Plc 'Series		
	Switzerland				2021-2 B' FRN 20/10/2028	937,145	0.0
USD 2,830,000	Credit Suisse Group AG '144A' FRN 2/2/2027	2,626,741	0.15	GBP 1,130,318	Dowson 2021-2 Plc 0.962%	1 517 012	0.0
ELID 875 000	UBS AG/London 0.75%	2,020,741	0.15	CBB 900 000	20/10/2028 Dowson 2021-2 Plc 1.882%	1,517,913	0.0
LOIX 075,000	21/4/2023	989,567	0.06	GBF 600,000	20/10/2028	1,071,383	0.0
EUR 715.000	UBS Group AG FRN 29/1/2026	787,035	0.04	GBP 246 500	Economic Master Issuer 2020-1	1,071,000	0.0
	UBS Group AG '144A' FRN	,		02. 2.0,000	Plc FRN 25/6/2072	331,321	0.0
	10/8/2027	3,023,407	0.17	GBP 577,000	Economic Master Issuer Plc	,	
		7,426,750	0.42		FRN		
		7,120,700	0.12		25/6/2073	773,281	0.0
	Thailand			USD 200,000	eG Global Finance Plc '144A'		
USD 200,000	Krung Thai Bank PCL/Cayman				6.75% 7/2/2025	198,977	0.0
	Islands FRN 25/3/2026	400 500	0.04	GBP 1,248,645	Elvet Mortgages 2020-1 Plc		
LICD SEO OOO	(Perpetual) PTTEP Treasury Center Co Ltd	192,500	0.01	000 4 005 400	FRN 22/3/2065	1,682,297	0.0
030 650,000	2.587% 10/6/2027	643,500	0.04	GBP 1,035,122	Elvet Mortgages 2021-1 Plc	4 000 054	0.4
	2:301 /0 10/0/2021			CDD 939 000	0.567% 22/10/2063 Finsbury Square FRN 16/12/2067	1,390,251 1,108,654	0.0 0.0
		836,000	0.05	,	Finsbury Square FRN 16/12/2067 Finsbury Square FRN 16/12/2067	1,396,664	0.0
	Ukraine				Finsbury Square FRN 16/12/2067	1,270,932	0.
USD 250,000	Ukraine Government				Finsbury Square 2020-1 Plc FRN	1,270,002	0.
	International Bond 8.994%			0200,000	16/3/2070	664,713	0.
	1/2/2024*	95,000	0.00	GBP 224,959	Finsbury Square 2020-1 Plc FRN	,	
USD 339,000	Ukraine Government				16/3/2070	301,798	0.
	International Bond 9.75%	440.055	0.04	GBP 254,735	Finsbury Square 2020-2 Plc FRN		
	1/11/2028	116,955	0.01		16/6/2070	343,924	0.0
		211,955	0.01	GBP 371,000	Finsbury Square 2021-2 Plc		_
	United Kingdom			ODD 700 000	16/12/2071 (Zero Coupon)	496,536	0.0
USD 200,000	Antofagasta Plc '144A' 2.375%			GBP 730,000	Finsbury Square 2021-2 Plc	070 005	0.4
	14/10/2030	178,708	0.01	GBD 1 622 000	16/12/2071 (Zero Coupon) Finsbury Square 2021-2 Plc	979,625	0.0
GBP 100,000	Atlas Funding 2021-1 Plc FRN			GBF 1,022,000	16/12/2071 (Zero Coupon)	2,174,948	0.
	25/7/2058	135,394	0.01	GBP 201.000	Finsbury Square 2021-2 Plc	2,174,040	0.
GBP 100,000	Atlas Funding 2021-1 Plc FRN				16/12/2071 (Zero Coupon)	270,455	0.0
000 400 000	25/7/2058	134,406	0.01	USD 280,000	Fresnillo Plc '144A' 4.25%	.,	
GBP 100,000	Atlas Funding 2021-1 Plc FRN	125 200	0.01		2/10/2050	255,415	0.
CDD 570 050	25/7/2058 Atlas Funding 2021-1 Plc FRN	135,398	0.01	GBP 1,326,902	Gemgarto 2021-1 Plc FRN		
GDF 370,039	25/7/2058	778,560	0.04		16/12/2067	1,781,236	0.
GBP 379 397	Azure Finance No 2 Plc FRN	770,000	0.04	GBP 668,000	Gemgarto 2021-1 Plc FRN		
OBI 010,001	20/7/2030	509,619	0.03	000 040 000	16/12/2067	890,683	0.
GBP 1.699.000	Azure Finance No 2 Plc FRN	,		GBP 218,000	Gemgarto 2021-1 Plc FRN	000 000	^
,,	20/7/2030	2,310,702	0.13	CDD 1 422 012	16/12/2067	290,682	0.
EUR 500,000	Barclays Plc FRN 2/4/2025	590,473	0.03	GBP 1,432,013	Gemgarto 2021-1 Plc 5.049% 16/12/2067	1,922,835	0.
USD 235,000	Barclays Plc FRN 7/5/2025	240,834	0.01	LISD 719 994	Gosforth Funding 2018-1 plc	1,922,033	0.
GBP 202,000	Barley Hill NO 2 Plc 27/8/2058			000 710,004	'Series 2018-1A A1' '144A'		
	(Zero Coupon)	271,241	0.02		FRN 25/8/2060	720,671	0.
GBP 115,000	Barley Hill NO 2 Plc 27/8/2058			GBP 441,000	Harben Finance 28/9/2055	-,-	
EUD 545 000	(Zero Coupon)	154,419	0.01		(Zero Coupon)	583,526	0.
EUR 545,000	BAT International Finance Plc	615 607	0.02	GBP 730,000	Harben Finance 28/9/2055		
LISD 1 000 000	0.875% 13/10/2023* BAT International Finance Plc	615,697	0.03		(Zero Coupon)	965,768	0.
000 1,000,000	1.668% 25/3/2026	944,682	0.05	GBP 1,309,000	Harben Finance 28/9/2055 (
GBP 1.945.442	Brass No 10 Plc FRN 16/4/2069	2,609,227	0.15	000 400 000	Zero Coupon)	1,725,288	0.
	Canada Square Funding	_,000,	00	GBP 199,992	Hops Hill No 1 Plc FRN 2	070.050	^
,,	17/1/2059 (Zero Coupon)	1,785,746	0.10	CDD 00 007	7/5/2054	270,959	0.
GBP 318,000	Canada Square Funding	. ,		GBP 99,997	Hops Hill No 1 Plc FRN 27/5/2054	135 542	0.
•	17/1/2059 (Zero Coupon)	427,536	0.02	GRP 662 782	Hops Hill No 1 Plc FRN	135,543	U.
GBP 178,000	Canada Square Funding			GDF 002,702	27/5/2054	893,433	0.
	17/1/2059 (Zero Coupon)	239,193	0.01	GRP 124 993	Hops Hill No 1 Plc FRN	000,400	U.
GBP 431,000	Canada Square Funding			52. 121,000	27/5/2054	169,489	0.
	17/1/2059 (Zero Coupon)	579,026	0.03	EUR 1,200,000	Informa Plc 1.5% 5/7/2023	1,363,053	0.
GBP 348,000	Canada Square Funding 2021-2	400.000	0.00		Informa Plc 2.125% 6/10/2025	2,585,549	0.
	Plc FRN 17/6/2058	468,360	0.03		Jupiter Mortgage NO 1 Plc FRN		
			1		20/7/2060	3,548,344	0.

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
CPD 269 000	Lanark Master Issuer Pla			CBB 605 000	PCL Funding IV Plc FRN		
GBF 200,000	Lanark Master Issuer Plc 'Series 2020-1A 2A' '144A'			GBF 005,000	15/9/2024	813,813	0.05
	FRN 22/12/2069	361,013	0.02	GBP 424,000	PCL Funding V Plc FRN	010,010	0.00
GBP 630,000	Lanebrook Mortgage	,.			15/10/2025	566,542	0.03
	Transaction 2020-1 Plc FRN			GBP 115,000	PCL Funding V Plc FRN		
	12/6/2057	853,547	0.05		15/10/2025	153,671	0.01
GBP 370,000	Lanebrook Mortgage Transaction 2020-1 Plc FRN			GBP 580,000	PCL Funding V Plc 'Series 2021-1 A' FRN 15/10/2025	770 244	0.04
	12/6/2057	498,433	0.03	GBP 1 355 000	Pierpont BTL 2021-1 Plc	778,341	0.04
GBP 1,649,029	Lanebrook Mortgage	100,100	0.00	021 1,000,000	22/12/2053 (Zero Coupon)	1,828,366	0.10
	Transaction 2020-1 Plc FRN			GBP 984,000	Pierpont BTL 2021-1 Plc		
	12/6/2057	2,223,124	0.12		22/12/2053 (Zero Coupon)	1,321,127	0.07
GBP 547,131	Lanebrook Mortgage Transaction 2021-1 Plc			GBP 307,000	Polaris 2022-1 Plc 23/10/2059 (Zero Coupon)	411,872	0.02
	0.732%			GBP 538 000	Polaris 2022-1 Plc 23/10/2059	411,072	0.02
	20/7/2058	730,485	0.04	GBI 000,000	(Zero Coupon)	721,782	0.04
GBP 266,000	Lanebrook Mortgage			GBP 421,000	Polaris 2022-1 Plc 23/10/2059		
	Transaction 2021-1 Plc				(Zero Coupon)	564,744	0.03
	1.032% 20/7/2058	252 772	0.02	GBP 1,260,000	Polaris 2022-1 Plc 23/10/2059	1 600 209	0.00
GRP 159 000	Lanebrook Mortgage	353,772	0.02	GBP 2 265 000	(Zero Coupon) Precise Mortgage Funding	1,690,208	0.09
OBI 100,000	Transaction 2021-1 Plc			OBI 2,200,000	2019-1B Plc FRN 12/12/2055	3,060,079	0.17
	1.332%			GBP 100,000	Precise Mortgage Funding	-,,-	
	20/7/2058	213,789	0.01		2020-1B Plc FRN 16/10/2056	133,486	0.01
GBP 103,000	Lanebrook Mortgage			GBP 100,000	Precise Mortgage Funding	424.005	0.04
	Transaction 2021-1 Plc 1.732%			GRP 115 000	2020-1B Plc FRN 16/10/2056 Precise Mortgage Funding	134,095	0.01
	20/7/2058	136,531	0.01	OBI 113,000	2020-1B Plc FRN 16/10/2056	155.235	0.01
USD 1,095,000	Lloyds Banking Group Plc FRN	,		GBP 852,218	Residential Mortgage Securities	,	
	15/6/2023	1,093,619	0.06		32 Plc FRN 20/6/2070	1,151,044	0.06
GBP 468,927	London Wall Mortgage Capital	007.470	0.04	GBP 525,000	Residential Mortgage Securities	740.004	0.04
GRP 487 434	Plc FRN 15/5/2051 London Wall Mortgage Capital	627,470	0.04	GRP 358 981	32 Plc FRN 20/6/2070 RMAC Securities No 1 Plc	712,034	0.04
051 101,101	Plc 0.966% 15/5/2052	653,575	0.04	GB1 000,001	'Series 2007-NS1X A2A' FRN		
GBP 305,000	Mortimer BTL 2021-1 Plc FRN	,			12/6/2044	462,190	0.03
000 400 000	23/6/2053	403,756	0.02	USD 322,000	Rolls-Royce Plc '144A' 5.75%	005.000	0.00
GBP 108,000	Mortimer BTL 2021-1 Plc FRN 23/6/2053	141,051	0.01	CPD 535 000	15/10/2027 Sage AR Funding No 1 Plc FRN	335,633	0.02
EUR 600.000	National Grid Electricity	141,001	0.01	GBF 333,000	17/11/2030	716,448	0.04
	Transmission Plc 0.19%			GBP 905,000	Sage AR Funding No 1 Plc	,	
	20/1/2025	665,385	0.04		FRN 17/11/2030	1,216,207	0.07
USD 1,780,000	NatWest Group Plc FRN	4 700 440	0.40	GBP 385,000	Sage AR Funding No 1 Plc FRN	F40 000	0.00
LISD 3 025 000	22/5/2024 NatWest Group Plc FRN	1,786,110	0.10	LISD 2 235 000	17/11/2030 Santander UK Group Holdings	516,696	0.03
03D 3,023,000	14/6/2027	2,854,781	0.16	03D 2,233,000	Plc FRN 5/1/2024	2,260,891	0.13
USD 2,650,000	NatWest Group Plc 3.875%	, , -		GBP 901,902	Satus 2021-1 Plc 0.952%	,,	
	12/9/2023	2,712,223	0.15		17/8/2028	1,209,951	0.07
EUR 900,000	NatWest Markets Plc 0.125%	004.040	0.05	GBP 605,000	Satus 2021-1 Plc 1.452%	000.004	0.05
LISD 1 810 000	18/6/2026 NatWest Markets Plc '144A'	964,612	0.05	GBP 743 000	17/8/2028 Satus 2021-1 Plc 1.852%	809,664	0.05
000 1,010,000	1.6% 29/9/2026	1,713,687	0.10	GB: 7.10,000	17/8/2028	987,904	0.06
GBP 954,000	Newday Funding Master Issuer			GBP 122,000	Satus 2021-1 Plc 2.152%		
	Plc - Series 2021-1 FRN				17/8/2028	162,882	0.01
CPD 775 000	15/3/2029 Newday Funding Master Issuer	1,284,290	0.07	GBP 247,000	Satus 2021-1 Plc 3.452% 17/8/2028	220 020	0.02
GBF 775,000	Plc - Series 2021-1 FRN			GBP 6 386 112	Silk Road Finance Number Six	330,829	0.02
	15/3/2029	1,043,572	0.06	02. 0,000,1.2	Plc FRN 21/9/2067	8,622,193	0.48
GBP 735,000	Newday Funding Master Issuer			GBP 916,000	Silverstone Master Issuer Plc		
	Plc - Series 2021-3 1.139%	000 000	0.00	ODD 4 745 000	21/1/2070 (Zero Coupon)	1,230,481	0.07
GRD 404 000	15/11/2029 Newday Funding Master Issuer	986,260	0.06	GBP 1,745,000	Silverstone Master Issuer Plc 'Series 2020-1A 1A' '144A'		
001 404,000	Plc - Series 2021-3 1.589%				FRN 21/1/2070	2,346,274	0.13
	15/11/2029	541,414	0.03	USD 625,000	Standard Chartered Plc '144A'	,,	
GBP 1,816,069	Oat Hill NO 2 Plc FRN				FRN 12/1/2025	605,465	0.03
000 450 707	27/5/2046	2,437,562	0.14	GBP 589,634	Together Asset Backed		
GBP 156,/27	Orbita Funding 2020-1 Plc FRN 17/3/2027	210,514	0.01		Securitisation 2021-1st1 Plc 0.774% 12/7/2063	787,258	0.04
GBP 230.000	PCL Funding IV Plc FRN	210,014	0.01	GBP 156.000	Together Asset Backed	101,200	0.04
,300	15/9/2024	308,715	0.02		Securitisation 2021-1st1 Plc		
GBP 1,095,000	PCL Funding IV Plc FRN	= . = .			1.024% 12/7/2063	208,281	0.01
	15/9/2024	1,471,813	0.08				

Holding	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
	-	(005)	Accord		•	(005)	Accord
GBP 107,000	Together Asset Backed Securitisation 2021-1st1 Plc	142 000	0.01		Twin Bridges 2022-1 Plc 1/12/2055 (Zero Coupon) Twin Bridges 2022-1 Plc	2,014,639	0.11
GBP 115,000	1.324% 12/7/2063 Tower Bridge Funding 2020-1 Plc FRN 20/9/2063	142,880 156,504	0.01		1/12/2055 (Zero Coupon) Unique Pub Finance Co Plc/	962,634	0.05
GBP 145,000	Tower Bridge Funding 2020-1 Plc FRN 20/9/2063	196,743	0.01		The 7.395% 28/3/2024 Vedanta Resources Finance II	1,177,354	0.07
GBP 1,060,000	Tower Bridge Funding 2020-1 Plc FRN 20/9/2063	1,437,318	0.08		Plc 8% 23/4/2023 Vedanta Resources Finance II	187,407	0.01
GBP 749,502	Tower Bridge Funding 2020-1 Plc FRN 20/9/2063	1,012,519	0.06		Plc 13.875% 21/1/2024 Virgin Money UK Plc FRN	204,167	0.01
GBP 364,999	Tower Bridge Funding 2021-1 Plc FRN 21/7/2064	490,777	0.03		27/5/2024 WPP Finance 2013 3%	593,750	0.03
GBP 2,065,901	Tower Bridge Funding 2021-1 Plc FRN 21/7/2064	2,777,874	0.16	201(014,000	20/11/2023	368,846	0.02
GBP 253,000	Tower Bridge Funding 2021-1 Plc FRN 21/7/2064	339,542	0.02		United States	149,691,723	8.42
GBP 381,999	Tower Bridge Funding 2021-1 Plc FRN 21/7/2064	517,480	0.03	USD 9,023,000	1211 Avenue of the Americas Trust 2015-1211 'Series		
GBP 252,999	Tower Bridge Funding 2021-2 Plc FRN 20/11/2063	337,753	0.02		2015-1211 A1A2' '144A' 3.901% 10/8/2035	9,274,639	0.52
GBP 139,999	Tower Bridge Funding 2021-2 Plc FRN 20/11/2063	186,063	0.01	USD 2,145,000	225 Liberty Street Trust 2016- 225L 'Series 2016-225L A'	2,211,222	
GBP 169,999	Tower Bridge Funding 2021-2 Plc FRN 20/11/2063	225,421	0.01	USD 2,438,000	'144A' 3.597% 10/2/2036 7-Eleven Inc '144A' 0.8%	2,180,619	0.12
GBP 264,000	Tower Bridge Funding 2022-1 Plc 20/12/2063	,	0.0.		10/2/2024 7-Eleven Inc '144A' 0.95%	2,377,976	0.13
	(Zero Coupon)	355,006	0.02		10/2/2026	1,090,147	0.06
GBP 758,000	Tower Bridge Funding 2022-1			EUR 320,000	AbbVie Inc 1.25% 1/6/2024	365,356	0.02
	Plc 'Series 2022-1X A' FRN			EUR 1,305,000	AbbVie Inc 1.5% 15/11/2023	1,496,242	0.08
GBP 293,000	20/12/2063 Tower Bridge Funding 2022-1	1,016,253	0.06		AbbVie Inc 2.95% 21/11/2026 AdaptHealth LLC '144A' 6.125%	2,481,149	0.14
GRP 1 500 000	Plc 'Series 2022-1X B' FRN 20/12/2063 Turbo Finance 9 Plc FRN	392,883	0.02	USD 79,000	1/8/2028 ADT Security Corp/The 4.125% 15/6/2023	116,886 80,224	0.01
	20/8/2028 Turbo Finance 9 Plc FRN	2,142,957	0.12	USD 302,000	Aethon United BR LP / Aethon United Finance Corp '144A'	00,224	0.00
	20/8/2028 Twin Bridges 2019-1 Plc	1,505,006	0.08	USD 79.000	8.25% 15/2/2026 Affinity Gaming '144A' 6.875%	317,384	0.02
25. 2,0.0,000	'Series 2019-1 A' FRN 12/12/2052	3,586,177	0.20		15/12/2027 Air Lease Corp 1.875%	77,750	0.00
GBP 1,146,513	Twin Bridges 2020-1 Plc FRN 12/12/2054	1,551,386	0.09	USD 855,000	15/8/2026 Air Lease Corp 2.625% 1/7/2022	1,114,560 859,014	0.06 0.05
GBP 390,000	Twin Bridges 2020-1 Plc FRN 12/12/2054	527,710	0.03	USD 521,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP /		
GBP 1,145,000	Twin Bridges 2020-1 Plc FRN 12/12/2054	1,549,610	0.09		Albertsons LLC '144A' 4.625%		
GBP 225,000	Twin Bridges 2020-1 Plc FRN 12/12/2054	304,901	0.02	USD 1,905,000	15/1/2027 Alexander Funding Trust '144A'	522,790	0.03
GBP 220,000	Twin Bridges 2021-1 Plc FRN 12/3/2055	295,834	0.02	USD 712,000	1.841% 15/11/2023 Alliant Holdings Intermediate	1,881,165	0.11
GBP 436,000	Twin Bridges 2021-1 Plc FRN 12/3/2055	585,149	0.03		LLC / Alliant Holdings Co-Issuer '144A' 4.25%		
	Twin Bridges 2021-1 Plc FRN 12/3/2055	3,920,159	0.22	USD 883,000	15/10/2027 Allied Universal Holdco LLC /	686,485	0.04
	Twin Bridges 2021-2 Plc 12/9/2055 (Zero Coupon)	586,353	0.03		Allied Universal Finance Corp '144A' 6.625% 15/7/2026	905,918	0.05
	Twin Bridges 2021-2 Plc 12/9/2055 (Zero Coupon)	1,513,932	0.09	USD 200,000	Allied Universal Holdco LLC/ Allied Universal Finance		
	Twin Bridges 2021-2 Plc 12/9/2055 (Zero Coupon)	444,158	0.02		Corp/Atlas Luxco 4 Sarl '144A' 4.625% 1/6/2028	190,642	0.01
	Twin Bridges 2021-2 Plc 12/9/2055 (Zero Coupon)	429,303	0.02		AMC Networks Inc 4.75% 1/8/2025	78,520	0.00
	Twin Bridges 2021-2 Plc 12/9/2055 (Zero Coupon)	246,346	0.01		American Airlines Inc '144A' 11.75% 15/7/2025	544,693	0.03
	Twin Bridges 2022-1 Plc 1/12/2055 (Zero Coupon)	483,676	0.03	USD 251,000	American Airlines Inc/ AAdvantage Loyalty IP Ltd	057.000	0.04
GBP 891,000	Twin Bridges 2022-1 Plc 1/12/2055 (Zero Coupon)	1,185,301	0.07		'144A' 5.5% 20/4/2026	257,283	0.01

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
		· /				, ,	
USD 157,000	American Builders & Contractors Supply Co Inc			EUR 510,000	Becton Dickinson and Co 0.034% 13/8/2025	556,593	0.03
	'144A' 4% 15/1/2028	153,401	0.01	EUR 310.000	Becton Dickinson and Co	550,595	0.03
EUR 700,000	American International Group	,			1.401% 24/5/2023	352,618	0.02
	Inc 1.875% 21/6/2027	802,172	0.05	USD 226,000	Big River Steel LLC / BRS		
EUR 400,000	American Tower Corp 0.4%				Finance Corp '144A' 6.625%		
EUD 1 050 000	15/2/2027	421,486	0.02	LICD 102 000	31/1/2029	237,036	0.01
EUR 1,050,000	American Tower Corp 0.45% 15/1/2027	1,111,498	0.06	USD 182,000	Black Knight InfoServ LLC '144A' 3.625% 1/9/2028	171,833	0.01
USD 925.000	American Tower Corp 1.3%	1,111,400	0.00	USD 3.500.000	Blackstone Private Credit Fund	17 1,000	0.01
,	15/9/2025	882,613	0.05	, ,	'144A' 3.25% 15/3/2027	3,326,529	0.19
USD 3,745,000	American Tower Corp 1.6%			USD 1,965,000	Blackstone Private Credit Fund		
LICD 450 000	15/4/2026	3,577,308	0.20	1100 400 000	'144A' 4% 15/1/2029	1,879,437	0.11
USD 450,000	American Tower Corp 2.4% 15/3/2025	446,307	0.03		Block Inc '144A' 2.75% 1/6/2026 Blue Racer Midstream LLC /	179,968	0.01
USD 88.000	ANGI Group LLC '144A' 3.875%	440,307	0.00	000 100,000	Blue Racer Finance Corp		
	15/8/2028	78,701	0.00		'144A' 7.625% 15/12/2025	136,671	0.01
USD 241,000	Antero Midstream Partners LP /			USD 1,500,000	Boeing Co/The 2.196%		
	Antero Midstream Finance			EUD 040 000	4/2/2026	1,450,670	0.08
	Corp '144A' 7.875% 15/5/2026	259,023	0.02	EUR 840,000	Booking Holdings Inc 0.1% 8/3/2025	926,849	0.05
USD 160.000	Antero Resources Corp '144A'	239,023	0.02	USD 327.000	Booz Allen Hamilton Inc '144A'	920,049	0.03
	7.625% 1/2/2029	173,207	0.01		3.875% 1/9/2028	318,133	0.02
USD 151,000	APX Group Inc '144A' 6.75%			USD 722,000	Boxer Parent Co Inc '144A'		
1100 005 000	15/2/2027	153,800	0.01		7.125% 2/10/2025	746,303	0.04
USD 225,000	Aramark Services Inc '144A' 5% 1/4/2025	226 206	0.01	USD 2,700,000	Broadcom Corp / Broadcom		
USD 172 000	Aramark Services Inc '144A'	226,386	0.01		Cayman Finance Ltd 3.875% 15/1/2027	2,796,003	0.16
005 112,000	6.375% 1/5/2025	177,361	0.01	USD 5,445,000	Broadcom Inc 4.7% 15/4/2025	5,769,760	0.32
USD 422,000	Archrock Partners LP / Archrock			USD 84,000	Brookfield Property REIT Inc /		
	Partners Finance Corp '144A'				BPR Cumulus LLC / BPR		
LISD 274 000	6.875% 1/4/2027	429,919	0.02		Nimbus LLC / GGSI Sellco LL '144A' 4.5% 1/4/2027	78,399	0.00
03D 274,000	Arconic Corp '144A' 6.125% 15/2/2028	281,573	0.02	USD 77 000	Buckeye Partners LP '144A'	76,399	0.00
EUR 845,000	AT&T Inc 1.05% 5/9/2023	961,419	0.05	002,000	4.125% 1/3/2025	76,062	0.00
	AT&T Inc 1.7% 25/3/2026	4,877,973	0.27	USD 155,000	Buckeye Partners LP '144A'		
USD 322,000	Avantor Funding Inc '144A'		0.00	1100 101 000	4.5% 1/3/2028	145,858	0.01
LISD 375 000	4.625% 15/7/2028 Avaya Inc '144A' 6.125%	326,835	0.02	USD 184,000	BWX Technologies Inc '144A' 4.125% 30/6/2028	178,441	0.01
000 070,000	15/9/2028	361,549	0.02	USD 1.130.000	BX Trust 2018-BILT 'Series	170,441	0.01
USD 1,380,000	Aviation Capital Group LLC	,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	2018-BILT D' '144A' FRN		
	'144A' 1.95% 30/1/2026	1,308,792	0.07		15/5/2030	1,107,126	0.06
USD 1,665,000	Aviation Capital Group LLC	4 500 004	0.00	USD 200,000	Cablevision Lightpath LLC	400 700	0.04
1120 200 000	'144A' 1.95% 20/9/2026 Axalta Coating Systems LLC	1,568,261	0.09	1120 864 000	'144A' 3.875% 15/9/2027 Caesars Entertainment Inc	186,733	0.01
OOD 233,000	'144A' 3.375% 15/2/2029	274,527	0.02	000 004,000	'144A' 6.25% 1/7/2025	895,272	0.05
USD 3,054,000	Ball Corp 5.25% 1/7/2025	3,237,118	0.18	USD 269,000	Caesars Resort Collection LLC /	,	
USD 12,490	Banc of America Mortgage				CRC Finco Inc '144A' 5.75%		
	2003-J Trust 'Series 2003-J	40.005	0.00	1100 05 000	1/7/2025	275,371	0.02
USD 4 365 000	2A1' FRN 25/11/2033 Bank of America Corp FRN	12,205	0.00	050 85,000	Calpine Corp '144A' 4.625% 1/2/2029	79,221	0.00
30 D 4,000,000	4/2/2025	4,316,768	0.24	USD 174.000	Calpine Corp '144A' 5.25%	7 5,22 1	0.00
USD 2,825,000	Bank of America Corp FRN	,,		,,,,,,,	1/6/2026	175,954	0.01
	6/12/2025	2,737,930	0.15	USD 1,545,000	Capital One Financial Corp		
USD 1,575,000	Bank of America Corp FRN	4 540 705	0.00		FRN 2/11/2027	4 470 004	0.00
118D 2 694 000	13/2/2026 Bank of America Corp FRN	1,540,765	0.09	USD 77 000	Catalent Pharma Solutions Inc	1,472,801	0.08
OOD 2,004,000	19/6/2026	2,565,683	0.14	000 77,000	'144A' 5% 15/7/2027	78,641	0.00
USD 4,950,000	Bank of America Corp FRN	, ,		USD 923,000	CCO Holdings LLC / CCO	,	
	24/10/2026	4,654,116	0.26		Holdings Capital Corp '144A'		
USD 2,800,000	Bank of America Corp FRN	0.004.000	0.45	1100 0 740 007	5.125% 1/5/2027	933,527	0.05
USD 5 245 000	11/3/2027 Bank of America Corp FRN	2,661,282	0.15	030 2,7 10,307	CD 2016-CD1 Mortgage Trust 'Series 2016-CD1 ASB'		
000 3,243,000	22/7/2027	4,966,743	0.28		2.622% 10/8/2049	2,725,117	0.15
1100 2 025 000	BAT Capital Corp 2.789%	, ,		USD 76,000	CD&R Smokey Buyer Inc '144A'	, -,	
030 2,935,000		2,945,252	0.17		6.75% 15/7/2025	78,744	0.00
	6/9/2024	_,,					
	BAT Capital Corp 3.222%		0.40	USD 384,000	CDK Global Inc 4.875%	204.057	0.00
USD 8,120,000	BAT Capital Corp 3.222% 15/8/2024	8,219,474	0.46		1/6/2027	394,057	0.02
USD 8,120,000	BAT Capital Corp 3.222%		0.46 0.01			394,057 4,068,220	0.02 0.23

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value	% of Net Assets
		(005)	7.00010	~	•	(002)	7100010
USD 210,000	Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp /			USD 800,000	Clear Channel Outdoor Holdings Inc '144A' 5.125% 15/8/2027	796,792	0.05
	Millennium Op '144A' 5.5% 1/5/2025	216,024	0.01	USD 156,000	Clearway Energy Operating LLC '144A' 4.75% 15/3/2028	155,571	0.01
	Centene Corp 2.45% 15/7/2028 Centennial Resource Production	162,381	0.01	USD 117,000	CNX Resources Corp '144A' 6% 15/1/2029	119,252	0.01
	LLC '144A' 6.875% 1/4/2027	163,619	0.01	USD 253,000	Colgate Energy Partners III LLC '144A' 7.75% 15/2/2026	272,688	0.02
USD 1,379,000	Charter Communications Operating LLC / Charter	100,010	0.01	USD 921,929	COMM 2013-CCRE7 Mortgage Trust 'Series 2013-CR7 ASB'		
USD 519,000	Communications Operating Capital 4.908% 23/7/2025 Cheniere Energy Inc 4.625%	1,457,220	0.08	USD 5,329,972	2.739% 10/3/2046 COMM 2013-CCRE9 Mortgage Trust 'Series 2013-CR9 A4'	927,088	0.05
	15/10/2028 CHL Mortgage Pass-Through	523,492	0.03	USD 214,724	FRN 10/7/2045 COMM 2013-LC6 Mortgage	5,440,538	0.31
	Trust 2005-HYB8 'Series 2005-HYB8 2A1' FRN 20/12/2035	135,547	0.01	USD 222,812	Trust 'Series 2013-LC6 ASB' 2.478% 10/1/2046 COMM 2013-SFS Mortgage	215,148	0.01
USD 80,000	Chobani LLC / Chobani Finance Corp Inc '144A' 4.625% 15/11/2028	76,654	0.00	1160 3 000 000	Trust 'Series 2013-SFS A1' '144A' 1.873% 12/4/2035	222,174	0.01
USD 89,000	CHS/Community Health Systems Inc '144A' 5.625%	76,054	0.00	050 3,000,000	COMM 2014-277P Mortgage Trust 'Series 2014-277P A' '144A' FRN 10/8/2049	3,056,852	0.17
USD 476,000	15/3/2027 CHS/Community Health	89,583	0.01	USD 4,250,000	COMM 2014-CCRE18 Mortgage Trust 'Series 2014-	4 254 904	0.25
EUR 340,000	Systems Inc '144A' 8% 15/3/2026 Chubb INA Holdings Inc 0.3%	497,258	0.03	USD 5,134,667	CR18 A5' 3.828% 15/7/2047 COMM 2014-CCRE21 Mortgage Trust 'Series 2014-	4,354,804	0.25
USD 498,000	15/12/2024 Churchill Downs Inc '144A' 5.5% 1/4/2027	378,055 506,078	0.02	USD 1,481,740	CR21 A3' 3.528% 10/12/2047 COMM 2014-UBS3 Mortgage Trust 'Series 2014-UBS3	5,224,231	0.29
USD 2,735,000	Citigroup Commercial Mortgage Trust 2013-375P 'Series 2013-375P A' '144A' 3.251%	000,070	0.00	USD 1,324,655	ASB' 3.367% 10/6/2047 COMM 2014-UBS5 Mortgage Trust 'Series 2014-UBS5	1,501,844	0.08
USD 4,105,233	10/5/2035 Citigroup Commercial Mortgage Trust 2013-GC11 'Series	2,754,575	0.16	USD 560,000	ASB' 3.548% 10/9/2047 COMM 2015-3BP Mortgage Trust 'Series 2015-3BP A'	1,346,194	0.08
USD 1,219,678	2013-GC11 A3' 2.815% 10/4/2046 Citigroup Commercial Mortgage	4,112,327	0.23	USD 8,777,655	'144A' 3.178% 10/2/2035 COMM 2015-CCRE23 Mortgage Trust 'Series 2015-	565,183	0.03
	Trust 2014-GC19 'Series 2014-GC19 AAB' 3.552% 10/3/2047	1,238,528	0.07	USD 1,760,080	CR23 XA' FRN 10/5/2048 COMM 2015-CCRE24 Mortgage Trust 'Series 2015-	199,883	0.01
USD 3,380,000	Citigroup Commercial Mortgage Trust 2014-GC21 'Series 2014-GC21 A5' 3.855%			USD 5,198,300	CR24 ASB' 3.445% 10/8/2048 COMM 2015-LC21 Mortgage Trust 'Series 2015-LC21 A3'	1,784,162	0.10
USD 5,523,941	10/5/2047 Citigroup Commercial Mortgage	3,472,328	0.20	USD 287,000	3.445% 10/7/2048 CommScope Inc '144A' 6%	5,249,572	0.30
	Trust 2015-GC29 'Series 2015-GC29 A3' 2.935% 10/4/2048	5,510,284	0.31	USD 222,000	1/3/2026 CommScope Technologies LLC '144A' 6% 15/6/2025	291,996 217,223	0.02
USD 2,899,000	Citigroup Commercial Mortgage Trust 2016-P4 'Series 2016- P4 A4' 2.902% 10/7/2049	2,909,517	0.31	USD 642,000	Connect Finco SARL / Connect US Finco LLC '144A' 6.75% 1/10/2026	652,493	0.01
USD 3,772,282	Citigroup Commercial Mortgage Trust 2016-P5 'Series 2016-	2,303,517	0.10	USD 74,000	Consensus Cloud Solutions Inc '144A' 6.5% 15/10/2028	74,276	0.00
	P5 A3' 2.684% 10/10/2049 Citigroup Inc FRN 24/7/2023	3,731,124 1,231,886	0.21 0.07		Consolidated Communications Inc '144A' 6.5% 1/10/2028	259,459	0.02
USD 4,370,000	Citigroup Inc FRN 1/5/2025 Citigroup Inc FRN 8/4/2026	1,298,628 4,413,237	0.07 0.25		CoreLogic Inc '144A' 4.5% 1/5/2028	167,122	0.01
	Citigroup Inc FRN 9/6/2027 Clarios Global LP / Clarios US Finance Co '144A' 6.25%	6,471,127	0.36		Crescent Energy Finance LLC '144A' 7.25% 1/5/2026 Crowdstrike Holdings Inc 3%	304,895	0.02
USD 339,000	15/5/2026 Clarivate Science Holdings	886,019	0.05		15/2/2029 Crown Americas LLC / Crown	94,771	0.01
	Corp '144A' 3.875% 1/7/2028	319,113	0.02		Americas Capital Corp VI 4.75% 1/2/2026	335,735	0.02

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1 820 000	Crown Castle International Corp			USD 354 000	EQM Midstream Partners LP		
	1.35% 15/7/2025 CrownRock LP / CrownRock	1,738,076	0.10		'144A' 6.5% 1/7/2027 EQT Corp '144A' 3.125%	368,342	0.02
GGD 400,000	Finance Inc '144A' 5.625% 15/10/2025	471,965	0.03		5/5/2026 Equinix Inc 1.25% 15/7/2025	196,329 3,599,814	0.01 0.20
USD 1,645,000	CSAIL 2015-C1 Commercial Mortgage Trust 'Series 2015-	47 1,905	0.03		Eversource Energy 2.9% 1/3/2027	2,194,312	0.12
USD 2 700 000	C1 A4' 3.505% 15/4/2050	1,674,958	0.09	USD 80,000	Fair Isaac Corp '144A' 4%	78.966	
05D 2,700,000	CSAIL 2018-CX12 Commercial Mortgage Trust 'Series 2018-	0.007.000	0.40	USD 26,630	15/6/2028 Fannie Mae Pool 'AB4997' 3%	-,	0.00
USD 838,000	CX12 A4' FRN 15/8/2051 CSC Holdings LLC 5.25%	2,867,089	0.16	USD 434	1/4/2027 Fannie Mae Pool 'AE0812' 5%	27,333	0.00
USD 110,000	1/6/2024 CTR Partnership LP / CareTrust	849,476	0.05	USD 562,957	1/7/2025 Fannie Mae Pool 'AL4364' FRN	429	0.00
	Capital Corp '144A' 3.875% 30/6/2028	106,817	0.01	USD 42,328	1/9/2042 Fannie Mae Pool 'AL7139' 3%	587,993	0.03
USD 149,000	Cushman & Wakefield US Borrower LLC '144A' 6.75%			USD 25,730	1/7/2030 Fannie Mae Pool 'AL7227' 3%	43,566	0.00
EUR 375,000	15/5/2028 Danaher Corp 1.7% 30/3/2024	155,905 432,916	0.01 0.02	USD 958,414	1/8/2030 Fannie Mae Pool 'AL7654' 3%	26,476	0.00
USD 101,000	Darling Ingredients Inc '144A' 5.25% 15/4/2027	103,260	0.01	USD 334,108	1/9/2035 Fannie Mae Pool 'AL9376' 3%	972,636	0.06
USD 2,238,719	DBGS 2018-BIOD Mortgage Trust 'Series 2018-BIOD A'			USD 35,177	1/8/2031 Fannie Mae Pool 'AL9378' 3%	341,770	0.02
USD 1.500.000	'144A' FRN 15/5/2035 DBJPM 16-C3 Mortgage Trust	2,224,399	0.13		1/9/2031 Fannie Mae Pool 'AL9899' 3%	36,207	0.00
,,,,,,,,	'Series 2016-C3 A4' 2.632% 10/8/2049	1,488,361	0.08	,	1/3/2032 Fannie Mae Pool 'AS5622' 3%	213,180	0.01
USD 2,076,000	DBWF 2018-GLKS Mortgage Trust 'Series 2018-GLKS A'	.,,	0.00	,	1/8/2030 Fannie Mae Pool 'AS5728' 3%	15,254	0.00
USD 2 180 000	'144A' FRN 19/12/2030 Diamondback Energy Inc	2,055,975	0.12		1/9/2030 Fannie Mae Pool 'AS5794' 3%	55,352	0.00
	2.875% 1/12/2024	2,198,741	0.12		1/9/2030	450,208	0.03
	Diamondback Energy Inc 4.75% 31/5/2025	2,227,495	0.13		Fannie Mae Pool 'AS8604' 3% 1/1/2032	46,457	0.00
	Digital Euro Finco LLC 2.5% 16/1/2026	1,168,888	0.07		Fannie Mae Pool 'AS8980' 4.5% 1/3/2047	831,648	0.05
USD 156,000	Directv Financing LLC / Directv Financing Co-Obligor Inc	455.007	2.24		Fannie Mae Pool 'AS9610' 4.5% 1/5/2047	2,526,857	0.14
	'144A' 5.875% 15/8/2027 DISH DBS Corp 5% 15/3/2023	155,667 328,640	0.01 0.02		Fannie Mae Pool 'AU0967' 3% 1/8/2028	37,705	0.00
,	DISH DBS Corp '144A' 5.25% 1/12/2026	832,116	0.05		Fannie Mae Pool 'AX0000' FRN 1/9/2044	701,789	0.04
	DISH DBS Corp '144A' 5.75% 1/12/2028	247,183	0.01		Fannie Mae Pool 'AX5552' 3% 1/10/2031	514,673	0.03
	DR Horton Inc 1.3% 15/10/2026 Element Solutions Inc '144A'	785,540	0.04	USD 157,268	Fannie Mae Pool 'AY4218' 3% 1/5/2030	161,821	0.01
USD 173,000	3.875% 1/9/2028 Enact Holdings Inc '144A' 6.5%	167,942	0.01	USD 384,585	Fannie Mae Pool 'AY6268' 3% 1/3/2030	395,727	0.02
USD 7,000,000	15/8/2025 Enel Finance America LLC	179,296	0.01	USD 96,580	Fannie Mae Pool 'AZ4080' 3% 1/12/2031	99,244	0.01
USD 1,215,000	25/4/2022 (Zero Coupon) Energy Transfer LP 2.9%	6,994,023	0.39	USD 357,047	Fannie Mae Pool 'AZ5005' 3% 1/12/2030	367,410	0.02
USD 1,930,000	15/5/2025 Energy Transfer LP 3.45%	1,216,202	0.07	USD 54,192	Fannie Mae Pool 'AZ5798' 3% 1/9/2030	55,734	0.00
	15/1/2023 Energy Transfer LP 3.6%	1,952,538	0.11	USD 21,475	Fannie Mae Pool 'BA0776' 3% 1/9/2030	21,992	0.00
	1/2/2023 Energy Transfer LP 4.5%	1,263,957	0.07	USD 11,563	Fannie Mae Pool 'BA2882' 3% 1/11/2030	11,853	0.00
	15/4/2024 Energy Transfer LP 5.875%	1,491,969	0.08	USD 428,018	Fannie Mae Pool 'BA5803' 3% 1/12/2030	438,644	0.03
	15/1/2024 EnLink Midstream LLC '144A'	4,643,508	0.26	USD 333,779	Fannie Mae Pool 'BC0853' 3% 1/4/2031	343,670	0.02
	5.625% 15/1/2028	80,550	0.01	USD 50,610	Fannie Mae Pool 'BC1707' 3% 1/1/2031		0.02
	EnLink Midstream Partners LP 4.85% 15/7/2026	191,382	0.01	USD 18,352	Fannie Mae Pool 'BC1774' 3%	51,870	
	EnPro Industries Inc 5.75% 15/10/2026	77,867	0.00	USD 35,568	1/1/2031 Fannie Mae Pool 'BC4017' 3%	18,873	0.00
USD 187,000	EQM Midstream Partners LP '144A' 6% 1/7/2025	190,071	0.01	USD 51,877	1/3/2031 Fannie Mae Pool 'BC4263' 3%	36,555	0.00
					1/5/2031	53,382	0.00

	vestilients 20 Februar	Market	% of			Market	% of
Holding	Description	Value (USD)	Net Assets	Holding	Description	Value (USD)	Net Assets
USD 31,055	Fannie Mae Pool 'BC7657' 3%			USD 233,633	Fannie Mae Pool 'CA3287' 4%		_
USD 14 508	1/4/2031 Fannie Mae Pool 'BD1996' 3%	31,893	0.00	1150 6 026 837	1/3/2034 Fannie Mae Pool 'FM1245' 4%	244,475	0.01
	1/8/2031	14,929	0.00	, ,	1/9/2033	6,273,283	0.35
USD 55,743	Fannie Mae Pool 'BD4404' 3% 1/7/2031	57,024	0.00	USD 301,551	Fannie Mae Pool 'MA2561' 3% 1/3/2031	310,285	0.02
USD 315,721	Fannie Mae Pool 'BD6154' 3%			USD 63,261	Fannie Mae Pool 'MA2684' 3%		
USD 264,048	1/11/2031 Fannie Mae Pool 'BE3155' 3%	323,366	0.02	USD 294,361	1/7/2031 Fannie Mae Pool 'MA3071' 4%	65,097	0.00
USD 110 256	1/1/2032 Fannie Mae Pool 'BE6942' 3%	270,177	0.02	USD 14 205	1/7/2037 Fannie Mae Pool 'MA3090' 3%	310,824	0.02
	1/2/2032	112,785	0.01		1/8/2032	14,754	0.00
USD 25,615	Fannie Mae Pool 'BH2512' 3% 1/7/2032	26,358	0.00	USD 357,421	Fannie Mae Pool 'MA3129' 4% 1/9/2037	377,406	0.02
USD 439,150	Fannie Mae Pool 'BH4308' 3% 1/6/2032	452,344	0.03	USD 255,606	Fannie Mae Pool 'MA3310' 4% 1/3/2038	268,485	0.02
USD 11,335	Fannie Mae Pool 'BH5232' 3%			USD 4,987,372	Fannie Mae Pool 'MA4053' 2.5%		
USD 654,307	1/7/2032 Fannie Mae Pool 'BH5623' 3%	11,663	0.00	USD 14,000,000	1/6/2035 Federal Farm Credit Banks	5,030,956	0.28
LISD 247 676	1/6/2032 Fannie Mae Pool 'BH6399' 3%	672,813	0.04	LISD 16 000 000	Funding Corp 0.71% 1/4/2025 Federal National Mortgage	13,511,597	0.76
	1/11/2032	254,566	0.01		Association 0.55% 19/8/2025	15,276,855	0.86
USD 303,079	Fannie Mae Pool 'BH6518' 3% 1/9/2032	310,339	0.02	USD 83,000	Fertitta Entertainment LLC / Fertitta Entertainment Finance		
USD 1,070,266	Fannie Mae Pool 'BJ2716' 4% 1/4/2033	1,125,309	0.06		Co Inc '144A' 4.625% 15/1/2029	79,263	0.00
USD 13,698	Fannie Mae Pool 'BJ2995' 3%	, ,		EUR 1,530,000	Fidelity National Information	79,203	0.00
USD 100.295	1/1/2033 Fannie Mae Pool 'BJ3883' 3%	14,071	0.00		Services Inc 0.125% 3/12/2022	1,720,781	0.10
	1/1/2033 Fannie Mae Pool 'BJ4268' 3%	103,209	0.01	USD 1,146,000	First-Citizens Bank & Trust Co FRN 19/6/2024	1,167,309	0.07
	1/12/2032	50,267	0.00	USD 1,330,000	FirstEnergy Corp 3.35%		
USD 20,945	Fannie Mae Pool 'BJ4734' 3% 1/12/2032	21,538	0.00	USD 642.000	15/7/2022 FirstEnergy Corp 4.4% 15/7/2027	1,329,175 663,668	0.08 0.04
USD 46,775	Fannie Mae Pool 'BJ5289' 3%				Ford Credit Auto Owner Trust	,	
USD 417,576	1/2/2033 Fannie Mae Pool 'BJ9249' 4.5%	48,062	0.00		2018-B 'Series 2018-B A4' 3.38% 15/3/2024	2,910,769	0.16
USD 27.320	1/6/2048 Fannie Mae Pool 'BK7893' 3%	454,956	0.03	USD 815,000	Ford Motor Credit Co LLC 2.7% 10/8/2026	775,269	0.04
	1/10/2033	28,065	0.00	USD 387,000	Ford Motor Credit Co LLC 2.9%		
	Fannie Mae Pool 'BK9849' 4% 1/9/2033	371,879	0.02	USD 5,839,000	16/2/2028 Ford Motor Credit Co LLC	362,489	0.02
USD 322,241	Fannie Mae Pool 'BM1775' 4.5% 1/7/2047	346,177	0.02	USD 487.000	3.37% 17/11/2023 Ford Motor Credit Co LLC 3.81%	5,876,399	0.33
USD 2,683,543	Fannie Mae Pool 'BM3280'				9/1/2024	492,357	0.03
USD 160,161	4.5% 1/11/2047 Fannie Mae Pool 'BM3947' 3%	2,888,909	0.16		Ford Motor Credit Co LLC 5.125% 16/6/2025	313,320	0.02
USD 1.284.190	1/1/2033 Fannie Mae Pool 'BM5082'	164,680	0.01	USD 82,000	Forestar Group Inc '144A' 3.85% 15/5/2026	77,647	0.00
	4.5% 1/11/2048	1,392,939	0.08	USD 74,000	Fortress Transportation and	,-	
	Fannie Mae Pool 'BM5568' 4.5% 1/2/2049	4,385,423	0.25		Infrastructure Investors LLC '144A' 6.5% 1/10/2025	74,846	0.00
USD 427,718	Fannie Mae Pool 'BN5294' 4% 1/2/2034	450,412	0.03	USD 549,967	Freddie Mac Gold Pool 'C91864' 3% 1/2/2036	564,549	0.03
USD 34,922	Fannie Mae Pool 'BN5357' 4%			USD 762,852	Freddie Mac Gold Pool		
USD 239,721	1/3/2034 Fannie Mae Pool 'BN5360' 4%	36,618	0.00	USD 1,157,001	'C91942' 4% 1/6/2037 Freddie Mac Gold Pool	807,261	0.05
USD 1.094.683	1/3/2034 Fannie Mae Pool 'BN5404' 4.5%	251,993	0.01	USD 1.382.494	'G16763' 4% 1/2/2034 Freddie Mac Gold Pool	1,221,834	0.07
	1/4/2049	1,203,472	0.07		'G16789' 4% 1/2/2034	1,463,373	0.08
050 98,071	Fannie Mae Pool 'BN6416' 3.5% 1/4/2034	102,870	0.01	USD 1,316,004	Freddie Mac Gold Pool 'G16792' 4% 1/3/2034	1,400,780	0.08
USD 645,356	Fannie Mae Pool 'BN6570' 3.5% 1/4/2034	678,790	0.04	USD 62,808	Freddie Mac Gold Pool 'G30963' 4% 1/11/2036	66,765	0.00
USD 429,530	Fannie Mae Pool 'CA0780' 3%			USD 263,423	Freddie Mac Gold Pool		
USD 255,799	1/11/2032 Fannie Mae Pool 'CA1095' 3%	442,011	0.03	USD 7,852,772	'G61047' 4.5% 1/7/2047 Freddie Mac Gold Pool	284,762	0.02
USD 831 179	1/2/2033 Fannie Mae Pool 'CA1937' 4%	264,092	0.02	USD 101 653 301	'G67720' 4.5% 1/3/2049 Freddie Mac Multifamily	8,561,780	0.48
222 331,173	1/6/2033	874,521	0.05	112 .0.,000,001	Structured Pass Through	1 520 225	0.00
					Certificates FRN 25/9/2024	1,520,235	0.09

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
UCD 401 E1E	Fraddia Maa Multifamily			FUD 1 220 000	Coldman Saaba Craun Ing/The		
050 401,515	Freddie Mac Multifamily Structured Pass Through Certificates 3.065%				Goldman Sachs Group Inc/The FRN 21/4/2023 Goldman Sachs Group Inc/The	1,369,367	0.08
USD 1.523.739	25/8/2022 Freddie Mac Non Gold Pool	403,083	0.02		FRN 17/11/2023 Goldman Sachs Group Inc/The	1,019,088	0.06
	'849692' FRN 1/5/2045 Freddie Mac REMICS 'Series	1,557,808	0.09		FRN 9/3/2027 Goldman Sachs Group Inc/The	1,410,216	0.08
USD 918,992	5105 LA' 1.5% 15/4/2044 Freddie Mac REMICS 'Series	7,237,131	0.41	USD 2,925,000	FRN 21/10/2027 Goldman Sachs Group Inc/The	670,305	0.04
USD 2,567,911	5000 MA' 2% 25/6/2044 Freddie Mac REMICS 'Series	906,985	0.05	USD 1,035,066	FRN 24/2/2028 GoodLeap Sustainable Home	2,867,194	0.16
USD 1,593,653	5006 KA' 2% 25/6/2045 Freddie Mac REMICS 'Series	2,541,715	0.14		Solutions Trust 2021-4 'Series 2021-4GS A' '144A'		
USD 1,152,363	4459 BN' 3% 15/8/2043 Freddie Mac REMICS 'Series	1,628,442	0.09	USD 653,231	1.93% 20/7/2048 GoodLeap Sustainable Home	979,629	0.06
USD 2,081,758	4748 HC' 3% 15/1/2044 Freddie Mac REMICS 'Series	1,163,119	0.07		Solutions Trust 2021-5 'Series 2021-5CS A' '144A'		
USD 1,200,029	4752 PL' 3% 15/9/2046 Freddie Mac REMICS 'Series	2,089,210	0.12	USD 4,050,595	2.31% 20/10/2048 Government National Mortgage	631,473	0.04
USD 1,410,269	4941 MB' 3% 25/7/2049 Freddie Mac REMICS 'Series 4286 MP' 4% 15/12/2043	1,205,013	0.07	1160 3 330 000	Association 'Series 2012-120 IO' FRN 16/2/2053 Government National Mortgage	79,329	0.00
USD 59,808	Freddie Mac REMICS 'Series 3986 M' 4.5% 15/9/2041	1,491,513 61,412	0.00	03D 2,239,069	Association 'Series 2018-36 AM' 3% 20/7/2045	2,278,708	0.13
USD 92,726	Freddie Mac REMICS 'Series 3959 MA' 4.5% 15/11/2041	98,138	0.01	USD 1,050,566	Government National Mortgage Association 'Series 2017-136	2,270,700	0.10
USD 645,000	FREMF 2012-K19 Mortgage Trust 'Series 2012-K19 B'	23,122		USD 152,000	GB' 3% 20/3/2047 Graham Holdings Co '144A'	1,059,240	0.06
USD 620,000	'144A' FRN 25/5/2045 FREMF 2012-K20 Mortgage	643,888	0.04	USD 158,000	5.75% 1/6/2026 Graphic Packaging International	155,615	0.01
	Trust 'Series 2012-K20 B' '144A' FRN 25/5/2045	622,286	0.04	USD 1,827,375	LLC '144A' 3.5% 15/3/2028 GS Mortgage Securities Trust	149,843	0.01
USD 590,000	FREMF 2013-K27 Mortgage Trust 'Series 2013-K27 B'				2011-GC5 'Series 2011-GC5 AS' '144A' FRN 10/8/2044	1,833,175	0.10
USD 465,000	'144A' FRN 25/1/2046 FREMF 2013-K31 Mortgage Trust 'Series 2013-K31 B'	597,342	0.03	USD 1,368,293	GS Mortgage Securities Trust 2013-GC16 'Series 2013- GC16 AAB' 3.813%		
USD 2,225,000	'144A' FRN 25/7/2046 FREMF 2015-K720 Mortgage Trust 'Series 2015-K720 B'	471,957	0.03	USD 3,495,242	10/11/2046 GS Mortgage Securities Trust 2014-GC18 'Series 2014-	1,390,724	0.08
USD 410,000	'144A' FRN 25/7/2022 Frontier Communications Holdings LLC '144A' 5.875%	2,237,730	0.13	USD 2,330,000	GC18 A4' 4.074% 10/1/2047 GS Mortgage Securities Trust 2015-GC32 'Series 2015-	3,588,529	0.20
USD 252,000	15/10/2027 Gartner Inc '144A' 4.5% 1/7/2028	410,742 253,646	0.02	USD 1,500,000	GC32 A4' 3.764% 10/7/2048 GS Mortgage Securities Trust 2015-GC34 'Series 2015-	2,410,093	0.14
EUR 360,000	General Mills Inc 0.45% 15/1/2026	398,492	0.01	USD 2,916,913	GC34 A4' 3.506% 10/10/2048 GS Mortgage Securities Trust	1,539,731	0.09
USD 965,000	General Motors Co 5.4% 2/10/2023	1,011,991	0.06	, ,	2016-GS2 'Series 2016-GS2 A4' 3.05% 10/5/2049	2,938,989	0.17
EUR 1,500,000	General Motors Financial Co Inc 0.85% 26/2/2026	1,643,177	0.09	USD 2,584,372	GS Mortgage Securities Trust 2016-GS3 'Series 2016-GS3		
	General Motors Financial Co Inc 1.5% 10/6/2026	2,354,860	0.13	· '	AAB' 2.777% 10/10/2049 Halliburton Co 3.8% 15/11/2025	2,602,993 39,479	0.15 0.00
	General Motors Financial Co Inc 2.35% 26/2/2027	3,648,796	0.21	USD 146,000	HAT Holdings I LLC / HAT Holdings II LLC '144A' 3.375%	100 170	0.04
	General Motors Financial Co Inc 4% 15/1/2025	927,799	0.05		15/6/2026 HCA Inc 5.25% 15/4/2025 HCA Inc 5.375% 1/2/2025	138,472 1,817,756	0.01 0.10
	Glencore Funding LLC 3.875% 27/10/2027 Global Net Lease Inc / Global	515,320	0.03	USD 1,110,000	HCA Inc 5.375% 1/2/2025 HCA Inc 5.375% 1/9/2026 HCA Inc 5.625% 1/9/2028	3,696,998 1,190,475 568,899	0.21 0.07 0.03
030 100,000	Net Lease Operating Partnership LP '144A' 3.75%			USD 2,722,000	HCA Inc 5.875% 15/2/2026 Healthpeak Properties Inc	2,947,967	0.17
USD 4,200,000	15/12/2027 Global Payments Inc 1.2%	99,759	0.01	USD 200,000	1.35% 1/2/2027 Helios Software Holdings Inc /	769,784	0.04
USD 535,000	1/3/2026 Global Payments Inc 2.15% 15/1/2027	3,938,843 513 789	0.22		ION Corporate Solutions Finance Sarl '144A' 4.625% 1/5/2028	100 024	0.01
USD 96,000	Go Daddy Operating Co LLC / GD Finance Co Inc '144A'	513,789	0.03	USD 77,000	1/5/2028 Herc Holdings Inc '144A' 5.5% 15/7/2027	188,931 79,014	0.01
	5.25% 1/12/2027	98,047	0.01		.0.772021	7 0,0 14	0.00

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	
_	Hilton Domestic Operating Co	(/		_	JPMBB Commercial Mortgage	(/	
USD 229,000	Inc '144A' 5.375% 1/5/2025 Hilton Worldwide Finance LLC / Hilton Worldwide Finance	391,128	0.02		Securities Trust 2014-C26 'Series 2014-C26 ASB' 3.288% 15/1/2048	577,487	0.03
USD 112,000	Corp 4.875% 1/4/2027 Home Point Capital Inc '144A' 5%	233,294	0.01	USD 1,516,312	JPMBB Commercial Mortgage Securities Trust 2015-C33 'Series 2015-C33 A3' 3.504%	2,.2.	
USD 184,000	1/2/2026 Howard Hughes Corp/The	93,118	0.01	USD 950,000	15/12/2048 JPMorgan Chase & Co FRN	1,529,899	0.09
USD 1,805,000	'144A' 5.375% 1/8/2028 Hyundai Capital America '144A'	187,029	0.01	USD 1,961,000	25/4/2023 JPMorgan Chase & Co FRN	951,614	0.05
USD 190,000	1.65% 17/9/2026* Icahn Enterprises LP / Icahn	1,700,837	0.10	USD 3,000,000	23/7/2024 JPMorgan Chase & Co FRN	2,005,138	0.11
	Enterprises Finance Corp 4.75% 15/9/2024	189,330	0.01	USD 2,405,000	1/6/2025 JPMorgan Chase & Co FRN	2,896,438	0.16
USD 270,000	Icahn Enterprises LP / Icahn Enterprises Finance Corp			USD 2,874,000	15/10/2025 JPMorgan Chase & Co FRN	2,389,133	0.13
EUR 1,045,000	5.25% 15/5/2027 Illinois Tool Works Inc 0.25%	267,922	0.02	USD 3,900,000	22/4/2026 JPMorgan Chase & Co FRN	2,818,683	0.16
USD 960,000	5/12/2024 International Business	1,165,001	0.07	USD 8,900,000	19/11/2026 JPMorgan Chase & Co FRN	3,651,611	0.21
	Machines Corp 2.2% 9/2/2027	945,433	0.05	EUR 420,000	22/4/2027 JPMorgan Chase & Co 1.5%	8,465,415	0.48
USD 4,404,000	International Flavors & Fragrances Inc '144A' 1.23%			USD 119,000	27/1/2025 Kaiser Aluminum Corp '144A'	483,619	0.03
1100 000 000	1/10/2025	4,180,637	0.24	1100 0 500 000	4.625% 1/3/2028	112,733	0.01
	IQVIA Inc '144A' 5% 15/5/2027 J.P. Morgan Chase Commercial Mortgage Securities Trust	313,757	0.02		KB Home 7.625% 15/5/2023 Kraft Heinz Foods Co 3% 1/6/2026	3,631,023 2,667,489	0.20 0.15
	2018-BCON 'Series 2018- BCON A' '144A' 3.735%			USD 379,000	Kraft Heinz Foods Co 3.875% 5/5/2027	394,160	0.02
USD 79.000	5/1/2031 Jacobs Entertainment Inc '144A'	3,831,654	0.22	USD 548,000	Kraft Heinz Foods Co 4.625% 30/1/2029	586,190	0.03
	6.75% 15/2/2029 JP Morgan Chase Commercial	79,169	0.00	USD 112,000	LABL Inc '144A' 5.875% 1/11/2028	107,450	0.01
	Mortgage Securities Trust 2012-CIBX 'Series 2012-CBX A4' 3.483% 15/6/2045	720,288	0.04	USD 122,000	Ladder Capital Finance Holdings LLLP / Ladder Capital Finance Corp '144A'		
USD 3,615,000	JP Morgan Chase Commercial Mortgage Securities Trust	720,200	0.04	USD 154.000	4.25% 1/2/2027 Lamb Weston Holdings Inc	118,672	0.01
	2012-HSBC 'Series 2012- HSBC D' '144A' FRN 5/7/2032	3,631,269	0.20	USD 80,000	'144A' 4.875% 15/5/2028 Legends Hospitality Holding Co	158,398	0.01
USD 4,720,000	JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16 'Series 2013-C16				LLC / Legends Hospitality Co-Issuer Inc '144A' 5% 1/2/2026	78,731	0.00
USD 1 661 101	A4' 4.166% 15/12/2046 JP Morgan Chase Commercial	4,843,330	0.27	USD 175,000	Level 3 Financing Inc '144A' 4.25% 1/7/2028	159,205	0.00
	Mortgage Securities Trust 2013-LC11 'Series 2013-			USD 326,000	Level 3 Financing Inc 5.25% 15/3/2026	327,366	0.02
USD 5,074,485	LC11 ASB' 2.554% 15/4/2046 JP Morgan Chase Commercial	1,669,397	0.09	USD 139,000	Life Time Inc '144A' 5.75% 15/1/2026	138,903	0.01
	Mortgage Securities Trust 2016-JP2 'Series 2016-JP2			USD 78,000	Lindblad Expeditions LLC '144A' 6.75% 15/2/2027	78,480	0.00
USD 1,695,971	A3' 2.559% 15/8/2049 JP Morgan Mortgage Trust	4,989,168	0.28	USD 80,000	Live Nation Entertainment Inc '144A' 4.75% 15/10/2027	78,249	0.00
	2014-2 'Series 2014-2 1A1' '144A' FRN 25/6/2029	1,687,023	0.10		Live Nation Entertainment Inc '144A' 6.5% 15/5/2027	469,620	0.03
USD 1,234,820	JP Morgan Mortgage Trust 2016-2 'Series 2016-2 A1'				Lumen Technologies Inc '144A' 4% 15/2/2027	334,138	0.02
USD 1,708,705	'144A' FRN 25/6/2046 JPMBB Commercial Mortgage	1,217,702	0.07		Lumen Technologies Inc '144A' 5.125% 15/12/2026	712,243	0.04
	Securities Trust 2013-C17 'Series 2013-C17 ASB'	4 705 000	0.40		Lumen Technologies Inc 6.75% 1/12/2023	234,743	0.01
USD 1,984,482	3.705% 15/1/2047 JPMBB Commercial Mortgage Securities Trust 2014-C23	1,735,326	0.10		LYB International Finance III LLC 1.25% 1/10/2025 Madison IAQ LLC '144A'	886,891	0.05
	'Series 2014-C23 ASB' 3.657% 15/9/2047	2,022,976	0.11	HOD and and	4.125% 30/6/2028	174,849	0.01
				USD 268,000	Matador Resources Co 5.875% 15/9/2026	272,564	0.02

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
LISD 102 000	Match Group Holdings II LLC			LISD 7 000 000	Morgan Stanley Bank of		
03D 193,000	'144A' 4.625% 1/6/2028	191,499	0.01	03D 7,000,000	America Merrill Lynch Trust		
USD 389.000	Mauser Packaging Solutions	101,100	0.01		2015-C26 'Series 2015-C26		
	Holding Co '144A' 5.5%				A4' 3.252% 15/10/2048	7,074,031	0.40
	15/4/2024	388,977	0.02	USD 3,016,709	Morgan Stanley Bank of		
USD 150,000	Meritage Homes Corp 5.125%				America Merrill Lynch Trust		
	6/6/2027	155,921	0.01		2016-C30 'Series 2016-C30		
USD 153,000	MGM Growth Properties			1100 0 000 000	ASB' 2.729% 15/9/2049	3,039,287	0.17
	Operating Partnership LP / MGP Finance Co-Issuer Inc			USD 3,000,000	Morgan Stanley Bank of America Merrill Lynch Trust		
	(Restricted) '144A' 3.875%				2016-C31 'Series 2016-C31		
	15/2/2029	154,013	0.01		A5' 3.102% 15/11/2049	3,029,279	0.17
USD 508,000	MGM Growth Properties			USD 3,465,000	Morgan Stanley Capital I Trust		
	Operating Partnership LP /				2016-UB11 'Series 2016-		
	MGP Finance Co-Issuer Inc				UB11 A4' 2.782% 15/8/2049	3,464,703	0.20
1100 005 000	(Restricted) 5.625% 1/5/2024	528,017	0.03	USD 120,000	MPH Acquisition Holdings LLC	110 770	0.04
USD 295,000	MGM Growth Properties			LICD 1 00E 000	'144A' 5.5% 1/9/2028	116,779	0.01
	Operating Partnership LP / MGP Finance Co-Issuer Inc				MPLX LP 3.5% 1/12/2022 National Grid North America Inc	2,023,794	0.11
	(Restricted) 5.75% 1/2/2027	319,883	0.02	LOIX 300,000	0.41% 20/1/2026	419,265	0.02
USD 165.000	MGM Resorts International	0.0,000	0.02	USD 109,000	Nationstar Mortgage Holdings	,200	0.02
	5.75% 15/6/2025	171,598	0.01		Inc '144A' 6% 15/1/2027	110,912	0.01
USD 226,000	MGM Resorts International 6%				Navient Corp 6.75% 15/6/2026	106,463	0.01
	15/3/2023	233,204	0.01	USD 232,424	Navient Private Education Loan		
USD 154,000	MicroStrategy Inc '144A'	447 705	0.04		Trust 2014-A 'Series 2014-AA	222.020	0.04
1190 108 000	6.125% 15/6/2028 Mileage Plus Holdings LLC /	147,735	0.01	USD 582 282	A2B' '144A' FRN 15/2/2029 Navient Private Education Refi	232,826	0.01
030 196,000	Mileage Plus Intellectual			03D 302,202	Loan Trust 2020-A 'Series		
	Property Assets Ltd '144A'				2020-A A2B' '144A' FRN		
	6.5% 20/6/2027	209,110	0.01		15/11/2068	580,998	0.03
EUR 700,000	MMS USA Holdings Inc 0.625%			USD 2,000,000	Navient Private Education Refi		
	13/6/2025	780,694	0.04		Loan Trust 2020-A 'Series		
USD 77,000	ModivCare Inc '144A' 5.875%	70.000	0.00		2020-A B' '144A' 3.16%	4 000 000	0.44
118D 3 300 000	15/11/2025 Morgan Stanley FRN 10/11/2023	76,906 2,281,046	0.00 0.13	USD 387 106	15/11/2068 Navient Student Loan Trust	1,966,298	0.11
	Morgan Stanley FRN 25/1/2024	3,158,922	0.13	030 307,190	2018-EA 'Series 2018-EA A2'		
	Morgan Stanley FRN 22/1/2025	1,747,418	0.10		'144A' 4% 15/12/2059	392,843	0.02
	Morgan Stanley FRN 28/4/2026	4,424,813	0.25	USD 230,000	NCR Corp '144A' 5% 1/10/2028	225,788	0.01
	Morgan Stanley FRN 21/1/2028	2,691,016	0.15		Netflix Inc 4.375% 15/11/2026	2,636,500	0.15
USD 4,777,250	Morgan Stanley Bank of			USD 495,000	New Fortress Energy Inc '144A'	475.074	0.00
	America Merrill Lynch Trust			LICD 414 0CE	6.5% 30/9/2026	475,371	0.03
	2013-C10 'Series 2013-C10 A3FL' '144A' FRN 15/7/2046	4,780,626	0.27	03D 414,003	New Residential Mortgage Loan Trust 2016-3 'Series 2016-3A		
USD 434.159	Morgan Stanley Bank of	1,700,020	0.27		A1B' '144A' FRN 25/9/2056	421,094	0.02
	America Merrill Lynch Trust			USD 2,084,674	New Residential Mortgage Loan	,	
	2013-C10 'Series 2013-C10				Trust 2018-1 'Series 2018-1A		
	ASB' FRN 15/7/2046	439,112	0.03		A1A' '144A' FRN 25/12/2057	2,141,474	0.12
USD 1,480,000	Morgan Stanley Bank of			USD 2,000,000	Newell Brands Inc 4.7%	0.000.700	0.40
	America Merrill Lynch Trust 2013-C13 'Series 2013-C13			LISD 2 374 000	1/4/2026 NextEra Energy Capital	2,066,730	0.12
	A4' 4.039% 15/11/2046	1,514,585	0.09	OOD 2,014,000	Holdings Inc 1.875%		
USD 1,455,000	Morgan Stanley Bank of	.,,			15/1/2027	2,276,643	0.13
	America Merrill Lynch Trust			USD 199,000	NextEra Energy Operating		
	2014-C15 'Series 2014-C15				Partners LP '144A' 4.25%		
	A4' 4.051% 15/4/2047	1,494,476	0.08		15/7/2024	200,930	0.01
USD 1,676,517	Morgan Stanley Bank of			USD 192,000	NFP Corp '144A' 4.875%	194 665	0.01
	America Merrill Lynch Trust 2014-C18 'Series 2014-C18			USD 79 000	15/8/2028 NGL Energy Operating LLC /	184,665	0.01
	ASB' 3.621% 15/10/2047	1,706,022	0.10	000 70,000	NGL Energy Finance Corp		
USD 8,216,709	Morgan Stanley Bank of	.,,			144A' 7.5% 1/2/2026	79,446	0.00
	America Merrill Lynch Trust			USD 245,000	Nielsen Finance LLC / Nielsen		
	2015-C20 'Series 2015-C20				Finance Co '144A' 5.625%		
	A4' 3.249% 15/2/2048	8,356,665	0.47		1/10/2028	235,185	0.01
USD 2,625,000	Morgan Stanley Bank of			USD 4,200,000	Nissan Motor Acceptance Co	0.050.040	0.00
	America Merrill Lynch Trust			LICD 20E 000	LLC '144A' 2% 9/3/2026	3,956,010	0.22
	2015-C25 'Series 2015-C25 A4' 3.372% 15/10/2048	2,662,596	0.15	USD 285,000	Northern Oil and Gas Inc '144A' 8.125% 1/3/2028	295,991	0.02
LICD 4 400 500	Morgan Stanley Bank of	2,002,000	0.10	USD 136.000	Northwest Fiber LLC /	_00,001	0.02
USD 4.189.500	J			, , , , , ,			
05D 4, 189,500	America Merrill Lynch Trust				Northwest Fiber Finance Sub		
050 4,189,500	America Merrill Lynch Trust 2015-C25 'Series 2015-C25 A5' 3.635% 15/10/2048	4,306,156	0.24		Inc '144A' 4.75% 30/4/2027	125,748	0.01

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Novelis Corp '144A' 3.25%				Prime Security Services	·	
03D 410,000	15/11/2026	392,085	0.02	03D 322,000	Borrower LLC / Prime		
USD 265,000	Nucor Corp 2% 1/6/2025	261,138	0.02		Finance Inc '144A' 5.75%		
USD 162,000	NuStar Logistics LP 5.75%				15/4/2026	330,955	0.02
	1/10/2025	169,168	0.01	USD 205,000	PTC Inc '144A' 3.625%		
USD 319,000	Occidental Petroleum Corp	244.004	0.00	LICD 405 000	15/2/2025 PulteGroup Inc 5% 15/1/2027	204,497	0.01
USD 755 000	5.5% 1/12/2025 Occidental Petroleum Corp	341,861	0.02		Radiate Holdco LLC / Radiate	211,510	0.01
000 100,000	8.5% 15/7/2027	907,219	0.05	000,000	Finance Inc '144A' 4.5%		
USD 1,415,000	ONE Gas Inc 1.1% 11/3/2024	1,382,579	0.08		15/9/2026	508,115	0.03
USD 275,000	OneMain Finance Corp 6.625%			USD 80,000	Raptor Acquisition Corp /		
1160 334 000	15/1/2028 OneMain Finance Corp 7.125%	291,999	0.02		Raptor Co-Issuer LLC '144A' 4.875% 1/11/2026	77 620	0.00
USD 324,000	15/3/2026	348,669	0.02	USD 133 000	Rattler Midstream LP '144A'	77,630	0.00
USD 244,661	Onemain Financial Issuance	0.0,000	0.02	002 .00,000	5.625% 15/7/2025	135,519	0.01
	Trust 2018-1 'Series 2018-1A			USD 160,000	RHP Hotel Properties LP / RHP		
110D 5 055 000	A' '144A' 3.3% 14/3/2029	244,651	0.01		Finance Corp '144A' 4.5%	454.000	0.04
	Oracle Corp 1.65% 25/3/2026 Organon & Co / Organon	4,813,338	0.27	LISD 173 000	15/2/2029 RHP Hotel Properties LP / RHP	151,000	0.01
OOD 200,000	Foreign Debt Co-Issuer BV			000 170,000	Finance Corp 4.75%		
	'144A' 4.125% 30/4/2028	276,599	0.02		15/10/2027	169,307	0.01
USD 160,000	Outfront Media Capital LLC /			USD 82,000	RLJ Lodging Trust LP '144A'		
	Outfront Media Capital Corp	457.004	0.04	LICD 40 000	3.75% 1/7/2026	79,244	0.00
LISD 116 000	'144A' 5% 15/8/2027 P&L Development LLC / PLD	157,934	0.01	050 42,000	Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc		
000 110,000	Finance Corp '144A' 7.75%				'144A' 2.875% 15/10/2026	39,120	0.00
	15/11/2025	111,020	0.01	USD 1,665,000	Ryder System Inc 2.85% 1/3/2027	1,656,822	0.09
USD 6,105,000	Pacific Gas and Electric Co			USD 1,702,000	Sabine Pass Liquefaction LLC		
1160 023 000	1.367% 10/3/2023 Pacific Gas and Electric Co	6,037,929	0.34	LISD 120 000	5.75% 15/5/2024 Sabre GLBL Inc '144A' 7.375%	1,808,028	0.10
03D 933,000	3.45% 1/7/2025	957,478	0.05	03D 120,000	1/9/2025	123,455	0.01
USD 449,000	Par Pharmaceutical Inc '144A'	,		USD 204,000	Sabre GLBL Inc '144A' 9.25%	,	
	7.5% 1/4/2027	448,776	0.03		15/4/2025	229,677	0.01
USD 575,000	Parker-Hannifin Corp 2.7% 14/6/2024	E01 107	0.03	USD 700,000	Santander Holdings USA Inc	712 100	0.04
USD 163 000	Pattern Energy Operations LP /	581,127	0.03	USD 522 000	3.5% 7/6/2024 SBA Communications Corp	713,199	0.04
002 .00,000	Pattern Energy Operations			002 022,000	3.875% 15/2/2027	524,051	0.03
	Inc '144A' 4.5% 15/8/2028	158,630	0.01	USD 305,000	Scientific Games International		
USD 77,000	PDC Energy Inc 5.75%	70.007	0.00	UCD 4 245 000	Inc '144A' 5% 15/10/2025	309,584	0.02
USD 535 000	15/5/2026 PeaceHealth Obligated Group	78,267	0.00	050 1,315,000	Sealed Air Corp '144A' 5.125% 1/12/2024	1,359,368	0.08
000,000	1.375% 15/11/2025	513,943	0.03	USD 147,000	Sealed Air Corp '144A' 5.5%	1,000,000	0.00
USD 98,000	Penske Automotive Group Inc				15/9/2025	153,066	0.01
LIOD 4 005 000	3.5% 1/9/2025	96,657	0.01	USD 2,152,391	Seasoned Credit Risk Transfer		
USD 1,285,000	Penske Truck Leasing Co Lp / PTL Finance Corp '144A'				Trust Series 2018-3 'Series 2018-3 MA' FRN 25/8/2057	2,205,350	0.12
	1.7% 15/6/2026	1,229,243	0.07	USD 3,408,694	Seasoned Credit Risk Transfer	2,200,000	0.12
USD 200,000	Periama Holdings LLC/DE			, ,	Trust Series 2019-4 'Series		
	5.95% 19/4/2026	204,750	0.01		2019-4 MA' 3% 25/2/2059	3,440,609	0.19
USD 403,000	PetSmart Inc / PetSmart Finance Corp '144A' 4.75%			USD 247,718	Sequoia Mortgage Trust 2017- CH1 'Series 2017-CH1 A2'		
	15/2/2028	398,138	0.02		'144A' FRN 25/8/2047	248,559	0.01
USD 227,000	Picasso Finance Sub Inc '144A'	,		USD 201,000	Service Corp International/US	-,	
	6.125% 15/6/2025	233,830	0.01		4.625% 15/12/2027	204,260	0.01
USD 145,000	Pioneer Natural Resources Co	142.007	0.01	USD 71,000	Service Properties Trust 5.5%	60.500	0.00
USD 1 395 000	0.55% 15/5/2023 Pioneer Natural Resources Co	142,907	0.01	USD 76 000	15/12/2027 Service Properties Trust 7.5%	69,580	0.00
000 1,000,000	1.125% 15/1/2026	1,318,282	0.07	000 70,000	15/9/2025	79,895	0.00
USD 255,000	Post Holdings Inc '144A'			USD 750,750	Sesac Finance LLC 'Series		
1100 00 000	5.625% 15/1/2028	257,811	0.01		2019-1 A2' '144A' 5.216%	704074	0.04
USD 82,000	Powdr Corp '144A' 6% 1/8/2025	84,656	0.01	USD 86 000	25/7/2049 Sinclair Television Group Inc	764,074	0.04
USD 200,000	PRA Health Sciences Inc '144A'	04,000	0.01	000 00,000	'144A' 5.125% 15/2/2027	78,421	0.00
	2.875% 15/7/2026	192,315	0.01	USD 397,000	Sirius XM Radio Inc '144A'	,	
USD 163,000	Prime Healthcare Services Inc				3.125% 1/9/2026	380,128	0.02
HED 76 000	'144A' 7.25% 1/11/2025	165,614	0.01	USD 348,000	Sirius XM Radio Inc '144A' 4%	222 064	0.02
000,000 USD 70,000	Prime Security Services Borrower LLC / Prime			USD 276 000	15/7/2028 Six Flags Theme Parks Inc	333,864	0.02
	Finance Inc '144A' 5.25%			32 2. 3,300	'144A' 7% 1/7/2025	289,775	0.02
	15/4/2024	77,425	0.00				

USD 550,000 SK Bitthy America Inc 2,125% 2814 2815 0.03 USD 42,000 SIAM Corp 3,129% 2/11/2026 USD 12,000 SIAM Corp 3,129% 2/11/2026 USD 2,258,025 SIAM Private Credit Student Loan Trust 2005 A Series 2015 Loan Trust 2005 A Series 2015 Loan Trust 2005 H Series 2015 Loan Trust 2005 Loan Trust 2005 H Series 2015 Loan Trust 2005 Loan Trust 2005 H Series 2015 Loan Trust 2005	Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4.2006 SIM Crys 1.25% 27142026 Control Student Loan Trust 2015-0 K Steines 2015-0 Loan Trust 2015-0 K Steines	USD 550 000	SK Battery America Inc 2 125%			USD 1 965 650	Sofi Professional Loan Program		
USD 42.000 SIM Comp 3129% 2911/2026 USD 42.05 68 SIM Private Credit Student Loan Trust 2005 A Series 2005 AA FERN 156/20209 USD 4.168.035 SIM Private Credit Student Loan Trust 2005 A Series 2005 BA FERN 156/20209 USD 2.40.966 SIM Private Credit Student Loan Trust 2005 A Series 2005 BA FERN 156/20209 USD 2.40.966 SIM Private Credit Student Loan Trust 2005 A Series 2005 BA FERN 156/20209 USD 2.40.966 SIM Private Credit Student Loan Trust 2007 A Series 2005 BA FERN 156/20209 USD 2.40.966 SIM Private Credit Student Loan Trust 2007 A Series 2007 AA FERN 156/20209 USD 2.40.966 SIM Private Credit Student Loan Trust 2007 A Series 2007 A AA FERN 156/20209 USD 2.40.966 SIM Private Credit Student Loan Trust 2007 A Series 2007 A AA FERN 156/20209 USD 2.40.966 SIM Private Credit Student Loan Trust 2007 A Series 2007 A AA FERN 156/20209 USD 2.40.966 SIM Private Credit Student Loan Trust 2007 A Series 2007 A AA FERN 156/20209 USD 2.40.966 SIM Private Credit Student Loan Trust 2007 A Series 2007 A AA FERN 156/20209 USD 2.40.962 SIM Private Credit Student Loan Trust 2007 A Series 2007 A AA FERN 156/20209 USD 2.40.962 SIM Private Credit Student Loan Trust 2007 A Series 2007 A AA FERN 156/20209 USD 2.40.962 SIM Private Credit Student Loan Trust 2007 A Series 2007 A AA FERN 156/20209 USD 2.40.962 SIM Private Credit Student Loan Trust 2007 A Series 2007 A AA FERN 156/20209 USD 2.40.962 SIM Private Credit Student Loan Trust 2007 A Series 2007 A AA FERN 156/20209 USD 2.40.962 SIM Private Credit Student Loan Trust 2007 A Series 2007 A AA FERN 156/20209 USD 2.40.962 SIM Private Credit Student Loan Trust 2007 A Series 2007 A AA FERN 156/20209 USD 2.40.962 SIM Private Credit Student Loan Trust 2007 A Series 2007 A AA FERN 156/20209 USD 2.40.962 SIM Private Credit Student Loan Trust 2007 A Series 2007 A AA FERN 156/20209 USD 2.40.962 SIM Private Credit Student Loan Trust 2007 A Series 2007 A AR SERIES SIM STORE CREDIT STRAIN STRAIN CREDIT STRAIN STRAIN CREDIT STRAIN STRAIN CREDIT STRAIN STRAIN CREDIT STRAIN STRAIN CREDIT STRAIN STRAIN CRE	000,000	-	524,513	0.03	000 1,000,000			
Loan Titat 2005-A Series 2006-AA FERN 15/12/2032	USD 42,000	SLM Corp 3.125% 2/11/2026		0.00		A2FX' '144A' 3.6% 25/2/2048	1,978,750	0.11
USD 4,238,025 S.M. Private Credit Student Loan Trust 2005-8 FRN 158/2039 4,142,901 0.23 USD 3,339 Soundwise Nome Loan Trust 2005-8 FRN 158/2039 4,142,901 0.23 USD 2,490.66 S.M. Private Credit Student Loan Trust 2006-8 Sriers 2005-8 AF FRN 158/2039 4,142,901 0.23 USD 1,220,094 S.M. Private Credit Student Loan Trust 2006-8 Sriers 2005-8 AF FRN 158/2039 0.23 USD 1,220,094 S.M. Private Credit Student Loan Trust 2006-8 Sriers 2016-2 AF Srier	USD 6,225,586				USD 1,515,000			
USD 4,238,025 SLM Private Credit Student Loan Trust 2006-B Series 2008-B Af FRN 159/2029 4,142,901 0.23 USD 33,393 Soundwise Home Loan Trust 2003-2 Resides 2003-2 AZ FRN 159/2023 4,142,901 0.23 USD 12,40,966 SLM Private Credit Student Loan Trust 2006-B Series 2008-B AF FRN 159/2023 2,187,175 0.12 USD 840,00 Spirit RedPystems Inc 114AF 5,5% 151/2023 172,465 0.01 USD 1,504,00 Spirit RedPystems Inc 114AF 5,5% 151/2023 1,205,101 0.07 USD 2,504,00 Spirit Corp 7,625% 15/2022 314,899 0.02 USD 4,594,301 SLM Private Credit Student Loan Trust 2010-C Series 2010-C USD 4,594,301 SLM Private Credit Student 1,205,101 0.07 USD 2,504,000 Spirit Corp 7,625% 15/2022 314,899 0.02 USD 3,594,000 Spirit Corp 7,625% 15/2022 314,899 0.02 USD 2,504,000 Spirit Corp 7,625% 15/2022 USD 3,540,000 Spirit Corp 7,625% 15/2022 USD 3,540,000 Spirit Corp 7,625% 15/2022 USD 2,540,000 Spirit Corp 7,625% 15/2022 USD			0.400.540	0.04	1100 440 000		1,471,484	0.08
Loan Trust 2005-B series 2005-B AFRN 159/2039 4,142.901 0.23 2003-2 Series 2003-2 Zes Series 2003-2 Ze	HSD 4 238 025		6,102,543	0.34	USD 419,000		133 717	0.02
USD 4,168,035 SLM Private Credit Student Loan Trust 2006-A Series 2006-A AF FRN 158/2003 4,050.256 Cap T-4AK 13.75% USD 171,000 Specially Building Products Holding LLC / SEP Prinance Corp T-4AK 13.75% USD 172,006 SLM Private Credit Student Loan Trust 2007-A Series 2010-C AS FRN 151/2003 2,187,175 0,12 USD 84,000 Spint Corp 7,625% 159/2025 37,176 0,02 USD 1,564.01 USD 4,564.01 SLM Private Education Loan Trust 2010-C Series 2010-C AS T-4AK 1781/10024 Cap T-4AK 18.75% USD 24,000 Spint Corp 7,625% 159/2025 37,176 0,02 USD 314,000 Spint Corp 7,625% 159/2025 37,176 0,02 USD 314,000 Spint Corp 7,625% 159/2025 37,176 0,02 USD 24,000 Spint Corp 7,625% 159/2025 37,176 0,02 USD 24,000 Spint Corp 7,625% 159/2023 USD 24,000 Spint Corp 7,625% 159/2	03D 4,230,023				USD 33 393		433,717	0.02
Lean Trust 2006-A Series 2006-B AS FRN 156/2039			4,142,901	0.23				
USD 2,240,966 SLM Private Credit Student Loan Trust 2006-B Series 2008-BAS FRN 15ft/22039 2,187,175 0.12 USD 1,226,994 SLM Private Credit Student Loan Trust 2007-A Series 2007-B ASE Electrolic District Credit Student Loan Trust 2007-B Series 2007-B ASE FRN 15ft/22039 2,187,175 0.12 USD 4,584,017 SLM Private Credit Student Loan Trust 2007-A Series 2017-B Series 2017-B Series 2018-B SERIES 2017-B SERIES 2018-B SERIES 201	USD 4,168,035						33,291	0.00
USD 2,240,966 SLM Private Credit Student Loan Trust 2006-B x6r FRN 161/22039			4.050.050	0.00	USD 171,000			
Loan Trust 2006-8 Series 2006-8 AS FRN 15/12/2039 2,187,175 0.12 USD 8,4000 Spirit AeroSystems Inc '144A' 5,5% 15/12/2025 314,899 0.02 USD 4,584,301 SLM Private Education Loan Trust 2007-A Series 2007-A AAA FRN 15/10/2041 CAB Series 2010-CAB	115D 2 240 966		4,050,259	0.23		3		
USD 1,226,094 SLM Private Credit Student Loan Trust 2007-A 4AF FRN 161/20241 1,205,101 0.07 USD 4,584,301 SLM Private Education Loan Trust 2010-C Senies 2010-C ASS 1144 FRN 161/20241 1,205,101 0.07 USD 991,485 SLM Student Loan Trust 2013-4 Senies 2013-4 A FRN 161/20244 1,205,101 0.07 USD 991,485 SLM Student Loan Trust 2013-4 Senies 2013-4 A FRN 161/2024 1,205,101 0.07 USD 991,485 SLM Student Loan Trust 2013-4 Senies 2013-4 A FRN 161/2024 1,205,101 0.07 USD 24,920 USD 24,920 USD 437,000 SMB Private Education Loan Trust 2017-4 Senies 2013-6 A A2° 144A FRN 159/2037 USD 2,312,724 SMB Private Education Loan Trust 2017-A Senies 2017-A A2° 144A FRN 159/2037 SMB Private Education Loan Trust 2020-A Senies 2020-A A2° 144A FRN 159/2037 SMB Private Education Loan Trust 2021-A Senies 2020-A Private 2020	03D 2,240,900						172.465	0.01
Lean Trust 2007-A Series 2001-C 2007-A AAF FRN 161/2041 1, 206, 101 0.07			2,187,175	0.12	USD 84,000		,	
USD 4,584,301 SIM Private Education Loan Trust 2010-C Series 2010-C A2A** 144A* 4.278** 157/2027 USD 991,485 SIM Student Loan Trust 2013-4 Series 2014-A** FRN 157/102041 Series 2014-A** FRN 157/102041 Series 2014-A** FRN 157/102041 Series 2014-A** FRN 157/102041 Series 2014-A** FRN 157/102041 Series 2014-A** FRN 157/102041 Series 2014-A** FRN 157/102041 Series 2014-A** FRN 157/102041 Series 2014-A** FRN 157/102041 Series 2014-A** FRN 157/102041 Series 2014-A** FRN 157/10205 Series 2015-C S	USD 1,226,094	SLM Private Credit Student					85,994	
USD 4,584,301 SLM Private Education Loan Tust 2010-C Series 2010-C AS "1444 FRN 15/10/2041 Series 2013-4 FRN 25/6/2043 980,440 0.6 Series 2013-4 FRN 25/6/2043 980,440 0.6 USD 77,000 SM Energy Co 6.7% 15/9/2026 78,823 0.00 USD 78,000 SM Energy Co 6.7% 15/9/2026 78,823 0.00 USD 78,000 SM Energy Co 6.7% 15/9/2026 76,833 0.00 USD 24,920 SMB Private Education Loan Tust 2015-C Series 2015-C A 2A" 1444 FRN 15/9/2034 24,942 0.00 USD 23,13,724 SMB Private Education Loan Tust 2015-A Series 2010-A A 2B" 1444 FRN 15/9/2034 23,21,424 0.13 USD 596,644 SMB Private Education Loan Tust 2012-A Series 2020-A A 2B" 1444 FRN 15/9/2037 SMB Private Education Loan Tust 2020-PTB Series 2020-PTB A2M" 1444 15/12/203 2,018,582 USD 596,000 SMB Private Education Loan Tust 2021-A Series 2021-A API "1444 15/12/2038 QSD 15/9/2034 QSD			4 005 404	0.07			,	
Tinust 2010-C Series 2010-C AP "1444 X 15% 15/12/2031	LICD 4 504 201		1,205,101	0.07	,	•	,	
Sprint Spectrum Coll LLC Sprint S	050 4,564,301						470,354	0.03
Series 2013-4 A FRN 266%2043 990.440 0.06 USD 77,000 SM Energy Co 6.5% 159/2026 78.823 0.00 USD 77,000 SM Energy Co 6.5% 159/2026 78.823 0.00 USD 24,000 SM Energy Co 6.5% 159/2026 78.823 0.00 USD 24,000 SM Energy Co 6.5% 159/2026 78.823 0.00 USD 24,000 SM Energy Co 6.75% 159/2026 78.823 0.00 USD 24,000 SM Energy Co 6.75% 159/2026 29.945 0.00 USD 24,000 SM Energy Co 6.75% 159/2027 24.942 0.00 USD 24,000 SM Energy Co 6.75% 159/2027 24.942 0.00 USD 25,000 SM Energy Co 6.75% 159/2027 24.942 0.00 USD 25,000 SM Energy Co 6.75% 159/2027 24.942 0.00 USD 25,000 SM Energy Co 75% 159/2027 319.181 0.02 0.00			5,089,155	0.29	002 2,,.00			
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USD 77.000 SM Energy Co 6.5% is is is is is in its included by the control of the							2,501,721	0.14
USD 76,000 SM Energy Co 6,75% 159/2028 76,583 0.00 USD 24,902 SMB private Education Loan Trust 2015-C Series 2015-C A2A "144A" 275% 15/20207 319,181 0.02 USD 2,313,724 SMB Private Education Loan Trust 2017-A Series 2017-A A2B "144A" 275% 15/20207 319,181 0.02 USD 596,644 SMB Private Education Loan Trust 2020-A Series 2020-A A2B "144A" 158/15/20207 590,991 0.03 USD 5,611,599 SMB Private Education Loan Trust 2020-A Series 2020-A PITS Series 2020-A PITS Series 2020-A PITS Series 2021-A APL "144A" 158/15/2033 (Zero Coupon) USD 2,037,322 SMB Private Education Loan Trust 2021-A Series 2021-A APL "144A" 158/15/2033 2,018,582 0.11 USD 950,000 SMB Private Education Loan Trust 2021-A Series 2021-A APL "144A" 158/12053 (Zero Coupon) USD 950,000 SMB Private Education Loan Trust 2021-A Series 2021-C APT 11/2023 2,018,582 0.11 USD 950,000 SMB Private Education Loan Trust 2021-A Series 2021-C APT 11/44A" 139/8 15/17/2033 3,367,619 0.19 USD 147,000 SS&C Technologies Inc "144A" 55/520207 319,181 0.02 USD 64,000 Staptes Inc "144A" 55/12/2027 319,181 0.02 USD 144A S 58/11/11/2023 59,997 0.00 USD 144A S 58/11/11/2023 59,997 0.00 USD 144A S 58/11/11/2023 59,997 0.00 USD 144A S 58/11/11/2023 59,997 0.00 USD 144A S 58/11/11/2023 59,997 0.00 USD 144A S 58/11/11/2023 59,997 0.00 USD 144A S 58/11/11/2023 59,997 0.00 USD 144A S 58/11/11/2023 59,997 0.00 USD 144A S 58/11/11/2023 59,997 0.00 USD 144A S 58/11/11/2023 59,997 0.00 USD 144A S 58/11/11/2023 59,997 0.00 USD 144A S 58/11/11/2023 59,997 0.00 USD 144A S 58/11/11/2023 59,997 0.00 USD 144A S 58/11/11/2023 59,997 0.00 USD 144A S 58/11/11/2023 59,997 0.00 USD 144A S 58/11/11/2023 59,997 0.00 USD 144A S 58/11/11/2023 59,997 0.00 USD 144A S 58/11/11/2023 59,997 0.00 USD 145/15/2024 159/10/2024 59,997 0.00 USD 145/15/2024 159/10/2024 59,997 0.00 USD 145/15/2024 159/10/2024 59,997 0.00 USD 145/15/2024 159/10/2024 59,997 0.00 USD 145/15/2024 159/10/2024 59,997 0.00 USD 145/15/2024 159/10/2024 59,997 0.00 USD 145/15/2025 59,997 0.00 USD 145/15/2025 59,997 0.00 USD 145/15/2025 59,997 0.00 USD	LICD 77 000		,		USD 317,000		247.000	0.00
USD 24,920 SMB Private Education Loan Trust 2015-C Series 2015-C A2A" 144A" 275% 157/2027 USD 2,313,724 SMB Private Education Loan Trust 2017-A Series 2017-A A2B" 144A" FSW 15/9/2034 USD 596,644 SMB Private Education Loan Trust 2020-A Series 2020-A A2B" 144A" FSW 15/9/2034 USD 596,644 SMB Private Education Loan Trust 2020-A Series 2020-A A2B" 144A" FSW 15/9/2037 USD 5,611,995 SMB Private Education Loan Trust 2020-A Series 2020-A A2B" 144A" FSW 15/9/2037 USD 5,611,995 SMB Private Education Loan Trust 2020-B Series 2020-A A2B" 144A" 1.6% 15/9/2054 USD 24,900 Staples inc 144A" 7.5% 15/9/2054 USD 5,611,995 SMB Private Education Loan Trust 2020-PTB Series 2020-A APIL" 144A" 1.6% 15/9/2054 USD 2,313,23 SMB Private Education Loan Trust 2021-A Series 2021-A APIL" 144A" 15/1/2053 (Zero Coupon) USD 950,000 SMB Private Education Loan Trust 2021-A Series 2021-A APIL" 144A" 15/1/2053 (Zero Coupon) USD 950,000 SMB Private Education Loan Trust 2021-A Series 2021-A APIL" 144A" 15/1/2053 (Zero Coupon) USD 3,588,449 SMB Private Education Loan Trust 2021-A Series 2021-A APIL" 144A" 1,59% B"144A" 2,39% USD 3,588,449 SMB Private Education Loan Trust 2021-C Series 2021-C APTIT" 144A" 1,39% 15/1/2053 USD 3,588,449 SMB Private Education Loan Trust 2021-C Series 2021-C APTIT" 144A" 1,39% 27/1/2053 USD 3,588,449 SMB Private Education Loan Trust 2021-C Series 2021-C APTIT" 144A" 2,39% 27/1/2053 USD 14,500 Staples inc 144A" 2,36% 27/1/2054 USD 14,500 Staples inc 144A" 2,36% 27/1/2055 USD 3,588,49 SMB Private Education Loan Trust 2021-C Series 2021-C APTIT" 144A" 2,36% 27/1/2053 USD 3,588,49 SMB Private Education Loan Trust 2021-C Series 2021-C APTIT" 144A" 2,39% 27/1/2053 USD 3,588,49 SMB Private Education Loan Trust 2021-C Series 2021-C APTIT" 144A" 2,36% 27/1/2053 USD 3,588,49 SMB Private Education Loan Trust 2021-C Series 2021-C APTIT" 144A" 2,36% 27/1/2053 USD 3,588,49 SMB Private Education Loan Trust 2021-C Series 2021-C APTIT" 144A" 2,36% 27/1/2053 USD 3,588,49 SMB Private Education Loan Trust 2021-C Series 2021-C APTIT" 144A" 2,36%					USD 284 000		317,002	0.02
Trust 2015-C Series 2015-C A2A" 144A" 515% 1517/2027 24,942 0.00 USD 2,313,724 SMB Private Education Loan Trust 2021-A Series 2021-A APIL "144A" 1586 2014-A PIL			70,000	0.00	000 201,000		269,465	0.02
USD 2,313,724 SMB Private Education Loan Trust 2017-A Series 2017-A AZB '1444' FRN 15/9/2037 AZB '1444' FRN 15/9/2037 590,991 0.03 USD 5,611,595 SMB Private Education Loan Trust 2020-A AZB '1444' FRN 15/9/2037 590,991 0.03 USD 6,200 Stanwood Property Trust Inc 1444' 4,375% 15/1/2027 59,997 0.00 Stanwood Property Trust Inc 1444' 4,375% 15/1/2027 59,997 0.00 USD 5,611,595 SMB Private Education Loan Trust 2020-PTB Series 2020-PTB AZB '1444' 1,6% 15/9/2054 5,482,652 0.31 USD 165,000 Stanwood Property Trust Inc 1444' 5,5% 11/1/2023 75,292 0.00 USD 2,037,323 SMB Private Education Loan Trust 2021-A Series 2021-A APL '1444' 15/1/2053 2,018,582 0.11 USD 950,000 SMB Private Education Loan Trust 2021-C Series 2021-C APT '1444' 1,39% USD 130,000 Switch Ltd '1444' 3,75% 15/9/2028 310,763 0.02 USD 3,588,499 SMB Private Education Loan Trust 2021-C Series 2021-C APT '1444' 1,39% USD 147,000 Smb Private Education Loan Program 2016-C LLC 'Series 2016-C APB '1444' 2,38% 2711/2/2032 71,486 0.00 USD 147,900 Sofi Professional Loan Program 2016-D LLC 'Series 2016-C AZB '1444' 2,38% 2711/2/2032 1448.238% 2711/2/2032 1448.238% 2711/2/2032 1448.238% 2711/2/2032 1448.238% 2711/2/2032 1448.238% 2711/2/2032 1448.238% 2711/2/2032 1448.238% 2711/2/2032 1448.238% 2711/2/2032 1448.238% 2711/2/2032 1448.238% 2711/2/2032 1448.238% 2711/2/2032 1448.238% 2711/2/2032 1448.238% 2711/2/2032 1448.238% 2711/2/2032 1448.238% 2711/2/2032 1448.238% 2711/2/2032 1448/238% 2711/2/2032 1448/238% 2711/2/2032 1448/238% 2711/2/2032 1448/238% 2711/2/2032 1448/238% 2711/2/2032 1448/238% 2711/2/2032 1448/238% 2711/2/2032 1448/238% 2711/2/2032 1448/238% 2711/2/2032 1448/238% 2711/2/2032 1448/238% 2711/2/2032 1448/238% 2711/2/2032 1448/238% 2711/2/2032 1448/238% 2711/2/2032 1448/238% 2711/2/2032 1448/238% 2711/2/2032 1448/238% 2711/2/2032 1448/2	,	Trust 2015-C 'Series 2015-C			USD 545,000	SS&C Technologies Inc '144A'	•	
Trust 2017-A Series 2017-A A2B** 144A* 558** 15/2/2027 319,181 0.02 2.02			24,942	0.00			558,625	0.03
A2B '144A' FRN 159/2034 2,321,424 0.13 USD 296,644 SMB Private Education Loan Trust 2020-A Series 2020-A A2B' 144A' FRN 159/2037 590,991 0.03 USD 5,611,595 SMB Private Education Loan Trust 2020-PTB 'Series 2020-PTB 'Series 2021-A APL' '144A' 1,59/2053 2,018,582 0.11 USD 2,037,323 SMB Private Education Loan Trust 2021-A 'Series 2021-A APL' '144A' 1,51/2053 (Zero Coupon)	USD 2,313,724				USD 317,000		210 101	0.00
USD 596,644 SMB Private Education Loan Tust 2020A Series 2020A			2 321 424	0.13	USD 246 000		319,101	0.02
AZB	USD 596,644		2,021,424	0.10	OOD 240,000	·	243,624	0.01
USD 5,611,595 SMB Private Education Loan Trust 2020-PTB Series 2020- PTB A2A "144A" 1.6% 15/9/2054 5,482,652 0.31 USD 2,037,323 SMB Private Education Loan Trust 2021-A 'Series 2021-A APL' "144A' 1.5/1/2053 (2cro Coupon) USD 950,000 SMB Private Education Loan Trust 2021-A 'Series 2021-A B "144A' 2.31% 15/1/2053 USD 3,588,449 SMB Private Education Loan Trust 2021-A 'Series 2021-A B "144A' 2.31% 15/1/2053 USD 3,588,449 SMB Private Education Loan Trust 2021-C Series 2021-A APT! "144A' 1.39% USD 17,1285 Soff Professional Loan Program 2016-C LLC 'Series 2021-C APT1' "144A' 2.36% 2016-C A2B" "144A' 2.36% 2016-C A2B" "144A' 2.34% 2016-C A2B" "144A' 2.34% 2016-D A2B" "144A' 2.34% 2016-D A2B" "144A' 2.34% 2016-D A2B" "144A' 2.34% 2016-D A2B" "144A' 2.34% 2016-D A2B" "144A' 2.34% 2016-D A2B" "144A' 2.34% 2016-D A2B" "144A' 2.34% 2016-D A2B" "144A' 2.36% 2017-D A2FX" "144A' 2.65% 2017-D A2FX" "144		Trust 2020-A 'Series 2020-A			USD 62,000	Starwood Property Trust Inc		
Trust 2020-PTB Series 2020-PTB A2A' 144A' 1.6% 15/9/2054 5,482,652 0.31 USD 165,000 Steel Dynamics Inc 2.4% 15/9/2054 163,894 0.01 USD 2,037,323 SMB Private Education Loan Trust 2021-A Series 2021-A APL' '144A' 15/1/2053 2,018,582 0.11 USD 104,000 Stevens Holdings USD 165,000 USD 165,000 Stevens Holding USD 165,000 Stevens Holdings USD 165,000 USD 165,000 Stevens Holdings USD 165,000 USD 175,000 Stevens Holding USD 175,000			590,991	0.03			59,997	0.00
PTB A2A' '144A' 1.6% 159/2054 5,482,652 0.31 USD 2,037,323 SMB Private Education Loan Trust 2021-A Series 2021-A APL' '144A' 151/2053 (Zero Coupon) 2,018,582 0.11 USD 76,000 SMB Private Education Loan Trust 2021-A 'Series 2021-A B' '144A' 2.31% 151/12053 912,761 0.05 USD 3,588,449 SMB Private Education Loan Trust 2021-C Series 2021-A B' '144A' 2.31% 151/12053 912,761 0.05 USD 3,588,449 SMB Private Education Loan Trust 2021-C Series 2021-C APT1' '144A' 1.39% 151/12053 3,367,619 0.19 USD 2,115,000 Synchrony Financial 4.5% 237/12025 2,212,735 0.12 0.15	USD 5,611,595				USD 74,000		75 202	0.00
15/9/2054 5,482,652 0.31 15/9/2025 163,894 0.01					USD 165 000		75,292	0.00
Trust 2021-A 'Series 2021-A APL' '144A' 15/1/2053			5,482,652	0.31	000,000	-	163,894	0.01
APL' '144A' 15/1/2053 (Zero Coupon) SMB Private Education Loan Trust 2021-A 'Series 2021-A B' '144A' 2.31% 15/1/2053 912,761 0.05 USD 3,588,449 SMB Private Education Loan Trust 2021-C 'Series 2021-C APT1' '144A' 1.39% 15/1/2053 3,367,619 0.19 USD 171,285 Sofi Professional Loan Program 2016-C LLC 'Series 2016-C A2B' '144A' 2.34% 25/1/2032 71,486 0.00 USD 147,900 Sofi Professional Loan Program 2016-D LLC 'Series 2016-C A2B' '144A' 2.34% 25/1/2033 148,522 0.01 USD 185,316 Sofi Professional Loan Program 2016-E LLC 'Series 2016-E A2B' '144A' 2.49% 25/1/2036 185,722 0.01 USD 1,457,599 Sofi Professional Loan Program 2017-D LC 'Series 2017-D A2FX' '144A' 2.65% 25/1/2040 2.001 2.001 2.002 2.002 2.003 2.0	USD 2,037,323	SMB Private Education Loan			USD 104,000			
Czero Coupon							107,766	0.01
USD 950,000 SMB Private Education Loan Trust 2021-A Series 2021-A Beriate 2021-A Series 2021-A Beriate 2021-A Series 2021-A Series 2021-C Series 2021-C Series 2021-C Series 2021-C Series 2021-C Series 2021-C Series 2016-C APT1' 144A' 1.39% 15/1/2053 3,367,619 0.19 USD 172,000 Synchrony Financial 4.5% 23/7/2025 2,212,735 0.12 USD 171,285 SoFi Professional Loan Program 2016-C LLC 'Series 2016-C A2B' '144A' 2.36% 27/1/2/2032 71,486 0.00 USD 147,900 SoFi Professional Loan Program 2016-D A2B' '144A' 2.34% 25/4/2033 148,522 0.01 USD 185,316 SoFi Professional Loan Program 2016-D LLC 'Series 2016-C A2B' '144A' 2.49% 25/1/2036 185,722 0.01 USD 1,457,599 SoFi Professional Loan Program 2017-D LLC 'Series 2017-D A2FX' '144A' 2.65% 2017-D A2FX' '144A' 2.65% 2017-D A2FX' '144A' 2.65% 2018-C Trust 'Series 2018-C USD 37,000 TREE tevator US Newco Inc '144A' 5.25% 15/7/2027 471,653 0.03			2 018 582	0 11	USD 76,000	•		
Trust 2021-A 'Series 2021-A B' '144A' 2.31% 15/11/2053 912,761 0.05 USD 330,000 Switch Ltd '144A' 3.75% 15/9/2028 310,763 0.02 USD 3,588,449 SMB Private Education Loan Trust 2021-C 'Series 2021-C APT1' '144A' 1.39% 15/1/2053 3,367,619 0.19 USD 2,115,000 Synchrony Financial 4.5% 23/7/2025 2,212,735 0.12 23/7/2026 32/7,348 0.02 25/7/2026 32/7,348 0.02 25/7/2026 23/7,348 0.02 25/7/2026 23/7,348 0.02 25/7/2026 23/7,348 0.02 25/7/2026 23/7,348 0.02 25/7/2027 24/3,833 0.00 25/7/2027 24/3,833 0.00 25/7/2027 24/3,833 0.00 25/7/2027 24/3,833 0.00 25/7/2027 24/3,833 0.00 25/7/2027 24/3,833 0.00 25/7/2027 24/3,833 0.00 25/7/2027 24/3,833 0.00 25/7/2027 24/3,833 0.00 25/7/2027 24/3,833 0.00 25/7/2027 24/3,833 0.00 25/7/2027 24/3,833 0.00 25/7/2027 24/3,833 0.00 25/7/2027 24/3,833 0.00 25/7/2027 24/3,833 0.00 25/7/2027 24/3,833 0.00 25/7/2027 24/3,833	USD 950 000		2,010,302	0.11				
USD 3,588,449 SMB Private Education Loan Trust 2021-C 'Series 2021-C APT1' '144A' 1.39% 15/1/2053 3,367,619 0.19 USD 2,115,000 Synchrony Financial 4.5% 23/1/2025 2,212,735 0.12 23/1/2025 2,212,735 0.12 23/1/2025 2,212,735 0.12 23/1/2025 2,212,735 0.12 23/1/2025 2,212,735 0.12 23/1/2025 2,212,735 0.12 23/1/2025 2,212,735 0.12 23/1/2025 2,212,735 0.12 23/1/2025 2,212,735 0.12 23/1/2025 2,212,735 0.12 23/1/2025 2,212,735 0.12 23/1/2026 23/1/2029 23/1/2029 23/1/2029 23/1/2029 23/1/2029 23/1/2029 23/1/2029 23/1/2029 23/1/2029 23/1/2029 23/1/2029 23/1/2029 23/1/2026 23/1/2026 23/1/2029 23/1/2026 23/1/2025 2,212,735 0.12 23/1/2029 23	002 000,000					•	76,167	0.00
Trust 2021-C 'Series 2021-C APT1' '144A' 1.39%			912,761	0.05	USD 330,000			
APT1' '144A' 1.39% 151/1/2053 3,367,619 0.19 USD 71,285 SoFi Professional Loan Program 2016-C LLC 'Series 27/12/2032 71,486 0.00 USD 71,000 Taylor Morrison Communities Inc '144A' 5.875% 15/6/2027 74,383 0.00 USD 147,900 SoFi Professional Loan Program 2016-D LLC 'Series 2016-D AZB' '144A' 2.34% 25/4/2033 148,522 0.01 USD 335,000 Tenet Healthcare Corp '144A' 4,625% 19/2024 340,100 0.02 0.00 USD 1,457,599 SoFi Professional Loan Program 2017-D LLC 'Series 2017-D AZFX' '144A' 2.65% 2017-D AZFX' '	USD 3,588,449				LIOD 0 445 000		310,763	0.02
15/1/2053 3,367,619 0.19 USD 172,000 Syneos Health Inc '144A' 3.625% 15/1/2029 159,401 0.01 USD 326,000 Tap Rock Resources LLC '144A' 7.7% 1/10/2026 327,348 0.02 27/12/2032 71,486 0.00 USD 71,000 Taylor Morrison Communities Inc '144A' 5.875% 15/6/2027 74,383 0.00 USD 335,000 Tenet Healthcare Corp '144A' 4.625% 1/9/2024 340,100 0.02 25/4/2033 148,522 0.01 USD 335,000 Tenet Healthcare Corp '144A' 4.625% 1/9/2024 340,100 0.02 25/4/2033 148,522 0.01 USD 80,000 Tenet Healthcare Corp '144A' 4.625% 1/9/2024 340,100 0.02 25/4/2035 USD 1,457,599 SoFi Professional Loan Program 2017-D LLC 'Series 2016-E A2B' '144A' 2.49% 25/1/2036 185,722 0.01 USD 315,000 Tenet Healthcare Corp '144A' 4.875% 1/1/2026 534,547 0.03 USD 1,457,599 SoFi Professional Loan Program 2017-D LLC 'Series 2017-D A2FX' '144A' 2.65% 25/9/2040 1,463,157 0.08 USD 2,129,385 Sofi Professional Loan Program 2018-C Trust 'Series 2018-C USD 472,000 TK Elevator US Newco Inc '144A' 5.25% 15/7/2027 471,653 0.03 USD 472,000 TK Elevator US Newco Inc '144A' 5.25% 15/7/2027 471,653 0.03 USD 472,000 TK Elevator US Newco Inc '144A' 5.25% 15/7/2027 471,653 0.03 USD 472,000 TK Elevator US Newco Inc '144A' 5.25% 15/7/2027 471,653 0.03 USD 472,000 TK Elevator US Newco Inc '144A' 5.25% 15/7/2027 471,653 0.03 USD 472,000 TK Elevator US Newco Inc '144A' 5.25% 15/7/2027 471,653 0.03 USD 472,000 TK Elevator US Newco Inc '144A' 5.25% 15/7/2027 471,653 0.03 USD 472,000 TK Elevator US Newco Inc '144A' 5.25% 15/7/2027 471,653 0.03 USD 472,000 TK Elevator US Newco Inc '144A' 5.25% 15/7/2027 471,653 0.03 USD 472,000 TK Elevator US Newco Inc '144A' 5.25% 15/7/2027 471,653 0.03 USD 472,000 TK Elevator US Newco Inc '144A' 5.25% 15/7/2027 471,653 0.03 USD 472,000 TK Elevator US Newco Inc '144A' 5.25% 15/7/2027 471,653 0.03 USD 472,000 TK Elevator US Newco Inc '144A' 5.25% 1					USD 2,115,000		2 212 735	0.12
USD 71,285 SoFi Professional Loan			3.367.619	0.19	USD 172.000		2,212,755	0.12
2016-C A2B' '144A' 2.36%	USD 71,285		-,,				159,401	0.01
VSD 147,900 SoFi Professional Loan Program 2016-D LLC 'Series 25/4/2033 148,522 0.01 USD 335,000 USD 80,000 Tenet Healthcare Corp '144A' 4.625% 1/9/2024 340,100 0.02 25/4/2033 148,522 0.01 USD 80,000 Tenet Healthcare Corp '144A' 4.625% 15/6/2028 78,264 0.00 USD 533,000 USD 533,000 USD 533,000 Tenet Healthcare Corp '144A' 4.875% 1/1/2026 534,547 0.03 USD 1,457,599 SoFi Professional Loan Program 2017-D LLC 'Series 2017-D A2FX' '144A' 2.65% 25/9/2040 1,463,157 0.08 USD 315,000 USD 472,000 USD 472,000 TerraForm Power Operating LLC '144A' 4.25% 31/1/2023 315,402 0.02 USD 472,000 USD 472,000 TK Elevator US Newco Inc '144A' 5.25% 15/7/2027 471,653 0.03 USD 472,000 USD 472,00		•			USD 326,000	•		
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Program 2016-D LLC 'Series 2016-D A2B' '144A' 2.34% 25/4/2033 148,522 0.01 USD 80,000 Tenet Healthcare Corp '144A' 4.625% 1/9/2024 340,100 0.02 25/4/2033 148,522 0.01 USD 80,000 Tenet Healthcare Corp '144A' 4.625% 15/6/2028 78,264 0.00 USD 533,000 USD 533,000 Tenet Healthcare Corp '144A' 4.625% 15/6/2028 78,264 0.00 USD 533,000	USD 147 900		71,486	0.00	USD /1,000	,	7/ 383	0.00
2016-D A2B' '144A' 2.34% 25/4/2033 148,522 0.01 USD 80,000 Tenet Healthcare Corp '144A' 4.625% 15/6/2028 78,264 0.00 USD 533,000 USD 533,000 Tenet Healthcare Corp '144A' 4.625% 15/6/2028 78,264 0.00 USD 533,000 USD 533,000 Tenet Healthcare Corp '144A' 4.625% 15/6/2028 78,264 0.00 USD 533,000 USD 533,000 USD 533,000 Tenet Healthcare Corp '144A' 4.875% 11/1/2026 534,547 0.03 USD 315,000 US	000 147,900				USD 335.000		74,303	0.00
USD 185,316 Sofi Professional Loan Program 2016-E LLC 'Series 2016-E A2B' '144A' 2.49% 25/1/2036 185,722 0.01 USD 1,457,599 SoFi Professional Loan Program 2017-D LLC 'Series 2017-D A2FX' '144A' 2.65% 25/9/2040 1,463,157 0.08 USD 2,129,385 Sofi Professional Loan Program 2018-C Trust 'Series 2018-C		•				•	340,100	0.02
2016-E LLC 'Series 2016-E			148,522	0.01	USD 80,000			
A2B' '144A' 2.49% 25/1/2036 185,722 0.01 USD 1,457,599 SoFi Professional Loan Program 2017-D LLC 'Series 2017-D A2FX' '144A' 2.65% 25/9/2040 1,463,157 0.08 USD 2,129,385 Sofi Professional Loan Program 2018-C Trust 'Series 2018-C	USD 185,316	3			HOD 532 000		78,264	0.00
USD 1,457,599			185 722	0.01	080 533,000	•	534 547	0.03
Program 2017-D LLC 'Series 2017-D A2FX' '144A' 2.65% 25/9/2040 1,463,157 0.08 USD 2,129,385 Sofi Professional Loan Program 2018-C Trust 'Series 2018-C LLC '144A' 4.25% 31/1/2023 315,402 0.02 EUR 565,000 Thermo Fisher Scientific Inc 2% 15/4/2025 659,455 0.04 USD 472,000 TK Elevator US Newco Inc '144A' 5.25% 15/7/2027 471,653 0.03	USD 1,457,599		100,722	0.01	USD 315,000		334,347	0.00
25/9/2040 1,463,157 0.08 USD 2,129,385 Sofi Professional Loan Program 2018-C Trust 'Series 2018-C USD 472,000 TK Elevator US Newco Inc '144A' 5.25% 15/7/2027 471,653 0.03	, , , , , , , , , , , , , , , , , , , ,					. •	315,402	0.02
USD 2,129,385 Sofi Professional Loan Program USD 472,000 TK Elevator US Newco Inc 2018-C Trust 'Series 2018-C '144A' 5.25% 15/7/2027 471,653 0.03					EUR 565,000			
2018-C Trust 'Series 2018-C '144A' 5.25% 15/7/2027 471,653 0.03	1100 0 400 005		1,463,157	0.08	LIOD 470 000		659,455	0.04
	USD 2,129,385	•			USD 472,000		471 653	0.03
			2,159,382	0.12		1111 0.20/0 10/1/2021	.,,,,,,,,	5.00
			•					

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
· ·	·	(000)	ASSUS	·	•	(000)	Assets
USD 1,530,000	T-Mobile USA Inc 1.5% 15/2/2026	1,458,463	0.08	USD 577,000	USA Compression Partners LP / USA Compression Finance		
USD 162.000	T-Mobile USA Inc 2.625%	1,456,465	0.06		Corp 6.875% 1/4/2026	578,238	0.03
002 .02,000	15/4/2026	157,416	0.01	USD 75,000	Vail Resorts Inc '144A' 6.25%	0.0,200	0.00
USD 427,000	T-Mobile USA Inc 2.625%				15/5/2025	77,350	0.00
1100 444 000	15/2/2029	402,813	0.02		VeriSign Inc 5.25% 1/4/2025	380,304	0.02
USD 444,290	Towd Point Mortgage Trust 2016-4 'Series 2016-4 A1'			USD 445,000	Veritas US Inc / Veritas Bermuda Ltd '144A' 7.5%		
	'144A' FRN 25/7/2056	445,405	0.03		1/9/2025	437,353	0.03
USD 74,000	Travel + Leisure Co '144A'			USD 5,200,000	Verizon Communications Inc		
1100 440 000	6.625% 31/7/2026	78,941	0.00	1100 477 000	2.1% 22/3/2028	4,979,480	0.28
USD 113,000	Tri Pointe Homes Inc 5.25% 1/6/2027	113,000	0.01	USD 477,000	Viasat Inc '144A' 5.625% 15/4/2027	477,143	0.03
USD 182,000	Triumph Group Inc '144A'	113,000	0.01	USD 400,000	VICI Properties LP / VICI Note	477,143	0.03
,,,,,,	8.875% 1/6/2024	194,281	0.01		Co Inc '144A' 3.75% 15/2/2027	397,834	0.02
USD 156,000	Twitter Inc '144A' 3.875%			USD 429,000	VICI Properties LP / VICI Note		
1160 300 000	15/12/2027	152,474	0.01	1160 363 000	Co Inc '144A' 4.25% 1/12/2026	432,908	0.02
03D 360,000	Uber Technologies Inc '144A' 6.25% 15/1/2028	387,283	0.02	05D 362,000	Vistra Operations Co LLC '144A' 5.625% 15/2/2027	368,889	0.02
USD 390,000	Uber Technologies Inc '144A'	001,200	0.02	USD 76,000	Vizient Inc '144A' 6.25% 15/5/2027	78,587	0.02
	7.5% 15/9/2027	417,204	0.02	USD 2,990,000	VMware Inc 1.4% 15/8/2026	2,817,516	0.16
USD 2,900,000	UBS Commercial Mortgage			USD 82,000	Wabash National Corp '144A'		
	Trust 2017-C1 'Series 2017- C1 A4' 3.46% 15/6/2050	2,968,763	0.17	USD 1 821 010	4.5% 15/10/2028 Wells Fargo Commercial	77,593	0.00
USD 5.548.000	UBS Commercial Mortgage	2,900,703	0.17	030 1,021,019	Mortgage Trust 2014-LC16		
002 0,0 .0,000	Trust 2017-C2 'Series 2017-				'Series 2014-LC16 ASB'		
	C2 A3' 3.225% 15/8/2050	5,597,977	0.32		3.477% 15/8/2050	1,848,188	0.10
USD 4,151,000	UBS Commercial Mortgage			USD 4,004,000	Wells Fargo Commercial		
	Trust 2017-C5 'Series 2017- C5 A4' 3.212% 15/11/2050	4,178,407	0.24		Mortgage Trust 2015-C27 'Series 2015-C27 A5' 3.451%		
USD 1,177,845	United Airlines 2020-1 Class A	4,170,407	0.24		15/2/2048	4,070,861	0.23
	Pass Through Trust 5.875%			USD 1,579,000	Wells Fargo Commercial		
1100 100 000	15/10/2027	1,245,511	0.07		Mortgage Trust 2015-NXS1		
USD 190,080	United Airlines 2020-1 Class B Pass Through Trust 4.875%				'Series 2015-NXS1 A5' 3.148% 15/5/2048	1,592,457	0.09
	15/1/2026	194,527	0.01	USD 4.765.000	Wells Fargo Commercial	1,552,457	0.03
USD 376,000	United Airlines Inc '144A'	,-		,,	Mortgage Trust 2016-NXS5		
	4.375% 15/4/2026	375,423	0.02		'Series 2016-NXS5 A5'		
USD 34,477,900	United States Treasury Note/ Bond 0.125% 30/11/2022	34,281,268	1.93	1100 2 075 000	3.372% 15/1/2059 Wells Fargo Commercial	4,865,230	0.27
USD 76.000.000	United States Treasury Note/	34,201,200	1.93	030 3,075,000	Mortgage Trust 2016-NXS5		
302 : 0,000,000	Bond 0.125% 31/12/2022	75,476,016	4.25		'Series 2016-NXS5 A6'		
USD 22,000,000	United States Treasury Note/				3.635% 15/1/2059	3,155,656	0.18
HCD 2 000 000	Bond 0.125% 31/1/2023*	21,801,625	1.23	USD 4,996,000	Wells Fargo Commercial		
050 3,900,000	United States Treasury Note/ Bond 0.375% 15/7/2024	3,793,359	0.21		Mortgage Trust 2017-C39 'Series 2017-C39 A5' 3.418%		
USD 16,465,000	United States Treasury Note/	0,700,000	0.21		15/9/2050	5,129,394	0.29
	Bond 0.375% 15/8/2024	15,941,786	0.90	USD 329,000	Western Midstream Operating		
USD 146,000,000	United States Treasury Note/	445 404 740	0.40	1100 000 000	LP 4.65% 1/7/2026	339,995	0.02
USD 19 600 000	Bond 0.5% 15/3/2023 United States Treasury Note/	145,121,719	8.16	USD 202,000	Western Midstream Operating LP 4.75% 15/8/2028	210,000	0.01
000 10,000,000	Bond 0.625% 15/10/2024*	19,045,305	1.07	USD 2,412,530	WFRBS Commercial Mortgage	210,000	0.01
USD 58,500,000	United States Treasury Note/			, ,	Trust 2014-C21 'Series 2014-		
	Bond 0.75% 15/11/2024	56,957,519	3.20		C21 ASB' 3.393% 15/8/2047	2,447,253	0.14
USD 22,000,000	United States Treasury Note/ Bond 1.75% 15/8/2041	20,030,313	1.13	USD 100,000	William Carter Co/The '144A' 5.625% 15/3/2027	101,400	0.01
USD 15.000.000	United States Treasury Note/	20,000,010	1.10	USD 216.000	Wynn Las Vegas LLC / Wynn	101,400	0.01
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Bond 2% 15/2/2023*	15,135,352	0.85		Las Vegas Capital Corp		
USD 170,000	Uniti Group LP / Uniti Group				'144A' 5.25% 15/5/2027	215,474	0.01
	Finance Inc / CSL Capital	104 400	0.04	USD 991,000	Zayo Group Holdings Inc '144A'	020.004	0.05
USD 119 000	LLC '144A' 4.75% 15/4/2028 Univision Communications Inc	161,188	0.01	USD 170 000	4% 1/3/2027 ZoomInfo Technologies LLC/	938,621	0.05
335 118,000	'144A' 6.625% 1/6/2027	124,653	0.01	335 170,000	ZoomInfo Finance Corp		
USD 2,700,000	US Bancorp FRN 27/1/2028	2,648,776	0.15		'144A' 3.875% 1/2/2029	159,646	0.01
					1,	139,288,781	64.07
					.,	,,	

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets
USD 370,374	Uruguay Uruguay Government International Bond 4.375% 27/10/2027	399.947	0.02
T	21/10/2021	,-	
Total Bonds		1,681,385,288	94.56
Total Transferable Se Market Instruments A Official Stock Exchange	dmitted to an		
Dealt in on Another R	egulated Market	1,713,296,793	96.36
Other Transferable S	Securities		
BONDS	United States		
USD 106 820	LFRF '2015-1' '144A' 4%		
000 100,020	30/10/2027**	103,781	0.00
Total Bonds		103,781	0.00
Total Other Transfera	ble Securities	103,781	0.00
Total Portfolio		1,713,400,574	96.36
Other Net Assets		64,664,863	3.64
Total Net Assets (USI	2)	1,778,065,437	100.00

^{**} Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2022

					M-4	Unrealised appreciation/
Currency	Purchases	Currency	y Sales	Counterparty	Maturity date	(depreciation) USD
CAD	5,622,077	USD	4,500,000	Barclays	16/3/2022	(75,487)
EUR	1,473,000	USD	1,653,529	Royal Bank of Canada	16/3/2022	691
EUR	14,000,000	USD	15,810,626	Morgan Stanley	16/3/2022	(88,230)
EUR	635,113	USD	717,000	UBS	16/3/2022	(3,750)
EUR	657,000	USD	746,720	State Street	16/3/2022	(8,890)
USD	397,348	AUD	557,000	Morgan Stanley	16/3/2022	(5,985)
USD	4,867,826	CAD	6,204,985	Morgan Stanley	16/3/2022	(15,429)
USD	1,883,945	EUR	1,675,000	Royal Bank of Canada	16/3/2022	2,872
USD	1,790,865	EUR	1,592,000	ANZ	16/3/2022	3,004
USD	7,712,180	EUR	6,790,000	BNY Mellon	16/3/2022	86,818
USD	742,883	EUR	655,000	Citibank	16/3/2022	7,300
USD	121,844	EUR	107,000	Morgan Stanley	16/3/2022	1,679
USD	293,052	EUR	258,000	BNP Paribas	16/3/2022	3,311
USD	158,981,033	EUR	140,393,000	HSBC Bank Plc	16/3/2022	1,315,722
USD	6,680,590	GBP	4,924,000	Morgan Stanley	16/3/2022	76,139
USD	3,283,239	GBP	2,429,000	Societe Generale	16/3/2022	25,276

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	y Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	972,962	GBP	728,000	BNY Mellon	16/3/2022	(3,488)
USD	3,541,503	GBP	2,632,000	Deutsche Bank	16/3/2022	11,261
USD	118,768,599	GBP	89,563,000	JP Morgan	16/3/2022	(1,360,244)
GBP	61,093	EUR	73,000	Royal Bank of Canada	20/5/2022	(239)
USD	559,021	EUR	490,464	BNY Mellon	20/5/2022	6,913
Net unreal	ised depreciat	ion				(20,756)
EUR Hedg	ged Share Cla	ISS				
EUR	217,669,550	USD	248,954,093	BNY Mellon	15/3/2022	(4,513,004)
USD	43,659,934	EUR	38,342,110	BNY Mellon	15/3/2022	602,173
Net unreal	ised depreciat	ion				(3,910,831)
SGD Hedg	ged Share Cla	ISS				
SGD	268,264	USD	199,934	BNY Mellon	15/3/2022	(2,374)
USD	2,101	SGD	2,836	BNY Mellon	15/3/2022	13
Net unreal	ised depreciat	ion				(2,361)
Total net u	nrealised dep	reciation				(3,933,948)

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
(2)	EUR	Euro Bund	March 2022	15,376
(140)	EUR	Euro Schatz	March 2022	19,939
(268)	EUR	Euro BOBL	March 2022	537,286
(314)	EUR	Short-Term Euro-BTP	March 2022	(215,974)

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of		Contract/	Expiration	Unrealised appreciation/ (depreciation)
contracts	Currency	Description	date	USD
4,027	USD	US Treasury 2 Year Note (CBT)	June 2022	1,553,876
(12)	USD	US Treasury 2 Year Note (CBT)	June 2022	(7,125)
(17)	USD	US Long Bond (CBT)	June 2022	(24,378)
(17)	USD	US Treasury 10 Year Note (CBT)	June 2022	(17,986)
(58)	USD	US Ultra Bond (CBT)	June 2022	(42,097)
(103)	USD	US Treasury 10 Year Note (CBT)	June 2022	(77,783)
(170)	USD	US Treasury 5 Year Note (CBT)	June 2022	(125,772)
(329)	USD	US Ultra 10 Year Note	June 2022	(377,550)
(2,003)	USD	US Treasury 5 Year Note (CBT)	June 2022	(934,667)
Total				303,145

Swaps as at 28 February 2022

Туре	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 18,000,000	Fund receives default protection on CDX.NA.IG.37.V1; and pays Fixed 1%	Bank of America	20/12/2026	145,269	(258,623)
CDS	USD (7,935,000)	Fund receives default protection on CDX.NA.HY.37.V1; and pays Fixed 5%	Bank of America	20/12/2026	(11,256)	441,465
IRS	USD 13,340,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.76%	Bank of America	15/2/2029	(61,315)	(61,198)
IRS	USD 10,620,000	Fund receives Fixed 1.79%; and pays Floating USD SOFR 1 Day	Bank of America	15/11/2031	55,321	58,673
IRS	USD 2,660,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.805%	Bank of America	15/11/2048	(21,424)	(19,890)
Total					106,595	160,427

CDS: Credit Default Swaps IRS: Interest Rate Swaps

To Be Announced Securities Contracts as at 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets
TBA			
	United States		
USD 17,190,000	Fannie Mae or Freddie Mac '3		
	3/22' 3% TBA	17,248,419	0.97
Total TBA		17,248,419	0.97

To Be Announced ("TBA") contracts are primarily classified by the country of incorporation of the issuer of the pass-through agency.

US Flexible Equity Fund

	vestilients 20 Februa	Market	% of			Market	% of
		Value	Net			Value	Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
Transferable Secu	rities and Money Market Ins	truments Adr	nitted	210,589	Fidelity National Information		
	k Exchange Listing or Dealt				Services Inc	20,180,744	1.40
Regulated Market				22,635	First Citizens BancShares		
FUNDS					Inc/NC	17,394,545	1.20
LOND2	looks and				FleetCor Technologies Inc*	24,990,205	1.73
407.000	Ireland				Fortive Corp	24,266,196	1.68
137,826	BlackRock ICS US Dollar Liquid	40 704 007	0.05	l '	Fox Corp	15,081,175	1.04
	Environmentally Aware Fund [~]	13,784,667	0.95		General Motors Co Humana Inc	26,856,058 12,753,930	1.86 0.88
Total Funds		13,784,667	0.95	l '	Intercontinental Exchange Inc	20,709,379	1.43
					JPMorgan Chase & Co	24,508,012	1.70
COMMON STOCK					Laboratory Corp of America	24,500,012	1.70
	Bermuda			101,011	Holdings	28,597,008	1.98
507,292	Axalta Coating Systems Ltd	13,610,644	0.94	284.432	Las Vegas Sands Corp	12,170,845	0.84
	Denmark				Meta Platforms Inc 'A'	27,132,749	1.88
163 289	Novo Nordisk A/S ADR*	16,717,528	1.16	,	Microsoft Corp	93,623,240	6.48
100,200		10,7 17,020	1.10	293,970	Mondelez International Inc	19,263,854	1.33
	France			253,913	Morgan Stanley*	23,263,509	1.61
543,468	Sanofi ADR	28,325,552	1.96	104,561	Norfolk Southern Corp	26,971,510	1.87
	Taiwan			181,682	Otis Worldwide Corp	14,287,472	0.99
291 974	Taiwan Semiconductor				Progressive Corp/The	23,931,537	1.66
20.,0	Manufacturing Co Ltd ADR	31,536,112	2.18		Quanta Services Inc	19,264,757	1.33
		,,			Ross Stores Inc	26,730,194	1.85
	United Kingdom			l '	Sealed Air Corp	21,797,497	1.51
361,004	Unilever Plc ADR*	18,122,401	1.25		Teradyne Inc	3,926,927	0.27
	United States				UnitedHealth Group Inc	41,620,653	2.88
350,647	Ally Financial Inc	17,497,285	1.21		Veeva Systems Inc 'A'	11,810,746	0.82
15,000	Alphabet Inc	40,047,450	2.77		Visa Inc 'A'* World Wrestling	38,077,100	2.63
15,948	Alphabet Inc 'A'	42,510,351	2.94	370,710	Entertainment Inc 'A'*	21,977,261	1.52
	Amazon.com Inc	74,521,763	5.16		Littertaillillerit life A		
	Analog Devices Inc	24,891,517	1.72			1,326,488,619	91.77
,	Anthem Inc	22,589,008	1.56	Total Common Stocks	s (Shares)	1,434,800,856	99.26
	Apple Inc	65,775,905	4.55	Total Transferable Se	curities and Money		
	Applied Materials Inc	27,663,138	1.91	Market Instruments A			
	Avantor Inc	17,493,769	1.21	Official Stock Exchange	ge Listing or		
	Bath & Body Works Inc	14,706,978	1.02	Dealt in on Another R	egulated Market	1,448,585,523	100.21
	Berkshire Hathaway Inc 'B'	37,793,035	2.61 1.12				
	Capital One Financial Corp* Caterpillar Inc	16,201,262 19,507,103	1.12	Other Transferable S	Securities		
	CBRE Group Inc 'A'	21,091,651	1.46	Other Hundrelable (300411100		
	CDK Global Inc	18,724,056	1.30	COMMON STOCKS	S (SHARES)		
	CH Robinson Worldwide Inc	16,084,696	1.11		United States		
,	Ciena Corp	18,701,455	1.29	28 100	World Access Inc	_	0.00
	Comcast Corp	33,673,113	2.33				
	ConocoPhillips	34,095,278	2.36	Total Common Stocks			0.00
	Corteva Inc	44,197,845	3.06	Total Other Transferal	ble Securities	_	0.00
	Dollar General Corp	23,286,216	1.61	Total Portfolio		1,448,585,523	100.21
	Dollar Tree Inc	25,936,087	1.79				
1,248,349	EQT Corp	28,312,555	1.96	Other Net Liabilities		(3,099,329)	(0.21)
				Total Net Assets (USI	0)	1,445,486,194	100.00

 $^{^{\}circ}$ Investment in connected party fund, see further information in Note 11. * All or a portion of this security represents a security on loan.

US Flexible Equity Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	y Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH Hedg	jed Share Cla	ISS				
CNY	85,386	USD	13,400	BNY Mellon	15/3/2022	104
USD	1,049	CNY	6,659	BNY Mellon	15/3/2022	(4)
Net unreal	ised appreciat	ion				100
EUR Hedg	jed Share Cla	ISS				
EUR	135,655,119	USD	155,106,618	BNY Mellon	15/3/2022	(2,767,078)
USD	14,338,089	EUR	12,707,805	BNY Mellon	15/3/2022	67,440
Net unreal	ised depreciat	ion				(2,699,638)
JPY Hedg	ed Share Cla	ss				
JPY	88,294,761	USD	762,597	BNY Mellon	15/3/2022	3,706
USD	61,063	JPY	7,045,680	BNY Mellon	15/3/2022	(86)
Net unreal	ised appreciat	ion				3,620
Total net u	nrealised depi	reciation				(2,695,918)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Information Technology	25.46
Consumer Discretionary	14.13
Financials	12.54
Communication Services	12.48
Healthcare	12.45
Industrials	8.33
Materials	5.51
Energy	4.32
Consumer Staples	2.58
Real Estate	1.46
Investment Funds	0.95
Other Net Liabilities	(0.21)
	100.00

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Secu	rities and Money Market Instru	uments Adn	nitted	_	Fannie Mae Pool 'AB8923' 3%	` <i>'</i>	
to an Official Stoc Regulated Market	k Exchange Listing or Dealt ir	on Anothe	r	USD 58,090	1/4/2043 Fannie Mae Pool 'AB8924' 3%	67,188	0.05
BONDS	Halfe d Otata			USD 50,039	1/4/2043 Fannie Mae Pool 'AD0361' 6%	59,419	0.05
USD 233	United States Alternative Loan Trust 2004-			USD 141,072	1/9/2039 Fannie Mae Pool 'AD0663' 5.5% 1/6/2036	57,223	0.05
	12CB (Defaulted) 'Series 2004-12CB 1A1' 5% 25/7/2019	233	0.00	USD 161,857	Fannie Mae Pool 'AD0784' 6% 1/5/2037	157,435 183,330	0.12
USD 3,042,553	BANK 2017-BNK9 'Series 2017-BNK9 XA' FRN	200	0.00	USD 69,226	Fannie Mae Pool 'AH5702' 4.5% 1/2/2026	71,984	0.06
USD 1,000	15/11/2054 Capital One Multi-Asset	112,118	0.09	USD 24,420	Fannie Mae Pool 'AH7036' 4.5% 1/3/2041	26,522	0.02
,,,,,	Execution Trust 'Series 2017-A6 A6' 2.29%			USD 25,302	Fannie Mae Pool 'Al4140' 4.5% 1/6/2041	27,482	0.02
USD 871,050	15/7/2025 CSAIL 2018-C14 Commercial	1,007	0.00	USD 76,091	Fannie Mae Pool 'Al4891' 4.5% 1/6/2041	82,007	0.06
	Mortgage Trust 'Series 2018- C14 XA' FRN 15/11/2051	28,933	0.02	USD 15,079	Fannie Mae Pool 'AJ3120' 4.5% 1/10/2041	16,380	0.01
USD 4,425	CSFB Mortgage-Backed Pass- Through Certificates Series				Fannie Mae Pool 'AK7510' 3.5% 1/4/2042	10,353	0.01
	2004-1 (Defaulted) 'Series 2004-1 4A1' 5% 25/2/2019	4,474	0.00		Fannie Mae Pool 'AK9225' 3.5% 1/6/2042	6,290	0.01
	Fannie Mae Pool '190400' 4.5% 1/11/2039	114,177	0.09		Fannie Mae Pool 'AL0603' 6.5% 1/10/2039	33,961	0.03
,	Fannie Mae Pool '725423' 5.5% 1/5/2034	324,816	0.25		Fannie Mae Pool 'AL0808' 6.5% 1/5/2040	106,809	0.08
	Fannie Mae Pool '725425' 5.5% 1/4/2034 Fannie Mae Pool '735484' 5%	86,004	0.07		Fannie Mae Pool 'AL1064' 6.5% 1/10/2039 Fannie Mae Pool 'AL1319' 4.5%	11,004	0.01
	1/5/2035 Fannie Mae Pool '735649' 6%	1,914	0.00		1/10/2041 Fannie Mae Pool 'AL1899' 5%	40,070	0.03
	1/12/2032 Fannie Mae Pool '889109' 5%	11,382	0.01		1/6/2026 Fannie Mae Pool 'AL2629' 5%	53,507	0.04
	1/1/2023 Fannie Mae Pool '889218' 6%	1,124	0.00		1/6/2039 Fannie Mae Pool 'AL5304' 5.5%	69,045	0.05
USD 18,497	1/2/2038 Fannie Mae Pool '889466' 6%	18,406	0.01	USD 21,696	1/3/2040 Fannie Mae Pool 'AL6761' 3%	10,100	0.01
USD 6,400	1/5/2038 Fannie Mae Pool '889529' 6%	21,153	0.02	USD 30,706	1/5/2030 Fannie Mae Pool 'AL7139' 3%	22,340	0.02
USD 18,026	1/3/2038 Fannie Mae Pool '889974' 5%	7,319	0.01	USD 22,526	1/7/2030 Fannie Mae Pool 'AL7167' 4%	31,604	0.03
USD 4,735	1/9/2035 Fannie Mae Pool '890097' 6%	19,954	0.02	USD 11,545	1/1/2041 Fannie Mae Pool 'AL9227' 3%	24,009	0.02
USD 8,587	1/10/2038 Fannie Mae Pool '890102' 6%	5,325 9,820	0.00	USD 30,357	1/10/2036 Fannie Mae Pool 'AO0763' 4%	11,832	0.01
USD 837	1/12/2038 Fannie Mae Pool '952356' 5.5% 1/11/2022	9,820	0.01	USD 5,282	1/4/2042 Fannie Mae Pool 'AO2881' 3.5% 1/5/2042	32,414 5,521	0.00
USD 2,023	Fannie Mae Pool '970750' 5.5% 1/11/2023	2,060	0.00	USD 4,126	Fannie Mae Pool 'AO3048' 3.5% 1/6/2042	4,321	0.00
USD 16,036	Fannie Mae Pool '973887' 6.5% 1/2/2038	17,497	0.01	USD 12,409	Fannie Mae Pool 'AO9707' 3.5% 1/7/2042	12,995	0.01
USD 30,504	Fannie Mae Pool 'AA9781' 4.5% 1/7/2024	31,629	0.03	USD 9,622	Fannie Mae Pool 'AP5205' 2.5% 1/9/2027	9,721	0.01
USD 48,602	Fannie Mae Pool 'AB0200' 5.5% 1/1/2039	54,716	0.04	USD 4,821	Fannie Mae Pool 'AQ7965' 3.5% 1/11/2027	4,975	0.00
,	Fannie Mae Pool 'AB0686' 4% 1/1/2036	153,314	0.12	ŕ	Fannie Mae Pool 'AR7568' 3% 1/3/2043	34,486	0.03
	Fannie Mae Pool 'AB1226' 4.5% 1/7/2040	15,788	0.01		Fannie Mae Pool 'AR7576' 3% 1/3/2043	63,303	0.05
	Fannie Mae Pool 'AB3314' 4.5% 1/7/2041	7,356	0.01		Fannie Mae Pool 'AR8630' 3% 1/4/2043	51,908	0.04
	Fannie Mae Pool 'AB6194' 2.5% 1/9/2027	15,826	0.01		Fannie Mae Pool 'AR9218' 3% 1/3/2043	73,372	0.06
	Fannie Mae Pool 'AB8446' 2.5% 1/2/2028 Fannie Mae Pool 'AB8870' 2.5%	3,870	0.00		Fannie Mae Pool 'AS0190' 2.5% 1/8/2028 Fannie Mae Pool 'AS4485' 2.5%	27,812	0.02
11,210	1/4/2028	11,349	0.01	2,903	1/2/2030	2,995	0.00

⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

	vestments 28 February	Market	% of			Market	% of
		Warket Value	% or Net			Value	Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
USD 2,858	Fannie Mae Pool 'AS4488' 2.5%			USD 21,323	Fannie Mae Pool 'AY4707' 4%		
USD 24.208	1/2/2030 Fannie Mae Pool 'AS5548' 2.5%	2,888	0.00	USD 15.255	1/8/2031 Fannie Mae Pool 'AZ2170' 2.5%	22,511	0.02
	1/8/2030	24,480	0.02		1/7/2030	15,435	0.01
USD 30,237	Fannie Mae Pool 'AS5614' 2.5% 1/8/2030	30,595	0.02	USD 6,844	Fannie Mae Pool 'AZ2297' 3% 1/7/2030	7,029	0.01
USD 12,093	Fannie Mae Pool 'AS5622' 3%			USD 8,996	Fannie Mae Pool 'AZ7833' 3%		
USD 53.079	1/8/2030 Fannie Mae Pool 'AS5786' 2.5%	12,446	0.01	USD 5.021	1/8/2030 Fannie Mae Pool 'BC2628' 2.5%	9,264	0.01
	1/9/2030	53,676	0.04		1/11/2031	5,086	0.00
USD 3,394	Fannie Mae Pool 'AS6233' 4.5% 1/11/2045	3,601	0.00	USD 725	Fannie Mae Pool 'BC2629' 2.5% 1/11/2031	734	0.00
USD 4,406	Fannie Mae Pool 'AS7320' 2.5% 1/6/2031	4,461	0.00	USD 1,242	Fannie Mae Pool 'BC2631' 2.5% 1/11/2031	1 257	0.00
USD 31,199	Fannie Mae Pool 'AS7605' 2.5%	4,401	0.00	USD 4,171	Fannie Mae Pool 'BC2777' 2.5%	1,257	0.00
USD 10 427	1/7/2031 Fannie Mae Pool 'AS8009' 2.5%	31,589	0.02	1100 45 621	1/8/2031 Fannie Mae Pool 'BC2837' 4.5%	4,223	0.00
03D 10,427	1/10/2031	10,549	0.01	03D 45,031	1/9/2046	50,178	0.04
USD 46,250	Fannie Mae Pool 'AS8193' 2.5% 1/10/2031	46,795	0.04	USD 26,804	Fannie Mae Pool 'BC9040' 2% 1/11/2031	26,595	0.02
USD 25,901	Fannie Mae Pool 'AS8195' 2.5%	40,795	0.04	USD 170,118	Fannie Mae Pool 'BE1896' 3%	20,393	0.02
USD 76 058	1/10/2031 Fannie Mae Pool 'AS8208' 2.5%	26,240	0.02	1150 305 850	1/12/2036 Fannie Mae Pool 'BF0154' 3.5%	174,582	0.14
03D 70,036	1/10/2031	77,011	0.06	03D 303,630	1/11/2046	317,646	0.25
USD 27,950	Fannie Mae Pool 'AS8240' 2.5% 1/11/2031	28,300	0.02	USD 156,354	Fannie Mae Pool 'BH1388' 3.5% 1/4/2047	162,541	0.13
USD 8,471	Fannie Mae Pool 'AS8241' 2.5%	20,300	0.02	USD 63,254	Fannie Mae Pool 'BH3031' 3.5%	102,541	0.13
USD 82 465	1/11/2031 Fannie Mae Pool 'AS8251' 2%	8,571	0.01	USD 23 105	1/5/2047 Fannie Mae Pool 'BH7993' 4.5%	65,726	0.05
03D 02,403	1/11/2031	81,822	0.06	03D 23, 193	1/9/2047	24,817	0.02
USD 5,179	Fannie Mae Pool 'AS8291' 2% 1/11/2031	5,138	0.00	USD 24,889	Fannie Mae Pool 'BH8026' 4.5% 1/10/2047	26,919	0.02
USD 92,895	Fannie Mae Pool 'AS8348' 3%	3,130	0.00	USD 28,407	Fannie Mae Pool 'BH8027' 4.5%	20,919	0.02
USD 37 454	1/11/2036 Fannie Mae Pool 'AS8349' 3%	95,369	0.07	USD 84 140	1/10/2047 Fannie Mae Pool 'BH9901' 3.5%	30,195	0.02
000 31,404	1/11/2036	38,473	0.03	000 04,149	1/9/2047	88,026	0.07
USD 22,377	Fannie Mae Pool 'AS8380' 4% 1/11/2046	23,497	0.02	USD 12,102	Fannie Mae Pool 'BJ3177' 4.5% 1/11/2047	12,836	0.01
USD 119,626	Fannie Mae Pool 'AS8553' 3%		0.02	USD 26,367	Fannie Mae Pool 'BJ3218' 4.5%	12,000	
USD 28 307	1/12/2036 Fannie Mae Pool 'AS9321' 2.5%	123,169	0.10	USD 41 705	1/12/2047 Fannie Mae Pool 'BJ6316' 4.5%	28,193	0.02
	1/3/2032	28,677	0.02		1/2/2048	44,592	0.04
USD 19,899	Fannie Mae Pool 'AT2037' 3% 1/4/2043	20,344	0.02	USD 32,850	Fannie Mae Pool 'BJ9437' 4.5% 1/3/2048	35,238	0.03
USD 72,099	Fannie Mae Pool 'AT2040' 3%			USD 30,869	Fannie Mae Pool 'BJ9480' 4.5%		
USD 36 349	1/4/2043 Fannie Mae Pool 'AT2043' 3%	73,675	0.06	USD 33 271	1/3/2048 Fannie Mae Pool 'BK3988' 4.5%	33,114	0.03
,	1/4/2043	37,144	0.03		1/5/2048	35,691	0.03
USD 24,490	Fannie Mae Pool 'AV2859' 3.5% 1/12/2028	25,438	0.02	USD 19,198	Fannie Mae Pool 'BK4471' 4.5% 1/7/2048	20,689	0.02
USD 16,537	Fannie Mae Pool 'AV2869' 3.5%			USD 21,258	Fannie Mae Pool 'BK6737' 4.5%		
USD 226.988	1/12/2028 Fannie Mae Pool 'AV5420' 5%	17,080	0.01	USD 9.569	1/7/2048 Fannie Mae Pool 'BK9818' 5%	22,580	0.02
	1/1/2044	248,960	0.20		1/9/2048	10,341	0.01
USD 50,803	Fannie Mae Pool 'AV8736' 5% 1/3/2044	55,919	0.04	USD 17,884	Fannie Mae Pool 'BM1595' 2.5% 1/3/2031	18,066	0.01
USD 52,034	Fannie Mae Pool 'AW8154'	, .		USD 10,392	Fannie Mae Pool 'BM1619' 4%		
	3.5% 1/1/2042	54,508	0.04	USD 111.510	1/8/2047 Fannie Mae Pool 'BM3031' 3%	10,961	0.01
USD 10,414	Fannie Mae Pool 'AX3298' 3%				1/7/2043	114,239	0.09
USD 7.588	1/8/2030 Fannie Mae Pool 'AX9700' 3%	10,724	0.01	USD 110,323	Fannie Mae Pool 'BM3054' 2% 1/11/2031	109,473	0.09
	1/7/2030	7,803	0.01	USD 10,733	Fannie Mae Pool 'BM3403' 2.5%		
USD 15,243	Fannie Mae Pool 'AY0828' 2.5% 1/5/2030	15,430	0.01	USD 7.192	1/2/2030 Fannie Mae Pool 'BM3501' 3%	10,846	0.01
USD 26,000	Fannie Mae Pool 'AY3416' 2.5%				1/4/2032	7,365	0.01
USD 11,034	1/4/2030 Fannie Mae Pool 'AY4688' 4%	26,308	0.02	USD 27,670	Fannie Mae Pool 'BM5235' 5% 1/9/2048	29,951	0.02
, -	1/8/2031	11,491	0.01	USD 107,955	Fannie Mae Pool 'BM5984' 5%		
					1/5/2049	116,893	0.09

⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

Portfolio of Inv	vestments 28 Februar	y 2022					
Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
_		(00-)			-	(002)	
	Fannie Mae Pool 'BP3557' 2.5% 1/5/2051	541,684	0.42		Fannie Mae Pool 'FM1947' 3.5% 1/9/2049	214,572	0.17
USD 911,704	Fannie Mae Pool 'BP3558' 2.5% 1/5/2051	895,331	0.70	USD 169,555	Fannie Mae Pool 'FM5295' 3.5% 1/4/2048	177,159	0.14
USD 3,403,473	Fannie Mae Pool 'BP3559' 2% 1/5/2051	3,234,900	2.53	USD 16,441	Fannie Mae Pool 'MA2774' 2% 1/10/2031	16,313	0.01
USD 90,546	Fannie Mae Pool 'BP7569' 2.5% 1/11/2035	91,609	0.07	USD 22,963	Fannie Mae Pool 'MA2845' 2% 1/12/2031	22,784	0.02
USD 1,168,425	Fannie Mae Pool 'BQ6421' 2% 1/8/2051	1,114,072	0.87	USD 10,546	Fannie Mae Pool 'MA3448' 5% 1/8/2048	11,420	0.01
USD 777,553	Fannie Mae Pool 'BQ6422' 2% 1/8/2051			USD 32,337	Fannie Mae REMICS 'Series		
USD 982,447	Fannie Mae Pool 'BQ6423' 2%	743,317	0.58	USD 1,123,959	2016-78 CS' FRN 25/5/2039 Fannie Mae REMICS 'Series	4,819	0.00
USD 413,797	1/8/2051 Fannie Mae Pool 'BQ6527' 2%	938,274	0.73	USD 161,575	2015-66 AS' FRN 25/9/2045 Fannie Mae REMICS 'Series	166,962	0.13
USD 592,599	1/9/2051 Fannie Mae Pool 'BQ6528' 2%	394,936	0.31	USD 211,293	2016-60 SD' FRN 25/9/2046 Fannie Mae REMICS 'Series	24,330	0.02
USD 317,071	1/9/2051 Fannie Mae Pool 'BQ6529' 2%	564,308	0.44	USD 1,932,336	2018-32 PS' FRN 25/5/2048 Fannie Mae REMICS 'Series	223,532	0.18
USD 986 992	1/9/2051 Fannie Mae Pool 'BQ6530' 2%	302,812	0.24	USD 593 218	2019-5 SA' FRN 25/3/2049 Fannie Mae REMICS 'Series	316,997	0.25
	1/8/2051 Fannie Mae Pool 'BQ6531' 2%	939,847	0.74		2019-25 SA' FRN 25/6/2049 Fannie Mae REMICS 'Series	110,425	0.09
	1/9/2051	291,923	0.23		2019-35 SA' FRN 25/7/2049	78,000	0.06
	Fannie Mae Pool 'BQ6696' 2% 1/10/2051	455,382	0.36		Fannie Mae REMICS 'Series 2013-10 PI' 3% 25/2/2043	34,773	0.03
	Fannie Mae Pool 'BQ6837' 2% 1/11/2051	52,066	0.04	USD 450,000	Fannie Mae REMICS 'Series 2017-76 PB' 3% 25/10/2057	465,018	0.36
USD 59,667	Fannie Mae Pool 'BQ6838' 2.5% 1/11/2051	58,596	0.05	USD 106,245	Fannie Mae REMICS 'Series 2018-21 CA' 3.5% 25/4/2045	107,201	0.08
USD 37,722	Fannie Mae Pool 'BQ6839' 2.5% 1/11/2051	37,687	0.03	USD 231,045	Fannie Mae REMICS 'Series 2021-23 Cl' 3.5% 25/7/2046	38,005	0.03
USD 58,983	Fannie Mae Pool 'CA2404' 4% 1/10/2033	62,448	0.05	USD 418,139	Fannie Mae REMICS 'Series 2021-41 IO' 3.5% 25/7/2051	66,122	0.05
USD 42,895	Fannie Mae Pool 'CA2406' 4% 1/10/2033	45,261	0.04	USD 292,441	Fannie Mae REMICS 'Series 2020-32 IO' 4% 25/5/2050	47,794	0.04
USD 82,586	Fannie Mae Pool 'CA2408' 4%		0.07	USD 385,596	Fannie Mae REMICS 'Series	,	
USD 53,831	1/10/2033 Fannie Mae Pool 'CA6849' 3%	86,792		USD 377,381	2020-32 PI' 4% 25/5/2050 Fannie Mae REMICS 'Series	62,778	0.05
USD 54,868	1/8/2035 Fannie Mae Pool 'CA6876' 3%	55,489	0.04	USD 695,636	2017-68 IE' 4.5% 25/9/2047 Fannie Mae REMICS 'Series	61,752	0.05
USD 1,955,700	1/8/2035 Fannie Mae Pool 'CA7186' 2.5%	56,647	0.04	USD 825,159	2015-74 IA' 6% 25/10/2045 Fannie Mae REMICS 'Series	152,190	0.12
USD 239,173	1/9/2050 Fannie Mae Pool 'CA7253' 2.5%	1,920,395	1.50	USD 676,209	2015-77 IO' 6% 25/10/2045 Fannie Mae-Aces 'Series 2020-	180,513	0.14
USD 236,795	1/10/2035 Fannie Mae Pool 'CA7255' 2.5%	243,096	0.19	USD 4,229	M21 AX' FRN 25/1/2058 Freddie Mac Gold Pool	116,795	0.09
USD 8.209.181	1/10/2035 Fannie Mae Pool 'CA7644' 2.5%	239,913	0.19	USD 26,118	'A49323' 6% 1/6/2036 Freddie Mac Gold Pool	4,734	0.00
	1/11/2050 Fannie Mae Pool 'CA8389' 3%	8,053,692	6.30	·	'A56155' 6% 1/12/2036 Freddie Mac Gold Pool	29,872	0.02
	1/12/2035 Fannie Mae Pool 'CA8391' 3%	29,051	0.02	,	'A58057' 6% 1/3/2037 Freddie Mac Gold Pool	13,280	0.01
	1/12/2035 Fannie Mae Pool 'CB1231' 3.5%	15,414	0.01		'A61985' 6% 1/6/2037 Freddie Mac Gold Pool	12,921	0.01
	1/7/2036	14,366	0.01		'A66777' 6% 1/10/2037	5,777	0.00
	Fannie Mae Pool 'CB1233' 3.5% 1/7/2036	13,349	0.01	,	Freddie Mac Gold Pool 'A67449' 6% 1/11/2037	9,037	0.01
USD 9,438	Fannie Mae Pool 'CB1488' 3.5% 1/8/2036	9,928	0.01	USD 32,681	Freddie Mac Gold Pool 'A76211' 6% 1/4/2038	35,699	0.03
USD 6,642	Fannie Mae Pool 'CB1489' 3.5% 1/8/2036	6,979	0.01	USD 1,557	Freddie Mac Gold Pool 'A79025' 6% 1/7/2038	1,703	0.00
USD 6,937	Fannie Mae Pool 'CB1490' 3.5% 1/8/2036	7,254	0.01	USD 3,207	Freddie Mac Gold Pool 'A84162' 6% 1/1/2039	3,585	0.00
USD 7,294	Fannie Mae Pool 'CB1491' 3.5% 1/8/2036	7,613	0.01	USD 17,367	Freddie Mac Gold Pool 'A90196' 4.5% 1/12/2039	18,871	0.02
USD 6,405	Fannie Mae Pool 'CB1492' 3.5% 1/8/2036	6,762	0.01	USD 17,225	Freddie Mac Gold Pool 'A93534' 4% 1/8/2040	18,401	0.01
USD 5,706,187	Fannie Mae Pool 'CB1566' 2.5% 1/9/2051	5,598,621	4.38	USD 13,034	Freddie Mac Gold Pool 'C03466' 5.5% 1/3/2040	14,586	0.01
USD 162,872	Fannie Mae Pool 'FM1849' 3.5%			USD 52,784	Freddie Mac Gold Pool		
	1/12/2033	168,898	0.13		'C03811' 3.5% 1/4/2042	55,332	0.04

⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Portiono oi m	vestments 28 Februar						
		Market Value	% of Net			Market Value	% of Net
Holding	Description		Assets	Holding	Description		Assets
USD 86,266	Freddie Mac Gold Pool			USD 63,193	Freddie Mac Gold Pool		
	'C03815' 3.5% 1/3/2042	90,430	0.07		'Q14866' 3% 1/1/2043	64,802	0.05
USD 1,186	Freddie Mac Gold Pool			USD 22,260	Freddie Mac Gold Pool		
LICD 40.077	'C91195' 5.5% 1/7/2028	1,289	0.00	LICD 440 C24	'Q16403' 3% 1/3/2043	22,810	0.02
USD 12,077	Freddie Mac Gold Pool 'C91239' 4.5% 1/3/2029	12,763	0.01	050 119,634	Freddie Mac Gold Pool 'Q16673' 3% 1/3/2043	122,400	0.10
USD 48 161	Freddie Mac Gold Pool	12,703	0.01	USD 571 844	Freddie Mac Gold Pool	122,400	0.10
002 10,101	'C91324' 4.5% 1/8/2030	51,008	0.04	002 0. 1,0	'Q21962' 5% 1/9/2043	630,327	0.49
USD 33,647	Freddie Mac Gold Pool			USD 20,678	Freddie Mac Gold Pool		
	'G03073' 5.5% 1/7/2037	37,610	0.03		'Q25643' 4% 1/4/2044	22,147	0.02
USD 2,780	Freddie Mac Gold Pool	0.400	0.00	USD 22,349	Freddie Mac Gold Pool	00.700	0.00
USD 24 216	'G03339' 6% 1/8/2037 Freddie Mac Gold Pool	3,180	0.00	118D 30 687	'Q37955' 4% 1/12/2045 Freddie Mac Gold Pool	23,788	0.02
030 24,210	'G04692' 5.5% 1/2/2035	27,053	0.02	030 30,007	'U70060' 3% 1/9/2027	31,503	0.02
USD 4,220	Freddie Mac Gold Pool	2.,000	0.02	USD 17,841	Freddie Mac Gold Pool	0.,000	0.02
	'G05029' 6% 1/9/2038	4,818	0.00		'U79018' 3% 1/7/2028	18,315	0.01
USD 66,093	Freddie Mac Gold Pool			USD 17,071	Freddie Mac Gold Pool		
	'G05098' 6% 1/12/2038	75,144	0.06		'V60696' 3% 1/1/2030	17,560	0.01
USD 4,494	Freddie Mac Gold Pool	E 120	0.00	USD 21,168	Freddie Mac Gold Pool	24 705	0.02
USD 4 991	'G05352' 6% 1/2/2039 Freddie Mac Gold Pool	5,130	0.00	USD 55 628	'V60724' 3% 1/1/2030 Freddie Mac Gold Pool	21,795	0.02
00D 4,001	'G05813' 6% 1/12/2039	5,684	0.00	000 00,020	'V60903' 2.5% 1/9/2030	56,284	0.04
USD 13,849	Freddie Mac Gold Pool	-,		USD 5,635	Freddie Mac Gold Pool	,	
	'G06409' 6% 1/11/2039	15,831	0.01		'V60905' 2.5% 1/7/2030	5,695	0.00
USD 1,129	Freddie Mac Gold Pool			USD 73,325	Freddie Mac Gold Pool		
LICD 40 004	'G06840' 6% 1/5/2040	1,236	0.00	1100 000 000	'V84655' 4.5% 1/9/2048	77,764	0.06
USD 40,901	Freddie Mac Gold Pool 'G06885' 3.5% 1/12/2041	42,875	0.03	080,000	Freddie Mac Multiclass Certificates Series 2020-P003		
USD 27.815	Freddie Mac Gold Pool	42,073	0.03		'Series 2020-P003 A2'		
002 2.,0.0	'G06963' 4% 1/2/2042	29,787	0.02		1.783% 25/6/2034	552,941	0.43
USD 55	Freddie Mac Gold Pool			USD 596,258	Freddie Mac Multifamily		
	'G12633' 5% 1/4/2022	55	0.00		Structured Pass Through		
USD 14,207	Freddie Mac Gold Pool	44.000	0.04	1100 544 050	Certificates FRN 25/6/2029	33,626	0.03
HSD 2 425	'G15601' 2.5% 1/1/2029 Freddie Mac Gold Pool	14,339	0.01	USD 544,659	Freddie Mac Multifamily Structured Pass Through		
000 2,420	'G18327' 4.5% 1/10/2024	2,517	0.00		Certificates FRN 25/1/2030	40,893	0.03
USD 124,189	Freddie Mac Gold Pool	_,	0.00	USD 484,086	Freddie Mac Multifamily	.0,000	0.00
	'G60018' 4.5% 1/12/2043	134,403	0.11		Structured Pass Through		
USD 52,663	Freddie Mac Gold Pool				Certificates FRN 25/1/2030	52,038	0.04
LIOD 04 400	'G61177' 3% 1/8/2043	54,000	0.04	USD 417,922	Freddie Mac Multifamily		
USD 21,190	Freddie Mac Gold Pool 'G61886' 5% 1/11/2048	23,040	0.02		Structured Pass Through Certificates FRN 25/4/2030	44,964	0.04
USD 11 505	Freddie Mac Gold Pool 'J32181'	23,040	0.02	USD 174 577	Freddie Mac Multifamily	44,304	0.04
002,000	3% 1/7/2030	11,855	0.01		Structured Pass Through		
USD 11,682	Freddie Mac Gold Pool 'J32204'				Certificates FRN 25/4/2030	19,854	0.02
	2.5% 1/7/2030	11,819	0.01	USD 599,950	Freddie Mac Multifamily		
USD 10,901	Freddie Mac Gold Pool 'J32209'	44.000	0.04		Structured Pass Through	50.000	0.05
USD 4 052	2.5% 1/7/2030 Freddie Mac Gold Pool 'J32491'	11,036	0.01	1160 304 322	Certificates FRN 25/6/2030 Freddie Mac Multifamily	58,260	0.05
030 4,932	2.5% 1/7/2030	5,007	0.00	030 304,277	Structured Pass Through		
USD 1,321	Freddie Mac Gold Pool 'J37706'	0,001	0.00		Certificates FRN 25/7/2030	30,130	0.02
,	3% 1/10/2032	1,364	0.00	USD 411,797	Freddie Mac Multifamily	,	
USD 2,264	Freddie Mac Gold Pool 'J37835'				Structured Pass Through		
1100 4 705	3% 1/11/2032	2,331	0.00		Certificates FRN 25/9/2030	27,926	0.02
USD 1,705	Freddie Mac Gold Pool 'J38060' 3% 1/12/2032	1,758	0.00	USD 2,329,387	Freddie Mac Pool 'QC3527' 2% 1/5/2051	2,218,484	1.74
USD 1 433	Freddie Mac Gold Pool	1,736	0.00	USD 94 430	Freddie Mac Pool 'QD1593'	2,210,404	1.74
005 1,100	'Q00093' 4% 1/4/2041	1,535	0.00	000 01,100	2.5% 1/11/2051	93,070	0.07
USD 44,405	Freddie Mac Gold Pool			USD 34,609	Freddie Mac Pool 'QN4020'		
	'Q00804' 4.5% 1/5/2041	47,880	0.04		2.5% 1/11/2035	35,050	0.03
USD 51,574	Freddie Mac Gold Pool	50.004		USD 15,744	Freddie Mac Pool 'QN4228'	45.000	0.04
HCD 45 200	'Q00959' 4.5% 1/5/2041	56,031	0.04	LICD 20 402	2.5% 1/11/2035	15,929	0.01
USU 15,306	Freddie Mac Gold Pool 'Q04022' 4% 1/10/2041	16,396	0.01	USD 20,193	Freddie Mac Pool 'QN4237' 2.5% 1/11/2035	20,421	0.02
USD 77 267	Freddie Mac Gold Pool	10,000	0.01	USD 105 424	Freddie Mac Pool 'SD0485'	۱ ۲۰٫۴۷	0.02
	'Q09897' 3.5% 1/8/2042	81,078	0.06	232 .00,121	3.5% 1/3/2046	110,145	0.09
USD 7,997	Freddie Mac Gold Pool			USD 103,031	Freddie Mac Pool 'SD0489'		
.,	'Q11909' 3.5% 1/10/2042	8,313	0.01		4% 1/4/2048	110,862	0.09
USD 22,945	Freddie Mac Gold Pool	04.040	0.00	USD 29,651	Freddie Mac Pool 'SD0492'	24 024	0.00
	'Q12162' 3.5% 1/8/2042	24,046	0.02		4% 1/8/2048	31,634	0.03

⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

	Passintian	Market Value	% of Net	Uoldina	Description	Market Value	% of Net
Holding	Description	(050)	Assets	Holding	Description	(USD)	Assets
USD 1,047	Freddie Mac Pool 'SD0503' 4% 1/4/2048	1,120	0.00	USD 9,213	Ginnie Mae II Pool '4494' 4% 20/7/2039	9,843	0.01
USD 5,034,277	Freddie Mac Pool 'SD0570' 2.5% 1/2/2051	4,940,463	3.87	USD 298,127	Ginnie Mae II Pool '4559' 5% 20/10/2039	335,794	0.26
USD 69,468	Freddie Mac Pool 'SD7508' 3.5% 1/10/2049	72,183	0.06	USD 5,270	Ginnie Mae II Pool '4598' 4.5% 20/12/2039	5,733	0.00
USD 137,832	Freddie Mac REMICS 'Series 4119 SC' FRN 15/10/2042	24,383	0.02	USD 6,393	Ginnie Mae II Pool '4617' 4.5% 20/1/2040	6,954	0.01
USD 588,231	Freddie Mac REMICS 'Series 4901 CS' FRN 25/7/2049	97,472	0.08	USD 5,256	Ginnie Mae II Pool '4636' 4.5% 20/2/2040	5,717	0.00
USD 1,109,554	Freddie Mac REMICS 'Series 4941 SH' FRN 25/12/2049	173,446	0.14	USD 336	Ginnie Mae II Pool '4696' 4.5% 20/5/2040	366	0.00
USD 272,600	Freddie Mac REMICS 'Series 5159 KI' 3% 25/11/2051	30,640	0.02	,	Ginnie Mae II Pool '4718' 6.5% 20/6/2040	8,599	0.01
USD 483,646	Freddie Mac REMICS 'Series 5159 Pl' 3% 25/11/2051	50,565	0.04	USD 1,682	Ginnie Mae II Pool '4746' 4.5% 20/7/2040	1,829	0.00
USD 292,258	Freddie Mac REMICS 'Series 5176 QI' 3% 25/12/2051	37,476	0.03	USD 13,350	Ginnie Mae II Pool '4771' 4.5% 20/8/2040	14,535	0.01
USD 335,059	Freddie Mac REMICS 'Series 4398 ZX' 4% 15/9/2054	371,544	0.29	USD 2,252	Ginnie Mae II Pool '4800' 4% 20/9/2040	2,406	0.00
USD 120,487	Freddie Mac REMICS 'Series 4533 JI' 5% 15/12/2045	23,275	0.02	USD 74,163	Ginnie Mae II Pool '4833' 4% 20/10/2040	79,240	0.06
USD 696,183	FREMF 2015-K718 Mortgage Trust 'Series 2015-K718 X2A'			USD 3,091	Ginnie Mae II Pool '4834' 4.5% 20/10/2040	3,367	0.00
USD 122,968	'144A' FRN 25/2/2048 Ginnie Mae I Pool '550648'	7	0.00	·	Ginnie Mae II Pool '4882' 4% 20/12/2040	63,437	0.05
USD 47,409	5% 15/9/2035 Ginnie Mae I Pool '553461'	140,986	0.11	USD 52,237	Ginnie Mae II Pool '4922' 4% 20/1/2041	55,557	0.04
USD 121	3.5% 15/1/2042 Ginnie Mae I Pool '651882'	49,916	0.04	,	Ginnie Mae II Pool '4945' 4% 20/2/2041	2,322	0.00
USD 553	6.5% 15/9/2036 Ginnie Mae I Pool '660623'	128	0.00	·	Ginnie Mae II Pool '783311' 5.5% 20/5/2041	368,008	0.29
USD 21,217	6.5% 15/9/2036 Ginnie Mae I Pool '677019'	639	0.00		Ginnie Mae II Pool '783393' 6.5% 20/2/2041	96,267	0.08
USD 66,237	6.5% 15/5/2038 Ginnie Mae I Pool '677100'	22,869	0.02		Ginnie Mae II Pool '783590' 4.5% 20/6/2041	234,582	0.18
USD 45,987	5.5% 15/7/2038 Ginnie Mae I Pool '686059'	75,242	0.06	·	Ginnie Mae II Pool 'Al4166' 4% 20/8/2044	1,722	0.00
USD 23,116	6.5% 15/5/2038 Ginnie Mae I Pool '688160'	49,905	0.04	·	Ginnie Mae II Pool 'Al4167' 4% 20/8/2044	6,837	0.01
USD 19,773	6.5% 15/12/2038 Ginnie Mae I Pool '697656'	26,235	0.02	,	Ginnie Mae II Pool 'AJ2723' 4% 20/8/2044	5,501	0.00
USD 385	6.5% 15/10/2038 Ginnie Mae I Pool '697713'	22,124	0.02	·	Ginnie Mae II Pool 'AJ4687' 4% 20/8/2044	11,137	0.01
USD 66,907	6.5% 15/12/2038 Ginnie Mae I Pool '737269'	447	0.00		Ginnie Mae II Pool 'AQ0542' 4% 20/10/2046	10,835	0.01
USD 41,379	4.5% 15/5/2040 Ginnie Mae I Pool '737271'	73,791	0.06		Ginnie Mae II Pool 'AX4341' 3.5% 20/10/2046	29,107	0.02
USD 66,085	4.5% 15/5/2040 Ginnie Mae I Pool '745236'	45,667	0.04	ŕ	Ginnie Mae II Pool 'AX4342' 3.5% 20/10/2046	33,534	0.03
USD 60,732	4.5% 15/7/2040 Ginnie Mae I Pool '759138'	73,128	0.06		Ginnie Mae II Pool 'AX4343' 3.5% 20/10/2046	23,942	0.02
USD 33,543	4% 15/1/2041 Ginnie Mae I Pool '762838'	65,487	0.05	ŕ	Ginnie Mae II Pool 'AX4344' 3.5% 20/10/2046	67,055	0.05
USD 184,082	4% 15/3/2041 Ginnie Mae I Pool '783537'	36,161	0.03		Ginnie Mae II Pool 'AX4345' 3.5% 20/10/2046	41,224	0.03
USD 233,133	5% 15/7/2037 Ginnie Mae I Pool '783538'	207,211	0.16		Ginnie Mae II Pool 'BS7606' 3.5% 20/5/2050	869,075	0.68
USD 69,294	5% 15/12/2034 Ginnie Mae I Pool '783686'	263,627	0.21		Ginnie Mae II Pool 'BS7607' 3.5% 20/5/2050	1,364,686	1.07
USD 97,630	5.5% 15/12/2040 Ginnie Mae I Pool '784439'	78,709	0.06		Ginnie Mae II Pool 'BS7608' 3.5% 20/5/2050	1,370,984	1.07
USD 56,010	3% 15/2/2045 Ginnie Mae I Pool 'AB1627'	99,786	0.08		Ginnie Mae II Pool 'BS7610' 4% 20/5/2050	899,108	0.70
USD 39,358	3.5% 15/9/2042 Ginnie Mae I Pool 'AB1647'	58,766	0.05		Ginnie Mae II Pool 'BS7611' 4% 20/5/2050	1,101,165	0.86
USD 14,349	3.5% 15/9/2042 Ginnie Mae II Pool '4292'	41,441	0.03		Ginnie Mae II Pool 'BS7613' 4.5% 20/5/2050	647,813	0.51
USD 1,464	6.5% 20/11/2038 Ginnie Mae II Pool '4422'	16,401	0.01	USD 1,535,173	Ginnie Mae II Pool 'BS7617' 2.5% 20/6/2050	1,526,295	1.19
	4% 20/4/2039	1,565	0.00				

⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Portiolio of inv	vestments 28 Febru	ary 2022					
		Market Value	% of Net			Market Value	% of Net
Holding	Description		Assets	Holding	Description		Assets
USD 537,668	Ginnie Mae II Pool 'BS7618'	550 500	0.40	USD 39,228	Ginnie Mae II Pool 'BX4967'	40.470	0.00
USD 1,362,605	3% 20/6/2050 Ginnie Mae II Pool 'BS7619'	550,586	0.43	USD 28,439	3.5% 20/9/2050 Ginnie Mae II Pool 'BX4968'	40,476	0.03
USD 1,649,434	3% 20/6/2050 Ginnie Mae II Pool 'BS7620'	1,388,737	1.09	USD 101,036	3.5% 20/9/2050 Ginnie Mae II Pool 'BX4969'	29,294	0.02
USD 1,671,999	3% 20/6/2050 Ginnie Mae II Pool 'BS7621'	1,678,427	1.31	USD 59,998	3.5% 20/9/2050 Ginnie Mae II Pool 'BX4970'	105,020	0.08
USD 654,678	3% 20/6/2050 Ginnie Mae II Pool 'BS7622'	1,717,517	1.34	USD 155,441	2.5% 20/9/2050 Ginnie Mae II Pool 'BY6409'	59,734	0.05
USD 858 966	3.5% 20/6/2050 Ginnie Mae II Pool 'BT4109'	693,686	0.54	USD 128 456	2.5% 20/10/2050 Ginnie Mae II Pool 'BY6411'	155,263	0.12
	3.5% 20/6/2050 Ginnie Mae II Pool 'BT4110'	902,028	0.71		3% 20/10/2050 Ginnie Mae II Pool 'BY6412'	132,683	0.10
	3.5% 20/6/2050	369,635	0.29		3% 20/10/2050	262,762	0.21
	Ginnie Mae II Pool 'BT4111' 3.5% 20/6/2050	1,214,992	0.95		Ginnie Mae II Pool 'BY6414' 3% 20/10/2050	134,393	0.11
USD 598,181	Ginnie Mae II Pool 'BT4112' 3.5% 20/6/2050	617,865	0.48	USD 124,526	Ginnie Mae II Pool 'BY6415' 3.5% 20/10/2050	131,270	0.10
USD 840,983	Ginnie Mae II Pool 'BV8689' 2.5% 20/7/2050	836,074	0.65	USD 204,714	Ginnie Mae II Pool 'BY6417' 3% 20/10/2050	210,206	0.16
USD 1,309,495	Ginnie Mae II Pool 'BV8693' 3.5% 20/6/2050	1,352,718	1.06	USD 108,544	Ginnie Mae II Pool 'BY6418' 2.5% 20/10/2045	108,420	0.09
USD 784,551	Ginnie Mae II Pool 'BV8695' 3% 20/7/2050	807,716	0.63	USD 69,910	Ginnie Mae II Pool 'BY6419' 3.5% 20/10/2050	73,046	0.06
USD 1,035,588	Ginnie Mae II Pool 'BV8707'			USD 216,617	Ginnie Mae II Pool 'BY6420'		
USD 780,134	2.5% 20/7/2050 Ginnie Mae II Pool 'BV8709'	1,033,940	0.81	USD 92,733	3.5% 20/10/2050 Ginnie Mae II Pool 'BY6424'	223,763	0.18
USD 646,465	3% 20/7/2050 Ginnie Mae II Pool 'BV8710'	805,987	0.63	USD 303,795	3% 20/10/2045 Ginnie Mae II Pool 'BY6428'	95,484	0.07
USD 887,571	2.5% 20/8/2050 Ginnie Mae II Pool 'BV8721'	648,384	0.51	USD 232,771	3% 20/10/2050 Ginnie Mae II Pool 'BY6430'	313,835	0.25
USD 568.918	2.5% 20/7/2050 Ginnie Mae II Pool 'BV8725'	883,001	0.69	USD 105.595	3% 20/10/2050 Ginnie Mae II Pool 'BY6435'	239,637	0.19
	3% 20/8/2050 Ginnie Mae II Pool 'BX4931'	587,706	0.46		3.5% 20/10/2050 Ginnie Mae II Pool 'BY6438'	110,443	0.09
	2.5% 20/8/2050 Ginnie Mae II Pool 'BX4932'	963,311	0.75		2.5% 20/11/2050 Ginnie Mae II Pool 'BY6439'	327,757	0.26
	2.5% 20/8/2050	1,467,105	1.15		2.5% 20/11/2045	338,695	0.27
	Ginnie Mae II Pool 'BX4933' 3% 20/8/2050	855,041	0.67		Ginnie Mae II Pool 'BY6442' 2.5% 20/11/2040	239,814	0.19
USD 1,123,488	Ginnie Mae II Pool 'BX4935' 3% 20/8/2050	1,153,632	0.90	USD 495,911	Ginnie Mae II Pool 'BY6448' 3% 20/11/2050	510,518	0.40
USD 750,055	Ginnie Mae II Pool 'BX4936' 3% 20/8/2050	759,854	0.59	USD 165,939	Ginnie Mae II Pool 'BY6449' 3% 20/11/2045	170,863	0.13
USD 1,179,388	Ginnie Mae II Pool 'BX4938' 3.5% 20/8/2050	1,243,122	0.97	USD 426,926	Ginnie Mae II Pool 'BY6450' 3% 20/11/2050	438,327	0.34
USD 1,087,484	Ginnie Mae II Pool 'BX4940' 3.5% 20/8/2050	1,121,932	0.88	USD 322,653	Ginnie Mae II Pool 'BY6451' 3% 20/11/2050	326,866	0.26
USD 511,437	Ginnie Mae II Pool 'BX4941'			USD 18,363	Ginnie Mae II Pool 'BZ8508'	,	
USD 66,630	4% 20/8/2050 Ginnie Mae II Pool 'BX4944'	536,838	0.42	USD 27,307	3% 20/12/2050 Ginnie Mae II Pool 'BZ8509'	19,036	0.02
USD 93,160	3% 20/9/2050 Ginnie Mae II Pool 'BX4946'	68,833	0.05	USD 25,468	3% 20/12/2050 Ginnie Mae II Pool 'BZ8510'	27,942	0.02
USD 52,817	3% 20/9/2050 Ginnie Mae II Pool 'BX4947'	94,370	0.07	USD 19,156	3% 20/12/2050 Ginnie Mae II Pool 'BZ8511'	26,002	0.02
USD 39,790	3.5% 20/9/2050 Ginnie Mae II Pool 'BX4958'	55,605	0.04	USD 23,801	3% 20/12/2050 Ginnie Mae II Pool 'BZ8514'	19,670	0.02
	2.5% 20/9/2050 Ginnie Mae II Pool 'BX4959'	39,678	0.03	USD 38 094	3.5% 20/12/2050 Ginnie Mae II Pool 'BZ8517'	25,150	0.02
	2.5% 20/9/2050 Ginnie Mae II Pool 'BX4960'	33,704	0.03		3.5% 20/12/2050 Ginnie Mae II Pool 'BZ8527'	39,306	0.03
	3% 20/9/2050	31,823	0.03		2.5% 20/1/2046	18,468	0.01
	Ginnie Mae II Pool 'BX4961' 3% 20/9/2050	82,266	0.06		Ginnie Mae II Pool 'BZ8528' 2.5% 20/1/2051	20,763	0.02
	Ginnie Mae II Pool 'BX4962' 3% 20/9/2050	50,621	0.04		Ginnie Mae II Pool 'BZ8529' 2.5% 20/1/2046	16,723	0.01
USD 40,016	Ginnie Mae II Pool 'BX4963' 3% 20/9/2050	41,106	0.03	USD 22,446	Ginnie Mae II Pool 'BZ8531' 2.5% 20/1/2051	22,382	0.02
USD 44,986	Ginnie Mae II Pool 'BX4966' 3.5% 20/9/2050	46,801	0.04	USD 16,042	Ginnie Mae II Pool 'BZ8532' 2.5% 20/1/2041	16,274	0.01
		.5,551	3.01			. 3,2,7	

⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

Portiono oi inv	estments 28 Febrυ						
		Market	% of			Market	% of
Holding	Description	Value (USD)	Net Assets	Holding	Description	Value (USD)	Net Assets
USD 22,699	Ginnie Mae II Pool 'BZ8534'			USD 17,769	Ginnie Mae II Pool 'CC9818'		
USD 15,267	3% 20/1/2051 Ginnie Mae II Pool 'BZ8535'	23,530	0.02	USD 18,038	3.5% 20/5/2051 Ginnie Mae II Pool 'CC9819'	18,805	0.01
USD 22,391	2.5% 20/1/2046 Ginnie Mae II Pool 'BZ8536'	15,224	0.01	USD 17,332	3.5% 20/5/2051 Ginnie Mae II Pool 'CC9820'	18,995	0.02
	3% 20/1/2051 Ginnie Mae II Pool 'BZ8537'	22,688	0.02		3.5% 20/5/2051 Ginnie Mae II Pool 'CC9821'	18,165	0.01
	3% 20/1/2051 Ginnie Mae II Pool 'BZ8538'	15,623	0.01	·	3.5% 20/5/2051 Ginnie Mae II Pool 'CC9823'	18,416	0.01
	3.5% 20/1/2051	24,634	0.02		4% 20/5/2051	20,865	0.02
	Ginnie Mae II Pool 'BZ8539' 3.5% 20/1/2051	18,155	0.01	USD 34,232	Ginnie Mae II Pool 'CC9824' 4% 20/5/2051	35,930	0.03
USD 18,440	Ginnie Mae II Pool 'BZ8540' 3.5% 20/1/2051	19,006	0.02	USD 30,067	Ginnie Mae II Pool 'CC9828' 3% 20/6/2051	31,209	0.02
USD 2,500,753	Ginnie Mae II Pool 'CA5190' 2.5% 20/3/2051	2,510,912	1.97	USD 47,593	Ginnie Mae II Pool 'CC9829' 3% 20/6/2051	48,998	0.04
USD 661,921	Ginnie Mae II Pool 'CA5247' 2.5% 20/4/2051	667,062	0.52	USD 16,796	Ginnie Mae II Pool 'CC9830' 3% 20/6/2046	17,150	0.01
USD 27,160	Ginnie Mae II Pool 'CB4513'			USD 18,236	Ginnie Mae II Pool 'CC9833'		
USD 20,562	2.5% 20/2/2046 Ginnie Mae II Pool 'CB4516'	27,018	0.02	USD 38,536	3.5% 20/6/2051 Ginnie Mae II Pool 'CC9834'	19,207	0.02
USD 23,188	3% 20/2/2051 Ginnie Mae II Pool 'CB4517'	21,039	0.02	USD 946,912	3.5% 20/6/2051 Ginnie Mae II Pool 'CE9917'	39,818	0.03
USD 21,372	3% 20/2/2051 Ginnie Mae II Pool 'CB4518'	23,811	0.02	USD 744,966	3.5% 20/7/2051 Ginnie Mae II Pool 'CE9922'	987,267	0.77
USD 25 362	3% 20/2/2051 Ginnie Mae II Pool 'CB4520'	21,709	0.02	USD 433 949	4% 20/7/2051 Ginnie Mae II Pool 'CE9934'	786,500	0.62
	3.5% 20/2/2051 Ginnie Mae II Pool 'CB4530'	26,423	0.02	·	3.5% 20/8/2051 Ginnie Mae II Pool 'CE9948'	458,142	0.36
	2.5% 20/3/2046	23,263	0.02		3% 20/9/2051	117,914	0.09
	Ginnie Mae II Pool 'CB4532' 2.5% 20/3/2041	18,506	0.01		Ginnie Mae II Pool 'CE9950' 3.5% 20/9/2051	62,780	0.05
USD 34,327	Ginnie Mae II Pool 'CB4537' 3% 20/3/2051	34,868	0.03	USD 72,932	Ginnie Mae II Pool 'CE9951' 3.5% 20/9/2051	76,505	0.06
USD 24,569	Ginnie Mae II Pool 'CB4539' 3.5% 20/3/2051	25,408	0.02	USD 87,737	Ginnie Mae II Pool 'CE9952' 3.5% 20/9/2051	90,697	0.07
USD 18,112	Ginnie Mae II Pool 'CB4540' 4% 20/3/2051	19,503	0.02	USD 109,530	Ginnie Mae II Pool 'CE9957' 2.5% 20/10/2051	109,432	0.09
USD 27,928	Ginnie Mae II Pool 'CB4541' 4% 20/3/2051	29,076	0.02	USD 127,411	Ginnie Mae II Pool 'CE9959' 3% 20/10/2051	131,779	0.10
USD 19,578	Ginnie Mae II Pool 'CB4543'			USD 3,049,030	Ginnie Mae II Pool 'CG2540'		
USD 17,634	2.5% 20/4/2051 Ginnie Mae II Pool 'CB4544'	19,633	0.02	USD 1,580,496	2.5% 20/8/2051 Ginnie Mae II Pool 'CH0590'	3,041,224	2.38
USD 2,530,639	2.5% 20/4/2051 Ginnie Mae II Pool 'CB8590'	17,662	0.01	USD 1,242,006	3% 20/9/2051 Ginnie Mae II Pool 'CH0607'	1,632,619	1.28
USD 733,400	2.5% 20/3/2051 Ginnie Mae II Pool 'CB8636'	2,537,780	1.99	USD 3,449,393	3% 20/10/2051 Ginnie Mae II Pool 'CH0610'	1,282,831	1.00
	2.5% 20/4/2051 Ginnie Mae II Pool 'CC4082'	739,095	0.58		3% 20/10/2051 Ginnie Mae II Pool 'CH0829'	3,562,536	2.79
	3% 20/8/2051 Ginnie Mae II Pool 'CC9791'	1,471,797	1.15		3% 20/10/2051 Ginnie Mae II Pool 'CH0830'	92,395	0.07
	3% 20/4/2051	19,320	0.02	,	3% 20/10/2051	98,654	0.08
	Ginnie Mae II Pool 'CC9792' 3% 20/4/2051	26,420	0.02		Ginnie Mae II Pool 'CH0832' 3% 20/10/2051	182,855	0.14
USD 36,398	Ginnie Mae II Pool 'CC9793' 3% 20/4/2051	37,504	0.03	USD 60,481	Ginnie Mae II Pool 'CH0843' 3% 20/10/2051	61,875	0.05
USD 30,465	Ginnie Mae II Pool 'CC9794' 3% 20/4/2051	31,306	0.02	USD 10,138,557	Ginnie Mae II Pool 'CH3463' 2.5% 20/9/2051	10,079,372	7.89
USD 32,414	Ginnie Mae II Pool 'CC9795' 3% 20/4/2051	33,159	0.03	USD 3,584,185	Ginnie Mae II Pool 'CH3468' 2.5% 20/9/2051	3,563,201	2.79
USD 22,603	Ginnie Mae II Pool 'CC9798'			USD 27,642	Ginnie Mae II Pool 'MA0023'		
USD 16,745	3.5% 20/4/2051 Ginnie Mae II Pool 'CC9799'	23,862	0.02	USD 52,734	4% 20/4/2042 Ginnie Mae II Pool 'MA0934'	29,535	0.02
USD 22,567	3% 20/4/2051 Ginnie Mae II Pool 'CC9800'	16,961	0.01	USD 36,687	3.5% 20/4/2043 Ginnie Mae II Pool 'MA1012'	55,789	0.04
USD 37,694	3.5% 20/4/2051 Ginnie Mae II Pool 'CC9801'	23,762	0.02	USD 183,374	3.5% 20/5/2043 Ginnie Mae II Pool 'MA1601'	38,793	0.03
	3.5% 20/4/2051 Ginnie Mae II Pool 'CC9815'	38,926	0.03		4% 20/1/2044 Ginnie Mae II Pool 'MA1997'	195,937	0.15
030 29,400	3% 20/5/2051	30,275	0.02	030 3,803	4.5% 20/6/2044	6,552	0.01

⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

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Holdina	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
·	•	(/		_		(33)	
USD 19,995	Ginnie Mae II Pool 'MA2076'			USD 838,869	Government National Mortgage		
LIOD 400 005	5% 20/7/2044	22,536	0.02		Association 'Series 2020-162	404.000	
USD 100,635	Ginnie Mae II Pool 'MA4322'	405.040	0.00	LIOD 474 400	Tl' 2.5% 20/10/2050	101,638	0.08
HCD 67 674	4% 20/3/2047 Ginnie Mae II Pool 'MA4384'	105,942	0.08	USD 171,189	Government National Mortgage		
050 07,074	4.5% 20/4/2047	72,394	0.06		Association 'Series 2020-175 DI' 2.5% 20/11/2050	20,058	0.02
USD 18 600	Ginnie Mae II Pool 'MA4452'	12,394	0.00	USD 610 745	Government National Mortgage	20,036	0.02
000 10,000	4% 20/5/2047	19,665	0.02	000 019,740	Association 'Series 2020-185		
USD 84 765	Ginnie Mae II Pool 'MA4511'	13,003	0.02		MI' 2.5% 20/12/2050	71,940	0.06
000 01,700	4% 20/6/2047	89,042	0.07	USD 100.000	Government National Mortgage	7 1,0 10	0.00
USD 72.165	Ginnie Mae II Pool 'MA4838'	,-:			Association 'Series 2016-123		
,	4% 20/11/2047	76,009	0.06		LM' 3% 20/9/2046	102,158	0.08
USD 34,966	Ginnie Mae II Pool 'MA4901'			USD 477,100	Government National Mortgage		
	4% 20/12/2047	36,828	0.03		Association 'Series 2021-104		
USD 74,101	Ginnie Mae II Pool 'MA6221'				IH' 3% 20/6/2051	70,830	0.06
	4.5% 20/10/2049	77,740	0.06	USD 413,623	Government National Mortgage		
USD 119,097	Ginnie Mae II Pool 'MA6602'				Association 'Series 2020-115		
	4.5% 20/4/2050	124,904	0.10		IM' 3.5% 20/8/2050	56,248	0.04
USD 178,924	Ginnie Mae II Pool 'MA6660'			USD 81,008	Tharaldson Hotel Portfolio Trust		
1100 00 077	5% 20/5/2050	192,257	0.15		2018-THPT 'Series 2018-THL	00.470	0.00
USD 23,277	Ginnie Mae II Pool 'MA6823'	24 402	0.02	LICD 1 002 000	A' '144A' FRN 11/11/2034	80,173	0.06
LICD 116 120	4.5% 20/8/2050 Government National Mortgage	24,402	0.02	050 1,062,000	United States Treasury Bill 22/3/2022 (Zero Coupon)	1,081,981	0.85
030 110,139	Association 'Series 2014-107			USD 244 000	United States Treasury Bill	1,001,901	0.65
	WX' FRN 20/7/2039	129,763	0.10	OOD 244,000	11/8/2022 (Zero Coupon)	243,268	0.19
USD 373.972	Government National Mortgage	120,700	0.10	USD 2.470.735	Wells Fargo Commercial	240,200	0.10
	Association 'Series 2017-101				Mortgage Trust 2017-C41		
	SL' FRN 20/7/2047	57,106	0.04		'Series 2017-C41 XA' FRN		
USD 343,160	Government National Mortgage				15/11/2050	127,292	0.10
	Association 'Series 2017-64			USD 2,448,094	Wells Fargo Commercial		
	IO' FRN 16/11/2057	16,682	0.01		Mortgage Trust 2018-C44		
USD 1,342,065	Government National Mortgage				'Series 2018-C44 XA' FRN		
	Association 'Series 2016-45				15/5/2051	88,863	0.07
LICD 4 007 F00	IO' FRN 16/2/2058	57,972	0.05			126,900,786	99.32
05D 4,627,500	Government National Mortgage Association 'Series 2016-151			Total Bonds		126,900,786	99.32
	IO' FRN 16/6/2058	220,257	0.17	Total Transferable Sec	curities and Money	-,,	
USD 796 767	Government National Mortgage	220,231	0.17	Market Instruments A			
000 100,101	Association 'Series 2017-30			Official Stock Exchange			
	IO' FRN 16/8/2058	25,444	0.02	Dealt in on Another R		126,900,786	99.32
USD 569,966	Government National Mortgage	,		Total Portfolio	-	126,900,786	99.32
,	Association 'Series 2017-61					,,	
	IO' FRN 16/5/2059	26,803	0.02	Other Net Assets		871,903	0.68
USD 507,541	Government National Mortgage			Total Net Assets (USE	D)	127,772,689	100.00
	Association 'Series 2020-146			. (•		
	DI' 2.5% 20/10/2050	61,675	0.05				

⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

To Be Announced Securities Contracts as at 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets
ТВА		, ,	
	United States		
USD 3,348,000	Fannie Mae or Freddie Mac '1.5 3/22' 1.5% TBA	3,239,190	2.53
USD 2,800,000	Fannie Mae or Freddie Mac '1.5 4/22' 1.5% TBA	2,567,314	2.01
USD 1,554,000	Fannie Mae or Freddie Mac '1.5 3/22' 1.5% TBA	1,426,220	1.12
USD 3,601,000	Fannie Mae or Freddie Mac '2 3/22' 2% TBA	3,553,737	2.78
USD 14,993,200	Fannie Mae or Freddie Mac '2 4/22' 2% TBA	14,223,384	11.13
USD 2,500,000	Fannie Mae or Freddie Mac '2 3/22' 2% TBA	2,375,195	1.86
USD (5,819,000)	Fannie Mae or Freddie Mac '2.5 4/22' 2.5% TBA	(5,683,887)	(4.45)
USD 2,405,000	Fannie Mae or Freddie Mac '2.5 3/22' 2.5% TBA	2,422,098	1.90
USD 2,029,000	Fannie Mae or Freddie Mac '3 3/22' 3% TBA	2,072,550	1.62
USD 10,735,386	Fannie Mae or Freddie Mac '3 4/22' 3% TBA	10,748,385	8.41
USD (471,000)	Fannie Mae or Freddie Mac '3 3/22' 3% TBA	(472,601)	(0.37)

To Be Announced Securities Contracts as at 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets
USD 9,519,878	Fannie Mae or Freddie Mac '3.5 4/22' 3.5% TBA	9,734,447	7.62
USD 637,000	Fannie Mae or Freddie Mac '3.5 3/22' 3.5% TBA	656,412	0.51
USD 16,147,264	Fannie Mae or Freddie Mac '4 4/22' 4% TBA	16,798,200	13.15
USD 1,367,000	Fannie Mae or Freddie Mac '4 3/22' 4% TBA	1,423,816	1.11
USD 940,111	Fannie Mae or Freddie Mac '4.5 3/22' 4.5% TBA	991,449	0.78
USD 1,436,000	Fannie Mae or Freddie Mac '5 3/22' 5% TBA	1,547,016	1.21
USD 347,000	Ginnie Mae '2 3/22' 2% TBA	336,251	0.26
USD (10,364,400)	Ginnie Mae '2.5 3/22' 2.5% TBA	(10,282,618)	(8.05)
USD (14,259,500)	Ginnie Mae '3 3/22' 3% TBA	(14,414,906)	(11.28)
USD (11,757,476)	Ginnie Mae '3.5 3/22' 3.5% TBA	(12,067,946)	(9.45)
USD (1,789,471)	Ginnie Mae '4 3/22' 4% TBA	(1,854,898)	(1.45)
USD 251,000	Ginnie Mae '4.5 3/22' 4.5% TBA	262,550	0.21
USD (473,000)	Ginnie Mae '5 3/22' 5% TBA	(502,177)	(0.39)
Total TBA		29,099,181	22.77

To Be Announced ("TBA") contracts are primarily classified by the country of incorporation of the issuer of the pass-through agency.

Open Exchange Traded Futures Contracts as at 28 February 2022

				Unrealised appreciation/
Number of		Contract/	Expiration	(depreciation)
contracts	Currency	Description	date	USD
(3)	USD	90 Day Euro \$	March 2022	2,319
(3)	USD	90 Day Euro \$	June 2022	5,237
(4)	USD	US Ultra 10 Year Note	June 2022	(5,623)
(24)	USD	US Treasury 2 Year Note (CBT)	June 2022	(14,275)
(42)	USD	US Treasury 10 Year Note (CBT)	June 2022	(44,331)
(61)	USD	US Treasury 5 Year Note (CBT)	June 2022	(45,143)
(3)	USD	90 Day Euro \$	September 2022	7,513
(3)	USD	90 Day Euro \$	December 2022	8,300
Total				(86,003)

Purchased Swaptions as at 28 February 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
USD 2,400,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 14/12/2023; and pays 2.15% Fixed semi-annually from 14/6/2023	Barclays	12/12/2022	288	39,420
USD 2,700,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 24/1/2024; and pays 2.15% Fixed semi-annually from 24/7/2023	Deutsche Bank	20/1/2023	5,093	48,833
Total				5,381	88,253

⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

US Growth Fund

Holding	Description	Market Value (USD) <i>I</i>	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	rities and Money Market Inst K Exchange Listing or Dealt			71,562 31,071	Chipotle Mexican Grill Inc 'A' Copart Inc Danaher Corp	11,779,737 8,865,101 8,597,967	2.76 2.08 2.02
FUNDS				· '	Etsy Inc Intuit Inc	8,937,147 19,586,699	2.10 4.59
	Ireland			· '	KKR & Co Inc	4,560,012	1.07
113.619	BlackRock ICS US Dollar Liquid				Marvell Technology Inc	11,858,923	2.78
,	Environmentally Aware Fund	11,363,606	2.67	· '	Match Group Inc	9,467,565	2.22
Total Funds	•	11,363,606	2.67	25,155	Meta Platforms Inc 'A'	5,231,234	1.23
Total i unus		11,303,000	2.07	144,179	Microsoft Corp	42,747,632	10.03
COMMON STOCKS	S (SHARES)				Netflix Inc	4,344,090	1.02
	France			· '	NIKE Inc	12,172,777	2.86
14 020	LVMH Moet Hennessy				NVIDIA Corp	14,721,693	3.45
14,029	Louis Vuitton SE	10,258,190	2.40	· '	Pioneer Natural Resources Co	7,928,370	1.86
		10,230,130	2.70	1	S&P Global Inc	15,218,066	3.57
	Ireland			.,	ServiceNow Inc	11,169,447	2.62
22,510	Linde Plc	6,555,137	1.54		Snap Inc	11,917,647	2.80
	Netherlands			· '	Tesla Inc Visa Inc 'A'*	6,041,781 21,757,878	1.42 5.10
18.859	ASML Holding NV (NY Shares)	12,376,219	2.90	,	Zebra Technologies Corp	11,211,393	2.63
,		,			Zoetis Inc	8,614,628	2.03
04.707	Sweden	0.005.040	0.00	44,000	Zoeus inc		
81,727	Evolution AB	9,365,646	2.20			369,072,878	86.59
	Switzerland			Total Common Stocks	s (Shares)	419,891,924	98.51
17,655	Lonza Group AG	12,263,854	2.88	Total Transferable Se	curities and Money		
	United States			Market Instruments A			
11 466	Adobe Inc	5,341,665	1.25	Official Stock Exchange		104 055 500	104.40
,	Align Technology Inc	8,896,560	2.09	Dealt in on Another R	egulated Market	431,255,530	101.18
	Alphabet Inc 'A'	23,523,567	5.52	Total Portfolio		431,255,530	101.18
	Amazon.com Inc	42,052,090	9.87	Other Net Liebilists		(F 000 404)	(4.40)
	Apple Inc	19,389,074	4.55	Other Net Liabilities		(5,029,121)	(1.18)
	Cadence Design Systems Inc	5,082,587	1.19	Total Net Assets (USE	0)	426,226,409	100.00
61 508	Chart Industries Inc*	8,057,548	1.89				

 $^{^{\}sim}$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

US Growth Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedg	ed Share Cla	ISS				
EUR	8,187,953	USD	9,360,435	BNY Mellon	15/3/2022	(165,435)
USD	1,176,390	EUR	1,041,632	BNY Mellon	15/3/2022	6,654
Net unreali	sed depreciat	ion				(158,781)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Information Technology	41.09
Consumer Discretionary	23.61
Communication Services	12.79
Healthcare	9.01
Financials	4.64
Industrials	3.97
Investment Funds	2.67
Energy	1.86
Materials	1.54
Other Net Liabilities	(1.18)
	100.00

US Small & MidCap Opportunities Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	rities and Money Market Inst	ruments Adn	nitted		AmerisourceBergen Corp 'A'	2,667,795	0.99
	k Exchange Listing or Dealt				Anthem Inc	2,195,658	0.82
Regulated Market	in Exercising or Board	,	.		Apollo Global Management Inc	4,681,049	1.74
•					Assurant Inc	2,631,037	0.98
FUNDS					Avnet Inc	1,389,859	0.52
	Ireland			7,016	Biogen Inc	1,434,562	0.53
112,355	BlackRock ICS US Dollar Liquid			130,512	Cannae Holdings Inc	3,492,501	1.30
	Environmentally Aware Fund [~]	11,237,179	4.18	23,310	Capital One Financial Corp	3,503,260	1.30
Total Funds	· · · · · · · · · · · · · · · · · · ·	11,237,179	4.18	119,508	CDK Global Inc	5,424,468	2.02
Total i unus		11,237,173	4.10	77,817	CenterPoint Energy Inc	2,115,844	0.79
COMMON STOCKS	S (SHARES) & WARRANTS			17,150	Change Healthcare Inc	361,351	0.13
	Bermuda				Ciena Corp	1,423,993	0.53
94 670	Axalta Coating Systems Ltd	2,539,996	0.95		Cigna Corp	4,916,800	1.83
	Invesco Ltd	2,610,197	0.97	50,787	Cognizant Technology		
	RenaissanceRe Holdings Ltd	1,640,237	0.61		Solutions Corp	4,405,772	1.64
10,001	Tronalcoancorto Floranigo Eta				ConocoPhillips	4,377,035	1.63
		6,790,430	2.53		Constellation Brands Inc 'A'	3,136,716	1.17
	Canada			,	Corteva Inc	1,336,987	0.50
115,770	Barrick Gold Corp	2,605,983	0.97		Delta Air Lines Inc	632,899	0.24
20,112	Magna International Inc*	1,505,383	0.56		DENTSPLY SIRONA Inc	5,120,875	1.91
	Rogers Communications Inc 'B'*	1,873,669	0.70		Discovery Inc	2,951,070	1.10
·		5,985,035	2.23		Dollar General Corp	2,398,795	0.89
		5,305,055	2.23	,	Dollar Tree Inc	3,360,724	1.25
	France			,	Edison International	1,718,260	0.64
26,175	Danone SA	1,588,447	0.59		Elanco Animal Health Inc*	1,354,165	0.50
	Germany				EQT Corp	5,767,842	2.15
67 326	Bayer AG	3,877,922	1.44		Equitable Holdings Inc	4,863,901	1.81
	MTU Aero Engines AG	4,503,908	1.68		Fidelity National Financial Inc First Citizens BancShares	3,352,427	1.25
	Siemens Energy AG*	2,388,215	0.89	0,344	Inc/NC	5,028,933	1.87
33,000	Olemens Energy AG			22 212	FleetCor Technologies Inc	5,026,933	1.94
		10,770,045	4.01		Fox Corp	2,580,597	0.96
	Ireland				General Motors Co	2,293,627	0.85
15.838	Willis Towers Watson Plc	3,505,424	1.31		GX Acquisition Corp II	957,529	0.36
,		-,, ::			GX Acquisition Corp II	937,329	0.50
	Japan			02,040	(Wts 31/12/2028)	13,288	0.01
	Komatsu Ltd*	5,128,863	1.91	28 589	Hess Corp	2,828,596	1.05
259,000	Panasonic Corp*	2,674,157	1.00		Howard Hughes Corp/The*	3,839,164	1.43
		7,803,020	2.91		Huntington Ingalls Industries Inc	3,815,079	1.42
	Netherlands				Jackson Financial Inc	1,354,298	0.50
44.430	JDE Peet's NV*	1,455,344	0.54	,	Laboratory Corp of America	,,	
	Koninklijke Philips NV	1,400,044	0.04		Holdings	3,954,375	1.47
40,000	(NY Shares)*	1,372,686	0.51	11,697	Lamar Advertising Co (Reit) 'A'	1,271,347	0.47
	(ITT Charee)			21,648	Lear Corp	3,467,577	1.29
		2,828,030	1.05	55,055	Leidos Holdings Inc	5,446,041	2.03
	Switzerland			17,245	M&T Bank Corp*	3,117,551	1.16
15,964	Alcon Inc*	1,235,805	0.46	8,988	MKS Instruments Inc	1,351,526	0.50
	Credit Suisse Group AG ADR	1,771,447	0.66	152,848	Newell Brands Inc	3,630,140	1.35
,	•	3,007,252	1.12	59,443	NiSource Inc	1,715,822	0.64
		5,001,202	1.14	,	Paramount Global 'B'	3,123,294	1.16
	United Kingdom			,	Pinnacle West Capital Corp	1,299,573	0.48
	BAE Systems Plc	6,158,640	2.29		Progressive Corp/The	1,237,007	0.46
69,671	British American Tobacco			17,454	Public Service Enterprise		
	Plc ADR*	3,057,860	1.14		Group Inc	1,131,368	0.42
	Prudential Plc	1,036,241	0.39		Ralph Lauren Corp 'A'	5,480,957	2.04
	Reckitt Benckiser Group Plc*	1,751,019	0.65		Raymond James Financial Inc	3,956,010	1.47
61,292	Vodafone Group Plc ADR*	1,083,643	0.40		Realogy Holdings Corp	1,310,973	0.49
		13,087,403	4.87		Ross Stores Inc	2,016,787	0.7
	United States	· · · · · · · · · · · · · · · · · · ·		,	Sealed Air Corp	4,780,075	1.78
00.500	United States				Sempra Energy	2,763,649	1.0
83,589	Acropolis Infrastructure	000 440	0.20		Skyworks Solutions Inc	1,970,024	0.7
07.000	Acquisition Corp	809,142	0.30		SL Green Realty Corp (Reit)*	2,901,941	1.08
27,863	Acropolis Infrastructure			65,873	SS&C Technologies	4040	
	Acquisition Corp	10.010	0.00		Holdings Inc*	4,949,038	1.84
44.000	(Wts 31/3/2026)	12,019	0.00		Stanley Black & Decker Inc	1,187,468	0.44
	Allstate Corp/The	1,816,338	0.68		Steel Dynamics Inc	4,154,492	1.55
	American Floatric Power Co Inc.	1,331,236	0.50		Teradyne Inc	1,360,773	0.51
	American Electric Power Co Inc	1,367,497	0.51		United Airlines Holdings Inc	649,592	0.24
00,415	American International	4 002 402	1.50		Viatris Inc	991,746	0.37
	Group Inc	4,092,492	1.52	61,383	Vontier Corp	1,473,192	0.55

 $^{\,\}tilde{}\,$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

US Small & MidCap Opportunities Fund continued

Portfolio of Investments 28 February 2022

Holding Description	Market Value (USD)	% of Net Assets
43,184 Wells Fargo & Co 50,960 Western Digital Corp 83,464 Williams Cos Inc/The 37,445 World Wrestling Entertainment Inc 'A'* 21,279 Yelp Inc 'A' 39,814 Zimmer Biomet Holdings Inc	2,268,887 2,622,402 2,543,148 2,184,541 724,337 5,009,796	0.85 0.98 0.95 0.81 0.27 1.87
Total Common Stocks (Shares) & Warrants	204,406,998 259,772,084	76.09 96.71
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	271,009,263	100.89
Total Portfolio	271,009,263	100.89
Other Net Liabilities Total Net Assets (USD)	(2,382,850) 268,626,413	(0.89)

^{*} All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedg	ed Share Cla	ISS				
AUD	2,325,583	USD	1,674,112	BNY Mellon	15/3/2022	9,852
USD	144,083	AUD	200,857	BNY Mellon	15/3/2022	(1,357)
Net unreali	sed appreciat	ion				8,495

Sector Breakdown as at 28 February 2022

	% of Net Assets
Financials	21.50
Healthcare	12.83
Information Technology	11.76
Industrials	11.14
Consumer Discretionary	9.98
Energy	5.78
Materials	5.75
Communication Services	5.40
Utilities	5.01
Investment Funds	4.18
Consumer Staples	4.09
Real Estate	3.47
Other Net Liabilities	(0.89)
	100.00

US Sustainable Equity Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Secu	rities and Money Market Instr	uments Ad	mitted	864	Charles Schwab Corp/The	72,610	1.46
	k Exchange Listing or Dealt in			501	Chart Industries Inc	65,631	1.32
Regulated Market				l '	Edwards Lifesciences Corp	130,819	2.63
	0 (0114.050)				Entegris Inc	54,046	1.09
COMMON STOCK					First American Financial Corp	127,156	2.56
	Canada				General Motors Co	58,456	1.18
87	Shopify Inc 'A'	59,594	1.20		Humana Inc	142,787	2.87
	France				Intuit Inc	151,565	3.05
156	Kering SA	110.130	2.22		Lowe's Cos Inc	86,645	1.74
	L'Oreal SA	104.804	2.11	l '	Microsoft Corp	388,995	7.83
		214.934	4.33		Morgan Stanley NIKE Inc	175,727	3.54
		214,934	4.33	1		70,052	1.4
	Japan				Norfolk Southern Corp NVIDIA Corp	119,173 153,285	2.40 3.09
4,000	Komatsu Ltd	91,710	1.85		NVIDIA Corp	970	0.0
	Netherlands				Roper Technologies Inc	77,893	1.5
208	ASML Holding NV (NY Shares)	136,500	2.75		S&P Global Inc	109,835	2.21
	NXP Semiconductors NV	59.445	1.19		Sealed Air Corp	133,519	2.69
311	NAT Semiconductors NV	,		l '	Sherwin-Williams Co/The	108,265	2.18
		195,945	3.94		Snap Inc	82,491	1.66
	Switzerland				SS&C Technologies Holdings Inc	84.747	1.7
1,945	Alcon Inc*	150,566	3.03		Visa Inc 'A'	199,834	4.0
137	Lonza Group AG	95,166	1.92	2.022	Wells Fargo & Co	106,236	2.14
	·	245,732	4.95		Xylem Inc/NY	48,740	0.98
		240,702	7.33		•	3,949,814	79.5°
	United Kingdom			Tatal Camanaan Otaalia	(Charas)		
3,002	AstraZeneca Plc ADR	181,411	3.65	Total Common Stocks	,	4,939,140	99.43
	United States			Total Transferable Se			
465	Advance Auto Parts Inc	94,855	1.91	Market Instruments A			
125	Alphabet Inc 'A'	333,195	6.71	Official Stock Exchange		4 020 140	00.41
94	Amazon.com Inc	287,045	5.78	Dealt in on Another R	egulateu Market	4,939,140	99.43
291	Anthem Inc	129,786	2.61	Total Portfolio		4,939,140	99.43
	Applied Materials Inc	73,712	1.48	Other Net Accet-		20.042	0.5
	Ball Corp	152,775	3.07	Other Net Assets		28,213	0.57
2,958	Bank of America Corp	128,969	2.60	Total Net Assets (USI	0)	4,967,353	100.00

^{*} All or a portion of this security represents a security on loan.

US Sustainable Equity Fund continued

Sector Breakdown as at 28 February 2022

	% of Net Assets
Information Technology	27.43
Healthcare	16.71
Financials	14.51
Consumer Discretionary	14.24
Communication Services	8.37
Industrials	8.12
Materials	7.94
Consumer Staples	2.11
Other Net Assets	0.57
	100.00

World Bond Fund

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% c Ne Asset
ransferable Secu	rities and Money Market Inst	ruments Adn	nitted		Bahrain		
o an Official Stoc	k Exchange Listing or Dealt i			USD 993,000	Bahrain Government		
Regulated Market					International Bond '144A'	000.050	
BONDS				1160 330 000	5.625% 18/5/2034	886,253	0.0
20.120	Argentina			USD 228,000	Bahrain Government International Bond 7%		
USD 944,000	Argentine Republic Government				26/1/2026	244,700	0.0
,,,,,,	International Bond (Step-up			USD 324,000	Bahrain Government	,	0
	coupon) 1.125% 9/7/2035	278,480	0.02		International Bond 7.375%		
USD 2,248,000	Argentine Republic Government				14/5/2030	343,870	0.0
	International Bond (Step-up	000 100	0.05	USD 319,000	Oil and Gas Holding Co BSCC/		
LISD 178 000	coupon) 1.125% 9/7/2035 Capex SA '144A' 6.875%	663,160	0.05		The 7.625% 7/11/2024	334,551	0.0
USD 176,000	15/5/2024	169,551	0.02			1,809,374	0.
USD 812.675	Generacion Mediterranea SA /	100,001	0.02		Belgium		
002 0.2,0.0	Central Termica Roca SA			EUR 100,000	Elia Transmission Belgium SA		
	'144A' 9.625% 1/12/2027	666,393	0.05		0.875% 28/4/2030	107,556	0.
USD 138,810	Genneia SA '144A' 8.75%				KBC Group NV FRN 7/12/2031	939,462	0.
	2/9/2027	129,888	0.01		KBC Group NV 1.125% 25/1/2024	1,139,481	0.
USD 428,000	YPF SA '144A' 7% 15/12/2047	270,570	0.02	EUR 2,690,000	Kingdom of Belgium Government Bond '144A'		
		2,178,042	0.17		0.1% 22/6/2030	2,934,746	0.
	Australia			FUR 2 660 000	Kingdom of Belgium	2,334,740	0
AUD 3,270,000	Australia Government Bond			20.12,000,000	Government Bond '144A'		
	2.75% 21/4/2024	2,448,562	0.19		0.8% 22/6/2025	3,082,229	0.
AUD 6,120,000	Australia Government Bond			EUR 1,280,000	Kingdom of Belgium		
	3% 21/3/2047	4,739,888	0.36		Government Bond '144A'		
USD 590,000	Santos Finance Ltd 5.25%	626.064	0.05	EUD 000 000	1.9% 22/6/2038	1,648,153	0.
	13/3/2029	636,961	0.05	EUR 660,000	Kingdom of Belgium Government Bond '144A'		
		7,825,411	0.60		2.15% 22/6/2066*	933,090	0.
	Austria		-		2.1370 22/0/2000	-	
EUR 400,000	BAWAG PSK Bank fuer		-			10,784,717	0.
	Arbeit und Wirtschaft				Bermuda		
	und Oesterreichische			USD 141,164	Digicel Group Holdings Ltd		
	Postsparkasse AG 0.375%	40.4.000	0.00	1100 70 040	'144A' 8% 1/4/2025*	128,883	0.
ELID 600 000	3/9/2027* Erste Group Bank AG FRN	424,303	0.03	USD 76,042	Digicel International Finance		
EUR 000,000	10/6/2030	648,738	0.05		Ltd/Digicel international Holdings Ltd '144A' 8%		
EUR 100.000	Erste Group Bank AG FRN	010,700	0.00		31/12/2026	73,000	0.
	8/9/2031	108,704	0.01	USD 191,178	Digicel International Finance	70,000	0.
EUR 1,200,000	Erste Group Bank AG FRN			,	Ltd/Digicel international		
	15/11/2032	1,237,960	0.09		Holdings Ltd '144A' 8.75%		
EUR 600,000	Erste Group Bank AG 0.25%				25/5/2024	193,876	0.
LICD 522 000	26/6/2024	674,971	0.05	USD 108,716	Digicel International Finance		
USD 533,000	Klabin Austria GmbH '144A' 3.2% 12/1/2031*	458,114	0.03		Ltd/Digicel international		
ELIB 300 000	Republic of Austria Government	400,114	0.03		Holdings Ltd '144A' 13% 31/12/2025*	109,260	0.
LOIX 300,000	Bond '144A' 20/10/2040			USD 200 000	Geopark Ltd '144A' 5.5%	109,200	0.
	(Zero Coupon)	284,601	0.02	000 200,000	17/1/2027	188,739	0.
EUR 1,460,000	Republic of Austria Government	-		USD 250,000	Li & Fung Ltd 4.375% 4/10/2024*	250,196	0.
	Bond '144A' 0.5% 20/2/2029	1,654,367	0.13		NCL Corp Ltd '144A' 3.625%	•	
EUR 692,000	Republic of Austria Government	040			15/12/2024	12,219	0.
ELID 4 400 000	Bond '144A' 0.7% 20/4/2071	618,539	0.05	USD 200,000	Ooredoo International Finance	000	_
EUR 1,460,000	Republic of Austria Government Bond '144A' 0.75% 20/10/2026	1,693,194	0.13	1100 700 000	Ltd 3.75% 22/6/2026	209,599	0.
FUR 690 000	Republic of Austria Government	1,093,194	0.13	030 700,000	Star Energy Geothermal Darajat II / Star Energy Geothermal		
LOT 000,000	Bond '144A' 1.5% 2/11/2086*	850,977	0.07		Salak '144A' 4.85% 14/10/2038	717,839	0.
EUR 2,130,000	Republic of Austria Government	,		USD 640.000	Star Energy Geothermal Darajat	, 000	٠.
	Bond '144A' 2.1% 20/9/2117	3,124,411	0.24		II / Star Energy Geothermal		
USD 460,000	Suzano Austria GmbH 3.125%	-			Salak 4.85% 14/10/2038	648,894	0.
	15/1/2032	406,525	0.03			2,532,505	0.
USD 98,000	Suzano Austria GmbH 3.125%	20.555	6.3.		Descil	, ,	
HOD 440 000	15/1/2032	86,608	0.01	1160 000 000	Brazil		
USD 110,000	Suzano Austria GmbH 3.75%	102 007	0.01	USD 600,000	Banco do Brasil SA/Cayman	618 066	0.
1180 000 000	15/1/2031 Suzano Austria GmbH 5%	103,007	0.01	BRI 400 000	4.75% 20/3/2024 Brazil Notas do Tesouro	618,966	0.
U0U,UUU U0U,UUU	15/1/2030*	922,846	0.07	DIAL 400,000	Nacional Serie F 10% 1/1/2027	7,425,189	0.
	.5/ //2000		1.02	BRL 400,000	Brazil Notas do Tesouro	. ,, .00	0.0
		13,297,865					

^{*} All or a portion of this security represents a security on loan.

World Bond Fund continued

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% N Asse
	-	(005)	ASSOLS			(005)	A000
USD 4,300,000	Brazilian Government International Bond 3.75%			USD 16,000	Brookfield Residential Properties Inc / Brookfield		
	12/9/2031*	3,872,150	0.30		Residential US LLC '144A'		
USD 966,000	Brazilian Government				6.25% 15/9/2027	16,112	0.
	International Bond 3.875%			CAD 5,980,000	Canadian Government Bond		_
1160 300 000	12/6/2030 Brazilian Government	897,170	0.07	CAD 8 560 000	0.5% 1/9/2025 Canadian Government Bond	4,518,137	0
03D 200,000	International Bond 3.875%			CAD 0,300,000	0.75% 1/2/2024	6,636,394	0
	12/6/2030	185,750	0.01	CAD 6,740,000	Canadian Government Bond	0,000,00	Ū
USD 813,000	Brazilian Government				1.5% 1/6/2031	5,124,901	0
	International Bond 4.625%	004.005	0.00	CAD 3,010,000	Canadian Government Bond	0.074.000	^
USD 200 000	13/1/2028 Brazilian Government	824,825	0.06	CAD 420 000	2% 1/12/2051 Canadian Government Bond	2,271,928	0
000 200,000	International Bond 6%			O/ ID 420,000	2.75% 1/12/2048	366,914	0
	7/4/2026	219,828	0.02	CAD 200,000	Canadian Government Bond		
	BRF SA '144A' 5.75% 21/9/2050	326,348	0.02		2.75% 1/12/2064	178,340	0
USD 612,000	Itau Unibanco Holding SA/			CAD 833,000	Canadian Government Bond	010 122	0
	Cayman Island '144A' 3.25% 24/1/2025	609,203	0.05	GBP 3 500 000	3.5% 1/12/2045 CPPIB Capital Inc 1.125%	810,133	U
USD 563,000	Oi SA 10% 27/7/2025	459,688	0.04	021 0,000,000	14/12/2029	4,504,289	0
		22,706,092	1.75	USD 290,000	Frontera Energy Corp '144A'		
	British Virgin Islands	,			7.875% 21/6/2028	272,600	0
USD 200 000	British Virgin Islands Champion Path Holdings Ltd			USD 10,000	Masonite International Corp '144A' 5.375% 1/2/2028	10,139	0
000 200,000	4.5% 27/1/2026	175,000	0.01	USD 52.000	Mattamy Group Corp '144A'	10,139	Ü
USD 400,000	CNOOC Finance 2013 Ltd			,,,,,,	4.625% 1/3/2030	48,764	0
1100 000 000	4.25% 9/5/2043*	403,613	0.03	USD 47,000	Mattamy Group Corp '144A'		_
USD 330,000	Easy Tactic Ltd 8.125% 27/2/2023	82,500	0.01	LICD 405 000	5.25% 15/12/2027	46,599	0
USD 200.000	Fortune Star BVI Ltd 6.85%	02,300	0.01	USD 425,000	MEGlobal Canada ULC '144A' 5% 18/5/2025	445,953	0
	2/7/2024	198,900	0.02	USD 400,000	MEGlobal Canada ULC 5.875%	440,000	
USD 82,000	Gold Fields Orogen Holdings				18/5/2030	454,864	0
	BVI Ltd '144A' 5.125%	04.660	0.01	CAD 4,000	Province of New Brunswick	0.074	
USD 200 000	15/5/2024 Gold Fields Orogen Holdings	84,668	0.01	CAD 3 3/15 000	Canada 3.05% 14/8/2050 Province of Ontario Canada	3,074	0
000 200,000	BVI Ltd '144A' 5.125%			CAD 3,343,000	2.4% 2/6/2026	2,667,884	0
	15/5/2024	206,507	0.02	CAD 308,000	Province of Saskatchewan	_,,	_
USD 200,000	New Metro Global Ltd 6.8%	407.500	2.24		Canada 2.95% 2/6/2058	231,210	0
1180 250 000	5/8/2023 NWD Finance BVI Ltd FRN	127,500	0.01	USD 832,448	Stoneway Capital Corp		
OOD 230,000	10/3/2028 (Perpetual)	237,813	0.02		(Defaulted) '144A' 10% 1/3/2027	240.786	0
USD 200,000	RKPF Overseas 2019 A Ltd	,,,		EUR 1,170,000	Toronto-Dominion Bank/The	210,700	Ŭ
	6.7% 30/9/2024	168,500	0.01		0.375% 25/4/2024	1,309,201	0
USD 1,000,000	Sinopec Group Overseas					30,813,575	2
	Development 2017 Ltd 3.625% 12/4/2027*	1,045,430	0.08		Cayman Islands		
USD 167,740	Star Energy Geothermal	.,0.0,.00	0.00	USD 200,000	ACEN Finance Ltd 4% 8/3/2025		
	Wayang Windu Ltd 6.75%				(Perpetual)	177,000	0
HED 200 000	24/4/2033 State Crid Oversees Investment	178,747	0.01	USD 200,000	Agile Group Holdings Ltd 5.5%	70.050	_
000,000 uco	State Grid Overseas Investment BVI Ltd 4% 4/5/2047*	338.082	0.03	USD 2 500 000	21/4/2025 AGL CLO 3 Ltd 'Series 2020-3A	76,050	0
USD 200,000	Wanda Properties International	000,002	0.00	232 2,000,000	A' '144A' FRN 15/1/2033	2,491,795	0
,0	Co Ltd 7.25% 29/1/2024	186,010	0.01	USD 500,000	AGL CLO 3 Ltd 'Series 2020-3A	, - ,	-
USD 280,000	Wheelock MTN BVI Ltd	0=	2.22	1105 252 555	B1' '144A' FRN 15/1/2033	499,946	0
	2.375% 25/1/2026	274,301	0.02	USD 250,000	AGL CLO 3 Ltd 'Series 2020-3A	250.070	^
		3,707,571	0.29	USD 500 000	D' '144A' FRN 15/1/2033 AGL Core CLO 2 Ltd FRN	250,979	0
	Canada			302 000,000	20/4/2032	498,500	0
USD 15,000	1011778 BC ULC / New Red			USD 500,000	AGL Core CLO 4 Ltd 'Series		
	Finance Inc '144A' 3.875%	14 620	0.00		2020-4A A1R' '144A' FRN	405.010	_
EUR 500.000	15/1/2028 Bank of Montreal 0.2%	14,638	0.00	USD 200 000	20/4/2033 Ahli United Sukuk Ltd FRN	495,919	0
	26/1/2023	564,050	0.04	200,000	17/6/2026 (Perpetual)	196,044	0
USD 34,000	Bausch Health Cos Inc '144A'			USD 775,000	Alibaba Group Holding Ltd	.00,017	3
1105 40 00	4.875% 1/6/2028	32,608	0.00		3.4% 6/12/2027	785,943	0
USD 48,000	Bausch Health Cos Inc '144A' 7% 15/1/2028	44 OE7	0.00	USD 320,000	Alibaba Group Holding Ltd	202.222	^
	7/0 TU/T/ZUZO	44,057	0.00	USD 650 000	4.2% 6/12/2047* ANCHORAGE CAPITAL CLO	306,833	0
				JJD JJU,UUU	1-R Ltd 'Series 2018-1RA A1'		
			1				

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

USD 400,000 Apides CLO XX FRN 16772031 97,973 0.03 USD 400,000 KSA Sukuk Lid 3628% 204,2027 201,000 Apides CLO XXX 144A FRN 204,000 Series Sukuk Lid 3628% 204,000 Apides CLO XXX 144A FRN 204,000 Series Sukuk Lid 249,517 0.02 USD 215,146 KNG Group Holdings Lid 7,875% 2611/2024 42,500 USD 20,000 Apides Centers Sukuk Lid 249,517 0.02 USD 20,000 Apides Centers Sukuk Lid 34,500 Series 201,500 Series Center Sukuk Lid 34,500 Series 201,500 Seri	Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
USD 600.00 Apidos CLO XXX 144A FRN 18/10/2031 USD 250.000 Apidos CLO XXXII Series 2019/32AC 144A FRN 2019/2027 C14AF FRN 2019/		·	` ′		_	-	(,	
USD 250.000 Apicols CLO XXXII Series 2019-326 C1144AFRN 2012030 Archives Centres Sukuk II LI 244 S 625% 7710/2026 G03_255 D.05 USD 260.000 Expression Centres Sukuk II LI 244 S 625% 7710/2026 G03_255 D.05 USD 1,000.000 Expression Centres Sukuk II LI 245 Expression Control Sukuk II LI 245 Expression Centres Sukuk II LI 245 Expression Centres Sukuk II LI 245 Expression Centres Sukuk II LI 245 Expression Centres Sukuk II LI 245 Expression Centre Sukuk II LI 245 Expression Centre Sukuk II LI 245 Expression Centre S Usuk II LI 245 Expression		Apidos CLO XXX '144A' FRN				20/4/2027	421,500	0.03
USD 614,000 Arabian Centres Sukuk II Lid T44X 5.625% 7/10/2026 G0.2255 O.05 USD 240,000 Arabian Centres Sukuk II Lid T44X 5.625% 7/10/2026 G0.2255 O.05 USD 240,000 Arabian Centres Sukuk II Lid T44X 5.625% 7/10/2026 G0.2255 O.05 USD 240,000 Arabian Centres Sukuk II Lid T44X 5.625% 7/10/2026 G0.2255 O.05 USD 240,000 Arabian Centres Sukuk II Lid T44X 5.625% 7/10/2026 G0.2255 O.05 USD 240,000 Arabian Centres Sukuk II G0.245 O.05 USD 250,000 Baidu in G1.245 G0.245 O.05 USD 250,000 Baidu in G1.245 G0.245 O.05 USD 250,000 Baidu in G1.245 O.05 USD 250,000	USD 250,000	Apidos CLO XXXII 'Series	330,320	0.00		20/5/2029	215,061	0.02
USD 491.000 Arabian Centres Sukuk III LI 144X 5.625% 71/02/02/02/03 42,407 0.04 USD 1.000.000 Mainor Park Funding XVII LII 15eries 2014-13.4 BRZ '144X 5.625% 71/02/02/03 42,407 0.04 USD 1.000.000 Mainor Park Funding XVII LII 15eries 2014-13.4 BRZ '144X 7512.27 1.005 (See 2017-26.4 AR '144X 6.625% 71/02/02/04 1.005 (See 2017-26.4 AR '144X 6.625% 71/02/02/04 1.005 (See 2017-26.4 AR '144X 6.625% 71/02/02/04 1.005 (See 2017-26.4 AR '144X 6.625% 71/02/04 1.005 (See 2017-26.4 AR '144			249,517	0.02	USD 200,000		94,954	0.01
USD 491,000 Arabian Centres Sukuk II Ltd 11444 FRN 25857 /10/2026 USD 24,000 Arabian Centres Sukuk Ltd 5,375% 2595 /11/2024 USD 1,877,375 All 144A FRN 224/2027 USD 1,877,375 All 144A FRN 224/2027 USD 1,000,000 Baidu Inc 4,375% 416/2024 USD 500,000 Baidu Inc 4,375% 416/2026 USD 500,000 Baidu Inc 4,375% 416/2026 USD 500,000 Baidu Inc 4,375% 416/2026 USD 500,000 Baidu Inc 4,375% 416/2026 USD 500,000 Baidu Inc 4,375% 416/2026 USD 500,000 Baidu Inc 4,375% 416/2026 USD 200,000 China Severa Inc 4,375%	USD 614,000		603 255	0.05	USD 200,000		185 327	0.01
USD 242,000 Arabian Centres Sukk Ltd 5.375% 2501/12024 288.370 0.02 USD 1,877.373 Afrum XII "144AF FRN 224/2027 18.865.54 0.14 Series 2017-26A AR" "144AF FRN 234/2031 USD 1,000,000 Badiu for 4.275% 14/52024 628.873 0.05 USD 1,000,000 Badiu for 4.275% 14/52024 628.873 0.05 USD 1,000,000 Badiu for 4.275% 14/52024 628.873 0.05 USD 1,000,000 Badiu for 4.075% 14/52024 0.08 USD 200,000 Badiu for 4.07 2002-1 Ltd Series 2010-1 AA IT "144AF FRN 234/2031 USD 500,000 Badiu for 4.07 2002-1 Ltd Series 2010-200,000 AFR Sukuk Ltd 3,933% 28/22/2030 208.450 USD 250,000 MR-Sukuk Ltd 3,933% 28/22/2030 208.450 USD 250,000 MR-Sukuk Ltd 3,638% 14/5/2029 194.212 USD 250,000 MR-Sukuk Ltd 3,638% 14/5/2029 USD 200,000 MR-Sukuk Ltd 3,638% 14/6/2029 US	USD 491,000	Arabian Centres Sukuk II Ltd			USD 1,000,000	Madison Park Funding XIII Ltd	100,027	0.01
USD 1,877,373 Aminum XII "144A FRN 224/2027 1,866,554 0.14 Series 2017-26A AR "144A" 751,297 USD 1,000,000 Ballured (Cl.O. 2018-1 Series 2016-1AA1" 144A FRN 224/2020 993,334 157,297 15	USD 242,000	Arabian Centres Sukuk Ltd				FRN 19/4/2030	996,016	0.08
USD 10.00.000 Bail un Incl 4.375% 1448/2024 (28.873 0.05 USD 10.00.000 Bail un Incl 4.375% 1448/2021 (28.873 0.05 USD 10.00.000 Bail un Incl 4.375% 1448/2021 (28.873 0.05 USD 10.00.000 Bail un Incl 4.375% 1448/2021 (28.873 0.05 USD 10.00.000 Bail un Incl 4.375% 1448/2021 (28.873 0.05 USD 10.00.000 Bail un Incl 4.375% 1448/2021 (28.873 0.05 USD 10.00.000 Bail un Incl 4.375% 1448/2021 (28.873 0.05 USD 10.00.000 Bail un Incl 4.375% 1448/2021 (28.873 0.05 USD 10.00.000 Bail un Incl 4.375% 1448/2021 (28.873 0.05 USD 10.00.000 Bail un Incl 4.375% 1448/2021 (28.873 0.05 USD 10.00.000 Bail un Incl 4.375% 1448/2021 (28.873 0.05 USD 10.00.000 Bail un Incl 4.375% 1448/2021 (28.873 0.05 USD 10.00.000 Bail un Incl 4.375% 1448/2021 (28.873 0.05 USD 10.00.000 Bail un Incl 4.375% 1448/2021 (28.873 0.05 USD 10.000 Bail un Incl 4.375% 1448/2021 (28.873 0.05 USD 10.000 Bail un Incl 4.375% 1448/2021 (28.873 0.05 USD 10.000 Bail un Incl 4.375% 1448/2021 (28.873 0.05 USD 10.000 Bail un Incl 4.375% 1448/2021 (28.873 0.05 USD 10.000 Bail un Incl 4.375% 1448/2021 (28.873 0.05 USD 10.000 Bail un Incl 4.375% 1448/2021 (28.873 0.05 USD 10.000 Bail un Incl 4.375% 1448/2021 (28.873 0.05 USD 10.000 Bail un Incl 4.375% 1448/2021 (28.873 0.05 USD 10.000 Bail un Incl 4.375% 1448/2021 (28.873 0.05 USD 10.000 Bail un Incl Col Ltd 5.375% 1448/2021 (28.873 0.05 USD 10.000 Bail un Incl Col Ltd 5.375% 1448/2021 (28.873 0.05 USD 10.000 Bail un Incl Col Ltd 5.375% 1448/2021 (28.873 0.05 USD 10.000 Bail un Incl Col Ltd 5.375% 1448/2021 (28.873 0.05 USD 10.000 Bail un Incl Col Ltd 5.375% 1448/2021 (28.873 0.05 USD 10.000 Bail un Incl Col Ltd 5.375% 1448/2021 (28.873 0.05 USD 10.000 Bail un Incl Col Ltd 5.375% 1448/2021 (28.873 0.05 USD 10.000 Bail un Incl Col Ltd 5.375% 1448/2021 (28.873 0.05 USD 10.000 Bail un Incl Col Ltd 5.375% 1448/2021 (28.873 0.05 USD 10.000 Bail un Incl Col Ltd 5.375% 1448/2021 (28.873 0.05 USD 10.000 Bail un Incl Col Ltd 5.375% 1448/2021 (28.873 0.05 USD 10.000 Bail un Incl Col Ltd 5.375% 1448/2021 (28.873 0.05 USD 10.000 Bail un	1100 4 077 070				USD 750,000			
USD 1,000,000 Ball Capital Credit CLO 2018-1							751 207	0.06
USD 500,000 Ballyrock CLO 2020-2 Ltd Series 2020-2A A1R** "144A" FRN 2010/2031 497,375 0.04 USD 598,000 MAF Sukuk Ltd 3.93% \$28/2030 419,316 641,025 419,316 641,025 419,316 641,025 641,0		Bain Capital Credit CLO 2018-1	020,073	0.05	USD 1,000,000	Madison Park Funding XXVII		
USD 500,000 Ballyrock CLC 2020-2 Ltd							,	0.08
Series 2020-2A A1R**144A FRN 2010/2031 FRN 1711/2028 248.805 0.02 USD 200,000 China Apyuan Group Lid 7 95% 191/2023 38.000 0.00 USD 200,000 China Evergrande Group 8.25% 248.805 0.02 USD 200,000 MGM China Holdings Lid 5.25% 2875% 15/5/2026 191,224			994,422	0.08			,	0.02
USD 250,000 Brookside Mill CLO Ltd 2013-1 FRN 17/1/2028	USD 500,000	_						0.03
Series 2014-38 A 182* 144A* FRN 2016-203		FRN 20/10/2031	497,375	0.04		Melco Resorts Finance Ltd 5.25%		0.05
USD 200,000 China Anyusın Group Ltd 7,95% 19/2/2023 38,000 0.00 USD 430,000 China Evergrande Group 8,25% 2/3/2022 74,175 0.01 USD 200,000 China SCE Group Holdings Ltd 7%,26/2025 74,175 0.01 USD 200,000 China SCE Group Holdings Ltd 7%,26/2025 12,26A A2*144A* FRN 20/1/2028 498,566 0.04 USD 30,000 NP CLO VII Ltd Series 2015-13A BR* 144A* FRN 18/10/2028 349,647 USD 500,000 CIFC Funding 2012-II-R Ltd Series 2012-2RA A2*144A* FRN 20/1/2028 498,566 0.04 USD 3,000,000 NP CLO VII Ltd Series 2015-13A BR* 144A* FRN 20/1/2028 498,566 0.04 USD 3,000,000 NP CLO VII Ltd Series 2015-13A BR* 144A* FRN 20/1/2028 498,566 0.04 USD 500,000 CIFC Funding 2015-III Ltd Series 2015-3A AR* 144A* FRN 20/1/2023 1,260,116 0.10 USD 1,271,953 CIFC Funding 2015-II Ltd Series 2015-3A AR* 144A* FRN 20/1/2023 USD 200,000 CIFI Holdings Group Co Ltd 5,59% 20/10/2025 500,002 Deer Creek Clo Ltd 2017-1 FRN 20/1/2030 97,985 0.08 USD 250,000 Eaton Vance Clo 2015-1 Ltd FRN 20/1/2030 248,869 0.02 USD 1,000,000 Eaton Vance Clo 2015-1 Ltd Series 2015-1A BR* 144A* FRN 20/1/2030 USD 180,000 Eaton Vance Clo 2015-1 Ltd Series 2015-1A BR* 144A* FRN 20/1/2030 USD 180,000 Eaton Vance Clo 2015-1 Ltd Series 2015-1A BR* 144A* FRN 20/1/2030 USD 200,000 Fantasia Holdings Group Co Ltd 10.875% 91/2023 45,500 0.00 USD 20,000 Flatsia Holdings Group Co Ltd 10.875% 91/2023 500 Entor 44A 578 4/2/2034 USD 200,000 Flatsia Holdings Group Co Ltd 10.875% 91/2023 500 Entor 44A 585% 4/2/2034 USD 200,000 Hilling Holding Ltd 9.75% 18/12026 23,38.35 0.02 USD 200,000 Kaisa Group Holdings Ltd 9.75% 18/12023 46,687 0.00 USD 200,000 Kaisa Group Holdings Ltd 9.75% 18/12023 46,687 0.00 USD 200,000 Kaisa Group Holdings Ltd 9.75% 12/1/2023 46,687 0.00 USD 200,000 Kaisa Group Holdings Ltd 9.75% 12/1/2023 46,687 0.00 USD 200,000 Kaisa Group Holdings Ltd 9.75% 12/1/2023 46,687 0.00 USD 200,000 Kaisa Group Holdings Ltd 9.75% 12/1/2023 46,687 0.00 USD 200,000 Kaisa Group Holdings Ltd 9.75% 12/1/2023 46,687 0.00 USD 200,000 Kaisa Group Holdings Ltd 9.75% 12/1/2023 46,687 0.00 USD 200,000 Kaisa Group	USD 250,000		248,805	0.02	USD 200,000		194,212	0.01
USD 430,000 China Evergrande Group 8.25% 23/3/2022	USD 200,000		38.000	0.00	USD 200.000		191,224	0.01
USD 200,000 China SCE Group Holdings Ltd 78/2/2026 123,500 0.01 USD 500,000 CIFC Funding 2012-II-R Ltd Series 2012-RA A2" 144A' FRN 201/12028 USD 710,000 CIFC Funding 2014-III Ltd Series 2014-3A A1R2" 144A' FRN 22/10/2031 705,803 0.05 USD 1,271,953 CIFC Funding 2014-III Ltd Series 2014-3A A1R2" 144A' FRN 22/10/2031 705,803 0.05 USD 200,000 CIFI Holdings Group Co Ltd 5,35% 201/10/2025 156,500 0.01 USD 1,000,000 Dear Creek Clo Ltd 2017-1 FRN 201/10/2030 997,985 0.08 USD 500,000 Dear Creek Clo Ltd 2017-1 FRN 201/10/2030 997,985 0.08 USD 250,000 Eaton Vance Clo 2015-1 Ltd Series 2015-1A BR" 144A' FRN 201/10/2030 PSP 250,000 Eaton Vance Clo 2015-1 Ltd Series 2015-1A BR" 144A' FRN 201/10/2030 PSP 250,000 Eaton Vance Clo 2015-1 Ltd Series 2015-1A BR" 144A' FRN 201/10/2030 PSP 250,000 Eaton Vance Clo 2015-1 Ltd Series 2015-1A BR" 144A' FRN 201/10/2030 PSP 250,000 Eaton Vance Clo 2015-1 Ltd Series 2015-1A BR" 144A' FRN 201/10/2030 PSP 250,000 Eaton Vance Clo 2015-1 Ltd Series 2015-1A BR" 144A' FRN 201/10/2030 PSP 250,000 Eaton Vance Clo 2015-1 Ltd Series 2015-1A BR" 144A' FRN 201/10/2030 PSP 250,000 Eaton Vance Clo 2015-1 Ltd Series 2015-1A BR" 144A' FRN 201/10/2030 PSP 250,000 Eaton Vance Clo 2015-1 Ltd Series 2015-1A BR" 144A' FRN 201/10/2030 PSP 250,000 Eaton Vance Clo 2015-1 Ltd Series 2015-1A BR" 144A' FRN 201/10/2030 PSP 250,000 Eaton Vance Clo 2015-1 Ltd Series 2015-1A BR" 144A' FRN 201/10/2031 PSP 250,000 Eaton Vance Clo 2015-1 Ltd Series 2015-1A BR" 144A' FRN 201/10/2031 PSP 250,000 Eaton Vance Clo 2015-1 Ltd Series 2015-1A BR" 144A' FRN 201/10/2031 PSP 250,000 Eaton Vance Clo 2015-1 Ltd Series 2015-1A BR" 144A' FRN 150/10/2031 PSP 250,000 Eaton Vance Clo 2015-1 Ltd Series 2015-1A BR" 144A' FRN 150/10/2031 PSP 250,000 Eaton Vance Clo 2015-1 Ltd Series 2015-1A BR" 144A' FRN 150/10/2031 PSP 250,000 Eaton Vance Clo 2015-1 Ltd Series 2015-1A BR" 144A' FRN 150/10/2031 PSP 250,000 Eaton Vance Clo 2015-1 Ltd Series 2015-1A BR" 144A' FRN 150/10/2031 PSP 250,000 Eaton Vance Clo 2015-1 Ltd Series 2015-1A BR" 144A	USD 430,000	China Evergrande Group 8.25%				9.8%	40.000	0.00
USD 500,000 CIFC Funding 2012-II-R Ltd Series 2012-2RA 22"144A" USD 710,000 CIFC Funding 2014-III Ltd Series 2014-3A A1R2"144A" FRN 22/10/2031 705,803 0.05 USD 1,271,953 CIFC Funding 2014-III Ltd Series 2015-3A AR "144A" FRN 12/10/2031 1,260,116 0.10 USD 200,000 CIFI Holdings Group Co Ltd 5,95% 20/10/2025 156,500 0.01 USD 1,000,000 Eaton Vance Cio 2015-I Ltd FRN 20/10/2030 997,985 0.08 USD 250,000 Eaton Vance Cio 2015-I Ltd Series 2015-1A BR" "144A" FRN 20/10/2030 997,985 0.08 USD 250,000 Eaton Vance Cio 2015-I Ltd Series 2015-1A BR" "144A" FRN 20/10/2030 248,869 0.02 USD 26,000 Emair Sukuk Ltd 3,635% USD 200,000 Fantasia Holdings Group Co Ltd 11,875% 16/2023 45,500 0.00 USD 250,000 Galaxy XXII CLO Ltd Series 2010-1A A" 144A" FRN 15/7/2031 USD 200,000 Fantasia Holdings Group Co Ltd 11,875% 16/2023 45,500 0.00 USD 250,000 Galaxy XXII CLO Ltd Series 2015-1A A" 144A" FRN 15/7/2031 USD 200,000 Fantasia Holdings Group Co Ltd 11,875% 16/2023 45,500 0.00 USD 250,000 Galaxy XXII CLO Ltd Series 2015-1A A" 144A" FRN 15/7/2031 USD 200,000 Fantasia Holdings Group Co Ltd 11,875% 16/2023 45,500 0.00 USD 238,000 IHS holding Ltd '144A" 6,855% 2011/2026 238,805 0.02 USD 238,000 IHS holding Ltd '144A" 6,855% 2011/2026 238,805 0.02 USD 238,000 IHS holding Ltd '144A" 6,855% 2011/2026 238,805 0.02 USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11,95% USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11,95% USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11,95% USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11,95% USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11,95% USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11,95% USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11,95% USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11,95% USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11,95% USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11,95% USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11,95% USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11,95% USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11,95% USD 200,000 Kaisa Gr	USD 200,000	China SCE Group Holdings Ltd	,		USD 350,000	MP CLO VII Ltd 'Series 2015-	,	
FRN 20/1/2028	USD 500,000		123,500	0.01	USD 3,000,000		349,647	0.03
USD 710,000 CIFC Funding 2014-III Ltd			400 E66	0.04				
FRN 22/10/2031 705,803 0.05 2020-18A AR '144A' FRN 2071/2032 496,375 2011/2025 1260,116 0.10 1260,11	USD 710,000	CIFC Funding 2014-III Ltd	490,300	0.04	1105 500 000	19/1/2033	2,985,072	0.23
Series 2015-3A AR' '144A' FRN 19/4/2029 1,260,116 0.10 USD 200,000 ClFI Holdings Group Co Ltd 5,95% 20/10/2025 156,500 0.01 USD 1,000,000 Deer Creek Clo Ltd 2017-1 FRN 20/10/2030 500,029 0.04 USD 1,000,000 Eaton Vance Clo 2015-1 Ltd FRN 20/10/2030 997,985 0.08 USD 250,000 Eaton Vance Clo 2015-1 Ltd 'Series 2015-1A BR' '144A' FRN 16/4/2031 600,009 USD 250,000 Eaton Vance Clo 2015-1 Ltd 'Series 2015-1A BR' '144A' FRN 16/4/2031 600,009 USD 250,000 Eaton Vance Clo 2015-1 Ltd 'Series 2015-1A BR' '144A' FRN 16/4/2031 600,009 USD 250,000 Eaton Vance Clo 2015-1 Ltd 'Series 2015-1A BR' '144A' FRN 15/1/2031 600,009 USD 250,000 Eaton Vance Clo 2015-1 Ltd 'Series 2015-1A BR' '144A' FRN 15/1/2031 600,009 USD 250,000 Embraer Overseas Ltd (Restricted) 5.696% 16/9/2023 45,500 0.00 USD 200,000 Fantasia Holdings Group Co Ltd 11.875% 1/6/2023 45,500 0.00 USD 200,000 Graph Arabit (Cloud Series 2016-22A ARR' '144A' FRN 15/1/2034 1,251,250 0.10 USD 200,000 Hillong Holding Ltd '144A' 4.375% 16/4/2034 1,251,250 0.10 USD 200,000 Hillong Holding Ltd '144A' 5.625% 29/11/2026 233,835 0.02 USD 309,000 RR 3 Ltd 'Series 2018-3A AR2' '144A' FRN 15/1/2030 1,489,093 USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11.95% 12/11/2023 46,687 0.00 USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11.95% 12/11/2023 46,687 0.00 USD 200,000 RR 5 Ltd FRN 15/1/2031 682,239 14/44 FRN 15/1/2030 1,489,093 14/44 FRN 15/1/2030 1,489,093 14/44 FRN 15/1/2030 1,489,093 14/44 FRN 15/1/2031 1,249,800 USD 200,000 SA Global Sukuk Ltd 2.694% 14/44 FRN 15/1/2030 1,489,093 14/44 FRN 15/1/20			705,803	0.05	USD 500,000			
FRN 19/4/2029	USD 1,271,953	<u>-</u>			USD 750 000		496,375	0.04
S.95% 20/10/2025 156,500 0.01 USD 1,000,000 Catagon Investment Partners XVII Ltd 'Series 2013-1A A1R2' '144A' FRN 25/1/2031 992,750 Series 2018-3A A1R2' '144A' FRN 25/1/2031 992,750 USD 1,000,000 Eaton Vance Clo 2015-1 Ltd FRN 20/10/2030 997,985 0.08 USD 250,000 Eaton Vance Clo 2015-1 Ltd Series 2015-1A BR' '144A' FRN 20/10/2030 248,869 0.02 USD 250,000 Catl M XII Ltd 'FRN 17/4/2031 600,009 249,979 USD 750,000 OZLM XII Ltd FRN 30/4/2027 249,979 USD 800,000 OZLM XII Ltd FRN 15/1/2031 744,517 USD 800,000 OZLM XII Ltd FRN 15/1/2031 744,517 TA,517 TA	11SD 300 000	FRN 19/4/2029	1,260,116	0.10		18-R Ltd 'Series 2018-18A	745 321	0.06
FRN 20/10/2030 500,029 0.04 USD 1,000,000 Eaton Vance Clo 2015-1 Ltd FRN 20/1/2030 997,985 0.08 USD 250,000 Eaton Vance Clo 2015-1 Ltd 'Series 2015-1A BR' '144A' FRN 20/1/2031 600,009 USD 250,000 Eaton Vance Clo 2015-1 Ltd 'Series 2015-1A BR' '144A' FRN 20/1/2031 600,009 USD 250,000 Eaton Vance Clo 2015-1 Ltd 'Series 2015-1A BR' '144A' FRN 20/1/2031 248,869 0.02 USD 400,000 Emaar Sukuk Ltd 3.635% 15/9/2026 405,937 0.03 USD 186,000 Embarer Overseas Ltd (Restricted) 5.696% 16/9/2023 193,948 0.01 USD 200,000 Fantasia Holdings Group Co Ltd 11.875% 1/6/2023 45,500 0.00 USD 1,250,000 Galaxy XXII CLO Ltd 'Series 2016-2A ARR' '144A' FRN 15/1/2034 45,500 0.00 USD 200,000 Fantasia Holdings Group Co Ltd 11.875% 1/6/2023 45,500 0.00 USD 1,250,000 Galaxy XXII CLO Ltd 'Series 2016-2A ARR' '144A' FRN 15/1/2034 496,625 USD 200,000 Hillong Holding Ltd 9.75% 18/11/2024 161,131 0.01 USD 200,000 JD.com Inc 4.125% 14/1/2050 443,508 0.03 USD 480,000 JD.com Inc 4.125% 14/1/2050 443,508 0.03 USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11,95% 12/11/2023 46,687 0.00 USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11,95% 12/11/2023 46,687 0.00 USD 200,000 SA Global Sukuk Ltd 2.694%		5.95% 20/10/2025	156,500	0.01	USD 1,000,000	Octagon Investment Partners	743,321	0.00
FRN 20/1/2030 997,985 0.08 A2AS' '144A' FRN 17/4/2031 600,009 249,979 Series 2015-1A BR' '144A' FRN 20/1/2027 Series 2015-1A BR' '144A' FRN 20/1/2027 Series 2015-1A BR' '144A' FRN 20/1/2030 248,869 0.02 Series 2018-2A A1A' '144A' FRN 15/7/2031 744,517 FRN 20/1/2030 FRN 20/10/2034 744,517 FRN 16/7/2031 FRN 16/7/2031 FRN 20/10/2034 T93,948 0.01 USD 200,000 Fantasia Holdings Group Co		FRN 20/10/2030	500,029	0.04			992,750	0.08
Series 2015-1A BR' '144A' FRN 20/1/2030 248,869 0.02 USD 750,000 Palmer Square CLO 2018-2 Ltd	USD 1,000,000		997,985	0.08	USD 600,000		600,009	0.05
FRN 20/1/2030 248,869 0.02 Series 2018-2A A1A' '144A' FRN 16/7/2031 744,517 15/9/2026 405,937 0.03 USD 800,000 Peace Park CLO Ltd 'Series 2021-1A A' '144A' FRN 20/10/2034 797,645 USD 200,000 Fantasia Holdings Group Co Ltd 10.875% 91/2023 45,500 0.00 USD 200,000 Galaxy XXII CLO Ltd 'Series 2016-22A ARR' '144A' FRN 16/4/2033 45,500 0.00 USD 577,000 Grupo Aval Ltd '144A' 4.375% 4/2/2030 4/2/2030 512,799 0.04 USD 200,000 Hillong Holding Ltd '144A' 5.625% 29/11/2026 233,835 0.02 USD 200,000 Kaisa Group Holdings Ltd '144A' FRN 15/7/2031 1,249,800 USD 200,000 Kaisa Group Holdings Ltd '144A' FRN 15/1/2030 443,508 0.03 USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11.95% 12/11/2023 46,687 0.00 USD 200,000 SA Global Sukuk Ltd 2.694% USD 200,000 USD 200,	USD 250,000						249,979	0.02
USD 400,000 Emaar Sukuk Ltd 3.635% 15/9/2026 405,937 0.03 USD 800,000 Peace Park CLO Ltd 'Series 2019-4A AR' '144A' FRN 15/7/2034 248,784 USD 200,000 Fantasia Holdings Group Co Ltd 10.875% 9/1/2023 45,500 0.00 USD 200,000 Fantasia Holdings Group Co Ltd 11.875% 1/6/2023 45,500 0.00 USD 200,000 Galaxy XXII CLO Ltd 'Series 2019-4A AR' '144A' FRN 15/7/2034 248,784 USD 2016-22A ARR' '144A' FRN 15/7/2034 45,500 0.00 USD 500,000 Redsun Properties Group Ltd 9.7% 16/4/2023 60,000 9.7% 16/4/2023 60,000 USD 507,000 Grupo Aval Ltd '144A' 4.375% 4/2/2030 512,799 0.04 USD 200,000 Roshine China Holdings Ltd 4/2/2030 USD 238,000 Hillong Holding Ltd 9.75% 18/11/2024 161,131 0.01 USD 309,000 RR 3 Ltd 'Series 2018-3A A1R2' 29/11/2026 233,835 0.02 USD 1,500,000 RR 3 Ltd 'Series 2018-3A A1R2' 144A' FRN 15/1/2030 148A' FRN 15/1/2030 1,489,093 12/11/2023 46,687 0.00 USD 200,000 SA Global Sukuk Ltd 2.694% USD 200,000 SA Global Sukuk Ltd 2.694%			248,869	0.02	002 .00,000			
USD 186,000 Embraer Overseas Ltd	USD 400,000						744,517	0.06
USD 200,000 Fantasia Holdings Group Co Ltd 10.875% 9/1/2023 45,500 0.00 USD 200,000 Fantasia Holdings Group Co Ltd 11.875% 1/6/2023 45,500 0.00 USD 1,250,000 Galaxy XXII CLO Ltd 'Series 2016-22A ARR' '144A' FRN 16/4/2034 1,251,250 0.10 USD 577,000 Grupo Aval Ltd '144A' 4.375% 4/2/2030 512,799 0.04 USD 200,000 Hilong Holding Ltd 9.75% 18/11/2024 161,131 0.01 USD 238,000 IHS Holding Ltd '144A' 5.625% 29/11/2026 233,835 0.02 USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11.95% (Defaulted) 11.95% 12/11/2023 46,687 0.00 USD 200,000 Redsun Properties Group Ltd 9.7% 16/4/2033 60,000 USD 200,000 Rockford Tower CLO 2018-1 Ltd 'Series 2018-1A A' '144A' FRN 20/5/2031 496,625 USD 200,000 Ronshine China Holdings Ltd 8.95% 22/1/2023 60,900 USD 1,250,000 RR 1 LLC 'Series 2017-1A A2B' 144A' FRN 15/7/2035 1,249,800 USD 309,000 RR 3 Ltd 'Series 2018-3A A1R2' 144A' FRN 15/1/2030 307,243 USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11.95% USD 685,000 RR 5 Ltd FRN 15/1/2031 682,239 12/11/2023 46,687 0.00 USD 200,000 SA Global Sukuk Ltd 2.694%	USD 186,000		405,937	0.03	USD 800,000			
Ltd 10.875% 9/1/2023 45,500 0.00 USD 200,000 Fantasia Holdings Group Co Ltd 11.875% 1/6/2023 45,500 0.00 USD 1,250,000 Galaxy XXII CLO Ltd 'Series 2016-22A ARR' '144A' FRN 16/4/2034 1,251,250 0.10 USD 577,000 Grupo Aval Ltd '144A' 4.375% 4/2/2030 512,799 0.04 USD 200,000 Hilong Holding Ltd '9.75% 18/11/2024 161,131 0.01 USD 238,000 IHS Holding Ltd '144A' 5.625% 29/11/2026 233,835 0.02 USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11.95% 12/11/2023 46,687 0.00 USD 200,000 Redsun Properties Group Ltd 9.7% 16/4/2033 60,000 USD 500,000 Rockford Tower CLO 2018-1 Ltd 'Series 2018-1A A' '144A' FRN 20/5/2031 496,625 USD 200,000 Ronshine China Holdings Ltd 8.95% 22/1/2023 60,900 USD 1,250,000 RR 1 LLC 'Series 2017-1A A2B' 144A' FRN 15/7/2035 1,249,800 USD 309,000 RR 3 Ltd 'Series 2018-3A A1R2' 144A' FRN 15/1/2030 307,243 USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11.95% 12/11/2023 46,687 0.00 USD 200,000 SA Global Sukuk Ltd 2.694%	USD 200 000	,	193,948	0.01	USD 250 000		797,645	0.06
Ltd 11.875% 1/6/2023 45,500 0.00 USD 1,250,000 Galaxy XXII CLO Ltd 'Series 2016-22A ARR' '144A' FRN 16/4/2034 1,251,250 0.10 USD 577,000 Grupo Aval Ltd '144A' 4.375% 4/2/2030 512,799 0.04 USD 200,000 Hilong Holding Ltd 9.75% 18/11/2024 161,131 0.01 USD 238,000 IHS Holding Ltd '144A' 5.625% 29/11/2026 233,835 0.02 USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11.95% (Defaulted) 11.95% 12/11/2023 46,687 0.00 USD 200,000 Rockford Tower CLO 2018-1 Ltd 'Series 2018-1A A' '144A' FRN 20/5/2031 496,625 USD 200,000 Rockford Tower CLO 2018-1 Ltd 'Series 2018-1A A' '144A' FRN 20/5/2031 496,625 USD 200,000 Ronshine China Holdings Ltd 8.95% 22/1/2023 60,900 USD 1,250,000 RR 1 LLC 'Series 2017-1A A2B' '144A' FRN 15/7/2035 1,249,800 USD 309,000 RR 3 Ltd 'Series 2018-3A A1R2' '144A' FRN 15/1/2030 307,243 USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11.95% USD 685,000 RR 5 Ltd FRN 15/10/2031 682,239 12/11/2023 46,687 0.00 USD 200,000 SA Global Sukuk Ltd 2.694%		Ltd 10.875% 9/1/2023	45,500	0.00		4A AR' '144A' FRN 15/7/2034	248,784	0.02
2016-22A ARR' '144A' FRN 16/4/2034 1,251,250 0.10 FRN 20/5/2031 496,625 USD 577,000 Grupo Aval Ltd '144A' 4.375% 4/2/2030 512,799 0.04 8.95% 22/1/2023 60,900 USD 200,000 Hilong Holding Ltd 9.75% 18/11/2024 161,131 0.01 USD 309,000 RR 1 LLC 'Series 2017-1A A2B' 144A' FRN 15/7/2035 1,249,800 USD 238,000 IHS Holding Ltd '144A' 5.625% 29/11/2026 233,835 0.02 USD 309,000 RR 3 Ltd 'Series 2018-3A A1R2' 144A' FRN 15/1/2030 307,243 USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11.95% 46,687 0.00 USD 200,000 SA Global Sukuk Ltd 2.694%	USD 200,000		45,500	0.00	USD 200,000	·	60,000	0.00
16/4/2034	USD 1,250,000				USD 500,000			
4/2/2030 512,799 0.04 8.95% 22/1/2023 60,900 USD 200,000 Hilong Holding Ltd 9.75% 18/11/2024 161,131 0.01 USD 1,250,000 RR 1 LLC 'Series 2017-1A A2B' 144A' FRN 15/7/2035 1,249,800 USD 238,000 IHS Holding Ltd '144A' 5.625% USD 309,000 RR 3 Ltd 'Series 2018-3A A1R2' 29/11/2026 233,835 0.02 144A' FRN 15/1/2030 307,243 USD 480,000 JD.com Inc 4.125% 14/1/2050 443,508 0.03 USD 1,500,000 RR 3 Ltd 'Series 2018-3A A2R2' 144A' FRN 15/1/2030 1,489,093 (Defaulted) 11.95% USD 685,000 RR 5 Ltd FRN 15/1/2031 682,239 12/11/2023 46,687 0.00 USD 200,000 SA Global Sukuk Ltd 2.694%	1100 577 000	16/4/2034	1,251,250	0.10	1100 000 000	FRN 20/5/2031	496,625	0.04
18/11/2024 161,131 0.01 144A' FRN 15/7/2035 1,249,800 USD 238,000 IHS Holding Ltd '144A' 5.625% 29/11/2026 233,835 0.02 USD 480,000 JD.com Inc 4.125% 14/1/2050 443,508 0.03 USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11.95% 12/11/2023 46,687 0.00 USD 200,000 SA Global Sukuk Ltd 2.694%		4/2/2030	512,799	0.04		8.95% 22/1/2023	60,900	0.00
USD 238,000 IHS Holding Ltd '144A' 5.625% 29/11/2026 233,835 0.02 USD 480,000 JD.com Inc 4.125% 14/1/2050 443,508 0.03 USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11.95% 12/11/2023 46,687 0.00 USD 309,000 RR 3 Ltd 'Series 2018-3A A1R2' '144A' FRN 15/1/2030 307,243 USD 1,500,000 RR 3 Ltd 'Series 2018-3A A2R2' '144A' FRN 15/1/2030 1,489,093 USD 685,000 RR 5 Ltd FRN 15/10/2031 682,239 USD 200,000 SA Global Sukuk Ltd 2.694%	USD 200,000		161.131	0.01	USD 1,250,000		1,249.800	0.10
USD 480,000 JD.com Inc 4.125% 14/1/2050 443,508 0.03 USD 1,500,000 RR 3 Ltd 'Series 2018-3A A2R2' USD 200,000 Kaisa Group Holdings Ltd (Defaulted) 11.95% USD 685,000 RR 5 Ltd FRN 15/1/2031 682,239 12/11/2023 46,687 0.00 USD 200,000 SA Global Sukuk Ltd 2.694%	USD 238,000	IHS Holding Ltd '144A' 5.625%			USD 309,000	RR 3 Ltd 'Series 2018-3A A1R2'		0.02
(Defaulted) 11.95% USD 685,000 RR 5 Ltd FRN 15/10/2031 682,239 12/11/2023 46,687 0.00 USD 200,000 SA Global Sukuk Ltd 2.694%		JD.com Inc 4.125% 14/1/2050			USD 1,500,000	RR 3 Ltd 'Series 2018-3A A2R2'		
12/11/2023 46,687 0.00 USD 200,000 SA Global Sukuk Ltd 2.694%	USD 200,000				USD 685,000			0.11 0.05
	USD 1 000 000		46,687	0.00	USD 200,000		193 525	0.01
15/4/2034 997,731 0.08 USD 570,000 Sands China Ltd 4.375% 18/6/2030* 519,313	1,000,000		997,731	0.08	USD 570,000	Sands China Ltd 4.375%		0.04

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Portiolio of inv	vestments 28 Februa	ry 2022					
Ustalla o	Personalisation	Market Value	% of Net	Ustallana	Paradation.	Market Value	% of Net
Holding	Description	(บรม)	Assets	Holding	Description	(USD)	Assets
USD 200,000	Shui On Development Holding Ltd 6.15% 24/8/2024	187,400	0.01	,	Chile Government International Bond 4% 31/1/2052	194,950	0.02
	Sunac China Holdings Ltd 6.5% 10/1/2025	78,000	0.01	,	Colbun SA '144A' 3.15% 19/1/2032	280,932	0.02
USD 250,000	Symphony CLO XXIV Ltd 'Series 2020-24A A' '144A'			USD 200,000	Corp Nacional del Cobre de Chile '144A' 4.25% 17/7/2042	195,240	0.02
USD 290,000	FRN 23/1/2032 Tencent Holdings Ltd 2.39%	249,415	0.02	USD 331,000	Embotelladora Andina SA '144A' 3.95% 21/1/2050	308,728	0.02
	3/6/2030 Tencent Holdings Ltd '144A'	268,991	0.02	USD 318,546	GNL Quintero SA 4.634% 31/7/2029	323,237	0.02
USD 200,000	3.595% 19/1/2028 Tencent Holdings Ltd '144A'	306,394	0.02	USD 169,000	Sociedad Quimica y Minera de Chile SA '144A' 3.5%		
USD 285,000	3.925% 19/1/2038 Tencent Holdings Ltd '144A'	194,000	0.01	USD 454,000	10/9/2051 Sociedad Quimica y Minera de	143,670	0.01
	3.925% 19/1/2038 Three Gorges Finance I	276,451	0.02	,,,,,,	Chile SA '144A' 3.5% 10/9/2051	385,954	0.03
002 000,000	Cayman Islands Ltd 3.15% 2/6/2026*	513,963	0.04	USD 550,000	VTR Comunicaciones SpA '144A' 4.375% 15/4/2029	521,125	0.04
USD 500,000	TIAA CLO IV Ltd FRN 20/1/2032	497,249	0.04		1447(4.07070 10/4/2023	5,503,716	0.42
USD 500,000	TICP CLO IX Ltd 'Series 2017-	431,243			China		
USD 360,000	9A A' '144A' FRN 20/1/2031 Times China Holdings Ltd	496,022	0.04		Agricultural Development Bank of China 2.2% 1/4/2023	1,425,099	0.11
GBP 200,000	5.75% 14/1/2027* Trafford Centre Finance Ltd/The	127,800	0.01		Agricultural Development Bank of China 2.96% 17/4/2030	1,375,184	0.11
USD 1,750,000	FRN 28/7/2035 Trinitas CLO XIV Ltd 'Series	212,564	0.02		Agricultural Development Bank of China 3.45% 23/9/2025	2,111,251	0.16
	2020-14A B' '144A' FRN 25/1/2034	1,740,837	0.13	CNY 3,500,000	Agricultural Development Bank of China 3.55% 21/11/2023	565,173	0.04
USD 2,000,000	Trinitas CLO XIV Ltd 'Series 2020-14A C' '144A' FRN				Agricultural Development Bank of China 3.63% 19/7/2026	1,698,892	0.13
USD 1,000,000	25/1/2034 Tryon Park CLO Ltd FRN	2,006,311	0.15	CNY 11,500,000	Agricultural Development Bank of China 3.74% 12/7/2029	1,896,346	0.15
EUR 100,000	15/4/2029 UPCB Finance VII Ltd 3.625%	999,868	0.08	CNY 5,000,000	Agricultural Development Bank of China 3.79% 26/10/2030	829,293	0.06
USD 400,000	15/6/2029 Vale Overseas Ltd 6.25%	108,671	0.01	CNY 10,200,000	Agricultural Development Bank of China 4% 12/11/2025	1,693,013	0.13
USD 995,890	10/8/2026 Voya CLO 2013-1 Ltd 'Series	449,422	0.03	CNY 8,500,000	Agricultural Development Bank of China 4.65% 11/5/2028	1,469,844	0.11
	2013-1A A1AR' '144A' FRN 15/10/2030	990,957	0.08	CNY 10,200,000	Agricultural Development Bank of China 4.98% 12/1/2025	1,723,059	0.13
USD 835,000	Voya CLO 2014-4 Ltd FRN 14/7/2031	830,726	0.06	CNY 12,500,000	China Development Bank 1.86% 9/4/2023	1,971,822	0.15
USD 300,000	Voya CLO 2018-1 Ltd 'Series 2018-1A A1' '144A' FRN	,.		CNY 7,000,000	China Development Bank 3.07% 10/3/2030	1,104,012	0.08
USD 1 000 000	19/4/2031 Voya CLO 2018-2 Ltd FRN	296,878	0.02	CNY 16,100,000	China Development Bank 3.09% 18/6/2030	2,540,879	0.20
, ,	15/7/2031 Wynn Macau Ltd 5.5%	990,713	0.08	CNY 17,000,000	China Development Bank 3.23% 10/1/2025	2,745,099	0.21
,	15/1/2026 XP Inc '144A' 3.25% 1/7/2026	181,810 634,753	0.01 0.05	USD 200,000	China Development Bank 3.375% 24/1/2027	211,192	0.02
	York CLO 1 Ltd 'Series 2014-1A	,		CNY 7,000,000	China Development Bank 3.39% 10/7/2027	1,138,979	0.09
USD 200,000	DRR' '144A' FRN 22/10/2029 Yuzhou Group Holdings Co Ltd	498,368	0.04	CNY 4,500,000	China Development Bank 3.42% 2/7/2024	727,314	0.06
	7.7% 20/2/2025	34,000 53,960,483	0.00 4.15	CNY 8,300,000	5.42% 2/7/2024 China Development Bank 3.45% 20/9/2029		0.06
1160 000 000	Chile			CNY 9,000,000	China Development Bank	1,344,466	
	Chile Government International Bond 2.45% 31/1/2031	187,237	0.01	CNY 4,300,000	3.48% 8/1/2029 China Development Bank	1,461,650	0.11
	Chile Government International Bond 2.55% 27/7/2033	181,200	0.01	CNY 2,600,000	3.5% 13/8/2026 China Development Bank	699,075	0.05
	Chile Government International Bond 3.1% 7/5/2041	913,407	0.07	CNY 19,200,000	3.5% 4/11/2046 China Development Bank	411,891	0.03
	Chile Government International Bond 3.125% 21/1/2026	204,997	0.02	CNY 6,000,000	3.76% 14/8/2023 China Development Bank	3,103,449	0.24
	Chile Government International Bond 3.5% 31/1/2034*	1,052,880	0.08	CNY 4,800,000	3.8% 25/1/2036 China Development Bank	990,547	0.08
USD 676,000	Chile Government International Bond 3.5% 25/1/2050	610,159	0.05	CNY 2,000,000	3.85% 9/1/2024 China Development Bank	779,843	0.06
					4.01% 9/1/2037	338,294	0.03

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
CNV 7 000 000	China Development Bank			CNIX 3 000 000	Export-Import Bank of China/		
	4.04% 10/4/2027 China Development Bank	1,171,656	0.09		The 3.74% 16/11/2030 Export-Import Bank of China/	495,801	0.04
	4.04% 6/7/2028 China Development Bank	3,590,024	0.28		The 3.86% 20/5/2029 Export-Import Bank of China/	2,275,218	0.17
	4.15% 26/10/2025	2,326,619	0.18		The 3.88% 12/1/2036	251,346	0.02
	China Development Bank 4.73% 2/4/2025	1,684,726	0.13	CN1 10,600,000	Export-Import Bank of China/ The 4.89% 26/3/2028	1,853,516	0.14
CNY 23,200,000	China Government Bond 1.99% 9/4/2025	3,626,827	0.28			108,456,023	8.34
CNY 19,000,000	China Government Bond 2.64% 13/8/2022	3,018,442	0.23	USD 200,000	Colombia Banco Davivienda SA '144A'		
CNY 28,000,000	China Government Bond 2.68% 21/5/2030	4,368,878	0.34	USD 200,000	FRN 22/4/2031 (Perpetual) Banco Davivienda SA '144A'	189,083	0.01
CNY 10,000,000	China Government Bond 2.7% 3/11/2026	1,591,649	0.12	USD 695,000	FRN 22/4/2031 (Perpetual) Colombia Government	189,082	0.01
CNY 10,200,000	China Government Bond	1,629,034	0.13		International Bond 3% 30/1/2030	593,414	0.05
CNY 8,000,000	2.75% 1/9/2023 China Government Bond			USD 320,000	Colombia Government	000,414	0.00
CNY 51,500,000	2.79% 17/11/2023 China Government Bond	1,278,852	0.10		International Bond 3.25% 22/4/2032	265,920	0.02
CNY 8,500,000	2.85% 4/6/2027 China Government Bond	8,235,745	0.63	USD 800,000	Colombia Government International Bond 3.875%		
CNY 28.660.000	2.94% 17/10/2024 China Government Bond	1,367,896	0.10	USD 200,000	25/4/2027 Colombia Government	766,542	0.06
	3.01% 13/5/2028 China Government Bond	4,610,633	0.35		International Bond 3.875% 25/4/2027	191,636	0.02
	3.13% 21/11/2029	1,181,234	0.09	USD 200,000	Colombia Government International Bond 4.125%	.0.,000	0.02
	China Government Bond 3.19% 11/4/2024	1,082,507	0.08	1100 4 747 000	15/5/2051*	148,551	0.01
	China Government Bond 3.22% 6/12/2025	1,528,188	0.12	USD 1,747,000	Colombia Government International Bond 4.5%		
CNY 16,400,000	China Government Bond 3.25% 6/6/2026	2,671,764	0.21	USD 200,000	15/3/2029* Colombia Government	1,676,443	0.13
CNY 16,400,000	China Government Bond 3.25% 22/11/2028	2,679,006	0.21		International Bond 5% 15/6/2045	164,816	0.01
CNY 18,000,000	China Government Bond 3.29% 18/10/2023	2,902,742	0.22	USD 398,000	Colombia Government International Bond 8.125%		
CNY 4,500,000	China Government Bond 3.29% 23/5/2029	735,777	0.06	USD 527 000	21/5/2024 Ecopetrol SA 4.625% 2/11/2031	439,652 473,462	0.03 0.04
CNY 28,350,000	China Government Bond 3.39% 16/3/2050		0.34	USD 528,000	Ecopetrol SA 5.375% 26/6/2026 Ecopetrol SA 5.875% 28/5/2045	541,174 86,375	0.04 0.01
CNY 8,900,000	China Government Bond	4,457,304		USD 705,000	Ecopetrol SA 6.875% 29/4/2030	733,693	0.06
CNY 2,950,000	3.72% 12/4/2051 China Government Bond	1,490,256	0.11		Ecopetrol SA 6.875% 29/4/2030 Empresas Publicas de Medellin	235,198	0.02
CNY 2,000,000	3.73% 25/5/2070 China Government Bond	500,112	0.04	USD 200,000	ESP '144A' 4.25% 18/7/2029 Empresas Publicas de Medellin	178,236	0.01
CNY 1.950.000	3.74% 22/9/2035 China Government Bond	344,877	0.03	USD 283,000	ESP '144A' 4.375% 15/2/2031 SURA Asset Management SA	174,301	0.01
	3.76% 22/3/2071 China Government Bond	330,981	0.03	USD 100,000	'144A' 4.875% 17/4/2024 SURA Asset Management SA	291,878	0.02
	3.86% 22/7/2049 China Government Bond	1,061,745	0.08		4.875% 17/4/2024	103,137	0.01
	3.97% 23/7/2048	1,533,017	0.12		Czech Republic	7,442,593	0.57
	China Government Bond 4% 24/6/2069	537,198	0.04	CZK 20,500,000	Czech Republic Government Bond 2.75% 23/7/2029	808 106	0.07
, ,	China Government Bond 4.03% 21/6/2040	851,043	0.07		Denmark	898,106	0.07
CNY 2,300,000	China Government Bond 4.05% 24/7/2047	404,837	0.03	DKK 4,800,000	Denmark Government Bond 0.5% 15/11/2027	736,102	0.06
CNY 6,000,000	China Government Bond 4.08% 22/10/2048	1,061,907	0.08	DKK 4,300,000	Denmark Government Bond		
CNY 3,000,000	China Government Bond 4.5% 23/6/2041	575,830	0.04		4.5% 15/11/2039	1,070,111	0.08
CNY 10,600,000	Export-Import Bank of China/				Dominican Republic		
CNY 12,200,000	The 2.93% 2/3/2025 Export-Import Bank of China/	1,695,457	0.13		Aeropuertos Dominicanos Siglo XXI SA '144A' 6.75% 30/3/2029	641,633	0.05
CNY 7,000,000	The 3.28% 11/2/2024 Export-Import Bank of China/	1,961,910	0.15	USD 579,000	Dominican Republic International Bond '144A' 4.5%		
	The 3.43% 23/10/2025	1,135,803	0.09		30/1/2030*	538,447	0.04

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o No Asset
	Dominican Republic	, ,			BNP Paribas SA FRN		
002 110,000	International Bond '144A' 4.875% 23/9/2032	164,022	0.01	, ,	13/4/2027 BNP Paribas SA FRN	1,819,565	0.1
USD 401,000	Dominican Republic	104,022	0.01		20/11/2030* BNP Paribas SA FRN	1,259,793	0.1
1100 000 000	International Bond '144A' 4.875% 23/9/2032	367,446	0.03		15/1/2032	212,562	0.0
USD 206,000	Dominican Republic International Bond 5.3%			EUR 600,000	BNP Paribas SA 0.5% 19/1/2030	617,418	0.0
	21/1/2041	178,139	0.02	EUR 600,000	BPCE SA FRN 2/3/2032	673,250	0.
USD 1,160,000	Dominican Republic				BPCE SA 0.25% 15/1/2026	436,977	0.
	International Bond '144A'				BPCE SA 0.625% 28/4/2025	335,583	0.
	5.5% 22/2/2029	1,156,427	0.09		BPCE SFH SA 0.75% 2/9/2025	454,888	0
USD 265,000	Dominican Republic International Bond 5.95%				CAB SELAS 3.375% 1/2/2028 Caisse de Refinancement de	103,259	0.
USD 920,000	25/1/2027 Dominican Republic	278,581	0.02	EUR 300,000	l'Habitat SA 3.6% 8/3/2024 Caisse Francaise de	781,835	0
	International Bond '144A'			,	Financement Local 1%		
USD 283 000	6% 22/2/2033* Dominican Republic	907,005	0.07	FUR 400 000	25/4/2028 Caisse Francaise de	344,097	0
GOD 200,000	International Bond 6.4%	260 142	0.02	2017 400,000	Financement Local 1.125%	457 507	0
	5/6/2049	268,143 4,499,843	0.02	EUR 200,000	19/1/2033 Capgemini SE 1.625%	457,527	0
	Egypt	1, 100,010	0.00	FUR 100 000	15/4/2026 Chrome Bidco SASU 3.5%	231,163	0
USD 336,000	Egypt Government International Bond 5.25% 6/10/2025	322,560	0.02		31/5/2028	105,225	0
USD 252,000	Egypt Government International	,			Cie de Financement Foncier SA 0.325% 12/9/2023	565,246	0
USD 568,000	Bond '144A' 5.25% 6/10/2025 Egypt Government International	241,920	0.02	EUR 400,000	Cie de Financement Foncier SA 0.875% 11/9/2028	454,742	0.
USD 371 000	Bond 5.875% 11/6/2025 Egypt Government International	557,350	0.04	EUR 200,000	Cie de Financement Foncier SA 1.25% 15/11/2032	231,775	0
000 07 1,000	Bond 7.6% 1/3/2029*	334,827	0.03	EUR 100 000	CMA CGM SA 7.5% 15/1/2026	121,320	0
		1,456,657	0.11		Credit Agricole Assurances SA		
	Finland			FUR 400 000	FRN 29/1/2048 Credit Agricole Home Loan SFH	330,123	0
EUR 630,000	Finland Government Bond				SA 0.375% 30/9/2024	450,932	0
FUR 1 670 000	'144A' 0.125% 15/9/2031 Finland Government Bond	679,075	0.05	EUR 500,000	Credit Agricole Home Loan SFH SA 0.875% 11/8/2028	E60 070	0
	'144A' 0.5% 15/4/2026	1,916,477	0.15	USD 200,000	Credit Agricole SA '144A' FRN	569,078	
•	Finland Government Bond '144A' 1.375% 15/4/2047	101,141	0.01	USD 646,000	23/3/2029 (Perpetual) Credit Agricole SA/London	187,500	0
EUR 170,000	Finland Government Bond '144A' 2.625% 4/7/2042	257,917	0.02	EUD 600 000	'144A' 2.375% 22/1/2025 Credit Mutuel Home Loan SFH	646,003	0
EUR 650.000	Kojamo Oyj 0.875% 28/5/2029	676,653	0.05	EUR 000,000	SA 4.125% 19/1/2024*	725,802	0
	OP Corporate Bank plc 0.6%	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		EUR 500.000	Dassault Systemes SE	123,002	U
	18/1/2027*	664,072	0.05	•	16/9/2022 (Zero Coupon)	561,842	0
		4,295,335	0.33		E-Carat SA FRN 20/12/2028	42,882	0
	France			EUR 400,000	Electricite de France SA FRN		
ELIB 200 000	Air France-KLM 3.875%				29/1/2025 (Perpetual)*	455,788	0
LOIX 200,000	1/7/2026	214,124	0.02		Engie SA 0.875% 19/9/2025	2,027,278	C
FUR 100 000	Altice France SA/France	214,124	0.02		Engie SA 2.125% 30/3/2032	117,785	0
2011 100,000	2.125% 15/2/2025	106,624	0.01	,	Engie SA 2.625% 20/7/2022 FCT Noria 2018-1 FRN	346,006	C
EUR 100,000	Altice France SA/France	107.500	0.04	EUR 20,974	25/6/2038	23,471	0
EUR 200,000	2.5% 15/1/2025 Altice France SA/France	107,529	0.01	EUR 20,974	FCT Noria 2018-1 FRN 25/6/2038	23,442	0
EUR 200.000	4.25% 15/10/2029 Altice France SA/France	206,978	0.02	EUR 8,301,000	French Republic Government	_0,	J
	5.875% 1/2/2027	230,967	0.02		Bond OAT 25/3/2025 (Zero Coupon)	9,368,828	0
•	Banque Federative du Credit Mutuel SA 0.75% 8/6/2026	111,082	0.01	EUR 2,449,000	French Republic Government Bond OAT '144A' 0.5%		
EUR 900,000	Banque Federative du Credit Mutuel SA 0.75% 8/6/2026	1,000,697	0.08	FI ID 2 190 000	25/5/2040 French Republic Government	2,522,567	0
GBP 400,000	Banque Federative du Credit Mutuel SA 1.25% 5/12/2025	517,648	0.04	LOIX 2, 160,000	Bond OAT '144A' 1.5%	0.000	_
USD 200,000	BNP Paribas SA FRN	,		EUR 240,000	25/5/2050 French Republic Government	2,632,804	0.
USD 200,000	14/3/2022 (Perpetual)* BNP Paribas SA '144A' FRN	200,402	0.02	•	Bond OAT '144A' 2% 25/5/2048	322,941	0.
	19/11/2025 BNP Paribas SA '144A' FRN	199,373	0.01	EUR 10,000	French Republic Government Bond OAT 3.25% 25/5/2045	16,186	0
USD 2,163.000							()

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)		Holding	Description	Market Value (USD)	% o Ne Assets
	French Republic Government				IHO Verwaltungs GmbH 3.625%		
,	Bond OAT 4% 25/4/2060	634,971	0.05	,	15/5/2025	126,149	0.0
EUR 175,000	Getlink SE 3.5% 30/10/2025	195,255	0.01	EUR 100,000	IHO Verwaltungs GmbH 3.875%	,	
	Icade Sante SACA 1.375%				15/5/2027	111,597	0.0
	17/9/2030	213,813	0.02	EUR 300,000	KION Group AG 1.625%		
EUR 200,000	Iliad Holding SASU 5.125%				24/9/2025	341,298	0.0
	15/10/2026	224,095	0.02	EUR 4,000	Kreditanstalt fuer Wiederaufbau		
GBP 200,000	La Financiere Atalian SASU				0.875% 4/7/2039	4,495	0.0
	6.625% 15/5/2025	252,078	0.02	EUR 400,000	Landesbank Baden-		
	Loxam SAS 3.75% 15/7/2026	109,581	0.01	EUD 000 000	Wuerttemberg 0.25% 10/1/2025	448,840	0.0
EUR 100,000	Orange SA FRN 15/1/2025	112 105	0.01		Merck KGaA FRN 25/6/2079	334,435	0.0
ELID 100 000	(Perpetual) Picard Groupe SAS 3.875%	113,195	0.01	EUR 200,000	Nidda BondCo GmbH 5% 30/9/2025	202 266	0.0
EUR 100,000	1/7/2026	108,908	0.01	FUR 500 000	Nidda Healthcare Holding	203,366	0.0
ELID 200 000	PSA Banque France SA	100,900	0.01	LOIX 300,000	GmbH 3.5% 30/9/2024	525,991	0.0
LOT 200,000	22/1/2025 (Zero Coupon)	219,678	0.02	FUR 100 000	PCF GmbH FRN 15/4/2026	110,897	0.0
FUR 100 000	Rubis Terminal Infra SAS	210,010	0.02	,	ProGroup AG 3% 31/3/2026	108,507	0.0
	5.625% 15/5/2025	115,053	0.01	EUR 87,920	•	,	
USD 200,000	Societe Generale SA '144A'	-,		- ,	Verwaltungsgesellschaft 674		
	FRN 29/9/2025 (Perpetual)	219,707	0.02		mbH 6% 30/7/2026	99,662	0.0
EUR 200,000	Suez SA FRN 1/6/2026			EUR 240,000	Tele Columbus AG 3.875%		
	(Perpetual)	213,359	0.02		2/5/2025	252,944	0.0
EUR 210,000	Tereos Finance Groupe I SA			EUR 152,000	thyssenkrupp AG 2.875%		
	7.5% 30/10/2025	245,368	0.02		22/2/2024	171,059	0.0
EUR 1,100,000	Thales SA 26/3/2026			EUR 100,000	TK Elevator Midco GmbH FRN		
	(Zero Coupon)*	1,178,495	0.09	=::= :== :==	15/7/2027*	111,865	0.0
	Thales SA 0.75% 23/1/2025	111,961	0.01	EUR 173,000	TK Elevator Midco GmbH FRN	402 500	0.0
EUR 1,180,000	TotalEnergies SE FRN	1 222 002	0.00	TUD 115 000	15/7/2027*	193,526	0.0
EUD 50 000	25/10/2027 (Perpetual) Vallourec SA 8.5% 30/6/2026	1,222,003 56,959	0.09 0.00	EUR 115,000	TK Elevator Midco GmbH 4.375% 15/7/2027	129,076	0.0
	Veolia Environnement SA 0.8%	50,959	0.00	ELID 240 000	Volkswagen Leasing GmbH	129,076	0.0
2011 100,000	15/1/2032	104,281	0.01	2017 240,000	0.375% 20/7/2026	260,390	0.0
		· · · · · · · · · · · · · · · · · · ·		EUR 450.000	Volkswagen Leasing GmbH	200,000	0.0
		41,033,623	3.16		0.5% 20/6/2022	506,317	0.0
	Germany			EUR 100,000	Volkswagen Leasing GmbH		
	BASF SE 2% 5/12/2022	148,372	0.01		0.625% 19/7/2029	103,943	0.0
	Bayer AG FRN 2/4/2075	1,011,987	0.08	EUR 200,000	ZF Finance GmbH 3% 21/9/2025	222,355	0.0
	Bayer AG 1.375% 6/7/2032	627,085	0.05			16,306,158	1.2
EUR 100,000	Cheplapharm Arzneimittel GmbH 3.5% 11/2/2027	107 402	0.01		Ghana		
ELID 400 000	Commerzbank AG FRN	107,483	0.01	1150 208 000	Ghana Government		
LOIX 400,000		460,187	0.03	03D 700,000	International Bond 7.625%		
	0/10/2025 (Pernetual)		0.00				0.0
FUR 1 300 000	9/10/2025 (Perpetual) Commerchank AG FRN	400,107			16/5/2029	483 210	0.0
EUR 1,300,000	Commerzbank AG FRN		0.10		16/5/2029	483,210	
	Commerzbank AG FRN 29/12/2031	1,343,502	0.10		Greece	483,210	
	Commerzbank AG FRN 29/12/2031 Commerzbank AG 0.875%	1,343,502		EUR 504,000	Greece Hellenic Republic Government	483,210	
EUR 500,000	Commerzbank AG FRN 29/12/2031		0.10	EUR 504,000	Greece Hellenic Republic Government Bond '144A' 12/2/2026	·	
EUR 500,000	Commerzbank AG FRN 29/12/2031 Commerzbank AG 0.875% 18/4/2028	1,343,502			Greece Hellenic Republic Government Bond '144A' 12/2/2026 (Zero Coupon)	483,210 535,624	0.0
EUR 500,000 GBP 1,400,000	Commerzbank AG FRN 29/12/2031 Commerzbank AG 0.875% 18/4/2028 Commerzbank AG 1.75%	1,343,502 569,975	0.04		Greece Hellenic Republic Government Bond '144A' 12/2/2026 (Zero Coupon) Hellenic Republic Government	535,624	
EUR 500,000 GBP 1,400,000 EUR 210,000	Commerzbank AG FRN 29/12/2031 Commerzbank AG 0.875% 18/4/2028 Commerzbank AG 1.75% 22/1/2025	1,343,502 569,975 1,825,485	0.04 0.14	EUR 1,132,000	Greece Hellenic Republic Government Bond '144A' 12/2/2026 (Zero Coupon) Hellenic Republic Government Bond '144A' 1.5% 18/6/2030	·	
EUR 500,000 GBP 1,400,000 EUR 210,000 EUR 700,000	Commerzbank AG FRN 29/12/2031 Commerzbank AG 0.875% 18/4/2028 Commerzbank AG 1.75% 22/1/2025 Covestro AG 0.875% 3/2/2026 Deutsche Bank AG FRN 23/2/2028	1,343,502 569,975 1,825,485	0.04 0.14	EUR 1,132,000	Greece Hellenic Republic Government Bond '144A' 12/2/2026 (Zero Coupon) Hellenic Republic Government Bond '144A' 1.5% 18/6/2030 Hellenic Republic Government	535,624 1,198,708	0.0
EUR 500,000 GBP 1,400,000 EUR 210,000 EUR 700,000	Commerzbank AG FRN 29/12/2031 Commerzbank AG 0.875% 18/4/2028 Commerzbank AG 1.75% 22/1/2025 Covestro AG 0.875% 3/2/2026 Deutsche Bank AG FRN 23/2/2028 Deutsche Bank AG 0.25%	1,343,502 569,975 1,825,485 237,084 783,451	0.04 0.14 0.02 0.06	EUR 1,132,000 EUR 460,000	Greece Hellenic Republic Government Bond '144A' 12/2/2026 (Zero Coupon) Hellenic Republic Government Bond '144A' 1.5% 18/6/2030 Hellenic Republic Government Bond '144A' 1.75% 18/6/2032	535,624	0.0
EUR 500,000 GBP 1,400,000 EUR 210,000 EUR 700,000 EUR 510,000	Commerzbank AG FRN 29/12/2031 Commerzbank AG 0.875% 18/4/2028 Commerzbank AG 1.75% 22/1/2025 Covestro AG 0.875% 3/2/2026 Deutsche Bank AG FRN 23/2/2028 Deutsche Bank AG 0.25% 15/5/2023	1,343,502 569,975 1,825,485 237,084	0.04 0.14 0.02	EUR 1,132,000 EUR 460,000	Greece Hellenic Republic Government Bond '144A' 12/2/2026 (Zero Coupon) Hellenic Republic Government Bond '144A' 1.5% 18/6/2030 Hellenic Republic Government Bond '144A' 1.75% 18/6/2032 Hellenic Republic Government	535,624 1,198,708 480,522	0.0
EUR 500,000 GBP 1,400,000 EUR 210,000 EUR 700,000 EUR 510,000	Commerzbank AG FRN 29/12/2031 Commerzbank AG 0.875% 18/4/2028 Commerzbank AG 1.75% 22/1/2025 Covestro AG 0.875% 3/2/2026 Deutsche Bank AG FRN 23/2/2028 Deutsche Bank AG 0.25% 15/5/2023 Deutsche Bank AG 1.125%	1,343,502 569,975 1,825,485 237,084 783,451 576,122	0.04 0.14 0.02 0.06 0.04	EUR 1,132,000 EUR 460,000 EUR 1,600,000	Greece Hellenic Republic Government Bond '144A' 12/2/2026 (Zero Coupon) Hellenic Republic Government Bond '144A' 1.5% 18/6/2030 Hellenic Republic Government Bond '144A' 1.75% 18/6/2032 Hellenic Republic Government Bond '144A' 1.875% 24/1/2052	535,624 1,198,708	0.0
EUR 500,000 GBP 1,400,000 EUR 210,000 EUR 700,000 EUR 510,000 EUR 1,300,000	Commerzbank AG FRN 29/12/2031 Commerzbank AG 0.875% 18/4/2028 Commerzbank AG 1.75% 22/1/2025 Covestro AG 0.875% 3/2/2026 Deutsche Bank AG FRN 23/2/2028 Deutsche Bank AG 0.25% 15/5/2023 Deutsche Bank AG 1.125% 17/3/2025	1,343,502 569,975 1,825,485 237,084 783,451	0.04 0.14 0.02 0.06	EUR 1,132,000 EUR 460,000 EUR 1,600,000	Greece Hellenic Republic Government Bond '144A' 12/2/2026 (Zero Coupon) Hellenic Republic Government Bond '144A' 1.5% 18/6/2030 Hellenic Republic Government Bond '144A' 1.75% 18/6/2032 Hellenic Republic Government	535,624 1,198,708 480,522 1,441,577	0.0 0.0 0.7
EUR 500,000 GBP 1,400,000 EUR 210,000 EUR 700,000 EUR 510,000 EUR 1,300,000	Commerzbank AG FRN 29/12/2031 Commerzbank AG 0.875% 18/4/2028 Commerzbank AG 1.75% 22/1/2025 Covestro AG 0.875% 3/2/2026 Deutsche Bank AG FRN 23/2/2028 Deutsche Bank AG 0.25% 15/5/2023 Deutsche Bank AG 1.125% 17/3/2025 Deutsche Lufthansa AG 2%	1,343,502 569,975 1,825,485 237,084 783,451 576,122 1,457,647	0.04 0.14 0.02 0.06 0.04	EUR 1,132,000 EUR 460,000 EUR 1,600,000	Greece Hellenic Republic Government Bond '144A' 12/2/2026 (Zero Coupon) Hellenic Republic Government Bond '144A' 1.5% 18/6/2030 Hellenic Republic Government Bond '144A' 1.75% 18/6/2032 Hellenic Republic Government Bond '144A' 1.875% 24/1/2052 Hellenic Republic Government	535,624 1,198,708 480,522 1,441,577 593,908	0.0 0.0 0.7
EUR 500,000 GBP 1,400,000 EUR 210,000 EUR 700,000 EUR 510,000 EUR 1,300,000 EUR 100,000	Commerzbank AG FRN 29/12/2031 Commerzbank AG 0.875% 18/4/2028 Commerzbank AG 1.75% 22/1/2025 Covestro AG 0.875% 3/2/2026 Deutsche Bank AG FRN 23/2/2028 Deutsche Bank AG 0.25% 15/5/2023 Deutsche Bank AG 1.125% 17/3/2025 Deutsche Lufthansa AG 2% 14/7/2024	1,343,502 569,975 1,825,485 237,084 783,451 576,122	0.04 0.14 0.02 0.06 0.04	EUR 1,132,000 EUR 460,000 EUR 1,600,000	Greece Hellenic Republic Government Bond '144A' 12/2/2026 (Zero Coupon) Hellenic Republic Government Bond '144A' 1.5% 18/6/2030 Hellenic Republic Government Bond '144A' 1.75% 18/6/2032 Hellenic Republic Government Bond '144A' 1.875% 24/1/2052 Hellenic Republic Government Bond '144A' 2% 22/4/2027	535,624 1,198,708 480,522 1,441,577	0.0 0.0 0.1
EUR 500,000 GBP 1,400,000 EUR 210,000 EUR 700,000 EUR 510,000 EUR 1,300,000 EUR 100,000	Commerzbank AG FRN 29/12/2031 Commerzbank AG 0.875% 18/4/2028 Commerzbank AG 1.75% 22/1/2025 Covestro AG 0.875% 3/2/2026 Deutsche Bank AG FRN 23/2/2028 Deutsche Bank AG 0.25% 15/5/2023 Deutsche Bank AG 1.125% 17/3/2025 Deutsche Lufthansa AG 2% 14/7/2024 Deutsche Lufthansa AG 2.875%	1,343,502 569,975 1,825,485 237,084 783,451 576,122 1,457,647 110,585	0.04 0.14 0.02 0.06 0.04 0.11 0.01	EUR 1,132,000 EUR 460,000 EUR 1,600,000 EUR 516,000	Greece Hellenic Republic Government Bond '144A' 12/2/2026 (Zero Coupon) Hellenic Republic Government Bond '144A' 1.5% 18/6/2030 Hellenic Republic Government Bond '144A' 1.75% 18/6/2032 Hellenic Republic Government Bond '144A' 1.875% 24/1/2052 Hellenic Republic Government Bond '144A' 2% 22/4/2027 Guatemala	535,624 1,198,708 480,522 1,441,577 593,908	0.C 0.C 0.C 0.C 0.C
EUR 500,000 GBP 1,400,000 EUR 210,000 EUR 700,000 EUR 510,000 EUR 1,300,000 EUR 100,000	Commerzbank AG FRN 29/12/2031 Commerzbank AG 0.875% 18/4/2028 Commerzbank AG 1.75% 22/1/2025 Covestro AG 0.875% 3/2/2026 Deutsche Bank AG FRN 23/2/2028 Deutsche Bank AG 0.25% 15/5/2023 Deutsche Bank AG 1.125% 17/3/2025 Deutsche Lufthansa AG 2% 14/7/2024 Deutsche Lufthansa AG 2.875% 16/5/2027	1,343,502 569,975 1,825,485 237,084 783,451 576,122 1,457,647	0.04 0.14 0.02 0.06 0.04	EUR 1,132,000 EUR 460,000 EUR 1,600,000 EUR 516,000	Greece Hellenic Republic Government Bond '144A' 12/2/2026 (Zero Coupon) Hellenic Republic Government Bond '144A' 1.5% 18/6/2030 Hellenic Republic Government Bond '144A' 1.75% 18/6/2032 Hellenic Republic Government Bond '144A' 1.875% 24/1/2052 Hellenic Republic Government Bond '144A' 2% 22/4/2027 Guatemala Guatemala Guatemala Government Bond	535,624 1,198,708 480,522 1,441,577 593,908 4,250,339	0.0 0.0 0.1 0.0 0.3
EUR 500,000 GBP 1,400,000 EUR 210,000 EUR 700,000 EUR 510,000 EUR 1,300,000 EUR 100,000	Commerzbank AG FRN 29/12/2031 Commerzbank AG 0.875% 18/4/2028 Commerzbank AG 1.75% 22/1/2025 Covestro AG 0.875% 3/2/2026 Deutsche Bank AG FRN 23/2/2028 Deutsche Bank AG 0.25% 15/5/2023 Deutsche Bank AG 1.125% 17/3/2025 Deutsche Lufthansa AG 2% 14/7/2024 Deutsche Lufthansa AG 2.875%	1,343,502 569,975 1,825,485 237,084 783,451 576,122 1,457,647 110,585 106,732	0.04 0.14 0.02 0.06 0.04 0.11 0.01	EUR 1,132,000 EUR 460,000 EUR 1,600,000 EUR 516,000	Greece Hellenic Republic Government Bond '144A' 12/2/2026 (Zero Coupon) Hellenic Republic Government Bond '144A' 1.75% 18/6/2030 Hellenic Republic Government Bond '144A' 1.75% 18/6/2032 Hellenic Republic Government Bond '144A' 1.875% 24/1/2052 Hellenic Republic Government Bond '144A' 2% 22/4/2027 Guatemala Guatemala Guatemala Government Bond '144A' 4.65% 7/10/2041	535,624 1,198,708 480,522 1,441,577 593,908	0.0 0.0 0.7
EUR 500,000 GBP 1,400,000 EUR 210,000 EUR 700,000 EUR 510,000 EUR 1,300,000 EUR 100,000 EUR 100,000 EUR 300,000	Commerzbank AG FRN 29/12/2031 Commerzbank AG 0.875% 18/4/2028 Commerzbank AG 1.75% 22/1/2025 Covestro AG 0.875% 3/2/2026 Deutsche Bank AG FRN 23/2/2028 Deutsche Bank AG 0.25% 15/5/2023 Deutsche Bank AG 1.125% 17/3/2025 Deutsche Lufthansa AG 2% 14/7/2024 Deutsche Lufthansa AG 2.875% 16/5/2027 Deutsche Pfandbriefbank AG	1,343,502 569,975 1,825,485 237,084 783,451 576,122 1,457,647 110,585	0.04 0.14 0.02 0.06 0.04 0.11 0.01	EUR 1,132,000 EUR 460,000 EUR 1,600,000 EUR 516,000	Greece Hellenic Republic Government Bond '144A' 12/2/2026 (Zero Coupon) Hellenic Republic Government Bond '144A' 1.5% 18/6/2030 Hellenic Republic Government Bond '144A' 1.75% 18/6/2032 Hellenic Republic Government Bond '144A' 1.75% 24/1/2052 Hellenic Republic Government Bond '144A' 1.875% 24/1/2052 Hellenic Republic Government Bond '144A' 2% 22/4/2027 Guatemala Guatemala Guatemala Government Bond '144A' 4.65% 7/10/2041 Guatemala Government Bond	535,624 1,198,708 480,522 1,441,577 593,908 4,250,339 236,292	0.0 0.0 0.0 0.0
EUR 500,000 GBP 1,400,000 EUR 210,000 EUR 700,000 EUR 510,000 EUR 1,300,000 EUR 100,000 EUR 300,000 EUR 200,000	Commerzbank AG FRN 29/12/2031 Commerzbank AG 0.875% 18/4/2028 Commerzbank AG 1.75% 22/1/2025 Covestro AG 0.875% 3/2/2026 Deutsche Bank AG FRN 23/2/2028 Deutsche Bank AG 0.25% 15/5/2023 Deutsche Bank AG 1.125% 17/3/2025 Deutsche Lufthansa AG 2% 14/7/2024 Deutsche Lufthansa AG 2.875% 16/5/2027 Deutsche Pfandbriefbank AG 0.625% 30/8/2027	1,343,502 569,975 1,825,485 237,084 783,451 576,122 1,457,647 110,585 106,732 337,875	0.04 0.14 0.02 0.06 0.04 0.11 0.01 0.01 0.03	EUR 1,132,000 EUR 460,000 EUR 1,600,000 EUR 516,000	Greece Hellenic Republic Government Bond '144A' 12/2/2026 (Zero Coupon) Hellenic Republic Government Bond '144A' 1.75% 18/6/2030 Hellenic Republic Government Bond '144A' 1.75% 18/6/2032 Hellenic Republic Government Bond '144A' 1.875% 24/1/2052 Hellenic Republic Government Bond '144A' 2% 22/4/2027 Guatemala Guatemala Guatemala Government Bond '144A' 4.65% 7/10/2041	535,624 1,198,708 480,522 1,441,577 593,908 4,250,339	0.0 0.0 0.0 0.0 0.0
EUR 500,000 GBP 1,400,000 EUR 210,000 EUR 700,000 EUR 510,000 EUR 1,300,000 EUR 100,000 EUR 300,000 EUR 200,000 EUR 200,000 EUR 400,000	Commerzbank AG FRN 29/12/2031 Commerzbank AG 0.875% 18/4/2028 Commerzbank AG 1.75% 22/1/2025 Covestro AG 0.875% 3/2/2026 Deutsche Bank AG FRN 23/2/2028 Deutsche Bank AG 0.25% 15/5/2023 Deutsche Bank AG 1.125% 17/3/2025 Deutsche Lufthansa AG 2% 14/7/2024 Deutsche Lufthansa AG 2.875% 16/5/2027 Deutsche Pfandbriefbank AG 0.625% 30/8/2027 DIC Asset AG 2.25% 22/9/2026	1,343,502 569,975 1,825,485 237,084 783,451 576,122 1,457,647 110,585 106,732 337,875 201,913	0.04 0.14 0.02 0.06 0.04 0.11 0.01 0.01 0.03 0.01	EUR 1,132,000 EUR 460,000 EUR 1,600,000 EUR 516,000	Greece Hellenic Republic Government Bond '144A' 12/2/2026 (Zero Coupon) Hellenic Republic Government Bond '144A' 1.5% 18/6/2030 Hellenic Republic Government Bond '144A' 1.75% 18/6/2032 Hellenic Republic Government Bond '144A' 1.75% 24/1/2052 Hellenic Republic Government Bond '144A' 1.875% 24/1/2052 Hellenic Republic Government Bond '144A' 2% 22/4/2027 Guatemala Guatemala Guatemala Government Bond '144A' 4.65% 7/10/2041 Guatemala Government Bond	535,624 1,198,708 480,522 1,441,577 593,908 4,250,339 236,292	0.0 0.0 0.0 0.0 0.0
EUR 500,000 GBP 1,400,000 EUR 210,000 EUR 700,000 EUR 510,000 EUR 1,300,000 EUR 100,000 EUR 300,000 EUR 200,000 EUR 200,000 EUR 250,000	Commerzbank AG FRN 29/12/2031 Commerzbank AG 0.875% 18/4/2028 Commerzbank AG 1.75% 22/1/2025 Covestro AG 0.875% 3/2/2026 Deutsche Bank AG FRN 23/2/2028 Deutsche Bank AG 0.25% 15/5/2023 Deutsche Bank AG 1.125% 17/3/2025 Deutsche Lufthansa AG 2% 14/7/2024 Deutsche Lufthansa AG 2.875% 16/5/2027 Deutsche Pfandbriefbank AG 0.625% 30/8/2027 DIC Asset AG 2.25% 22/9/2026 DZ HYP AG 0.25% 30/6/2023	1,343,502 569,975 1,825,485 237,084 783,451 576,122 1,457,647 110,585 106,732 337,875 201,913 451,876	0.04 0.14 0.02 0.06 0.04 0.11 0.01 0.01 0.03 0.01 0.03	EUR 1,132,000 EUR 460,000 EUR 1,600,000 EUR 516,000	Greece Hellenic Republic Government Bond '144A' 12/2/2026 (Zero Coupon) Hellenic Republic Government Bond '144A' 1.5% 18/6/2030 Hellenic Republic Government Bond '144A' 1.75% 18/6/2032 Hellenic Republic Government Bond '144A' 1.75% 24/1/2052 Hellenic Republic Government Bond '144A' 1.875% 24/1/2052 Hellenic Republic Government Bond '144A' 2% 22/4/2027 Guatemala Guatemala Guatemala Government Bond '144A' 4.65% 7/10/2041 Guatemala Government Bond 4.65% 7/10/2041	535,624 1,198,708 480,522 1,441,577 593,908 4,250,339 236,292 294,907	0.0 0.0 0.0 0.0 0.0
EUR 500,000 GBP 1,400,000 EUR 210,000 EUR 700,000 EUR 510,000 EUR 1,300,000 EUR 100,000 EUR 300,000 EUR 200,000 EUR 200,000 EUR 400,000 EUR 420,000 EUR 420,000 EUR 420,000	Commerzbank AG FRN 29/12/2031 Commerzbank AG 0.875% 18/4/2028 Commerzbank AG 1.75% 22/1/2025 Covestro AG 0.875% 3/2/2026 Deutsche Bank AG FRN 23/2/2028 Deutsche Bank AG 0.25% 15/5/2023 Deutsche Bank AG 1.125% 17/3/2025 Deutsche Lufthansa AG 2% 14/7/2024 Deutsche Lufthansa AG 2.875% 16/5/2027 Deutsche Pfandbriefbank AG 0.625% 30/8/2027 DIC Asset AG 2.25% 22/9/2026 DZ HYP AG 0.25% 30/6/2023 DZ HYP AG 0.875% 22/3/2028	1,343,502 569,975 1,825,485 237,084 783,451 576,122 1,457,647 110,585 106,732 337,875 201,913 451,876 285,306	0.04 0.14 0.02 0.06 0.04 0.11 0.01 0.01 0.03 0.01 0.03 0.02	EUR 1,132,000 EUR 460,000 EUR 1,600,000 EUR 516,000 USD 258,000 USD 322,000	Greece Hellenic Republic Government Bond '144A' 12/2/2026 (Zero Coupon) Hellenic Republic Government Bond '144A' 1.5% 18/6/2030 Hellenic Republic Government Bond '144A' 1.75% 18/6/2032 Hellenic Republic Government Bond '144A' 1.875% 24/1/2052 Hellenic Republic Government Bond '144A' 2.875% 24/1/2052 Hellenic Republic Government Bond '144A' 2% 22/4/2027 Guatemala Guatemala Guatemala Government Bond '144A' 4.65% 7/10/2041 Guatemala Government Bond 4.65% 7/10/2041	535,624 1,198,708 480,522 1,441,577 593,908 4,250,339 236,292 294,907	0.0 0.0 0.0 0.0
EUR 500,000 GBP 1,400,000 EUR 210,000 EUR 700,000 EUR 510,000 EUR 1,300,000 EUR 100,000 EUR 300,000 EUR 200,000 EUR 200,000 EUR 400,000 EUR 420,000 EUR 420,000 EUR 420,000	Commerzbank AG FRN 29/12/2031 Commerzbank AG 0.875% 18/4/2028 Commerzbank AG 1.75% 22/1/2025 Covestro AG 0.875% 3/2/2026 Deutsche Bank AG FRN 23/2/2028 Deutsche Bank AG 0.25% 15/5/2023 Deutsche Bank AG 1.125% 17/3/2025 Deutsche Lufthansa AG 2% 14/7/2024 Deutsche Lufthansa AG 2.875% 16/5/2027 Deutsche Pfandbriefbank AG 0.625% 30/8/2027 DIC Asset AG 2.25% 22/9/2026 DZ HYP AG 0.875% 22/3/2028 E.ON SE 0.875% 18/10/2034	1,343,502 569,975 1,825,485 237,084 783,451 576,122 1,457,647 110,585 106,732 337,875 201,913 451,876 285,306	0.04 0.14 0.02 0.06 0.04 0.11 0.01 0.01 0.03 0.01 0.03 0.02	EUR 1,132,000 EUR 460,000 EUR 1,600,000 EUR 516,000 USD 258,000 USD 322,000	Greece Hellenic Republic Government Bond '144A' 12/2/2026 (Zero Coupon) Hellenic Republic Government Bond '144A' 1.5% 18/6/2030 Hellenic Republic Government Bond '144A' 1.75% 18/6/2032 Hellenic Republic Government Bond '144A' 1.75% 24/1/2052 Hellenic Republic Government Bond '144A' 1.875% 24/1/2052 Hellenic Republic Government Bond '144A' 2% 22/4/2027 Guatemala Guatemala Guatemala Government Bond '144A' 4.65% 7/10/2041 Guatemala Government Bond 4.65% 7/10/2041	535,624 1,198,708 480,522 1,441,577 593,908 4,250,339 236,292 294,907	0.0 0.0 0.0 0.0 0.0

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holdina	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o No Asset
	Hong Kong	(= - /			Indonesia Treasury Bond	(/	
USD 250,000	Bank of East Asia Ltd/The FRN 21/10/2025 (Perpetual)	253.906	0.02		8.25% 15/5/2029 Indonesia Treasury Bond	1,996,488	0.1
USD 200,000	Yango Justice International Ltd	,		, , ,	8.375% 15/3/2034	2,552,576	0.2
	10.25% 15/9/2022	30,000 283,906	0.00		Pertamina Persero PT 3.1% 27/8/2030*	637,440	0.0
	Hungary	·		USD 350,000	Pertamina Persero PT 4.175% 21/1/2050	324,003	0.0
HUF 168,640,000	Hungary Government Bond 3% 21/8/2030	433,238	0.03	USD 200,000	Pertamina Persero PT 5.625% 20/5/2043	213,201	0.0
USD 305,000	Hungary Government International Bond '144A'	.00,200	0.00	USD 500,000	Perusahaan Penerbit SBSN Indonesia III 4.55% 29/3/2026*	534,973	0.0
	3.125% 21/9/2051*	252,322	0.02	USD 200,000	Perusahaan Perseroan Persero	004,070	0.
		685,560	0.05	,	PT Perusahaan Listrik		
	India				Negara 5.45% 21/5/2028	217,824	0.
USD 490,000	Adani Electricity Mumbai Ltd	452 702	0.03	USD 200,000	Perusahaan Perseroan Persero PT Perusahaan Listrik		_
LISD 186 250	3.949% 12/2/2030 Adani Renewable Energy RJ	453,703	0.03	LICD 750 000	Negara 6.15% 21/5/2048	220,321	0.
000 100,230	Ltd/Kodangal Solar Parks Pvt			USD 750,000	Perusahaan Perseroan Persero PT Perusahaan Listrik		_
	Ltd/Wardha Solar Maharash 4.625% 15/10/2039	175,075	0.01		Negara 6.25% 25/1/2049	843,189	0.
USD 316,750	Adani Transmission Ltd 4.25%	,	0.01			15,583,333	1
,	21/5/2036	303,425	0.02		International		
USD 200,000	Axis Bank Ltd/Gift City FRN 8/9/2026 (Perpetual)*	187,500	0.01	EUR 550,000	European Investment Bank 0.25% 15/6/2040	543.395	0
USD 220.000	Bharti Airtel Ltd 3.25% 3/6/2031	207,110	0.01	USD 2 920 000	International Bank for	545,595	U
	HDFC Bank Ltd FRN 25/8/2026			000 2,020,000	Reconstruction &		
	(Perpetual)	279,975	0.02		Development 0.75%		
	JSW Steel Ltd 5.375% 4/4/2025	203,500	0.02		26/8/2030	2,622,222	0
	Oil India Ltd 5.125% 4/2/2029 REC Ltd 3.875% 7/7/2027	213,639 201,196	0.02 0.02			3,165,617	0
	ReNew Power Pvt Ltd 5.875%	201,100	0.02		Ireland		
	5/3/2027	199,500	0.02	EUR 100,000	Ardagh Packaging Finance Plc /		
USD 200,000	Shriram Transport Finance Co Ltd 5.1% 16/7/2023	201,650	0.02		Ardagh Holdings USA Inc 2.125% 15/8/2026	103,878	0
USD 200.000	Summit Digitel Infrastructure	201,030	0.02	EUR 500,000	Ares European CLO VII DAC	100,070	U
	Pvt Ltd 2.875% 12/8/2031	180,769	0.01		FRN 15/10/2030	560,168	0
		2,807,042	0.22	USD 401,000	ASG Finance Designated Activity Co '144A' 7.875%		
	Indonesia				3/12/2024	395,988	0
USD 301,000	Indonesia Government			USD 401,000	ASG Finance Designated		
	International Bond 3.5% 11/1/2028*	311,561	0.02		Activity Co '144A' 7.875% 3/12/2024	390,975	0
USD 400,000	Indonesia Government	311,301	0.02	EUR 255.000	Avoca CLO XXII DAC FRN	390,973	U
,	International Bond 4.1%				15/4/2035	281,843	0
LIOD 000 000	24/4/2028	427,609	0.03	EUR 2,000,000	Avoca CLO XXIV DAC FRN	0.000.00	-
000,000 טאט טאט	Indonesia Government International Bond 4.35%			ELID 830 000	15/7/2034 Bilbao CLO II DAC FRN	2,226,989	0
	8/1/2027	854,952	0.07	LOIX 030,000	20/8/2035	703,405	0
USD 260,000	Indonesia Government			EUR 318,000	CVC Cordatus Loan Fund IV		
	International Bond 4.625%	272 650	0.00	ELID 050 000	DAC FRN 22/2/2034	351,509	0
USD 600 000	15/4/2043 Indonesia Government	273,650	0.02	EUR 250,000	CVC Cordatus Loan Fund V DAC FRN 21/7/2030	279,116	0
000,000	International Bond 4.75%			EUR 531,000	Euro-Galaxy VI CLO DAC	213,110	J
		646,331	0.05		'Series 2018-6X A' FRN		
	8/1/2026*			I	11/4/2031	594,213	0
USD 200,000	Indonesia Government			EUD 500 000	Especialista Eleganor Instruct DI		
USD 200,000	Indonesia Government International Bond 4.75%	222.125	0.02	EUR 530,000	Fresenius Finance Ireland Plc 0.875% 1/10/2031*		Λ
,	Indonesia Government	222,125	0.02		Fresenius Finance Ireland Plc 0.875% 1/10/2031* Henley CLO IV DAC FRN	543,360	0.
,	Indonesia Government International Bond 4.75% 11/2/2029	222,125 447,000	0.02	EUR 150,000	0.875% 1/10/2031*		
USD 400,000	Indonesia Government International Bond 4.75% 11/2/2029 Indonesia Government International Bond 5.125% 15/1/2045 Indonesia Treasury Bond	447,000		EUR 150,000	0.875% 1/10/2031* Henley CLO IV DAC FRN 25/4/2034	543,360	0. 0.
USD 400,000 IDR 7,535,000,000	Indonesia Government International Bond 4.75% 11/2/2029 Indonesia Government International Bond 5.125% 15/1/2045 Indonesia Treasury Bond 6.125% 15/5/2028			EUR 150,000 EUR 1,000,000	0.875% 1/10/2031* Henley CLO IV DAC FRN 25/4/2034 Invesco Euro CLO II DAC FRN 15/8/2034 Invesco Euro Clo III DAC FRN	543,360 164,766 1,117,479	0.
USD 400,000	Indonesia Government International Bond 4.75% 11/2/2029 Indonesia Government International Bond 5.125% 15/1/2045 Indonesia Treasury Bond	447,000	0.03	EUR 150,000 EUR 1,000,000 EUR 172,000	0.875% 1/10/2031* Henley CLO IV DAC FRN 25/4/2034 Invesco Euro CLO II DAC FRN 15/8/2034 Invesco Euro Clo III DAC FRN 15/7/2032	543,360 164,766	0.
USD 400,000 IDR 7,535,000,000 DR 21,943,000,000	Indonesia Government International Bond 4.75% 11/2/2029 Indonesia Government International Bond 5.125% 15/1/2045 Indonesia Treasury Bond 6.125% 15/5/2028 Indonesia Treasury Bond 7.5% 15/6/2035 Indonesia Treasury Bond	447,000 527,088 1,612,086	0.03 0.04 0.12	EUR 150,000 EUR 1,000,000 EUR 172,000 EUR 250,000	0.875% 1/10/2031* Henley CLO IV DAC FRN 25/4/2034 Invesco Euro CLO II DAC FRN 15/8/2034 Invesco Euro Clo III DAC FRN 15/7/2032 Invesco Euro CLO IV DAC FRN 15/4/2033	543,360 164,766 1,117,479	0.
USD 400,000 DR 7,535,000,000 DR 21,943,000,000 DR 19,728,000,000	Indonesia Government International Bond 4.75% 11/2/2029 Indonesia Government International Bond 5.125% 15/1/2045 Indonesia Treasury Bond 6.125% 15/5/2028 Indonesia Treasury Bond 7.5% 15/6/2035 Indonesia Treasury Bond 7.5% 15/5/2038	447,000 527,088	0.03 0.04	EUR 150,000 EUR 1,000,000 EUR 172,000 EUR 250,000	0.875% 1/10/2031* Henley CLO IV DAC FRN 25/4/2034 Invesco Euro CLO II DAC FRN 15/8/2034 Invesco Euro Clo III DAC FRN 15/7/2032 Invesco Euro CLO IV DAC FRN 15/4/2033 Invesco Euro CLO V DAC FRN	543,360 164,766 1,117,479 192,108 279,843	0.00
USD 400,000 IDR 7,535,000,000 DR 21,943,000,000 DR 19,728,000,000	Indonesia Government International Bond 4.75% 11/2/2029 Indonesia Government International Bond 5.125% 15/1/2045 Indonesia Treasury Bond 6.125% 15/5/2028 Indonesia Treasury Bond 7.5% 15/6/2035 Indonesia Treasury Bond	447,000 527,088 1,612,086	0.03 0.04 0.12	EUR 150,000 EUR 1,000,000 EUR 172,000 EUR 250,000 EUR 500,000	0.875% 1/10/2031* Henley CLO IV DAC FRN 25/4/2034 Invesco Euro CLO II DAC FRN 15/8/2034 Invesco Euro Clo III DAC FRN 15/7/2032 Invesco Euro CLO IV DAC FRN 15/4/2033	543,360 164,766 1,117,479 192,108	0.

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 151.968	Last Mile Securities PE 2021			EUR 200.000	Autostrade per l'Italia SpA 2%		
2011 101,000	DAC FRN 17/8/2031	170,144	0.01	2011 200,000	15/1/2030	207,651	0.02
EUR 136,971	Last Mile Securities PE 2021			EUR 100,000	Banco BPM SpA FRN 14/1/2031	109,009	0.01
	DAC FRN 17/8/2031	153,419	0.01	EUR 100,000	Brunello Bidco SpA FRN		
	Linde Plc 1% 30/9/2051	275,116	0.02		15/2/2028	111,235	0.01
USD 674,000	Lukoil Capital DAC '144A' 2.8%	000 000	0.00	EUR 270,000	Centurion Bidco SpA 5.875%	000 007	0.00
LICD 670 000	26/4/2027	269,600	0.02	EUD 00 700	30/9/2026	298,907	0.02
USD 670,000	Metalloinvest Finance DAC '144A' 3.375% 22/10/2028	251,250	0.02		Diocle Spa FRN 30/6/2026 doValue SpA 3.375% 31/7/2026*	76,604 326,096	0.01 0.02
FUR 250 000	Northwoods Capital 19 Euro	231,230	0.02		Eni SpA FRN 11/2/2030	320,090	0.02
2011200,000	DAC FRN 25/11/2033	278,738	0.02	20.1.000,000	(Perpetual)	561,015	0.04
EUR 269,055	Pearl Finance 2020 DAC FRN	ŕ		EUR 900,000	Eni SpA 3.625% 29/1/2029	1,154,739	0.09
	17/11/2032	303,265	0.02	EUR 561,000	FCA Bank SpA/Ireland 0.25%		
EUR 212,412	Pearl Finance 2020 DAC FRN				28/2/2023	631,506	0.05
EUD 450 000	17/11/2032	240,070	0.02	EUR 200,000	Intesa Sanpaolo SpA FRN	004.004	0.00
EUR 453,000	Penta Clo 9 DAC FRN	502 527	0.04	EUD 500 000	20/1/2025 (Perpetual)	231,064	0.02
LISD 202 000	25/7/2036 Phosagro OAO Via Phosagro	502,537	0.04	EUR 500,000	Intesa Sanpaolo SpA FRN 1/9/2031 (Perpetual)	574,855	0.04
OOD 202,000	Bond Funding DAC '144A'			FUR 360 000	Intesa Sanpaolo SpA 0.75%	374,033	0.04
	3.05% 23/1/2025	75,750	0.01	2011 000,000	4/12/2024	403,785	0.03
EUR 98,000	River Green Finance 2020 DAC	ŕ		EUR 390,000	Intesa Sanpaolo SpA 1.35%	,	
	FRN 22/1/2032	109,759	0.01		24/2/2031	396,837	0.03
EUR 777,000	Rockford Tower Europe CLO			EUR 1,300,000	Intesa Sanpaolo SpA 3.625%		
	2019-1 DAC FRN 20/1/2033	866,233	0.07		5/12/2022	1,503,962	0.12
EUR 763,000	RRE 2 Loan Management DAC	040.004	0.07	EUR 7,510,000	Italy Buoni Poliennali Del	0.440.405	0.00
ELID 250 000	FRN 15/7/2035	849,884	0.07	EUD 2 256 000	Tesoro 1/8/2026 (Zero Coupon)	8,118,495	0.62
EUR 250,000	RRE 2 Loan Management DAC FRN 15/7/2035	277,176	0.02	EUR 2,250,000	Italy Buoni Poliennali Del Tesoro '144A' 1.45% 1/3/2036	2,379,989	0.18
FUR 1 909 000	RRE 5 Loan Management DAC	211,110	0.02	FUR 1 620 000	Italy Buoni Poliennali Del	2,379,909	0.10
2011 1,000,000	1.75% 15/1/2037	2,144,602	0.17	2017 1,020,000	Tesoro '144A' 1.5% 30/4/2045	1,577,266	0.12
EUR 250,000	Sound Point Euro CLO III	, ,		EUR 2,830,000	Italy Buoni Poliennali Del	,- ,	
	Funding DAC FRN 15/4/2033	278,864	0.02		Tesoro '144A' 2.15% 1/9/2052	2,991,624	0.23
GBP 577,127	Taurus 2019-2 UK DAC FRN			EUR 1,206,000	Italy Buoni Poliennali Del		
000 404 040	17/11/2029	773,630	0.06	EUD 5 000	Tesoro '144A' 2.45% 1/9/2050	1,368,333	0.10
GBP 424,213	Taurus 2019-2 UK DAC FRN	507.005	0.04	EUR 5,000	Italy Buoni Poliennali Del	0.040	0.00
GRP 00 271	17/11/2029 Taurus 2021-1 UK DAC FRN	567,385	0.04	FUR 1 970 000	Tesoro '144A' 2.7% 1/3/2047 Italy Buoni Poliennali Del	6,040	0.00
ODI 99,271	17/5/2031	132,896	0.01	LOIX 1,970,000	Tesoro '144A' 2.95% 1/9/2038	2,486,055	0.19
GBP 110,191	Taurus 2021-1 UK DAC FRN	102,000	0.01	EUR 5,000	Italy Buoni Poliennali Del	2, 100,000	0.10
	17/5/2031	147,549	0.01		Tesoro '144A' 3.45% 1/3/2048	6,835	0.00
GBP 145,928	Taurus 2021-1 UK DAC FRN			EUR 270,000	Italy Buoni Poliennali Del		
	17/5/2031	196,017	0.02		Tesoro '144A' 3.85% 1/9/2049	393,239	0.03
EUR 500,000	Vesey Park CLO DAC FRN			EUR 100,000	Poste Italiane SpA 2.625%		
TUD 1 200 000	16/11/2032	557,847	0.04	EUD 120 000	24/6/2170 Paksan SnA 7 35% 1/3/3036	96,873	0.01 0.01
EUR 1,300,000	Voya Euro CLO II DAC FRN 15/7/2035	1,453,775	0.11		Rekeep SpA 7.25% 1/2/2026 Sisal SpA/Milano 7% 31/7/2023	152,913 77,630	0.01
FUR 158 000	Voya Euro CLO III DAC FRN	1,400,770	0.11		Snam SpA 0.75% 20/6/2029	470,993	0.04
	15/4/2033	176,510	0.01		Telecom Italia SpA/Milano 4%	,	
EUR 1,186,000	Voya Euro CLO IV DAC 1.75%				11/4/2024	114,959	0.01
	15/10/2034	1,321,926	0.10	EUR 400,000	UniCredit SpA FRN 3/6/2025		
		22,958,124	1.77		(Perpetual)*	443,891	0.03
	Isle of Man					28,117,559	2.16
USD 408,000	AngloGold Ashanti Holdings Plc				Japan		
•	3.75% 1/10/2030	386,070	0.03	EUR 350,000	Asahi Group Holdings Ltd		
	Israel				0.01%		
LISD 658 000	Bank Leumi Le-Israel BM '144A'				19/4/2024	389,084	0.03
000 000,000	FRN 29/1/2031	630,652	0.05	EUR 330,000	Asahi Group Holdings Ltd	000 010	0.00
USD 304,637	Energean Israel Finance Ltd	,		EUD 500 000	0.155% 23/10/2024	366,219	0.03
,	'144A' 4.5% 30/3/2024	298,163	0.02	EUR 500,000	East Japan Railway Co 1.104% 15/9/2039	496,560	0.04
USD 279,000	Israel Government International			JPY 100 000 000	Japan Expressway Holding	490,300	0.0-
	Bond 2.75% 3/7/2030*	284,406	0.02	01 1 100,000,000	and Debt Repayment Agency		
USD 359,208	Leviathan Bond Ltd '144A'				0.306% 31/3/2050	743,176	0.06
	5.75% 30/6/2023	362,260	0.03	JPY 2,106,600,000	Japan Government Five Year	•	
		1,575,481	0.12		Bond 0.005% 20/6/2026	18,286,233	1.41
	Mark.			JPY 607,200,000	Japan Government Forty Year	4.00: 225	
	Italy				Bond 0.5% 20/3/2059		0.36
EUR 680,000	ASTM SpA 1% 25/11/2026*	737,992	0.06	IDV E60 000 000		4,624,898	0.00
		737,992 107,167	0.06	JPY 560,000,000	Japan Government Forty Year Bond 0.8% 20/3/2058	4,726,097	0.36

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

PORTIONO OF IN	vestments 28 Februa	ry 2022					
Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
JPY 121,200,000	Japan Government Forty Year			USD 2,000,000	HPS Loan Management		
JPY 125,600,000	Bond 0.9% 20/3/2057 Japan Government Thirty Year	1,056,892	0.08		15-2019 Ltd 'Series 15A-19 A1' '144A' FRN 22/7/2032	1,988,996	0.15
JPY 73,800,000	Bond 0.6% 20/9/2050 Japan Government Thirty Year	1,017,784	0.08	GBP 100,000	Kane Bidco Ltd 6.5% 15/2/2027	134,807 5,642,477	0.01
JPY 110 150 000	Bond 0.7% 20/6/2048 Japan Government Thirty Year	624,052	0.05		Kazakhstan	-,,	
	Bond 0.7% 20/12/2048 Japan Government Thirty Year	926,606	0.07	USD 200,000	Kazakhstan Government International Bond 4.875%		
JPY 99,050,000	Bond 0.7% 20/9/2051 Japan Government Thirty Year	5,259,574	0.40	USD 200,000	14/10/2044 Kazakhstan Government	205,000	0.01
JPY 552,600,000	Bond 0.8% 20/3/2048 Japan Government Thirty Year	859,136	0.07		International Bond 5.125% 21/7/2025	214,000	0.02
JPY 151,850,000	Bond 2.3% 20/3/2040 Japan Government Twenty Year	6,206,687	0.48		KazMunayGas National Co JSC '144A' 3.5% 14/4/2033	182,000	0.01
JPY 509,400,000	Bond 0.3% 20/9/2039 Japan Government Twenty Year	1,259,714	0.10	USD 200,000	KazMunayGas National Co JSC 4.75% 19/4/2027	207,003	0.02
JPY 489,250,000	Bond 0.4% 20/6/2040 Japan Government Twenty Year	4,268,874	0.33		Kuwait	808,003	0.06
JPY 278 000 000	Bond 0.5% 20/9/2036 Japan Government Twenty Year	4,295,577	0.33	USD 242,000	Burgan Bank SAK FRN		
	Bond 0.5% 20/3/2038 Japan Government Twenty Year	2,415,214	0.19		9/7/2024 (Perpetual)	235,660	0.02
	Bond 0.5% 20/12/2038 Japan Government Twenty Year	3,161,066	0.24	EUR 200,000	ADLER Group SA 2.75% 13/11/2026	189,243	0.01
	Bond 0.6% 20/12/2036 Japan Government Twenty Year	959,748	0.07	EUR 200,000	ADLER Group SA 3.25% 5/8/2025	195,374	0.01
JPY 3,500,000	Bond 0.6% 20/6/2037 Japan Government Twenty Year	1,081,386	80.0	EUR 235,000	Altice Financing SA 2.25% 15/1/2025	247,392	0.01
	Bond 0.6% 20/12/2037 Japan Government Twenty Year	30,947	0.00	EUR 100,000	Altice Financing SA 4.25% 15/8/2029	101,460	0.02
JPY 3,042,900,000	Bond 0.7% 20/3/2037 Japan Government Two Year	1,871,377	0.14	USD 200,000	Atento Luxco 1 SA '144A' 8% 10/2/2026	204,121	0.02
JPY 14,100,000	Bond 0.005% 1/1/2024 Japanese Government CPI	26,428,120	2.03	EUR 740,000	Becton Dickinson Euro Finance Sarl 0.632% 4/6/2023	835,309	0.02
USD 352,000	Linked Bond 0.1% 10/9/2023 Mizuho Financial Group Inc	131,128	0.01	EUR 170,000	Becton Dickinson Euro Finance Sarl 1.213% 12/2/2036	169,473	0.00
USD 345,000	FRN 10/7/2024 Mizuho Financial Group Inc	347,495	0.03	EUR 400,000	Becton Dickinson Euro Finance Sarl 1.336% 13/8/2041	373,043	0.03
EUR 200,000	FRN 8/9/2024 Rakuten Group Inc FRN	337,505	0.03	EUR 191,000	BL Consumer Credit 2021 FRN 25/9/2038	213,789	0.02
USD 400,000	22/4/2027 (Perpetual) SoftBank Group Corp FRN	197,422	0.01	EUR 147,000	BL Consumer Credit 2021 FRN 25/9/2038	164,509	0.01
EUR 100,000	19/7/2023 (Perpetual)* SoftBank Group Corp 2.875%	391,122	0.03	GBP 300,000	Cidron Aida Finco Sarl 6.25% 1/4/2028	372,061	0.03
EUR 100,000	6/1/2027 SoftBank Group Corp 4.75%	101,045	0.01	USD 291,000	CSN Resources SA '144A' 5.875% 8/4/2032	280,451	0.02
	30/7/2025 Takeda Pharmaceutical Co Ltd	113,625	0.01	EUR 300,000	DH Europe Finance II Sarl		
,	2% 9/7/2040 Takeda Pharmaceutical Co Ltd	421,390	0.03	USD 1,554,000	1.35% 18/9/2039 EIG Pearl Holdings Sarl '144A' 3.545% 31/8/2036	301,574	0.02
	5% 26/11/2028	1,845,561	0.14	USD 1,798,000	3.545% 31/8/2036 EIG Pearl Holdings Sarl '144A'	1,524,862	0.12
	lorsov	95,241,314	7.33	EUR 2,390,000	4.387% 30/11/2046* European Financial Stability	1,757,365	0.14
EUR 100,000	Jersey Avis Budget Finance Plc 4.125% 15/11/2024	112,852	0.01	USD 384,960	Facility 1.75% 17/7/2053 FEL Energy VI Sarl 5.75%	3,184,326	0.24
GBP 100,000	CPUK Finance Ltd 6.5% 28/8/2026	136,672	0.01	EUR 200,000	1/12/2040 Garfunkelux Holdco 3 SA 6.75%	363,787	0.03
GBP 240,000	Galaxy Bidco Ltd 6.5% 31/7/2026	322,006	0.02	GBP 100,000	1/11/2025 Garfunkelux Holdco 3 SA 7.75%	225,844	0.02
USD 390,000	Galaxy Pipeline Assets Bidco Ltd '144A' 2.16% 31/3/2034	362,700	0.02	USD 488,000	1/11/2025 Gol Finance SA '144A' 7%	134,962	0.01
USD 550,000	Galaxy Pipeline Assets Bidco Ltd 2.625% 31/3/2036	498,930	0.04	EUR 560,000	31/1/2025 Highland Holdings Sarl 0.318%	441,013	0.03
USD 694,000	Galaxy Pipeline Assets Bidco Ltd 2.94% 30/9/2040	638,480	0.05	EUR 800,000	15/12/2026 Holcim Finance Luxembourg SA	605,439	0.05
USD 245,000	Galaxy Pipeline Assets Bidco Ltd '144A' 2.94% 30/9/2040	225,400	0.02	EUR 130,000	0.125% 19/7/2027* Holcim Finance Luxembourg SA	844,153	0.06
GBP 950,000	Heathrow Funding Ltd 2.625% 16/3/2028	1,221,634	0.02	USD 327,000	0.5% 3/9/2030 JSM Global Sarl '144A' 4.75%	129,939	0.01
	. 5. 5. 2025	., 1,00-7	0.00		20/10/2030	285,716	0.02

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Kenbourne Invest SA '144A'				Mauritius	· · · · · ·	
000 200,000	4.7% 22/1/2028	186,521	0.01	USD 200,000	Azure Power Energy Ltd '144A'		
USD 467,000	Kenbourne Invest SA '144A'				3.575% 19/8/2026	193,250	0.01
FUR 100 000	6.875% 26/11/2024 Lion/Polaris Lux 4 SA FRN	475,044	0.04	USD 200,000	Greenko Mauritius Ltd 6.25% 21/2/2023	202 000	0.02
LOIX 100,000	1/7/2026	111,631	0.01	USD 320,000	HTA Group Ltd/Mauritius '144A'	202,000	0.02
EUR 200,000	Lune Holdings Sarl 5.625%				7% 18/12/2025*	325,878	0.03
USD 315 000	15/11/2028 MC Brazil Downstream Trading	206,556	0.02	USD 243,375	India Cleantech Energy '144A' 4.7% 10/8/2026	220 546	0.02
000 010,000	SARL '144A' 7.25% 30/6/2031	293,737	0.02	USD 200,000	Network i2i Ltd FRN 15/1/2025	238,546	0.02
EUR 110,000	Medtronic Global Holdings SCA			,	(Perpetual)	202,422	0.02
FUR 1 100 000	0.25% 2/7/2025 Medtronic Global Holdings SCA	121,929	0.01	USD 200,000	UPL Corp Ltd FRN 27/2/2025 (Perpetual)	190,856	0.01
2011 1,100,000	0.375% 7/3/2023	1,239,008	0.10	USD 200,000	UPL Corp Ltd 4.625% 16/6/2030	195,403	0.01
EUR 460,000	Medtronic Global Holdings SCA	540.007	0.04			1,548,355	0.12
FUR 101 000	1.125% 7/3/2027 Medtronic Global Holdings SCA	519,607	0.04		Mexico		
2011 101,000	1.375% 15/10/2040	100,744	0.01	USD 200,000	Alpek SAB de CV '144A' 3.25%		
USD 257,000	Millicom International Cellular	000 570	0.00	1100 000 000	25/2/2031	183,721	0.01
USD 205 000	SA '144A' 4.5% 27/4/2031 Millicom International Cellular	239,579	0.02	USD 200,000	America Movil SAB de CV 4.375% 16/7/2042	213,499	0.02
000 200,000	SA '144A' 4.5% 27/4/2031	191,104	0.01	USD 401,000	Axtel SAB de CV '144A' 6.375%	210,100	0.02
USD 627,300	Millicom International Cellular	044.044	0.05	1100 000 000	14/11/2024*	413,127	0.03
USD 532 000	SA '144A' 5.125% 15/1/2028 Nexa Resources SA '144A'	614,611	0.05	USD 200,000	Banco Mercantil del Norte SA/ Grand Cayman '144A' FRN		
000 002,000	5.375% 4/5/2027	533,871	0.04		24/1/2032 (Perpetual)	184,554	0.01
EUR 125,000	Prologis International Funding II			USD 540,000	Banco Mercantil del Norte SA/		
EUR 315 000	SA 1.625% 17/6/2032 Prologis International Funding II	135,965	0.01		Grand Cayman 5.875% 24/1/2171	497,305	0.04
LOIX 313,000	SA 2.375% 14/11/2030	373,654	0.03	USD 400,000	BBVA Bancomer SA/Texas FRN	101,000	0.01
USD 200,000	Puma International Financing			1100 075 000	18/1/2033	384,720	0.03
USD 402 000	SA 5.125% 6/10/2024 Puma International Financing	197,500	0.02	USD 275,000	Braskem Idesa SAPI '144A' 6.99% 20/2/2032*	263,313	0.02
	SA '144A' 5.125% 6/10/2024*	396,975	0.03	USD 205,000	Cemex SAB de CV '144A' FRN	200,010	0.02
EUR 500,000	Repsol Europe Finance Sarl			1100 000 000	8/6/2026 (Perpetual)	196,751	0.02
FUR 118 000	0.875% 6/7/2033 Rossini Sarl 6.75% 30/10/2025	507,601 135,418	0.04 0.01	USD 226,000	Cemex SAB de CV '144A' FRN 8/6/2026 (Perpetual)	216,440	0.02
	SC Germany SA Compartment	100,410	0.01	EUR 100,000	Cemex SAB de CV 3.125%	210,110	0.02
	Consumer 2020-1 FRN	00.050	0.04	1100 004 000	19/3/2026	113,279	0.01
FUR 87 469	14/11/2034 SC Germany SA Compartment	98,958	0.01	USD 234,000	Cemex SAB de CV '144A' 5.2% 17/9/2030	229,149	0.02
20.10.,.00	Consumer 2020-1 FRN			USD 292,000	Comision Federal de	,	
EUD 400 000	14/11/2034	99,451	0.01		Electricidad '144A' 4.688%	200 250	0.00
EUR 100,000	SES SA FRN 27/5/2026 (Perpetual)	103,352	0.01	USD 428 000	15/5/2029 Cydsa SAB de CV '144A' 6.25%	288,350	0.02
EUR 630,000	SES SA 2% 2/7/2028*	709,091	0.05	.202 .20,000	4/10/2027	421,582	0.03
USD 440,000	Simpar Europe SA '144A' 5.2%	070 440	0.00	USD 200,000	Grupo Televisa SAB 5.25%	220 727	0.00
EUR 400.000	26/1/2031 Summer BC Holdco B SARL	370,443	0.03	USD 200.000	24/5/2049 Industrias Penoles SAB de CV	228,737	0.02
	5.75% 31/10/2026	453,368	0.03		'144A' 4.75% 6/8/2050	188,625	0.01
EUR 800,000	Traton Finance Luxembourg SA	007.040	0.07	USD 200,000	Industrias Penoles SAB de CV	100 605	0.01
FUR 600 000	14/6/2024 (Zero Coupon) Traton Finance Luxembourg SA	887,342	0.07	USD 200.000	'144A' 4.75% 6/8/2050 Kimberly-Clark de Mexico SAB	188,625	0.01
_0.1.000,000	0.125% 10/11/2024	664,230	0.05		de CV '144A' 2.431% 1/7/2031	183,437	0.01
		23,112,495	1.78	USD 150,000	Metalsa S A P I De Cv 3.75%	104 545	0.04
	Malaysia			MXN 1.300.000	4/5/2031 Mexican Bonos 7.5% 3/6/2027	134,515 6,299,611	0.01 0.49
MYR 2,130,000	Malaysia Government Bond				Mexican Bonos 7.75% 29/5/2031		1.13
MVP 5 600 000	4.893% 8/6/2038 Malaysia Covernment	548,418	0.04		Mexican Bonos 7.75% 23/11/2034	, ,	0.38
IVI I K 3,000,000	Malaysia Government Investment Issue 4.07%				Mexican Bonos 8% 7/12/2023 Mexican Bonos 8.5% 31/5/2029	1,681,278 4,030,285	0.13 0.31
	30/9/2026	1,373,826	0.11	l '	Mexico City Airport Trust '144A'		
MYR 5,200,000	Malaysia Government Investment Issue 4.245%			1100 000 000	4.25% 31/10/2026	634,681	0.05
	30/9/2030	1,287,462	0.10	U3D 998,000	Mexico City Airport Trust 5.5% 31/7/2047	903,190	0.07
USD 500,000	Malaysia Sukuk Global Bhd			USD 899,000	Mexico Government	, •	
	3.179% 27/4/2026*	521,250	0.04		International Bond 4.35%		
	3.17 9 /0 217 4 /2020	3,730,956	0.29		15/1/2047	827,305	0.06

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Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)		Holding	Description	Market Value (USD)	% of Net Assets
USD 1,455,000	Mexico Government International Bond 4.4%				ABN AMRO Bank NV 1.45% 12/4/2038	235,975	0.02
USD 519,000	12/2/2052* Mexico Government	1,326,960	0.10		ABN AMRO Bank NV 2.5% 5/9/2023	525,408	0.04
1100 400 000	International Bond 4.5% 22/4/2029	548,453	0.04		Allianz Finance II BV 0.25%	364,988	0.03
USD 400,000	Mexico Government International Bond 4.5% 31/1/2050	374,400	0.03	EUR 160,000	6/6/2023 ASML Holding NV 1.375% 7/7/2026	450,391 184,416	0.03
USD 400,000	Mexico Government International Bond 4.6%	07 1,100	0.00	EUR 100,000	ATF Netherlands BV FRN 20/1/2023 (Perpetual)	113,822	0.01
USD 308,000	23/1/2046 Mexico Government	381,600	0.03		Axalta Coating Systems Dutch Holding B BV 3.75% 15/1/2025	110,441	0.01
LISD 1 102 000	International Bond 4.75% 8/3/2044 Operadora de Servicios Mega	301,763	0.02		BP Capital Markets BV 1.467% 21/9/2041 Braskem Netherlands Finance	259,997	0.02
030 1,193,000	SA de CV Sofom ER '144A' 8.25% 11/2/2025*	1,021,781	0.08		BV '144A' FRN 23/1/2081 Braskem Netherlands Finance	418,140	0.03
USD 162,000	Petroleos Mexicanos 5.5% 27/6/2044	123,444	0.01		BV 4.5% 10/1/2028 Braskem Netherlands Finance	200,782	0.01
	Petroleos Mexicanos 5.95% 28/1/2031*	223,889	0.02	USD 399,000	BV '144A' 4.5% 31/1/2030 Braskem Netherlands Finance	196,533	0.01
	Petroleos Mexicanos 6.5% 13/3/2027	493,387	0.04	EUR 200,000	BV '144A' 5.875% 31/1/2050 Cooperatieve Rabobank UA 1.5% 26/4/2038	394,593	0.03
	Petroleos Mexicanos '144A' 6.7% 16/2/2032 Petroleos Mexicanos 6.75%	5,906,671	0.45	GBP 620,000	Cooperatieve Rabobank UA 4.625% 23/5/2029	238,454 909,963	0.02
	21/9/2047 Petroleos Mexicanos 6.84%	188,945	0.02	EUR 515,000	Deutsche Telekom International Finance BV 4.25% 13/7/2022*	587,546	0.04
USD 391,000	23/1/2030 Petroleos Mexicanos 6.875%	902,738	0.07		Dufry One BV 2% 15/2/2027 Dutch Property Finance 2020-2	101,233	0.01
USD 498,000	16/10/2025 Petroleos Mexicanos 6.875% 4/8/2026	416,220 526,635	0.03	EUR 178,000	BV FRN 28/1/2058 Dutch Property Finance 2021-1 BV FRN 28/7/2058	141,754 199,914	0.01
USD 124,000	Petroleos Mexicanos 6.95% 28/1/2060	102,300	0.04	USD 220,000	Embraer Netherlands Finance BV 5.05% 15/6/2025	223,951	0.01
	Petroleos Mexicanos 6.95% 28/1/2060	8,250	0.00		Embraer Netherlands Finance BV 5.4% 1/2/2027	132,908	0.01
	Petroleos Mexicanos 7.19% 12/9/2024 Petroleos Mexicanos 7.69%	373,935	0.03	•	Embraer Netherlands Finance BV '144A' 6.95% 17/1/2028	208,750	0.02
,	23/1/2050 Trust Fibra Uno '144A' 5.25%	295,546	0.02		Enel Finance International NV 17/6/2024 (Zero Coupon) Enel Finance International NV	333,004	0.03
	30/1/2026	207,785 52,223,937	0.02 4.02	•	0.875% 28/9/2034 Equate Petrochemical BV	167,285	0.01
	Mongolia	02,220,331	4.02	USD 306,000	'144A' 2.625% 28/4/2028 Equate Petrochemical BV	193,035	0.01
USD 200,000	Mongolia Government International Bond 5.125% 7/4/2026	199,000	0.02	EUR 100,000	'144A' 4.25% 3/11/2026 Ferrovial Netherlands BV FRN 14/2/2023 (Perpetual)	317,218 109,799	0.02
	Morocco	100,000	0.02	EUR 810,000	Heimstaden Bostad Treasury BV 0.25% 13/10/2024	894,061	0.07
USD 629,000	Morocco Government International Bond '144A' 3% 15/12/2032	551,161	0.05	EUR 470,000	Imperial Brands Finance Netherlands BV 1.75%	,	
USD 518.000	Morocco Government	551,101	0.00	EUD con one	18/3/2033	472,677	0.04
	International Bond '144A' 4% 15/12/2050	410,515	0.03	EUR 100,000	ING Bank NV 0.875% 11/4/2028 ING Groep NV FRN 3/9/2025 ING Groep NV '144A' FRN	569,781 109,935	0.04 0.01
USD 200,000	Morocco Government International Bond '144A' 4% 15/12/2050	158,500	0.01	•	1/7/2026 ING Groep NV '144A' 4.625%	721,364	0.06
	13/12/2030	-			6/1/2026	224,001	0.02
	Netherlands	1,120,176	0.09		JDE Peet's NV 0.625% 9/2/2028* Koninklijke KPN NV FRN	572,370	0.04
EUR 100,000	Abertis Infraestructuras Finance BV FRN 24/11/2025	100.00=	251	USD 200,000	8/11/2024 (Perpetual) Lukoil International Finance BV 4.75% 2/11/2026	109,042 80,000	0.01
EUR 235,000	(Perpetual) ABN AMRO Bank NV 0.5% 17/7/2023	108,297 265,274	0.01	EUR 160,000	Mondelez International Holdings Netherlands BV 1.25%	50,000	0.01
EUR 300,000	ABN AMRO Bank NV 0.875% 14/1/2026	342,743	0.02	USD 250,000	9/9/2041 Mong Duong Finance Holdings	151,495	0.01
		512,110	3.00		BV 5.125% 7/5/2029	220,122	0.02

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		Market Value	% of Net		.	Market Value	% of Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
	MV24 Capital BV '144A' 6.748% 1/6/2034	268,099	0.02		VEON Holdings BV '144A' 3.375% 25/11/2027	264,000	0.02
EUR 100,000	Naturgy Finance BV FRN 23/11/2026 (Perpetual)	102,985	0.01	USD 343,000	VEON Holdings BV '144A' 4% 9/4/2025	128,625	0.01
EUR 1,110,000	Netherlands Government Bond '144A' 15/7/2030	,,,,,,,		EUR 570,000	Viterra Finance BV 0.375% 24/9/2025	618,768	0.05
EUR 1,620,000	(Zero Coupon) Netherlands Government Bond	1,218,404	0.09	GBP 200,000	Volkswagen Financial Services NV 1.625% 10/2/2024	265,404	0.02
EUR 693,000	'144A' 0.25% 15/7/2029 Netherlands Government Bond	1,827,138	0.14	EUR 700,000	Volkswagen International Finance NV 1.125% 2/10/2023	796,124	0.06
EUR 1,040,000	'144A' 2.75% 15/1/2047 Netherlands Government Bond	1,181,996	0.09	EUR 300,000	Volkswagen International Finance NV 4.125% 16/11/2038	422,849	0.03
EUR 150,000	'144A' 4% 15/1/2037 Nobel Bidco BV 3.125%	1,752,123	0.13	EUR 1,000,000	Vonovia Finance BV 1.625% 7/10/2039	945,970	0.07
USD 210,000	15/6/2028 NXP BV / NXP Funding LLC /	152,346	0.01	USD 167,000	Ziggo Bond Co BV '144A' 6% 15/1/2027	169,925	0.01
.,	NXP USA Inc '144A' 3.25%					31,070,528	2.39
1100 4 700 000	30/11/2051	181,012	0.01		New Zealand	01,010,020	
USD 1,738,000	NXP BV / NXP Funding LLC / NXP USA Inc '144A' 4.3% 18/6/2029	1,850,657	0.14	NZD 1,110,000	New Zealand Government Bond 4.5% 15/4/2027	815,888	0.06
EUR 90,000	OCI NV 3.625% 15/10/2025	101,958	0.01		Norway	,	
	OI European Group BV 2.875% 15/2/2025	109,502	0.01		Adevinta ASA 2.625% 15/11/2025 Aker BP ASA 1.125% 12/5/2029	111,317 304,932	0.01 0.02
	Petrobras Global Finance BV 5.299% 27/1/2025 Phoenix PIB Dutch Finance BV	516,654	0.04	EUR 5,910,000	DNB Boligkreditt AS 1.875% 21/11/2022	6,744,544	0.52
	2.375% 5/8/2025	111,096	0.01	NOK 6,650,000	Norway Government Bond '144A' 1.75% 17/2/2027	744,016	0.06
	Redexis Gas Finance BV 1.875% 28/5/2025	230,693	0.02			7,904,809	0.61
EUR 600,000	Redexis Gas Finance BV 1.875% 27/4/2027	676,056	0.05	1100 200 000	Oman		
EUR 120,000	RELX Finance BV 0.5% 10/3/2028	128,577	0.01	•	Oman Government International Bond 6.5% 8/3/2047	288,529	0.02
EUR 100,000	Repsol International Finance BV FRN 11/3/2026	120,577	0.01		Oman Government International Bond 6.75% 17/1/2048	288,000	0.02
EUR 335.000	(Perpetual) Shell International Finance BV	112,022	0.01		Oman Government International Bond 7.375% 28/10/2032	256,163	0.02
	0.125% 8/11/2027 Shell International Finance BV	358,552	0.03		Oman Sovereign Sukuk Co '144A' 4.875% 15/6/2030	210,000	0.02
	2.375% 7/11/2029	607,173	0.05	080 856,000	OQ SAOC '144A' 5.125% 6/5/2028	854,769	0.07
EUR 100,000	Siemens Financieringsmaatschappij					1,897,461	0.15
	NV 20/2/2026 (Zero Coupon)	109,562	0.01		Pakistan		
EUR 100,000	Siemens Financieringsmaatschappij			USD 200,000	Pakistan Water & Power Development Authority 7.5%		
EUD 20 000	NV 0.3% 28/2/2024	112,666	0.01		4/6/2031	168,000	0.01
EUR 30,000	Financieringsmaatschappij				Panama		
	NV 0.5% 5/9/2034	30,528	0.00	USD 259,000	Aeropuerto Internacional de		
	Stellantis NV 1.25% 20/6/2033	540,724	0.04		Tocumen SA '144A' 4% 11/8/2041*	238,162	0.02
EUR 1,300,000	Telefonica Europe BV FRN 14/12/2024 (Perpetual)	1,511,950	0.12	USD 451,000	Aeropuerto Internacional de	200,102	0.02
EUR 380,000	TenneT Holding BV 0.875% 16/6/2035	385,225	0.03		Tocumen SA '144A' 4% 11/8/2041*	414,829	0.03
EUR 100,000	Teva Pharmaceutical Finance Netherlands II BV 3.75%			USD 905,000	Aeropuerto Internacional de Tocumen SA '144A' 5.125%		
FUE 400 555	9/5/2027	105,555	0.01	1100 641 000	11/8/2061 Banco Latinoamericano de	829,288	0.06
EUR 100,000	Teva Pharmaceutical Finance Netherlands II BV 4.5%	444 700	0.04	050 641,000	Comercio Exterior SA '144A' 2.375% 14/9/2025	629,637	0.05
EUR 370,000	1/3/2025 Thermo Fisher Scientific	111,769	0.01	USD 228,000	Banco Nacional de Panama '144A' 2.5% 11/8/2030	200,948	0.03
	Finance I BV 1.625% 18/10/2041	373,775	0.03	USD 518,000	Banco Nacional de Panama		
EUR 100,000	United Group BV 4%	104 005	0.04	FUR 120 000	'144A' 2.5% 11/8/2030 Carnival Corp 10.125% 1/2/2026	456,539 150,006	0.04 0.01
EUR 300,000	15/11/2027 United Group BV 4.875% 1/7/2024	104,285 337,319	0.01		Panama Government International Bond 3.875%	130,000	0.01
	1111404	337,319	0.03		17/3/2028	047.007	0.05
USD 232,000	VEON Holdings BV '144A' 3.375% 25/11/2027	87,000	0.01		1773/2020	617,007	0.03

 $^{^{\}star}\,\text{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Assets
	Panama Government	` '			SAN Miguel Industrias Pet SA /	·	
002 .00,000	International Bond 4.5%			002 00.,000	NG PET R&P Latin America		
	15/5/2047	769,288	0.06		SA '144A' 3.5% 2/8/2028	327,972	0.03
USD 200,000	Panama Government			USD 247,000	SAN Miguel Industrias Pet SA /		
	International Bond 4.5% 1/4/2056	191,046	0.01		NG PET R&P Latin America SA '144A' 3.5% 2/8/2028	226,916	0.02
USD 200,000	Panama Government	101,040	0.01		O/ (144/) 0.070 2/0/2020	3,885,659	0.30
	International Bond 4.5%					3,003,039	0.50
	19/1/2063	187,600	0.01	HSD 300 000	Philippines Covernment		
		4,684,350	0.36	USD 200,000	Philippine Government International Bond 2.95%		
	Paraguay				5/5/2045*	170,500	0.0
USD 200,000	Frigorifico Concepcion SA			USD 324,000	Philippine Government		
LICD 604 000	'144A' 7.7% 21/7/2028	188,125	0.01		International Bond 2.95%	276 240	0.0
USD 694,000	Paraguay Government International Bond '144A'			USD 500 000	5/5/2045* Philippine Government	276,210	0.0
	2.739% 29/1/2033	605,288	0.05	000 000,000	International Bond 3.7%		
USD 286,000	Paraguay Government	, , , , , ,			1/3/2041	476,250	0.0
	International Bond '144A'			USD 624,000	Philippine Government		
1160 330 000	4.95% 28/4/2031*	297,305	0.02		International Bond 3.75% 14/1/2029	654 200	0.0
USD 328,000	Paraguay Government International Bond '144A'			11SD 200 000	Philippine Government	651,300	0.0
	4.95% 28/4/2031*	340,965	0.03	OOD 200,000	International Bond 6.375%		
USD 600,000	Paraguay Government	,			23/10/2034	255,000	0.0
	International Bond 5%			USD 200,000	Rizal Commercial Banking Corp		
HED 200 000	15/4/2026	626,574	0.05		FRN 27/8/2025 (Perpetual)	194,241	0.0
USD 200,000	Paraguay Government International Bond '144A'					2,023,501	0.1
	5.4% 30/3/2050	195,891	0.01		Poland		
JSD 200,000	Paraguay Government	•		PLN 5,930,000	Republic of Poland Government		
	International Bond 5.4%			DI NI 0 000 000	Bond 2.5% 25/7/2026	1,325,766	0.1
USD 150 000	30/3/2050 Paraguay Government	195,891	0.02	PLN 3,300,000	Republic of Poland Government Bond 2.5% 25/7/2027	726,392	0.0
130,000	International Bond '144A'			PLN 460,000	Republic of Poland Government	720,002	0.0
	5.4% 30/3/2050	146,918	0.01		Bond 2.75% 25/10/2029	100,263	0.0
		2,596,957	0.20	PLN 4,945,000	Republic of Poland Government	4 404 000	0.0
	Peru			FUR 500 000	Bond 4% 25/10/2023* Republic of Poland Government	1,184,096	0.0
JSD 200,000	InRetail Consumer '144A'			2011 000,000	International Bond 1.375%		
	3.25% 22/3/2028	188,250	0.01		22/10/2027	567,490	0.0
USD 270,000	InRetail Consumer 3.25%	055.047	0.00	EUR 500,000	Republic of Poland Government		
1150 400 000	22/3/2028 Kallpa Generacion SA 4.875%	255,047	0.02		International Bond 1.5% 9/9/2025	571,446	0.0
000 490,000	24/5/2026	502,914	0.04	USD 500.000	Republic of Poland Government	37 1,440	0.0
USD 245,000	Orazul Energy Egenor SCA	- , -			International Bond 3.25%		
	Orazur Energy Egenor SOA						
	'144A' 5.625% 28/4/2027	234,322	0.02		6/4/2026	517,890	0.0
USD 281,000	'144A' 5.625% 28/4/2027 Peruvian Government	234,322	0.02		6/4/2026	517,890 4,993,343	
USD 281,000	'144A' 5.625% 28/4/2027 Peruvian Government International Bond 1.862%						
	'144A' 5.625% 28/4/2027 Peruvian Government	234,322 239,254	0.02	EUR 610,000	Portugal Portugal Obrigacoes do Tesouro		0.0
	'144A' 5.625% 28/4/2027 Peruvian Government International Bond 1.862% 1/12/2032				Portugal Portugal Obrigacoes do Tesouro OT '144A' 1.95% 15/6/2029		0.3
USD 260,000	'144A' 5.825% 28/4/2027 Peruvian Government International Bond 1.862% 1/12/2032 Peruvian Government International Bond 2.783% 23/1/2031				Portugal Portugal Obrigacoes do Tesouro OT '144A' 1.95% 15/6/2029 Portugal Obrigacoes do Tesouro	4,993,343 743,554	0.3
USD 260,000	'144A' 5.625% 28/4/2027 Peruvian Government International Bond 1.862% 1/12/2032 Peruvian Government International Bond 2.783% 23/1/2031 Peruvian Government	239,254	0.02	EUR 1,570,000	Portugal Portugal Obrigacoes do Tesouro OT '144A' 1.95% 15/6/2029 Portugal Obrigacoes do Tesouro OT '144A' 2.125% 17/10/2028	4,993,343	0.3
USD 260,000	'144A' 5.625% 28/4/2027 Peruvian Government International Bond 1.862% 1/12/2032 Peruvian Government International Bond 2.783% 23/1/2031 Peruvian Government International Bond 2.844%	239,254 244,930	0.02	EUR 1,570,000	Portugal Portugal Obrigacoes do Tesouro OT '144A' 1.95% 15/6/2029 Portugal Obrigacoes do Tesouro OT '144A' 2.125% 17/10/2028 Portugal Obrigacoes do Tesouro	743,554 1,932,401	0.0
USD 260,000 USD 600,000	'144A' 5.625% 28/4/2027 Peruvian Government International Bond 1.862% 1/12/2032 Peruvian Government International Bond 2.783% 23/1/2031 Peruvian Government	239,254	0.02	EUR 1,570,000 EUR 357,000	Portugal Portugal Obrigacoes do Tesouro OT '144A' 1.95% 15/6/2029 Portugal Obrigacoes do Tesouro OT '144A' 2.125% 17/10/2028	4,993,343 743,554	0.0
USD 260,000 USD 600,000	'144A' 5.625% 28/4/2027 Peruvian Government International Bond 1.862% 1/12/2032 Peruvian Government International Bond 2.783% 23/1/2031 Peruvian Government International Bond 2.844% 20/6/2030 Peruvian Government International Bond 3%	239,254 244,930	0.02	EUR 1,570,000 EUR 357,000	Portugal Portugal Obrigacoes do Tesouro OT '144A' 1.95% 15/6/2029 Portugal Obrigacoes do Tesouro OT '144A' 2.125% 17/10/2028 Portugal Obrigacoes do Tesouro OT '144A' 4.1% 15/4/2037 TAGUS - Sociedade de Titularizacao de Creditos SA/	4,993,343 743,554 1,932,401 551,136	0.3 0.0 0.1 0.0
USD 260,000 USD 600,000 USD 120,000	'144A' 5.625% 28/4/2027 Peruvian Government International Bond 1.862% 1/12/2032 Peruvian Government International Bond 2.783% 23/1/2031 Peruvian Government International Bond 2.844% 20/6/2030 Peruvian Government International Bond 3% 15/1/2034	239,254 244,930	0.02	EUR 1,570,000 EUR 357,000	Portugal Portugal Obrigacoes do Tesouro OT '144A' 1.95% 15/6/2029 Portugal Obrigacoes do Tesouro OT '144A' 2.125% 17/10/2028 Portugal Obrigacoes do Tesouro OT '144A' 4.1% 15/4/2037 TAGUS - Sociedade de	743,554 1,932,401 551,136 98,568	0.3 0.0 0.1 0.0
USD 260,000 USD 600,000 USD 120,000	'144A' 5.625% 28/4/2027 Peruvian Government International Bond 1.862% 1/12/2032 Peruvian Government International Bond 2.783% 23/1/2031 Peruvian Government International Bond 2.844% 20/6/2030 Peruvian Government International Bond 3% 15/1/2034 Peruvian Government	239,254 244,930 575,418	0.02	EUR 1,570,000 EUR 357,000	Portugal Portugal Obrigacoes do Tesouro OT '144A' 1.95% 15/6/2029 Portugal Obrigacoes do Tesouro OT '144A' 2.125% 17/10/2028 Portugal Obrigacoes do Tesouro OT '144A' 4.1% 15/4/2037 TAGUS - Sociedade de Titularizacao de Creditos SA/	743,554 1,932,401 551,136	0.3 0.0 0.1 0.0
USD 260,000 USD 600,000 USD 120,000	'144A' 5.625% 28/4/2027 Peruvian Government International Bond 1.862% 1/12/2032 Peruvian Government International Bond 2.783% 23/1/2031 Peruvian Government International Bond 2.844% 20/6/2030 Peruvian Government International Bond 3% 15/1/2034	239,254 244,930 575,418	0.02	EUR 1,570,000 EUR 357,000 EUR 88,079	Portugal Portugal Obrigacoes do Tesouro OT '144A' 1.95% 15/6/2029 Portugal Obrigacoes do Tesouro OT '144A' 2.125% 17/10/2028 Portugal Obrigacoes do Tesouro OT '144A' 4.1% 15/4/2037 TAGUS - Sociedade de Titularizacao de Creditos SA/ Volta VII 0.7% 12/2/2024	743,554 1,932,401 551,136 98,568	0.3 0.0 0.1 0.0 0.0
USD 260,000 USD 600,000 USD 120,000 USD 273,000	'144A' 5.625% 28/4/2027 Peruvian Government International Bond 1.862% 1/12/2032 Peruvian Government International Bond 2.783% 23/1/2031 Peruvian Government International Bond 2.844% 20/6/2030 Peruvian Government International Bond 3% 15/1/2034 Peruvian Government International Bond 3.3%	239,254 244,930 575,418 110,040	0.02 0.02 0.04 0.01	EUR 1,570,000 EUR 357,000 EUR 88,079	Portugal Portugal Obrigacoes do Tesouro OT '144A' 1.95% 15/6/2029 Portugal Obrigacoes do Tesouro OT '144A' 2.125% 17/10/2028 Portugal Obrigacoes do Tesouro OT '144A' 4.1% 15/4/2037 TAGUS - Sociedade de Titularizacao de Creditos SA/ Volta VII 0.7% 12/2/2024 Qatar Qatar Energy 3.125% 12/7/2041	4,993,343 743,554 1,932,401 551,136 98,568 3,325,659 200,752	0.3 0.0 0.1 0.0 0.0 0.2
USD 260,000 USD 600,000 USD 120,000 USD 273,000	'144A' 5.625% 28/4/2027 Peruvian Government International Bond 1.862% 1/12/2032 Peruvian Government International Bond 2.783% 23/1/2031 Peruvian Government International Bond 2.844% 20/6/2030 Peruvian Government International Bond 3% 15/1/2034 Peruvian Government International Bond 3.3% 11/3/2041 Peruvian Government International Bond 3.3% 11/3/2041 Peruvian Government International Bond 4.125%	239,254 244,930 575,418 110,040 242,629	0.02 0.02 0.04 0.01 0.02	EUR 1,570,000 EUR 357,000 EUR 88,079 USD 213,000 USD 200,000	Portugal Portugal Obrigacoes do Tesouro OT '144A' 1.95% 15/6/2029 Portugal Obrigacoes do Tesouro OT '144A' 2.125% 17/10/2028 Portugal Obrigacoes do Tesouro OT '144A' 4.1% 15/4/2037 TAGUS - Sociedade de Titularizacao de Creditos SA/ Volta VII 0.7% 12/2/2024 Qatar Qatar Energy 3.125% 12/7/2041 Qatar Energy 3.125% 12/7/2041	4,993,343 743,554 1,932,401 551,136 98,568 3,325,659 200,752 188,500	0.3 0.0 0.1 0.0 0.0 0.2
USD 260,000 USD 600,000 USD 120,000 USD 273,000 USD 255,000	'144A' 5.625% 28/4/2027 Peruvian Government International Bond 1.862% 1/12/2032 Peruvian Government International Bond 2.783% 23/1/2031 Peruvian Government International Bond 2.844% 20/6/2030 Peruvian Government International Bond 3% 15/1/2034 Peruvian Government International Bond 3.3% 11/3/2041 Peruvian Government International Bond 3.3% 11/3/2041 Peruvian Government International Bond 4.125% 25/8/2027	239,254 244,930 575,418 110,040	0.02 0.02 0.04 0.01	EUR 1,570,000 EUR 357,000 EUR 88,079 USD 213,000 USD 200,000 USD 200,000	Portugal Portugal Obrigacoes do Tesouro OT '144A' 1.95% 15/6/2029 Portugal Obrigacoes do Tesouro OT '144A' 2.125% 17/10/2028 Portugal Obrigacoes do Tesouro OT '144A' 4.1% 15/4/2037 TAGUS - Sociedade de Titularizacao de Creditos SA/ Volta VII 0.7% 12/2/2024 Qatar Qatar Energy 3.125% 12/7/2041 Qatar Energy 3.3% 12/7/2051	4,993,343 743,554 1,932,401 551,136 98,568 3,325,659 200,752	0.3 0.0 0.1 0.0 0.0 0.2
USD 260,000 USD 600,000 USD 120,000 USD 273,000 USD 255,000	'144A' 5.625% 28/4/2027 Peruvian Government International Bond 1.862% 1/12/2032 Peruvian Government International Bond 2.783% 23/1/2031 Peruvian Government International Bond 2.844% 20/6/2030 Peruvian Government International Bond 3% 15/1/2034 Peruvian Government International Bond 3.3% 11/3/2041 Peruvian Government International Bond 4.125% 25/8/2027 Peruvian Government	239,254 244,930 575,418 110,040 242,629	0.02 0.02 0.04 0.01 0.02	EUR 1,570,000 EUR 357,000 EUR 88,079 USD 213,000 USD 200,000 USD 200,000	Portugal Portugal Obrigacoes do Tesouro OT '144A' 1.95% 15/6/2029 Portugal Obrigacoes do Tesouro OT '144A' 2.125% 17/10/2028 Portugal Obrigacoes do Tesouro OT '144A' 4.1% 15/4/2037 TAGUS - Sociedade de Titularizacao de Creditos SA/ Volta VII 0.7% 12/2/2024 Qatar Qatar Energy 3.125% 12/7/2041 Qatar Energy 3.125% 12/7/2041	4,993,343 743,554 1,932,401 551,136 98,568 3,325,659 200,752 188,500	0.3 0.0 0.1 0.0 0.0 0.2
USD 260,000 USD 600,000 USD 120,000 USD 273,000 USD 255,000	'144A' 5.625% 28/4/2027 Peruvian Government International Bond 1.862% 1/12/2032 Peruvian Government International Bond 2.783% 23/1/2031 Peruvian Government International Bond 2.844% 20/6/2030 Peruvian Government International Bond 3% 15/1/2034 Peruvian Government International Bond 3.3% 11/3/2041 Peruvian Government International Bond 3.3% 11/3/2041 Peruvian Government International Bond 4.125% 25/8/2027	239,254 244,930 575,418 110,040 242,629 268,041	0.02 0.02 0.04 0.01 0.02	EUR 1,570,000 EUR 357,000 EUR 88,079 USD 213,000 USD 200,000 USD 200,000 USD 351,000	Portugal Portugal Obrigacoes do Tesouro OT '144A' 1.95% 15/6/2029 Portugal Obrigacoes do Tesouro OT '144A' 2.125% 17/10/2028 Portugal Obrigacoes do Tesouro OT '144A' 4.1% 15/4/2037 TAGUS - Sociedade de Titularizacao de Creditos SA/ Volta VII 0.7% 12/2/2024 Qatar Qatar Energy 3.125% 12/7/2041 Qatar Energy 3.3% 12/7/2051 Qatar Energy '144A' 3.3% 12/7/2051* Qatar Government International	4,993,343 743,554 1,932,401 551,136 98,568 3,325,659 200,752 188,500 189,000	0.3 0.0 0.1
USD 260,000 USD 600,000 USD 120,000 USD 273,000 USD 255,000 USD 242,000	'144A' 5.625% 28/4/2027 Peruvian Government International Bond 1.862% 1/12/2032 Peruvian Government International Bond 2.783% 23/1/2031 Peruvian Government International Bond 2.844% 20/6/2030 Peruvian Government International Bond 3% 15/1/2034 Peruvian Government International Bond 3.3% 11/3/2041 Peruvian Government International Bond 4.125% 25/8/2027 Peruvian Government International Bond 4.7.35%	239,254 244,930 575,418 110,040 242,629	0.02 0.02 0.04 0.01 0.02	EUR 1,570,000 EUR 357,000 EUR 88,079 USD 213,000 USD 200,000 USD 200,000 USD 351,000 USD 500,000	Portugal Portugal Portugal Obrigacoes do Tesouro OT '144A' 1.95% 15/6/2029 Portugal Obrigacoes do Tesouro OT '144A' 2.125% 17/10/2028 Portugal Obrigacoes do Tesouro OT '144A' 4.1% 15/4/2037 TAGUS - Sociedade de Titularizacao de Creditos SA/ Volta VII 0.7% 12/2/2024 Qatar Qatar Energy 3.125% 12/7/2041 Qatar Energy 3.125% 12/7/2051 Qatar Energy '144A' 3.3% 12/7/2051* Qatar Government International Bond 3.25% 2/6/2026	4,993,343 743,554 1,932,401 551,136 98,568 3,325,659 200,752 188,500 189,000	0.3 0.0 0.1 0.0 0.0 0.2 0.0 0.0
USD 260,000 USD 600,000 USD 120,000 USD 273,000 USD 255,000 USD 242,000	'144A' 5.625% 28/4/2027 Peruvian Government International Bond 1.862% 1/12/2032 Peruvian Government International Bond 2.783% 23/1/2031 Peruvian Government International Bond 2.844% 20/6/2030 Peruvian Government International Bond 3% 15/1/2034 Peruvian Government International Bond 3.3% 11/3/2041 Peruvian Government International Bond 4.125% 25/8/2027 Peruvian Government International Bond 4.735% 21/7/2025	239,254 244,930 575,418 110,040 242,629 268,041	0.02 0.02 0.04 0.01 0.02	EUR 1,570,000 EUR 357,000 EUR 88,079 USD 213,000 USD 200,000 USD 200,000 USD 351,000 USD 500,000	Portugal Portugal Obrigacoes do Tesouro OT '144A' 1.95% 15/6/2029 Portugal Obrigacoes do Tesouro OT '144A' 2.125% 17/10/2028 Portugal Obrigacoes do Tesouro OT '144A' 4.1% 15/4/2037 TAGUS - Sociedade de Titularizacao de Creditos SA/ Volta VII 0.7% 12/2/2024 Qatar Qatar Energy 3.125% 12/7/2041 Qatar Energy 3.3% 12/7/2051 Qatar Energy '144A' 3.3% 12/7/2051* Qatar Government International	4,993,343 743,554 1,932,401 551,136 98,568 3,325,659 200,752 188,500 189,000 331,695	0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

	estments 28 Februar	Market	% of			Market	%
Haldina	Decembring	Value	Net	Haldin o	Description	Value	Ν
Holding	Description	(080)	Assets	Holding	Description	(USD) A	ASSE
USD 283,000	Qatar Government International Bond '144A' 4% 14/3/2029	308,293	0.02	USD 200,000	Medco Oak Tree Pte Ltd 7.375% 14/5/2026	202,500	0.
USD 340,000	Qatar Government International Bond '144A' 4% 14/3/2029	370,388	0.03	SGD 1,920,000	Singapore Government Bond 2% 1/2/2024	1,435,542	0.
USD 600,000	Qatar Government International Bond 4.5% 23/4/2028	666,375	0.05	SGD 530,000	Singapore Government Bond 2.75% 1/4/2042	430,541	0.
USD 200,000	Qatar Government International Bond 4.625% 2/6/2046	235,000	0.02	SGD 1,050,000	Singapore Government Bond 3.5% 1/3/2027	839,426	0.
USD 200,000	Qatar Government International Bond 5.103% 23/4/2048	251,500	0.02	USD 250,000	Temasek Financial I Ltd '144A' 3.625% 1/8/2028	270,316	0
	Bolid 3.103 /6 23/4/2040	3,561,791	0.02		3.02376 1/0/2020	4,410,718	0
	Romania				Slovakia		
RON 1,870,000	Romania Government Bond 4.15% 26/1/2028	391,903	0.03	EUR 580,000	Slovakia Government Bond 0.75% 9/4/2030	662,799	0
EUR 2,530,000	Romanian Government	001,000	0.00		Slovenia	002,700	
	International Bond 2.375%			FUR 110 000	Slovenia Government Bond		
USD 270,000	19/4/2027 Romanian Government	2,789,862	0.22	2017 110,000	1.75% 3/11/2040	130,213	0
	International Bond '144A' 3%				South Africa		
11SD 152 000	14/2/2031* Romanian Government	248,400	0.02	USD 200,000	Eskom Holdings SOC Ltd	107 477	^
030 132,000	International Bond '144A' 3%			7AP 78 000 000	7.125% 11/2/2025 Republic of South Africa	197,177	0
	14/2/2031*	139,840	0.01	2 11 70,000,000	Government Bond 7%		
USD 448,000	Romanian Government				28/2/2031	4,246,830	0
	International Bond '144A' 3.625% 27/3/2032	424 490	0.03	ZAR 146,800,000	Republic of South Africa		
USD 328 000	Romanian Government	424,480	0.03		Government Bond 8.25% 31/3/2032	8,551,948	0
002 020,000	International Bond 4%			ZAR 39.232.500	Republic of South Africa	0,551,940	U
	14/2/2051	278,800	0.02		Government Bond 8.5%		
		4,273,285	0.33		31/1/2037	2,167,125	0
	Russian Federation			USD 200,000	Republic of South Africa		
RUB 106,798,000	Russian Federal Bond - OFZ				Government International Bond 4.875% 14/4/2026	205,215	0
	6.1% 18/7/2035	284,894	0.02	USD 337,000	Republic of South Africa	200,2.0	Ū
USD 400,000	Russian Foreign Bond - Eurobond 4.25% 23/6/2027	120,000	0.01		Government International		
USD 3,000,000	Russian Foreign Bond -	120,000	0.01		Bond 5.75% 30/9/2049	290,771	0
	Eurobond 4.375% 21/3/2029	900,000	0.07			15,659,066	1
USD 600,000	Russian Foreign Bond - Eurobond 5.625% 4/4/2042	400.000	0.04		South Korea		
	Eurobond 5.625% 4/4/2042	180,000	0.01	USD 440,000	Heungkuk Life Insurance Co	441.375	0
		1,484,894	0.11	USD 530 000	Ltd FRN 9/11/2022 (Perpetual) Kookmin Bank FRN 2/7/2024	441,375	U
	Saudi Arabia			002 000,000	(Perpetual)	539,209	0
USD 270,000	Saudi Government International	278,775	0.00	USD 200,000	Korea Gas Corp 2.25%		
USD 770 000	Bond 3.25% 22/10/2030 Saudi Government International	2/0,//5	0.02	1100 000 000	18/7/2026*	199,467	0
002 110,000	Bond 3.45% 2/2/2061	703,588	0.05	USD 600,000	Korea International Bond 2.75% 19/1/2027	617,793	0
USD 696,000	Saudi Government International	,		KRW 743,530,000	Korea Treasury Bond 1.125%	011,130	U
1100 040 000	Bond 3.625% 4/3/2028*	736,020	0.06		10/9/2025	591,998	0
USD 210,000	Saudi Government International Bond 4% 17/4/2025	221,340	0.02	KRW 2,190,680,000	Korea Treasury Bond 1.125%	4 404 000	_
USD 682,000	Saudi Government International	1,070	3.02	KRW 2 686 040 000	10/9/2039 Korea Treasury Bond 1.25%	1,424,600	0
•	Bond '144A' 4.375%			7.1.11 2,000,940,000	10/3/2026	2,131,540	0
1100 000 000	16/4/2029	756,167	0.06	KRW 3,290,120,000	Korea Treasury Bond 1.5%	, - ,	,
USD 200,000	Saudi Government International Bond '144A' 4.375% 16/4/2029	221,750	0.02	I/DIA/ 0 055 0 10 055	10/3/2025	2,672,151	0
USD 400,000	Saudi Government International	1,700	3.02	KKW 3,055,840,000	Korea Treasury Bond 1.875% 10/6/2029	2,423,475	0
·	Bond 4.5% 17/4/2030	449,000	0.03	KRW 1,200,000,000	Korea Treasury Bond 2%	2,720,710	J
		3,366,640	0.26		10/3/2046	880,659	0
	Singapore			KRW 1,614,570,000	Korea Treasury Bond 2%	4 470 070	^
USD 200,000	ABJA Investment Co Pte Ltd 5.95% 31/7/2024	212,500	0.02	KRW 420,000,000	10/3/2049 Korea Treasury Bond 2.125%	1,179,972	0
USD 518,768	Continuum Energy Levanter Pte	212,000	0.02	KRW 2 160 270 000	10/3/2047 Korea Treasury Bond 2.25%	315,830	0
	Ltd '144A' 4.5% 9/2/2027*	506,447	0.04	ARVV 2, 109,270,000	10/12/2025	1,792,438	0
USD 250,000	DBS Group Holdings Ltd FRN	0.10.5=-	2	KRW 530,000,000	Korea Treasury Bond 2.375%	.,. 52, 100	J
USD 252 702	27/2/2025 (Perpetual) LLPL Capital Pte Ltd 6.875%	246,875	0.02		10/9/2038	422,057	0
000 202,193	4/2/2039	266,571	0.02	USD 250,000	Shinhan Financial Group Co Ltd	226 075	0
		-,-			FRN 12/5/2026 (Perpetual)	236,875	0 1
						15,869,439	

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	•	`		EUD 400 000		· · · · · · · · · · · · · · · · · · ·	
ELID 700 000	Spain Amadeus IT Group SA 2.875%			,	Intrum AB 4.875% 15/8/2025 Nordea Hypotek AB 1.25%	112,462	0.01
EUR 700,000	20/5/2027	845,561	0.06	3EK 1,400,000	20/9/2023	794,518	0.06
FUR 100 000	Autonoria Spain 2021 FT FRN	043,301	0.00	EUR 350.000	Stadshypotek AB 0.5%	754,510	0.00
	31/1/2039	112,006	0.01		11/7/2025	395,014	0.03
EUR 400,000	Banco Bilbao Vizcaya	,		SEK 11,000,000	Stadshypotek AB 1.5%		
	Argentaria SA FRN 29/3/2024				1/3/2024	1,187,085	0.09
	(Perpetual)	462,894	0.04	SEK 11,000,000	Swedbank Hypotek AB 1%		
EUR 700,000	Banco de Sabadell SA FRN	770 040	0.00	SEK 4 110 000	20/12/2023 Sweden Government Bond	1,175,983	0.09
ELID 400 000	7/11/2025* Banco de Sabadell SA FRN	772,213	0.06	SEK 4, 110,000	0.75% 12/5/2028*	441,573	0.03
EUR 400,000	11/3/2027	443,033	0.03	SEK 2.300.000	Sweden Government Bond	441,070	0.00
EUR 100,000	Banco de Sabadell SA FRN	,	0.00	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	3.5% 30/3/2039	350,990	0.03
	15/4/2031	105,148	0.01	EUR 351,000	Verisure Holding AB 3.5%		
EUR 200,000	Banco Santander SA FRN				15/5/2023*	395,309	0.03
	14/1/2026 (Perpetual)	216,071	0.02			5,248,933	0.40
EUR 200,000	CaixaBank SA FRN 18/7/2022	227 500	0.00		Switzerland		
ELIR 200 000	(Perpetual) CaixaBank SA FRN 19/9/2023	227,500	0.02	USD 400.000	Credit Suisse Group AG '144A'		
LOIX 200,000	(Perpetual)	233,301	0.02		FRN 18/12/2024 (Perpetual)	413,000	0.03
EUR 200,000	CaixaBank SA 1.125%	200,001	0.02	EUR 140,000	Credit Suisse Group AG FRN		
,	17/5/2024	226,400	0.02		2/4/2026	165,143	0.01
EUR 1,200,000	CaixaBank SA 4.125%			EUR 975,000	Credit Suisse Group AG FRN		
	24/3/2036*	1,881,302	0.14	1100 000 000	24/6/2027	1,060,267	80.0
EUR 69,472	FT Santander Consumer Spain	70.045		USD 329,000	Credit Suisse Group AG '144A' 4.282% 9/1/2028	341,560	0.03
EUD 100 000	Auto 2020-1 FRN 20/3/2033	78,845	0.01	CHE 1 420 000	Swiss Confederation	341,300	0.03
EUR 100,000	International Consolidated Airlines Group SA 2.75%			0111 1,420,000	Government Bond 26/6/2034		
	25/3/2025	108,304	0.01		(Zero Coupon)	1,487,234	0.11
EUR 140.000	Lorca Telecom Bondco SA 4%	100,001	0.01	CHF 200,000	Swiss Confederation		
	18/9/2027	151,419	0.01		Government Bond 2%		
EUR 1,000,000	Merlin Properties Socimi SA				25/6/2064	376,042	0.03
	1.875% 4/12/2034*	994,741	0.08	USD 380,000	UBS Group AG '144A' FRN	000 000	0.00
EUR 3,600,000	Spain Government Bond			EUD 1 000 000	31/1/2024 (Perpetual) UBS Group AG FRN 17/4/2025	399,686	0.03
ELID & 000 000	31/1/2027 (Zero Coupon) Spain Government Bond '144A'	3,938,955	0.30	EUR 1,000,000	0B3 G10up AG FRN 17/4/2023	1,135,665	
LOIX 3,900,000	0.1% 30/4/2031	6,093,061	0.47			5,378,597	0.41
EUR 10,000	Spain Government Bond 0.4%	0,000,001	0.17		Thailand		
	30/4/2022	11,240	0.00	USD 200,000	Bangkok Bank PCL/Hong Kong		
EUR 1,030,000	Spain Government Bond '144A'			1160 300 000	FRN 25/9/2034	194,686	0.01
	0.5% 31/10/2031	1,093,286	0.08	USD 200,000	GC Treasury Center Co Ltd 2.98% 18/3/2031	191.887	0.01
EUR 3,800,000	Spain Government Bond '144A'	0.007.450	0.00	USD 200 000	Kasikornbank PCL/Hong Kong	191,001	0.01
ELID 634 000	0.85% 30/7/2037 Spain Government Bond '144A'	3,887,453	0.30	002 200,000	FRN 14/10/2025 (Perpetual)	198,845	0.01
LOIX 034,000	1% 31/10/2050	582,272	0.04	THB 12,800,000	Thailand Government Bond	,	
EUR 960.000	Spain Government Bond '144A'	002,272	0.04		1.585% 17/12/2035	348,226	0.03
,	1.4% 30/7/2028	1,127,413	0.09	THB 25,320,000	Thailand Government Bond		
EUR 212,000	Spain Government Bond '144A'			TUD 40 540 000	2.875% 17/6/2046	762,275	0.06
	2.35% 30/7/2033	267,090	0.02	IUS 10,510,000	Thailand Government Bond 3.3% 17/6/2038	343,455	0.03
EUR 3,460,000	Spain Government Bond '144A'	F 077 101		THR 17 060 000	Thailand Government Bond	545,455	0.03
ELID 20 000	3.45% 30/7/2066 Spain Government Bond (144A)	5,277,191	0.41	1112 11,000,000	3.775% 25/6/2032	594,030	0.05
LUR 20,000	Spain Government Bond '144A' 5.15% 31/10/2044	52,569	0.00	USD 740,000	Thaioil Treasury Center Co Ltd	- ,	
	5.1070 5 17 10/2077	· · · · · · · · · · · · · · · · · · ·			3.75% 18/6/2050	604,861	0.05
		29,189,268	2.25	USD 200,000	TMBThanachart Bank PCL FRN		
	Sri Lanka				2/12/2024 (Perpetual)	196,050	0.01
	Sri Lanka Government					3,434,315	0.26
USD 200,000					Ukraine		
USD 200,000	International Bond 6.85%	07 000	0.04				
,	International Bond 6.85% 14/3/2024	97,888	0.01	USD 200,000	NPC Ukrenergo '144A' 6.875%		
,	International Bond 6.85%	97,888	0.01		9/11/2026	80,800	0.01
,	International Bond 6.85% 14/3/2024 Sri Lanka Government	97,888 90,043	0.01		9/11/2026 Ukraine Government	80,800	0.01
,	International Bond 6.85% 14/3/2024 Sri Lanka Government International Bond 7.85%	90,043	0.00		9/11/2026 Ukraine Government International Bond '144A'		
,	International Bond 6.85% 14/3/2024 Sri Lanka Government International Bond 7.85% 14/3/2029			USD 400,000	9/11/2026 Ukraine Government International Bond '144A' 7.253% 15/3/2033	80,800 140,000	0.01
USD 200,000	International Bond 6.85% 14/3/2024 Sri Lanka Government International Bond 7.85% 14/3/2029	90,043	0.00	USD 400,000	9/11/2026 Ukraine Government International Bond '144A' 7.253% 15/3/2033 Ukraine Government		
USD 200,000	International Bond 6.85% 14/3/2024 Sri Lanka Government International Bond 7.85% 14/3/2029 Sweden Heimstaden Bostad AB FRN	90,043	0.00	USD 400,000	9/11/2026 Ukraine Government International Bond '144A' 7.253% 15/3/2033 Ukraine Government International Bond '144A'	140,000	0.01
USD 200,000 EUR 200,000	International Bond 6.85% 14/3/2024 Sri Lanka Government International Bond 7.85% 14/3/2029 Sweden Heimstaden Bostad AB FRN 1/2/2027 (Perpetual)	90,043	0.00	USD 400,000 USD 200,000	9/11/2026 Ukraine Government International Bond '144A' 7.253% 15/3/2033 Ukraine Government		
USD 200,000 EUR 200,000	International Bond 6.85% 14/3/2024 Sri Lanka Government International Bond 7.85% 14/3/2029 Sweden Heimstaden Bostad AB FRN	90,043	0.00	USD 400,000 USD 200,000	9/11/2026 Ukraine Government International Bond '144A' 7.253% 15/3/2033 Ukraine Government International Bond '144A' 7.375% 25/9/2032	140,000	0.01

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Holding	Description	Market Value (USD)		Holding	Description	Market Value (USD)	% o Ne Asset
	Ukraine Government	, ,			Constellation Automotive	, ,	
03D 200,000	International Bond 8.994%			GBF 100,000	Financing Plc 4.875%		
	1/2/2024	76,000	0.01		15/7/2027	123,773	0.0
USD 200,000	Ukraine Government			EUR 111,000	eG Global Finance Plc 4.375%		
	International Bond 9.75%	00 000	0.00	ODD 200 000	7/2/2025*	119,653	0.0
	1/11/2028	69,000	0.00	GBP 300,000	Finsbury Square 2018-2 Plc FRN		
		504,061	0.04		12/9/2068	491,511	0.0
	United Arab Emirates			GBP 99,982	Finsbury Square 2020-1 Plc		
USD 440,000	Abu Dhabi Crude Oil Pipeline LLC 4.6% 2/11/2047*	482,989	0.04		FRN	404 470	0.0
USD 670 000	Abu Dhabi Government	402,909	0.04	USD 585 000	16/3/2070 Fresnillo Plc '144A' 4.25%	134,178	0.0
002 010,000	International Bond 3.125%			000 000,000	2/10/2050	533,636	0.0
	16/4/2030	699,313	0.05	GBP 99,977	Gemgarto 2018-1 Plc FRN	,	
USD 760,000	Abu Dhabi Government				16/9/2065	134,281	0.0
	International Bond 4.125%	045 500	0.07	GBP 100,000	Gemgarto 2021-1 Plc FRN	100 0 10	
LISD 391 000	11/10/2047 Emirates NBD Bank PJSC FRN	845,500	0.07	CDD 204 E11	16/12/2067 Greene King Finance Plc FRN	133,340	0.0
002 001,000	20/3/2025 (Perpetual)	404,196	0.03	GBF 304,311	15/12/2033	515,024	0.0
USD 321,000	NBK Tier 1 Ltd '144A' FRN	,		GBP 206,572	Greene King Finance Plc 4.064%	010,021	0.0
	24/8/2026 (Perpetual)	309,163	0.02		15/3/2035	287,659	0.0
	United Kinadom	2,741,161	0.21	GBP 181,000	Harben Finance 28/9/2055		
	United Kingdom			GRD 170 000	(Zero Coupon) Harben Finance 28/9/2055	239,458	0.0
USD 200,000	Antofagasta Plc '144A' 2.375%			GBF 179,000	(Zero Coupon)	236,851	0.0
	14/10/2030* GBP 186,000 Argiva Broadcast Finance Plc	178,708	0.01	GBP 100,000	Heathrow Finance Plc (Step-up	200,00	0.0
GBP 186,000	GBP 186,000 Arqiva Broadcast Finance Plc 6.75% 30/9/2023	040.007	0.00		coupon) 4.375% 1/3/2027	127,983	0.0
CPD 100 000	6.75% 30/9/2023 Atlas Funding 2021-1 Plc FRN	249,897	0.02		Hops Hill No 1 Plc FRN 27/5/2054	135,543	0.0
GBF 100,000	25/7/2058	134,406	0.01	GBP 99,996	Hops Hill No 1 Plc FRN 27/5/2054	135,479	0.
USD 521,021	Avianca Midco 2 Ltd '144A' 9%	101,100	0.01	USD 1,122,000	HSBC Holdings Plc FRN 22/11/2027	1,076,223	0.
	1/12/2028	518,727	0.04	EUR 560,000	Informa Plc 2.125% 6/10/2025	642,088	0.
GBP 165,000	Azure Finance No 2 Plc FRN				InterContinental Hotels Group	,	
ELID 200 000	20/7/2030	224,406	0.02		Plc 3.375% 8/10/2028	135,351	0.
	Barclays Plc FRN 2/4/2025 Barclays Plc FRN 3/11/2026*	354,284 518,555	0.03 0.04	EUR 100,000	International Game Technology	444.074	_
	Barclays Pic FRN 9/8/2029	444,616	0.04	GRP 100 000	Plc 3.5% 15/6/2026 Iron Mountain UK Plc 3.875%	111,671	0.
	Barclays Plc 3.125% 17/1/2024*	2,315,447	0.18	OBI 100,000	15/11/2025	133,556	0.
	Barclays Plc 4.337% 10/1/2028	1,472,556	0.11	EUR 140,000	Jaguar Land Rover Automotive	,	
	Barclays Plc 4.375% 12/1/2026 BAT International Finance Plc	233,712	0.02		Plc 4.5% 15/7/2028	150,610	0.
EUR 335,000	1.25% 13/3/2027	361,505	0.03	GBP 100,000	Jerrold Finco Plc 4.875%	120.010	0
EUR 515,000	BAT International Finance Plc	001,000	0.00	GRP 100 000	15/1/2026 Jerrold Finco Plc 5.25%	130,910	0.
	2.25% 16/1/2030	548,302	0.04	OBI 100,000	15/1/2027	130,631	0.
GBP 300,000	Bellis Acquisition Co Plc 3.25%			GBP 200,000	Ladbrokes Group Finance Plc	,	
ELID 034 000	16/2/2026	367,484	0.03		5.125% 8/9/2023	274,306	0.
EUR 934,000	BP Capital Markets Plc FRN 22/3/2026 (Perpetual)	1,040,700	0.08	GBP 140,000	Lanebrook Mortgage		
EUR 600,000	British American Tobacco Plc	1,040,700	0.00		Transaction 2020-1 Plc FRN 12/6/2057	188,596	0.
,	FRN 27/9/2026 (Perpetual)	609,943	0.05	USD 400.000	Liquid Telecommunications	100,550	0.0
EUR 530,000	British American Tobacco Plc				Financing Plc '144A' 5.5%		
HED 300 000	FRN 27/6/2029 (Perpetual)	509,127	0.04		4/9/2026	393,500	0.0
USD 200,000	British Telecommunications Plc '144A' FRN 23/11/2081	191,793	0.02	EUR 591,000	Lloyds Banking Group Plc FRN	700 700	0.4
GBP 700.000	British Telecommunications Plc	131,733	0.02	GRP 50 000	18/3/2030 Mitchells & Butlers Finance Plc	709,726	0.0
	3.125% 21/11/2031	920,434	0.07	GBF 30,000	FRN 15/6/2036	55,007	0.
GBP 115,000	Canada Square Funding			GBP 100,000	Mortimer BTL 2021-1 Plc FRN	,	
ODD 120 000	17/1/2059 (Zero Coupon)	154,612	0.01		23/6/2053	130,603	0.0
GBP 130,000	Canada Square Funding 17/1/2059 (Zero Coupon)	174,692	0.01	EUR 170,000	Motability Operations Group Plc	470 400	0
EUR 1.162.000	Chanel Ceres Plc 0.5%	174,002	0.01	CDD 75 200	0.125% 20/7/2028 Motor 2016-1 Plc 'Series 2016-	178,186	0.
,,,	31/7/2026	1,271,270	0.10	GBF 75,300	1 C' 3.75% 25/11/2025	101,279	0.0
EUR 350,000	Channel Link Enterprises			GBP 103,000	Motor 2016-1 Plc 'Series 2016-	,	0.
EUD	Finance Plc FRN 30/6/2050	393,268	0.03	,,,,	1 D' 4.25% 25/11/2025	139,257	0.0
EUR 550,000	Channel Link Enterprises	610 070	0.05	GBP 105,000	Motor 2016-1 Plc 'Series 2016-		
GBP 110 000	Finance Plc FRN 30/6/2050 CMF 2020-1 Plc FRN 16/1/2057	618,878 147,411	0.05 0.01	EUD 000 000	1 E' 5.25% 25/11/2025	141,636	0.
,	Coca-Cola Europacific Partners	1-71, -7 11	0.01	EUR 889,000	National Grid Electricity Transmission Plc 0.19%		
2,220	Plc 1.125% 26/5/2024	473,220	0.04		20/1/2025	985,879	0.
				EUR 500,000	Nationwide Building Society	200,010	0.
			1		1.125% 31/5/2028	576,380	0.

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Portfolio of Investments 28 February 2022

		Market Value	% of Net			Market Value	% of Net
Holding	Description	(USD)	Assets	Holding	Description	(USD)	Assets
USD 200,000	Neptune Energy Bondco Plc			GBP 2,510,000	United Kingdom Gilt 0.125%		
GRP 128 000	'144A' 6.625% 15/5/2025 Newday Funding Master Issuer	202,560	0.02	GRP 9 884 000	31/1/2024* United Kingdom Gilt 0.375%	3,305,621	0.25
ODI 120,000	Plc - Series 2021-1 FRN			OBI 0,004,000	22/10/2026*	12,807,995	0.99
CDD 126 000	15/3/2029	172,358	0.01	GBP 430,000	United Kingdom Gilt 0.375%	E22 604	0.04
GBF 130,000	Newday Funding Master Issuer Plc - Series 2021-3 1.589%			GBP 4,980,000	22/10/2030* United Kingdom Gilt 0.625%	532,681	0.04
EUD 50 444	15/11/2029	182,258	0.01	ODD 0 445 000	7/6/2025*	6,586,312	0.51
EUR 59,144	Paragon Mortgages No 12 Plc FRN 15/11/2038	63,638	0.01	GBP 2,115,000	United Kingdom Gilt 1.25% 22/10/2041	2,633,296	0.20
GBP 120,000	Paragon Mortgages No 25 Plc			GBP 1,738,000	United Kingdom Gilt 1.75%		
GBP 100 000	FRN 15/5/2050 Paragon Mortgages No 25 Plc	160,632	0.01	USD 750 000	22/1/2049 Vedanta Resources Finance II	2,393,683	0.18
GB1 100,000	FRN 15/5/2050	134,050	0.01	000 700,000	Plc '144A' 8.95% 11/3/2025*	703,125	0.05
GBP 100,000	PCL Funding IV Plc FRN	124 224	0.01	USD 300,000	Vedanta Resources Finance II	206 251	0.02
GBP 100,000	15/9/2024 PCL Funding V Plc FRN	134,224	0.01	GBP 100,000	Plc 13.875% 21/1/2024 Very Group Funding Plc/The	306,251	0.02
	15/10/2025	133,627	0.01		6.5% 1/8/2026	129,013	0.01
GBP 100,000	Pinewood Finance Co Ltd 3.25% 30/9/2025	130,624	0.01	EUR 200,000	Vmed O2 UK Financing I Plc 3.25% 31/1/2031	204,939	0.02
GBP 100,000	Premier Foods Finance Plc	100,021	0.01		0.2070 017 172001	61,355,513	4.72
CBD 100 000	3.5% 15/10/2026	127,406	0.01		United States	01,000,010	
GBF 100,000	Residential Mortgage Securities 32 Plc FRN 20/6/2070	135,625	0.01	USD 840,000	1211 Avenue of the Americas		
EUR 100,000	Rolls-Royce Plc 1.625%	07.000	0.04		Trust 2015-1211 'Series		
GBP 150.000	9/5/2028 Sage AR Funding No 1 Plc	97,626	0.01		2015-1211 C' '144A' FRN 10/8/2035	852,279	0.07
,	FRN 17/11/2030	200,873	0.02	USD 750,000	1211 Avenue of the Americas		
EUR 380,000	Santander UK Plc 0.5% 10/1/2025	428,528	0.03		Trust 2015-1211 'Series 2015-1211 D' '144A' FRN		
EUR 100,000	Sherwood Financing Plc 4.5%	420,020	0.00		10/8/2035	741,251	0.06
CBD 100 000	15/11/2026 Sharward Financing Dia 6%	107,298	0.01	USD 881,000	1211 Avenue of the Americas Trust 2015-1211 'Series		
GBP 100,000	Sherwood Financing Plc 6% 15/11/2026	127,706	0.01		2015-1211 A1A2' '144A'		
	SSE Plc FRN 16/9/2077	807,275	0.06	1160 870 000	3.901% 10/8/2035	905,570	0.07
GBP 100,000	Stonegate Pub Co Financing 2019 Plc 8% 13/7/2025	136,076	0.01	030 870,000	245 Park Avenue Trust 2017- 245P 'Series 2017-245P C'		
GBP 200,000	Stonegate Pub Co Financing			1100 750 000	'144A' FRN 5/6/2037	854,031	0.07
GRP 147 596	2019 Plc 8.25% 31/7/2025 Tesco Property Finance 1 Plc	273,887	0.02	USD 750,000	245 Park Avenue Trust 2017- 245P 'Series 2017-245P D'		
OBI 147,000	7.623% 13/7/2039	269,488	0.02		'144A' FRN 5/6/2037	689,082	0.05
GBP 210,445	Tesco Property Finance 3 Plc 5.744% 13/4/2040	343,060	0.03	USD 613,000	245 Park Avenue Trust 2017- 245P 'Series 2017-245P E'		
GBP 113,843	Tesco Property Finance 4 Plc	343,000	0.03		144A' FRN 5/6/2037	552,593	0.04
CDD 460 000	5.801% 13/10/2040	185,219	0.01	USD 820,000	280 Park Avenue 2017-280P Mortgage Trust 'Series 2017-		
GBP 168,000	Thames Water Kemble Finance Plc 4.625% 19/5/2026	221,406	0.02		280P D' '144A' FRN 15/9/2034	810,027	0.06
GBP 100,000	Tower Bridge Funding 2020-1				AbbVie Inc 4.25% 21/11/2049	1,503,359	0.12
GBP 100 000	Plc FRN 20/9/2063 Tower Bridge Funding 2020-1	136,090	0.01	,	AbbVie Inc 4.3% 14/5/2036 Acadia Healthcare Co Inc '144A'	373,043	0.03
	Plc FRN 20/9/2063	135,685	0.01		5.5% 1/7/2028	20,083	0.00
GBP 106,000	Tower Bridge Funding 2021-1 Plc FRN 21/7/2064	142,259	0.01	USD 241,000	Activision Blizzard Inc 2.5% 15/9/2050	197,742	0.02
GBP 124,000	Tower Bridge Funding 2021-1	142,239	0.01	USD 80,000	ADT Security Corp/The '144A'	107,7 12	
CDD 205 000	Plc FRN 21/7/2064	166,730	0.01	LISD 170 000	4.875% 15/7/2032 AEP Transmission Co LLC	74,554	0.01
GBP 305,000	Turbo Finance 9 Plc FRN 20/8/2028	411,070	0.03	030 170,000	3.15% 15/9/2049	153,375	0.01
GBP 100,000	Twin Bridges 2018-1 Plc 'Series			USD 305,000	AEP Transmission Co LLC	200 470	0.00
GBP 110.000	2018-1 D' FRN 12/9/2050 Twin Bridges 2019-2 Plc FRN	134,304	0.01	USD 140,000	3.8% 15/6/2049 Alabama Power Co 4.15%	306,476	0.02
	12/6/2053	148,242	0.01	1100 0 000	15/8/2044	144,828	0.01
GBP 115,000	Twin Bridges 2020-1 Plc FRN 12/12/2054	155,607	0.01		Alabama Power Co 6% 1/3/2039 Albertsons Cos Inc / Safeway	11,272	0.00
GBP 125,000	Twin Bridges 2020-1 Plc FRN				Inc / New Albertsons LP /		
CBD 130 000	12/12/2054 Twin Bridges 2021 1 Plc EPN	169,389	0.01		Albertsons LLC '144A' 3.5% 15/3/2029	172,980	0.01
GDF 130,000	Twin Bridges 2021-1 Plc FRN 12/3/2055	185,208	0.01	USD 23,000	Albertsons Cos Inc / Safeway	1,2,000	5.01
GBP 100,000	Twin Bridges 2021-1 Plc FRN				Inc / New Albertsons LP /		
	12/3/2055	134,470	0.01		Albertsons LLC '144A' 5.875%		
GBP 612 205	Unique Pub Finance Co Plc/	,			15/2/2028	23,865	0.00

^{*} All or a portion of this security represents a security on loan.

Holding	Description	Market Value	% of Net Assets	Holding	Description	Market Value	% of Net Assets
	-	(030)	ASSELS	_	-	(030)	ASSEIS
USD 18,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP /			,,,,,	Aramark Services Inc '144A' 5% 1/2/2028	77,492	0.01
	Albertsons LLC '144A' 7.5% 15/3/2026	19,015	0.00	USD 54,000	Arconic Corp '144A' 6.125% 15/2/2028	55,493	0.00
EUR 100,000	Allied Universal Holdco LLC/	19,015	0.00	USD 535,000	Astrazeneca Finance LLC 2.25%	55,495	0.00
	Allied Universal Finance				28/5/2031	508,385	0.04
	Corp/Atlas Luxco 4 Sarl 3.625% 1/6/2028	106,202	0.01	USD 2,000,000	AT&T Inc '144A' 27/11/2022 (Zero Coupon)	1,979,814	0.15
EUR 600,000	Altria Group Inc 3.125%	100,202	0.01		AT&T Inc 3.5% 15/9/2053	530,201	0.04
USD 644 000	15/6/2031	682,688	0.05	· · · · · · · · · · · · · · · · · · ·	AT&T Inc 3.5% 15/9/2053	871,172	0.07
03D 644,000	Altria Group Inc 3.7% 4/2/2051*	515,894	0.04		AT&T Inc 3.55% 15/9/2055 AT&T Inc 3.8% 1/12/2057	310,783 288,847	0.02 0.02
USD 1,047,000	Altria Group Inc 3.7%				AT&T Inc 4.3% 15/2/2030	6,791,860	0.52
USD 582 000	4/2/2051* Altria Group Inc 5.375%	838,728	0.06		AT&T Inc 4.375% 14/9/2029 Azul Investments LLP '144A'	444,725	0.03
000 002,000	31/1/2044	596,409	0.05	000 200,000	5.875% 26/10/2024	190,390	0.01
USD 20,000	AMC Networks Inc 4.75%	40.070	0.00	USD 230,000	Azul Investments LLP '144A'	207.040	0.00
USD 10.000	1/8/2025 AMC Networks Inc 5%	19,879	0.00	USD 53.000	7.25% 15/6/2026 B&G Foods Inc 5.25% 15/9/2027	207,849 52,710	0.02 0.00
,	1/4/2024	9,989	0.00		BAE Systems Holdings Inc	,	
USD 310,000	Ameren Illinois Co 3.25% 15/3/2050	287,728	0.02	USD 500 000	'144A' 3.85% 15/12/2025 Baltimore Gas and Electric Co	62,551	0.01
USD 2,000	Ameren Illinois Co 4.15%	201,120	0.02	000,000	3.5% 15/8/2046	482,478	0.04
1100 7 005	15/3/2046	2,151	0.00	USD 730,000	BAMLL Commercial Mortgage		
USD 7,395	American Airlines 2015-2 Class AA Pass Through Trust 3.6%				Securities Trust 2015-200P 'Series 2015-200P F' '144A'		
	22/9/2027	7,459	0.00		FRN 14/4/2033	700,112	0.05
USD 193,729	American Airlines 2016-3 Class AA Pass Through Trust 3%			USD 1,000,000	BAMLL Commercial Mortgage Securities Trust 2015-200P		
	15/10/2028	191,014	0.01		'Series 2015-200P B' '144A'		
USD 49,238	American Airlines 2017-1 Class			1100 740 000	3.49% 14/4/2033	998,382	0.08
	AA Pass Through Trust 3.65% 15/2/2029	50,196	0.00	050 710,000	BAMLL Commercial Mortgage Securities Trust 2015-200P		
USD 432,413	American Airlines 2019-1 Class	,			'Series 2015-200P B' '144A'		
	AA Pass Through Trust 3.15% 15/2/2032	422,182	0.03	118D 922 024	3.49% 14/4/2033 BAMLL Commercial Mortgage	708,851	0.05
USD 1,249,333	American Homes 4 Rent 2015-	422,102	0.00	000 022,024	Securities Trust 2018-DSNY		
	SFR2 Trust 'Series 2015- SFR2 A' '144A' 3.732%				'Series 2018-DSNY D' '144A' FRN 15/9/2034	900,766	0.07
	17/10/2052	1,280,032	0.10	USD 545,000	BANK 2017-BNK8 'Series	900,700	0.07
EUR 440,000	American Tower Corp 0.4%				2017-BNK8 B' FRN 15/11/2050	553,210	0.04
FUR 800 000	15/2/2027 American Tower Corp 0.45%	463,635	0.04	USD 1,425,000	BANK 2018-BNK14 'Series 2018-BN14 A4' FRN 15/9/2060	1,525,185	0.12
2011 000,000	15/1/2027	846,856	0.07	USD 638,000	Bank of America Corp FRN	1,020,100	0.12
USD 760,000	American Tower Corp 1.3% 15/9/2025	705 174	0.06	USD 1 021 000	22/10/2025 Bank of America Corp FRN	634,562	0.05
USD 317,000	American Tower Corp 2.1%	725,174	0.06	1,931,000	19/6/2026	1,839,025	0.14
1100 45 000	15/6/2030	286,449	0.02	USD 1,563,000	Bank of America Corp FRN	4 400 000	0.44
USD 45,000	American Tower Corp 2.95% 15/1/2051	35,962	0.00	USD 55.000	22/7/2027 Bank of America Corp FRN	1,480,080	0.11
	Amgen Inc 2.45% 21/2/2030	1,291,115	0.10		4/2/2028	53,846	0.00
	Amgen Inc 4.2% 22/2/2052 AMN Healthcare Inc '144A' 4%	43,147	0.00	USD 166,000	Bank of America Corp FRN 21/7/2028	170,228	0.01
000 14,000	15/4/2029	13,319	0.00	USD 366,000	Bank of America Corp FRN	170,220	0.01
USD 417,000	Anheuser-Busch Cos LLC /			1100 0 405 000	23/7/2029	387,211	0.03
	Anheuser-Busch InBev Worldwide Inc 4.7% 1/2/2036	458,058	0.04	050 2,485,000	Bank of America Corp FRN 23/7/2031	2,223,486	0.17
USD 896,000	Anheuser-Busch InBev			EUR 290,000	Bank of America Corp FRN		
USD 365 000	Worldwide Inc 4.5% 1/6/2050 Anheuser-Busch InBev	969,143	0.07	USD 868 000	26/10/2031 Bank of America Corp FRN	295,113	0.02
000,000	Worldwide Inc 4.6% 15/4/2048	391,043	0.03	000,000	22/4/2032	822,982	0.06
	Anthem Inc 3.6% 15/3/2051	836,371	0.06	USD 1,100,000	Bank of America Corp FRN	4 040 000	0.00
	Aon Corp 2.8% 15/5/2030 Apidos CLO XXXVII 1.259%	1,119,961	0.09	USD 706,000	21/7/2032 Bank of America Corp FRN	1,010,683	0.08
	22/10/2034	2,740,292	0.21		20/10/2032	660,750	0.05
	Apple Inc 1.2% 8/2/2028 Apple Inc 1.65% 8/2/2031	359,356 1,400,612	0.03 0.11	USD 31,000	Bank of America Corp FRN 4/2/2033	30,080	0.00
USD 1,241,000	Apple Inc 2.65% 8/2/2051	1,083,069	0.08	USD 724,000	Bank of America Corp FRN		
	Apple Inc 2.65% 8/2/2051 Apple Inc 4.25% 9/2/2047	200,730 1,513,464	0.02 0.12		24/4/2038	785,914	0.06
		1.010.404	U. IZ				

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
1120 085 000	Bank of America Corp FRN			USD 1 573 000	Broadcom Inc '144A' 3.75%		
03D 903,000	19/6/2041	854,473	0.07	03D 1,373,000	15/2/2051	1,437,961	0.11
USD 857.000	Bank of America Corp FRN	001,170	0.07	USD 152.000	Broadcom Inc 4.11% 15/9/2028	158,124	0.01
	20/3/2051	903,436	0.07		Broadcom Inc 4.75% 15/4/2029	255,143	0.02
EUR 375,000	Bank of America Corp 0.694%			USD 3,133,000	Broadcom Inc 5% 15/4/2030	3,430,789	0.26
	22/3/2031	388,563	0.03	USD 96,000	Burlington Northern Santa Fe		
USD 108,000	Bank of America Corp 3.95%				LLC 2.875% 15/6/2052	83,444	0.01
	21/4/2025	111,688	0.01	USD 1,045,000	Burlington Northern Santa Fe		
USD 1,000	Bank of New York Mellon Corp/	1,027	0.00	1160 600 000	LLC 3.3% 15/9/2051 BX Trust 2018-BILT 'Series	985,396	0.08
LISD 53 000	The 3.25% 11/9/2024 Bausch Health Americas Inc	1,027	0.00	050 090,000	2018-BILT D' '144A' FRN		
000 00,000	'144A' 9.25% 1/4/2026	54,576	0.00		15/5/2030	676,033	0.05
USD 1,748,000	Baxter International Inc 2.6%	- 1,-1		USD 1,220,000	BXP Trust 2017-GM 'Series	21 2,222	
	15/8/2026	1,739,455	0.13		2017-GM C' '144A' FRN		
USD 1,801,884	Bayview Commercial Asset				13/6/2039	1,199,461	0.09
	Trust 2006-1 'Series 2006-1A			USD 730,000	BXP Trust 2017-GM 'Series		
LICD 042 002	A1' '144A' FRN 25/4/2036	1,711,179	0.13		2017-GM D' '144A' FRN	700 450	0.05
080 613,003	Bayview Commercial Asset			LISD 440 000	13/6/2039 BXP Trust 2017-GM 3.379%	706,153	0.05
	Trust 2007-4 'Series 2007-4A A1' '144A' FRN 25/9/2037	588,536	0.05	03D 440,000	13/6/2039	445,058	0.03
USD 730.000	BBCMS 2017-DELC Mortgage	000,000	0.00	USD 42.000	Caesars Entertainment Inc	440,000	0.00
	Trust FRN 15/8/2036	721,761	0.06		'144A' 4.625% 15/10/2029	39,696	0.00
USD 2,035,000	BBCMS 2018-TALL Mortgage			USD 315,000	Caesars Entertainment Inc		
	Trust FRN 15/3/2037	1,998,810	0.15		'144A' 6.25% 1/7/2025	326,401	0.03
USD 424,000	BBCMS Mortgage Trust 2018-			USD 53,000	Calpine Corp '144A' 4.5%	5 4.000	0.00
	C2 'Series 2018-C2 B' FRN	452 207	0.04	1160 040 000	5/2/2028	51,929	0.00
LISD 500 000	15/12/2051 BBCMS Mortgage Trust 2018-	453,297	0.04	050 640,000	Cameron LNG LLC '144A' 3.302% 15/1/2035	818,481	0.06
000 000,000	C2 'Series 2018-C2 A5'			USD 280 000	Cameron LNG LLC '144A'	010,401	0.00
	4.314% 15/12/2051	637,125	0.05	002 200,000	3.402% 15/1/2038	263,733	0.02
USD 1,456,792	Bear Stearns ALT-A Trust 2007-			EUR 345,000	Capital One Financial Corp		
	1 'Series 2007-1 1A1' FRN				1.65% 12/6/2029	379,222	0.03
	25/1/2047	1,376,515	0.11	USD 80,000	CCO Holdings LLC / CCO		
USD 3,900,000	Bear Stearns Asset Backed				Holdings Capital Corp '144A'	70.250	0.01
	Securities I Trust 2007-HE5 'Series 2007-HE5 1A4' FRN			1180 505 000	4.75% 1/3/2030 CCUBS Commercial Mortgage	78,350	0.01
	25/6/2047	3,809,851	0.29	03D 303,000	Trust 2017-C1 'Series 2017-		
EUR 400,000	Becton Dickinson and Co	0,000,00	0.20		C1 B' FRN 15/11/2050	514,938	0.04
	1.401% 24/5/2023	454,991	0.04	USD 13,000	Cedar Fair LP 5.25% 15/7/2029	12,940	0.00
	Belden Inc 4.125% 15/10/2026	224,235	0.02	USD 15,000	Cedar Fair LP / Canada's		
USD 704,000	Benchmark 2018-B2 Mortgage				Wonderland Co / Magnum		
	Trust 'Series 2018-B2 B' FRN 15/2/2051	727.004	0.06		Management Corp /		
LISD 2 801 000	Benchmark 2018-B5 Mortgage	727,094	0.06		Millennium Op 5.375% 15/4/2027	15.131	0.00
OOD 2,001,000	Trust 'Series 2018-B5 A4'			USD 228.000	Cedar Fair LP / Canada's	10,101	0.00
	4.208% 15/7/2051	2,988,127	0.23	.,	Wonderland Co / Magnum		
USD 655,682	Benchmark 2018-B5 Mortgage				Management Corp /		
	Trust 'Series 2018-B5 B'				Millennium Op '144A' 5.5%		
1100 4 400 000	4.57% 15/7/2051	686,514	0.05	1100 07 000	1/5/2025	234,540	0.02
USD 1,130,000	Benchmark 2018-B8 Mortgage Trust 'Series 2018-B8 A5'			USD 37,000	CenterPoint Energy Houston Electric LLC 3.95% 1/3/2048	38,471	0.00
	4.232% 15/1/2052	1,208,454	0.09	USD 33 000	Charter Communications	30,471	0.00
USD 382.000	Boeing Co/The 2.6%	.,200, .0 .	0.00	002 00,000	Operating LLC / Charter		
,,,,,,	30/10/2025	377,316	0.03		Communications Operating		
EUR 670,000	Booking Holdings Inc 0.1%				Capital 2.25% 15/1/2029	30,501	0.00
	8/3/2025	739,272	0.06	USD 909,000	Charter Communications		
	BorgWarner Inc 1% 19/5/2031	568,538	0.04		Operating LLC / Charter		
EUR 100,000	Boxer Parent Co Inc 6.5% 2/10/2025	115.065	0.01		Communications Operating	740 024	0.06
USD 508 000	BP Capital Markets America	115,065	0.01	USD 985 000	Capital 3.85% 1/4/2061 Charter Communications	740,921	0.06
000,000	Inc 2.939% 4/6/2051	421,335	0.03	000 000,000	Operating LLC / Charter		
USD 61,000	Bristol-Myers Squibb Co 3.7%	,,,,,			Communications Operating		
	15/3/2052	61,986	0.01		Capital 3.9% 1/6/2052*	842,062	0.07
USD 215,000	Broadcom Corp / Broadcom			USD 1,020,000	Charter Communications		
	Cayman Finance Ltd 3.875%				Operating LLC / Charter		
LIOD 0 040 000	15/1/2027	222,645	0.02		Communications Operating	4 400 770	0.00
	Broadcom Inc '144A' 3.419% 15/4/2033	3,702,943	0.29	FIID 100 000	Capital 6.484% 23/10/2045 Chemours Co/The 4% 15/5/2026	1,188,772 109,264	0.09 0.01
03D 3,049,000		J. 1 UZ. 343	U.ZO	LUIN 100.000	Onemoura OU/1115 4/0 10/0/2020	103.204	0.01
		-,,	5.25		Cheniere Corpus Christi	,	
	Broadcom Inc 3.459% 15/9/2026	212,949	0.02		Cheniere Corpus Christi Holdings LLC 5.875%	,	

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Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
				_		, ,	
USD 6,808	CHL Mortgage Pass-Through Trust 2004-29 'Series 2004-			USD 951,000	COMM 2015-CCRE26 Mortgage Trust 'Series 2015-		
	29 1A1' FRN 25/2/2035	6,664	0.00		CR26 B' FRN 10/10/2048	979,539	0.08
FUR 820 000	Chubb INA Holdings Inc 1.55%	0,004	0.00	USD 1 950 000	COMM 2015-CCRE26	373,303	0.00
2011 020,000	15/3/2028	927,959	0.07	002 1,000,000	Mortgage Trust 'Series 2015-		
USD 15,000	Churchill Downs Inc '144A'	,			CR26 A4' 3.63% 10/10/2048	2,009,718	0.15
	4.75% 15/1/2028	14,668	0.00	USD 1,837,717	COMM 2015-CCRE27		
USD 16,000	Churchill Downs Inc '144A'				Mortgage Trust FRN		
	5.5% 1/4/2027	16,260	0.00		10/10/2048	1,877,765	0.14
USD 325,000	Citgo Holding Inc '144A'	005.004	0.00	USD 635,000	COMM 2015-LC19 Mortgage		
115D 387 000	9.25% 1/8/2024 Citigroup Commercial Mortgage	325,694	0.03		Trust 'Series 2015-LC19 B' FRN 10/2/2048	638,507	0.05
030 307,000	Trust 2014-GC19 'Series			USD 1 190 000	COMM 2017-COR2 Mortgage	030,307	0.03
	2014-GC19 A4' 4.023%			000 1,190,000	Trust 'Series 2017-COR2 A3'		
	10/3/2047	398,014	0.03		3.51% 10/9/2050	1,232,118	0.10
USD 706,000	Citigroup Commercial Mortgage	,-		USD 1,685,000	COMM 2017-COR2 Mortgage	, - , -	
	Trust 2014-GC25 'Series				Trust 3.803% 10/9/2050	1,745,095	0.13
	2014-GC25 C' FRN			USD 378,000	COMM 2017-PANW Mortgage		
	10/10/2047	714,520	0.06		Trust FRN 10/10/2029	374,807	0.03
USD 204,000	Citigroup Commercial Mortgage			USD 107,000	Commercial Metals Co 4.375%		
	Trust 2016-C2 3.176%	100 107	0.00	1100 053 404	15/3/2032	102,345	0.01
1160 000 000	10/8/2049	198,407	0.02	080 953,101	Conseco Finance Corp 'Series 1997-7 M1' FRN 15/7/2028	938,704	0.07
03D 990,000	Citigroup Commercial Mortgage Trust 2016-P5 2.941%			USD 73 000	Consumers Energy Co 3.5%	930,704	0.07
	10/10/2049	994,040	0.08	030 73,000	1/8/2051	71,655	0.01
USD 509.000	Citigroup Commercial Mortgage	334,040	0.00	USD 15.000	Consumers Energy Co 3.75%	7 1,000	0.01
	Trust 2016-P6 FRN				15/2/2050	15,363	0.00
	10/12/2049	520,101	0.04	USD 41,000	Consumers Energy Co 3.75%	.,	
USD 807,000	Citigroup Commercial Mortgage				15/2/2050	41,992	0.00
	Trust 2018-B2 'Series 2018-				Coty Inc 3.875% 15/4/2026	219,401	0.02
	B2 B' FRN 10/3/2051	834,254	0.06	USD 357,923	Countrywide Asset-Backed		
USD 915,000	Citigroup Commercial Mortgage				Certificates 'Series 2006-26	0.40.400	0.00
	Trust 2018-C5 FRN 10/6/2051	071 670	0.00	1100 4 227 460	1A' FRN 25/6/2037	340,196	0.03
LISD 4 216 000	Citigroup Inc FRN 5/11/2030	971,678 4,128,346	0.08 0.32	030 4,227,400	Credit Suisse First Boston Mortgage Securities Corp		
	Citigroup Inc FRN 29/1/2031	777,548	0.06		6.5% 25/1/2036	3,225,351	0.25
	Citigroup Inc FRN 3/11/2032	32,609	0.00	USD 115.000	Crown Castle International Corp	0,220,001	0.20
	Citigroup Mortgage Loan Trust	,		<i>'</i>	3.1% 15/11/2029	111,714	0.01
	2006-FX1 (Step-up coupon)			USD 33,000	Crown Castle International Corp		
	'Series 2006-FX1 A7' 5.775%				3.1% 15/11/2029	32,057	0.00
	25/10/2036	209,397	0.02	USD 1,050,000	Crown Castle International Corp		
USD 3,522,336	Citigroup Mortgage Loan Trust			1160 300 000	3.65% 1/9/2027	1,080,011	0.08
	Inc 'Series 2006-WFH2 M3' FRN 25/8/2036	3.474.680	0.27	050 300,000	Crown Castle International Corp 4% 15/11/2049	288,618	0.02
USD 1 020 000	Citigroup Mortgage Loan Trust	3,474,000	0.21	USD 15 000	Crown Castle International Corp	200,010	0.02
.,020,000	Inc 'Series 2007-WFH4 M3A'			002 .0,000	4.3% 15/2/2029	15,833	0.00
	FRN 25/7/2037	1,077,675	0.08	USD 196,000	Crown Castle International Corp	.,	
USD 878,833	CitiMortgage Alternative Loan				4.45% 15/2/2026	207,247	0.02
	Trust Series 2007-A5 'Series			USD 70,000	CrownRock LP / CrownRock		
1100 504 007	2007-A5 1A1' 6% 25/5/2037	864,791	0.07		Finance Inc '144A' 5.625%	70.000	0.04
USD 594,397	CitiMortgage Alternative Loan			LICD 254 000	15/10/2025	70,896	0.01
	Trust Series 2007-A5 'Series 2007-A5 1A6' 6% 25/5/2037	E01 E70	0.05	080 351,000	CSAIL 2015-C4 Commercial Mortgage Trust 'Series 2015-		
USD 80 000	CNX Resources Corp '144A'	584,578	0.03		C4 D' FRN 15/11/2048	332,858	0.03
000 00,000	7.25% 14/3/2027	84,376	0.01	USD 232 000	CSAIL 2016-C5 Commercial	002,000	0.00
EUR 800,000	Comcast Corp 0.25% 14/9/2029	826,218	0.06	,	Mortgage Trust 'Series 2016-		
	Comcast Corp 2.65% 1/2/2030	34,266	0.00		C5 C' FRN 15/11/2048	234,149	0.02
USD 960,000	Comcast Corp '144A' 2.887%			USD 220,000	CSAIL 2017-CX10 Commercial		
	1/11/2051	812,597	0.06		Mortgage Trust 'Series 2017-		
,	Comcast Corp 3.4% 15/7/2046	259,550	0.02		CX10 A5' FRN 15/11/2050	224,688	0.02
,	Comcast Corp 3.45% 1/2/2050	848,844	0.07	USD 2,020,000	CSAIL 2018-C14 Commercial		
	Comcast Corp 3.969% 1/11/2047 Comcast Corp 4.25% 15/10/2030	468,006 657,612	0.04 0.05		Mortgage Trust 'Series 2018- C14 A4' FRN 15/11/2051	2,175,003	0.17
	COMM 2013-300P Mortgage	057,012	0.05	1150 885 000	CSAIL 2018-C14 Commercial	2,175,003	0.17
000 1,270,000	Trust FRN 10/8/2030	1,264,303	0.10	000 000,000	Mortgage Trust 'Series 2018-		
USD 1.090.000	COMM 2014-277P Mortgage	1,204,000	5.10		C14 B' FRN 15/11/2051	955,140	0.07
	Trust FRN 10/8/2049	1,110,656	0.09	USD 458,000	CSAIL 2018-CX12 Commercial		
USD 1,000,000	COMM 2015-CCRE23				Mortgage Trust 4.742%		
	Mortgage Trust 'Series 2015-				15/8/2051	475,913	0.04
	CR23 B' FRN 10/5/2048	1,009,491	0.08		CSX Corp 5.5% 15/4/2041	29,042	0.00

Holdina	Description	Market Value (USD)	% of Net Assets	Holdina	Description	Market Value (USD)	% of Net Assets
	-	(00-)				(002)	
	CVS Health Corp 5.05% 25/3/2048	2,230,760	0.17		Fannie Mae Pool '735989' 5.5% 1/2/2035	7,889	0.00
	CVS Health Corp 5.125% 20/7/2045	346,266	0.03		Fannie Mae Pool '995023' 5.5% 1/8/2037	394,834	0.03
USD 485,000	Daimler Trucks Finance North America LLC '144A' 2%	404.004	0.04		Fannie Mae Pool '995024' 5.5% 1/8/2037	566,464	0.04
USD 955,000	14/12/2026 DaVita Inc '144A' 4.625%	464,924	0.04		Fannie Mae Pool 'AL4228' 6% 1/5/2041	534,651	0.04
USD 30,000	1/6/2030 Dayton Power & Light Co/The	917,650	0.07		Fannie Mae Pool 'AL5930' 4.5% 1/1/2043	44,999	0.00
USD 700,000	3.95% 15/6/2049 DBUBS 2017-BRBK Mortgage	30,738	0.00		Fannie Mae Pool 'AL7207' 4.5% 1/8/2045	109,840	0.01
1105 440 000	Trust 'Series 2017-BRBK D' '144A' FRN 10/10/2034	683,609	0.05		Fannie Mae Pool 'AL7366' 4.5% 1/8/2042	118,338	0.01
	Diamondback Energy Inc 3.125% 24/3/2031	105,836	0.01		Fannie Mae Pool 'AL9381' 3% 1/6/2030	67,947	0.01
	Discovery Communications LLC 1.9% 19/3/2027	1,013,424	0.08		Fannie Mae Pool 'AR8678' 3% 1/3/2028	759,068	0.06
	Discovery Communications LLC 4.95% 15/5/2042	118,098	0.01		Fannie Mae Pool 'AS3604' 3% 1/10/2029	271,834	0.02
	DISH DBS Corp 7.75% 1/7/2026	71,688	0.01		Fannie Mae Pool 'AS4816' 4% 1/4/2045	171,362	0.01
USD 174,000	DTE Electric Co 3.65% 1/3/2052	174,242	0.01	USD 336,790	Fannie Mae Pool 'AS5982' 3.5% 1/10/2030	351,170	0.03
	DTE Electric Co 3.95% 1/3/2049	36,332	0.00		Fannie Mae Pool 'AS8405' 2% 1/11/2031	319,772	0.02
	DTE Electric Co 4.05% 15/5/2048	146,796	0.01	,	Fannie Mae Pool 'AT2059' 2.5% 1/4/2028	1,007,250	0.08
USD 323,000	Duke Energy Carolinas LLC 2.45% 1/2/2030	309,835	0.02	USD 50,908	Fannie Mae Pool 'AW1281' 3% 1/7/2029	52,228	0.00
	Duke Energy Carolinas LLC 2.45% 1/2/2030	103,598	0.01	USD 292,251	Fannie Mae Pool 'AW4229' 3% 1/7/2029	300,923	0.02
	Duke Energy Carolinas LLC 3.75% 1/6/2045	171,771	0.01	USD 118,555	Fannie Mae Pool 'AX6435' 3% 1/1/2030	121,999	0.01
USD 50,000	Duke Energy Carolinas LLC 3.875% 15/3/2046	51,040	0.00	USD 370,994	Fannie Mae Pool 'AX7241' 3.5% 1/11/2029	383,949	0.03
USD 5,000	Duke Energy Carolinas LLC 3.95% 15/3/2048	5,131	0.00	USD 767,904	Fannie Mae Pool 'BC1873' 2.5% 1/6/2031	777,499	0.06
	Duke Energy Florida LLC 2.5% 1/12/2029	402,809	0.03	USD 164,376	Fannie Mae Pool 'BH9277' 3.5% 1/2/2048	169,666	0.01
	Duke Energy Florida LLC 2.5% 1/12/2029	683,613	0.05	USD 18,060	Fannie Mae Pool 'BK7642' 4% 1/9/2033	18,962	0.00
USD 84,000	Duke Energy Progress LLC 3.45% 15/3/2029	86,879	0.01	USD 788,854	Fannie Mae Pool 'BM3537' 3% 1/1/2031	812,093	0.06
USD 161,000	Duke Energy Progress LLC 4.2% 15/8/2045	169,724	0.01	USD 2,667,434	Fannie Mae Pool 'BM3961' 3% 1/3/2047	2,734,853	0.21
USD 43,000	Eastern Gas Transmission & Storage Inc 4.8% 1/11/2043	45,901	0.00	USD 217,605	Fannie Mae Pool 'BN8997' 2% 1/3/2051	207,449	0.02
	Eli Lilly & Co 1.375% 14/9/2061 Encore Capital Group Inc	260,220	0.02	USD 119,109	Fannie Mae Pool 'BN9004' 2% 1/3/2051	113,569	0.01
USD 57,000	4.875% 15/10/2025 Endeavor Energy Resources	250,092	0.02	USD 113,864	Fannie Mae Pool 'BR7241' 2% 1/4/2051	108,668	0.01
	LP / EER Finance Inc '144A' 5.75% 30/1/2028	59,018	0.00	USD 673,386	Fannie Mae Pool 'BU1428' 2.5% 1/1/2052	665,911	0.05
USD 75,000	Endeavor Energy Resources LP / EER Finance Inc '144A'			USD 735,775	Fannie Mae Pool 'BU2109' 2.5% 1/10/2051	727,148	0.06
USD 873,000	6.625% 15/7/2025 Energy Transfer LP 4.75%	78,101	0.01	USD 733,637	Fannie Mae Pool 'BU6585' 2.5% 1/11/2051	723,761	0.06
USD 244,000	15/1/2026 Equinix Inc 1% 15/9/2025	922,099 230,283	0.07 0.02	USD 8,285	Fannie Mae Pool 'CA0789' 3.5% 1/11/2032	8,664	0.00
, ,	Exelon Corp 4.7% 15/4/2050 Exxon Mobil Corp 1.408%	1,217,818	0.09	USD 51,136	Fannie Mae Pool 'CA2527' 4% 1/10/2033	54,045	0.00
	26/6/2039 Exxon Mobil Corp 3.452%	269,572	0.02	USD 171,494	Fannie Mae Pool 'CA7070' 4% 1/9/2050	182,210	0.01
	15/4/2051 Exxon Mobil Corp 3.452%	469,166	0.04	USD 54,967	Fannie Mae Pool 'CA7073' 4% 1/9/2050	57,608	0.00
	15/4/2051 Fannie Mae Pool '735893' 5%	882,964	0.07	USD 282,994	Fannie Mae Pool 'CB2601' 2% 1/1/2052	270,069	0.02
, ,	1/10/2035	1,629,619	0.13	USD 146 341	Fannie Mae Pool 'CB2836' 2%	,	

USD 333,43 Famile Mae Pool 'CB2887 2% 178,000	Holdina	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 738.727 Familie Mae Pool C82839 2% 170,2002 USD 119.460 Familie Mae Pool C82839 2% 170,2002 USD 119.460 Familie Mae Pool C82839 2.5% 170,2003 USD 507.294 Familie Mae Pool C82839 2.5% 170,2003 USD 507.294 Familie Mae Pool C82839 2.5% 170,2003 USD 507.294 Familie Mae Pool C82839 2.5% 170,2003 USD 507.294 Familie Mae Pool C82839 2.5% 170,2003 USD 507.294 Familie Mae Pool C82839 2.5% 170,2003 USD 507.294 Familie Mae Pool C82839 2.5% 170,2003 USD 507.294 Familie Mae Pool C82839 2.5% 170,2003 USD 507.294 Familie Mae Pool C82839 2.5% 170,2003 USD 507.294 Familie Mae Pool F85030 2.9% 170,2003 USD 507.294 Familie Mae Pool F85030 2% 170,2003 USD 507.294 USD 507.294 Familie Mae Pool F85030 2% 170,2003 USD 507.294 Familie Mae Pool F85030 2% 170,2003 USD 507.294 USD 507.29		•	(00-)			•	(332)	
USD 738.727 Fannic Mac Pool CB2889 2% 112/2005 USD 119.400 Fannic Mac Pool CB2889 2.5% 12/2002 USD 119.400 Fannic Mac Pool CB2889 2.5% 118.134 USD 425.088 USD 27.24% Fannic Mac Pool CB2889 2.5% 12/2002 USD 82.899 Fannic Mac Pool CB2889 2.5% 112/2005 USD 82.899 Fannic Mac Pool CB2889 2.5% 112/2005 USD 82.899 Fannic Mac Pool CB2889 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB2889 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB2889 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB2889 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB2889 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB2889 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB2889 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB2889 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB2889 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB2889 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB2889 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB2889 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB2889 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB2889 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB289 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB280 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB280 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB280 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB280 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB280 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB280 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB280 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB280 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB280 2.5% 112/2005 USD 82.890 Fannic Mac Pool CB280 2.5% 112/	USD 333,433		318 072	0.02	USD 198,000		209 355	0.02
USD 119.400 Famile Mae Pool CR2888 2.5% 12.2002 USD 455.08 Famile Mae Pool CR2888 2.5% 12.2002 USD 507.294 12.2005 USD 507.294 12.2005 USD 307.294 12.2005 USD 307.295 12.2005 USD 307.2005 USD 307.	USD 738,727		010,072	0.02	USD 784,000		200,000	0.02
USD 425,088 Fannie Mae Pool CB2855 2.5% USD 507,246 Fannie Mae Pool CB2856 2.5% USD 333,440 Fannie Mae Pool CB2856 2.5% USD 333,440 Fannie Mae Pool CB2857 2.5% USD 333,440 Fannie Mae Pool CB2857 2.5% USD 333,440 Fannie Mae Pool CB2857 2.5% USD 333,440 Fannie Mae Pool CB2857 2.5% USD 333,440 Fannie Mae Pool CB2857 2.5% USD 333,440 Fannie Mae Pool CB2857 2.5% USD 333,440 Fannie Mae Pool CB2857 2.5% USD 333,440 Fannie Mae Pool CB2857 2.5% USD 333,440 Fannie Mae Pool CB2857 2.5% USD 333,440 Fannie Mae Pool CB2857 2.5% USD 333,440 Fannie Mae Pool CB2857 2.5% USD 333,450 Fannie Mae Pool CB475790 2.5% USD 333,451 Fannie Mae Pool CB475790 2.5% USD 333,451 Fannie Mae Pool CB475790 2.5% USD 341,545 Fannie Mae Pool CB475790 2.5% USD 341,545 Fannie Mae Pool CB475790 2.5% USD 333,467 Fannie Mae Pool CB475790 2.5% USD 333,467 Fannie Mae Pool CB475790 2.5% USD 333,467 Fannie Mae Pool CB475790 2.5% USD 341,554 Fannie Mae Pool CB475790 2.5% USD 341,554 Fannie Mae Pool CB475790 2.5% USD 341,554 Fannie Mae Pool CB475790 2.5% USD 341,554 Fannie Mae Pool CB475790 2.5% USD 341,554 Fannie Mae Pool CB475790 2.5% USD 341,554 Fannie Mae Pool CB475790 2.5% USD 341,554 Fannie Mae Pool CB475790 2.5% USD 341,554 Fannie Mae Pool CB475790 2.5% USD 340,567 Fannie Mae Pool CB475790 2.5% USD 358,677 Fann			704,405	0.05			802,016	0.06
USD 425,088 Fannie Mae Pool CR2866 2.5% 419,843 0.03	USD 119,460		440.404	0.04	USD 492,000		500 770	0.04
USD 597.294 Fannie Mae Pool CB2862 2.5% USD 33.404 Farnie Mae Pool CB2863 2.5% USD 33.404 Farnie Mae Pool CB2863 2.5% USD 33.405 Fannie Mae Pool FM5176 2% USD 33.406 Fannie Mae Pool FM5176 2% USD 103.906 Fannie Mae Pool FM5176 2% USD 103.906 Fannie Mae Pool FM5176 2% USD 103.906 Fannie Mae Pool FM5178 2% USD 103.906 Fannie Mae Pool FM5178 2% USD 103.906 Fannie Mae Pool FM5178 2% USD 103.906 Fannie Mae Pool FM5178 2% USD 103.906 Fannie Mae Pool FM5178 2% USD 103.906 Fannie Mae Pool FM7599 3.5% USD 103.906 Fannie Mae Pool FM7599 3.5% USD 103.906 Fannie Mae Pool FM7599 3.5% USD 205.242 Fannie Mae Pool FM5178 2% USD 205.242 Fannie Mae Pool FM5028 2.5% USD 205.245 Fannie Mae Pool FM5028 2.5% USD 231.162 Fannie Mae Pool FS0028 2.5% USD 231.162 Fannie Mae Pool FS	USD 425 088		118,134	0.01	USD 2 000		503,773	0.04
USD 22,089 Fannie Mae Pool CR2883 2.5% 1/12/2052	000 120,000		419,843	0.03	000 2,000	0,	2,249	0.00
USD 82.889 Famile Mae Pool (*E8689: 25% 1/2/2050) USD 33.440 Famile Mae Pool *FM509*2 % 1/2/2050 USD 33.440 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 34.886 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 34.886 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 34.886 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 35.476 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 20.451 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 20.451 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 20.451 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 35.486 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 35.486 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 35.486 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 35.486 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 35.486 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 35.486 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 35.486 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 35.486 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 35.486 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 35.486 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 35.486 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 35.486 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 35.486 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 35.486 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 36.287 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 36.288 Famile Mae Pool *FM509*3 5% 1/2/2050 USD 36.289 Famile Mae Pool *FS037*3 2.5% 1/2/2050 USD 36.289 Famile Mae Pool *FS048*3 3.5% 1/2/2050 USD 36.289 Famile Mae Pool *FS049*3 5% 1/2/2050 USD 36.289 Famile Mae Pool *FS049*3 5.5% 1/2/2050	USD 507,294							
USD 33,440 Fannie Mae Pool FM5176' 2% 11/2/2051 USD 478,495 Fannie Mae Pool FM5292' 3% 11/2/2051 USD 33,440 Fannie Mae Pool FM5292' 3% 11/2/2051 USD 34,845 Fannie Mae Pool FM5292' 3% 11/2/2051 USD 34,045 R67 Fannie Mae Pool FM5799' 3,5% 11/2/2051 USD 250,45 Fannie Mae Pool FM5799' 3,5% 11/2/2051 USD 250,45 Fannie Mae Pool FM5799' 2,5% 11/2/2051 USD 250,56 M2 FM5799' 2,5% 11/2/2052 USD 250,56 M2 FM5799' 2,5% 11/2/2052 USD 250,56 M2 FM5799' 2,5% 11/2/2052 USD 250,56 M2 FM7999' 2,5% 11/2/2052 USD 250,56 M2 FM79999' 2,5% 11/2/2052 USD 250,56 M2 FM7999999999999999999999999999999999999	HCD 02 000		500,133	0.04			1,940,220	0.15
USD 333.440 Famile Mae Pool FM6176 2% 1/12/2051 USD 103.996 Famile Mae Pool FM6176 2% 1/12/2051 USD 103.996 Famile Mae Pool FM6176 2% 1/12/2051 USD 103.996 Famile Mae Pool FM6176 2% 1/12/2051 USD 30.948 666 Famile Mae Pool FM6170 2% 1/12/2051 USD 30.948 666 Famile Mae Pool FM6170 2% 1/12/2051 USD 208.051 Famile Mae Pool FM6170 2% 1/12/2051 USD 208.051 Famile Mae Pool FM6170 2% 1/12/2051 USD 208.051 Famile Mae Pool FS0078 2% 1/12/2051 USD 31.052 Famile Mae Pool FS0078 2% 1/12/2052 USD 31.162.254 Famile Mae Pool FS0078 2% 1/12/2052 USD 31.052 Famile Mae Pool FS0078 2% 1/12/2052 USD 31.052 Famile Mae Pool FS0078 2% 1/12/2052 USD 31.052 Famile Mae Pool FS0078 2% 1/12/2052 USD 31.052 Famile Mae Pool FS0078 2% 1/12/2052 USD 31.052 Famile Mae Pool FS0078 2% 1/12/2052 USD 31.052 Famile Mae Pool FS0078 2% 1/12/2052 USD 31.052 Famile Mae Pool FS0078 2% 1/12/2052 USD 31.052 Famile Mae Pool FS0078 2% 1/12/2052 USD 31.052 Famile Mae Pool FS0078 2% 1/12/2052 USD 31.052 Famile Mae Pool FS0078 2% 1/12/2052 USD 31.052 Famile Mae Pool FS0078 2% 1/12/2052 USD 30.055 Famile Mae Pool FS0078 2% 1/12/2052 USD 30.055 Famile Mae Pool FS0078 2% 1/12/2052 USD 30.056 Famile Mae Pool FS0078 2% 1/12/2052 USD 30.056 Famile Mae Pool FS0078 2% 1/12/2052 USD 30.056 Famile Mae Pool FS0078 2% 1/12/2052 USD 30.056 Famile Mae Pool FS0078 2% 1/12/2052 USD 30.056 Famile Mae Pool FS0078 2% 1/12/2052 USD 30.056 Famile Mae Pool FS0078 2% 1/12/2052 USD 30.056 Famile Mae Pool FS0078 2% 1/12/2052 USD 30.056 Famile Mae Pool FS0078 2% 1/12/2052 USD 30.056 Famile Mae Pool FS0078 2% 1/12/2052 USD 30.056 Famile Mae Pool FS0078 2% 1/12/2052 USD 30.056 Famile Mae Pool FS0078 2% 1/12/2052 USD 30.056 Famile Mae Pool FS0078 2% 1/12/2052 USD 30.056 Famile Mae Pool FS0078 2% 1/12/2052 USD 30.056 Famile Mae Pool FS0078 2% 1/12/2052 USD 30.056 Famile Mae Pool FS0078 2% 1/12/2052 USD 30.056 Famile Mae Pool FS0078 2% 1/12/2052 USD 30.056 Famile Mae Pool FS0078 2% 1/12/2052 USD 30.056 Famile Mae Pool FS0078 2% 1/12/2052 USD 30.056 Famile Mae Pool FS0078 2% 1/12/2052 USD 30	030 02,009		82.123	0.01	05D 235,000		208.237	0.02
USD 178,495 Fannie Mae Pool FMS292 3% 1/8/2051 USD 103,996 Fannie Mae Pool FMS905 2% 1/1/2051 USD 30,498,666 Fannie Mae Pool FMS907 2% 1/1/2051 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2051 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2051 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2051 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2052 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2052 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2052 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2052 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2052 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2052 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2052 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2052 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2052 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2052 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2052 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2052 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2052 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2052 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2052 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2052 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2052 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2052 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2051 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2052 USD 34,696 Fannie Mae Pool FMS073 2% 1/1/2051 USD 34,696 Fannie Mae Pool FMS073 3% 1/1/2052 USD 34,696 Fannie Mae Pool FMS073 3% 1/1/2052 USD 34,696 Fannie Mae Pool FMS073 3% 1/1/2052 USD 34,696 Fannie Mae Pool FMS073 3% 1/1/2051 USD 34,696 Fannie Mae Pool FMS073 3% 36,816 USD 34,696 Fannie Mae Pool FMS073 3% 36,816 USD 34,696 Fannie Mae Pool FMS073 3% 36,816 USD 34,696 Fannie Mae Pool FMS073 3% 36,816 USD 34,696 Fannie Mae Pool FMS073 3% 36,816 USD 34,696 Fannie Mae Pool FMS073 3% 36,816 USD 34,696 Fannie Mae Pool FMS073 3% 36,816 USD 34,696 Fannie Mae Pool FMS073 3% 36,816 USD 34,696 Fannie Mae Pool FMS073 3% 36,816 USD 34,696 Fannie Mae Pool FMS073 3% 36,816 USD 34,696 Fannie Mae Pool FMS073 3% 36,816 USD 34,696 Fannie Mae Pool FMS073 3% 36,816 USD 34,696 Fannie Mae Pool FMS073 3% 36,816 USD 34,696 Fannie Mae Pool FMS073 3% 36,81	USD 333,440	Fannie Mae Pool 'FM5176' 2%	,		USD 955,000	Florida Power & Light Co 3.15%	,	
Mathematical Color Mathema			317,963	0.02			897,765	0.07
USD 103.968 Fannie Mae Pool FMS098 2% 1/1/2050 99.172 0.01 USD 3,048,866 Fannie Mae Pool FMS098 2% 1/1/2051 S10.20 1/1/2051 Panie Mae Pool FMS098 2% 1/1/2051 Panie Mae Pool FMS098 2% 1/1/2051 Panie Mae Pool FMS098 2% 1/1/2051 Panie Mae Pool FMS098 2% 1/1/2051 Panie Mae Pool FMS098 2% 1/1/2050 Panie Mae Pool FMS	USD 478,495		183 606	0.04	USD 155,000	S S	165 000	0.01
USD 3,048,866 Fannis Mae Pool FN7599 3.9% 1/12/2051 1/12/2	USD 103.996		400,090	0.04	USD 32.000			
1/1/2051 1/1/2051			99,172	0.01			-, -	
USD 136,179 Fannie Mae Pool "FM9730" 2% 142,0201 USD 28,142 Freddie Mac Gold Pool 'A91182' 4,5% 19/2039 297,898 0.02 USD 290,242 Fannie Mae Pool "FS0026" 2.5% 1/11/2051 195,868 0.02 USD 88,142 Freddie Mac Gold Pool 'A91182' 4,5% 19/2030 773 0.00 USD 294,154 Fannie Mae Pool "FS0173" 2% 1/11/2051 203,405 0.02 USD 294,154 Fannie Mae Pool "FS0173" 2% 1/11/2052 208,631 0.02 USD 3,116,254 Fannie Mae Pool "FS0193" 2.5% 1/11/2051 208,116/2051 208,11/11/2051 208,116/2051 208,11	USD 3,048,866		0.407.040	0.04	1100 074 454		64,949	0.01
USD 205.42 Fannie Mae Pool FM9925' 2% 171/2051 195.868 0.02 USD 881,412 Freddie Mae Gold Pool 1/91182' 4.55% 1/12/2204 0.57.85 0.01 USD 205.615 Fannie Mae Pool FS0026' 2.5% 171/2051 203.405 0.02 USD 1.660.755 Freddie Mae Gold Pool 1/91182' 4.55% 1/92/204 0.02 USD 1.260.755 Freddie Mae Gold Pool 1/91182' 4.55% 1/92/204 0.02 USD 1.260.755 Freddie Mae Gold Pool 1/91182' 4.55% 1/92/204 0.02 USD 1.260.755 Freddie Mae Gold Pool 1/91182' 4.55% 1/92/204 0.02 USD 1.260.755 Freddie Mae Gold Pool 1/91182' 4.55% 1/1/2045 5.07,176 0.04 USD 311.052 Fannie Mae Pool FS0193' 2.5% 1/1/2051 298.123 0.02 USD 1.60.00 1.02 USD 1.6	USD 136 170		3,127,948	0.24	USD 274,154		207 808	0.02
USD 205.242 Famile Mae Pool FM9925 2% 155.868 0.02 USD 260.651 Famile Mae Pool FS0026 2.5% 17172051 0.00 171712051 0.00 171712051 0.00 171712051 0.00 171712051 0.00 171712051 0.00 171712051 0.00 171712051 0.00 171712051 0.00 171712051 0.00 171712051 0.00 171712051 0.00 171712051 0.00 171712052 0.00 171712051 0.00 171712	030 130,179		129,843	0.01	USD 88,142		291,090	0.02
USD 260,651 Famile Mae Pool FS0026 2.5% 1/11/2051 203,405 0.02 USD 1,260,755 Freddie Mae Gold Pool (207787 4%, 18/2024 1.356,820 0.10 (207787 4%, 18/2024 1.	USD 205,242	Fannie Mae Pool 'FM9925' 2%			,		95,785	0.01
USD 24,154 Fannie Mae Pool FS0173 2% 1/1/2052 280,631 0.02 USD 12,607,55 Freddie Mac Gold Pool	1100 000 054		195,868	0.02	USD 698		==0	0.00
USD 294,164 Fannie Mae Pool FS0173 2% 1,350,820 0.10 1,3	USD 206,051		203 405	0.02	USD 1 260 755		773	0.00
1/1/2052 Sanite Mae Pool FS0193' 2.5% 1/1/2052 Sanite Mae Pool FS0193' 2.5% 1/1/2052 Sanite Mae Pool FS0193' 2.5% Sanite Mae Pool FS0212' 2% Sani	USD 294,154		200,400	0.02	000 1,200,700		1,350,820	0.10
1/1/2052 3,061,853 0,24 USD 675,32 Freddie Mac Gold Pool G08620' 3.5% 11/2/2044 704,288 0,05 1/1/2/2051 1/1/2/2051 298,123 0,02 USD 428,753 Freddie Mac Gold Pool G08080' 3.5% 11/2/2045 448,436 0,03 1/1/2/2051 1/1/2/2051 303,597 0,02 USD 363,895 Freddie Mac Gold Pool G08080' 3.5% 11/2/2054 348,436 0,03 1/1/2/2051 1/1/2/2052 238,749 0,02 USD 26,434 Freddie Mac Gold Pool G08081' 4/1/2/2057 373,431 0,03 USD 57,093 Freddie Mac Gold Pool 2/14/39' 2.5% 11/2/2027 937,006 0,07 1/1/2/2057 1/1/2/2057 373,431 0,03 USD 55,093 Freddie Mac Gold Pool G08081' 4/1/2/2057 373,431 0,03 USD 66,950 Freddie Mac Gold Pool G08081' 4/1/2/2057 593,171 0,05 1/1/2/2051 1/1/2/2051 61,230 0,00 USD 278,309 Freddie Mac Pool (D82296' 2% 1/1/2/2051 61,230 0,00 USD 278,309 Freddie Mac Pool (D8485' 2% 1/1/2/2052 265,176 0,02 1/1/2/2052 265,176 0,02 1/1/2/2052 167,018 0,01 USD 554,085 Freddie Mac Pool (P0483233' 3% 1/1/2/2052 167,018 0,01 USD 554,085 Freddie Mac Pool (P0483313' 3% 1/1/2/2052 1/1/2/2052 1/1/2/2052 1/1/2/2052 1/1/2/2052 1/1/2/2052 1/1/2/2052 1/1/2/2052 1/1/2/2052 1/1/2/2052 1/1/2/2052 1/1/2/2052 1/1/2/2052 1/1/2/2052 1/1/2/2052 1/1/2/2052 1/1/2/2052 1/1/2/2053 1/1/2/2054		1/1/2052	280,631	0.02	USD 484,687	Freddie Mac Gold Pool		
USD 313,052 Fannie Mae Pool 'FS0211' 2% 1/12/2051 298,123 0.02 USD 28,053 Freddie Mac Gold Pool 'G60080' 3,5% 16/2045 448,436 0.03 1/12/2051 303,597 0.02 USD 250,158 Fannie Mae Pool 'FS0290' 2% 1/1/2052 238,749 0.02 USD 169,229 Fannie Mae Pool 'FS0378' 2.5% 1/12/2051 USD 390,958 Fannie Mae Pool 'FS0497' 2% 1/1/2052 373,431 0.03 USD 64,000 Fannie Mae Pool 'FS0599' 2% 1/1/2051 USD 64,000 Fannie Mae Pool 'FS0599' 2% 1/1/2051 USD 64,000 Fannie Mae Pool 'FS0599' 2% 1/1/2051 USD 366,255 Fannie Mae Pool 'FS0599' 2% 1/1/2051 USD 356,255 Fannie Mae Pool 'FS0599' 2% 1/1/2052 USD 356,255 Fannie Mae Pool 'FS0599' 2% 1/1/2052 USD 356,255 Fannie Mae Pool 'FS0599' 2% 1/1/2052 USD 356,255 Fannie Mae Pool 'FS0599' 2% 1/1/2052 USD 356,255 Fannie Mae Pool 'FS0599' 2% 1/1/2052 USD 356,255 Fannie Mae Pool 'FS0599' 2% 1/1/2052 USD 356,255 Fannie Mae Pool 'FS0599' 2% 1/1/2052 USD 356,255 Fannie Mae Pool 'FS0599' 2% 1/1/2051 USD 356,255 Fannie Mae Pool 'FS0599' 2% 1/1/2051 USD 356,255 Fannie Mae Pool 'FS0599' 2% 1/1/2051 USD 356,255 Fannie Mae Pool 'FS0599' 2% 1/1/2051 USD 356,255 Fannie Mae Pool 'MA328' 3.5% 1/1/2048 USD 356,255 Fannie Mae Pool 'MA328' 3.5% 1/1/2048 USD 356,255 Fannie Mae Pool 'MA328' 3.5% 1/1/2048 USD 356,055 Fannie Mae Pool 'MA328' 3.5% 1/1/2045 USD 356,055 Fannie Mae Pool 'MA328' 3.5% 1/1/2045 USD 356,055 Fannie Mae Pool 'MA328' 3.5% 1/1/2045 USD 356,055 Fannie Mae Pool 'MA328' 3.5% 1/1/2045 USD 356,055 Fannie Mae Pool 'MA328' 3.5% 1/1/2045 USD 356,055 Fannie Mae Pool 'MA328' 3.5% 1/1/2045 USD 356,055 Fannie Mae Pool 'MA328' 3.5% 1/1/2045 USD 356,055 Fannie Mae Pool 'MA328' 3.5% 1/1/2045 USD 356,055 Fannie Mae Pool 'MA328' 3.5% 1/1/2045 USD 356,055 Fannie Mae Pool 'MA328' 3.5% 1/1/2045 USD 356,055 Fannie Mae Pool 'MA328' 3.5% 1/1/2045 USD 356,055 Fannie Mae Pool 'MA328' 3.5% 1/1/2045 USD 356,055 Fannie Mae Pool 'MA328' 3.5% 1/1/2045 USD 356,055 Fannie Mae Pool 'MA328' 3	USD 3,116,254		0.004.050	0.04	1100 075 000		507,176	0.04
USD 318,671 Famile Mae Pool 'FS0212' 2% 303,597 0.02 USD 363,895 Freddie Mac Gold Pool 'G60080' 3.5% 1/12/2051 303,597 0.02 USD 363,895 Freddie Mac Gold Pool 'G60080' 3.5% 1/12/2052 333,597 0.02 USD 363,895 Freddie Mac Gold Pool 'G60080' 3.5% 1/12/2052 336,749 0.02 USD 363,895 Freddie Mac Gold Pool 'G60080' 3.5% 1/12/2052 336,749 0.02 USD 363,895 Freddie Mac Gold Pool 'G60080' 3.5% 1/12/2052 336,749 0.02 USD 360,895 Freddie Mac Gold Pool 'G60080' 3.5% 1/12/2052 336,749 0.02 USD 567,093 G60080' 3.5% 1/12/2052 373,431 0.03 USD 567,093 G6106 Mac Gold Pool 'G60080' 3.5% 1/12/2052 373,431 0.03 USD 567,093 G6106 Mac Gold Pool 'G60080' 3.5% 1/12/2052 373,431 0.03 USD 570,93 G6106 Mac Gold Pool 'G60080' 3.5% 1/12/2052 373,431 0.03 USD 570,93 G6106 Mac Gold Pool 'G60080' 3.5% 1/12/2052 G7,504 T/12/2052 G7,504 T/12/2054 T/12/2055 T/12/2054 T/12/2055 T/12/2054 T/12/2054 T/12/2054 T/12/2055 T/12/2055 T/12/2054 T/12/2054 T/12/2054 T/12/2055 T/12/2055 T/12/2055 T/12/2055 T/12/2054 T/12/2054 T/12/2054 T/12/2055 T/12/2054 T/12/2055 T/12/2055 T/12/2055 T/12/2055 T/12/2054 T/12/2055 T/1	USD 313 052		3,061,853	0.24	USD 675,322		704 288	0.05
USD 250,158 Fannie Mae Pool 'FS0290' 2% 238,749 0.02 USD 263,895 Freddie Mac Gold Pool 'GS0290' 3% 1/1/2052 238,749 0.02 USD 199,229 Fannie Mae Pool 'FS0378' 2.5% 1/1/2052 167,351 0.01 USD 57,003 Freddie Mac Gold Pool 'J21439' 2.5% 11/2/2027 937,006 0.07 1/1/2052 167,351 0.01 USD 57,003 Freddie Mac Gold Pool 'J21439' 2.5% 11/2/2027 937,006 0.07 1/1/2052 167,351 0.01 USD 56,009 Fannie Mae Pool 'FS0497' 2% 1/1/2/2051 1/1/2/2051 1/1/2/2051 1/1/2/2051 1/1/2/2051 1/1/2/2051 1/1/2/2051 1/1/2/2052 1/1/2	000 010,002		298,123	0.02	USD 428,753		701,200	0.00
USD 250,158 Fannie Mae Pool 'FS0290' 2% USD 169,229 Fannie Mae Pool 'FS0378' 2.5% 1/1/2052	USD 318,671						448,436	0.03
11/1/2052 238,749 0.02 USD 964,324 Freddie Mac Gold Pool 'J21439' 937,006 0.07 1/1/2052 167,351 0.01 USD 390,958 Fannie Mae Pool 'FS0497' 2% 1/1/2052 373,431 0.03 USD 64,000 Fannie Mae Pool 'FS0598' 2% 1/1/2051 61,230 0.00 USD 278,309 Freddie Mac Pool 'Q14857' 2% 1/1/2052 265,176 0.02 USD 175,000 Fannie Mae Pool 'FS0598' 2% 1/1/2052 167,018 0.01 USD 175,000 Fannie Mae Pool 'FS0598' 2% 1/1/2052 167,018 0.01 USD 356,285 Fannie Mae Pool 'MA3182' 3.5% 1/1/2052 167,018 0.01 USD 170,316 Freddie Mac Pool 'RA3282' 3% 1/1/2051 0.00 USD 170,316 Freddie Mac Pool 'RA3313' 3% 1/1/2051 0.01 USD 554,085 Freddie Mac Pool 'RA3313' 3% 1/1/2048 USD 256,285 Fannie Mae Pool 'MA3210' 3.5% 1/1/2047 368,538 0.03 USD 254,085 Freddie Mac Pool 'RA6071' 2% 1/1/2051 546,075 0.04 USD 262,827 Freddie Mac Pool 'RA6071' 2% 1/1/2051 639,853 0.05 0.02 USD 262,827 Freddie Mac Pool 'RA6088' 2.5% 1/1/2051 259,040 0.02 USD 278,000 Federal Home Loan Mortgage Corp 6,25% 15/7/2032 4,098 0.00 USD 378,336 Freddie Mac Pool 'SD0486' 3.5% 1/1/2065 2,846,085 0.22 USD 1,600,000 Federal Home Loan Mortgage USD 1,600,000 Fidelity National Information Services inc 0.75% 21/5/2033 576,72 0.04 USD 866,159 Freddie Mac Pool 'SD0486' 3.5% 1/1/2061 0.06 Services inc 0.75% 21/5/2033 576,72 0.04 USD 866,159 Freddie Mac Pool 'SD0490' 4% 1/1/2061 0.06 0.06 0.02 USD 243,612 Freddie Mac Pool 'SD0490' 4% 1/1/2061 0.06 0.06 0.07 0	LICD 250 450		303,597	0.02	USD 363,895		200 744	0.02
USD 169,229 Fannie Mae Pool 'FS0378' 2.5% 1/1/2/2027 167,351 0.01 USD 390,958 Fannie Mae Pool 'FS0497' 2% 167,351 0.01 USD 57,093 Freddie Mac Gold Pool 'Q31644' 4% 1/2/2045 593,171 0.05 1/1/2/052 373,431 0.03 USD 64,000 Fannie Mae Pool 'FS0598' 2% 1/1/2/2051 61,200 0.00 USD 278,309 Freddie Mac Pool 'Q4827' 2% 1/1/2/2052 63,844 0.01 1/1/2/052 265,176 0.02 1/1/2/2051 61,200 0.00 USD 278,309 Freddie Mac Pool 'Q4827' 2% 1/1/2/2052 265,176 0.02 1/1/2/2051 61,000 Fannie Mae Pool 'FS0599' 2% 1/1/2/2052 265,176 0.02 1/1/2/2052 265,176 0.02 1/1/2/2052 265,176 0.02 1/1/2/2052 167,018 0.01 USD 810,851 Freddie Mac Pool 'RA3282' 3% 1/1/2/2052 265,176 0.02 1/1/2/2052 265,176 0.02 1/1/2/2052 265,176 0.02 1/1/2/2052 265,176 0.02 1/1/2/2052 265,176 0.02 1/1/2/2052 265,176 0.02 1/1/2/2052 265,176 0.02 1/1/2/2052 265,176 0.02 1/1/2/2052 265,176 0.02 1/1/2/2052 265,176 0.02 1/1/2/2052 265,176 0.02 1/1/2/2052 265,176 0.02 1/1/2/2052 265,176 0.02 1/1/2/2052 265,176 0.02 1/1/2/2052 265,176 0.02 1/1/2/2051 265,176 0.02 1/1/2/2051 265,176 0.02 1/1/2/2051 265,176 0.02 1/1/2/2051 265,176 0.02 1/1/2/2051 265,176 0.02 1/1/2/2051 265,176 0.02 1/1/2/2051 265,176 0.02 1/1/2/2052 265,176 0.02 1/1/2/2051 265,176 0.02 1/1	USD 250, 158		238 749	0.02	USD 926 434		389,744	0.03
USD 390,958 Fannie Mae Pool 'FS0497' 2% 1/1/2052 373,431 0.03 USD 64,000 Fannie Mae Pool 'FS0598' 2% 1/1/2051 61,230 0.00 USD 278,309 Freddie Mac Pool 'QB2296' 2% 1/1/2051 265,176 0.02 1/1/2052 167,018 0.01 USD 157,000 Fannie Mae Pool 'FS0599' 2% 1/1/2050 Fannie Mae Pool 'FS0599' 2% 1/1/2051 61,032 0.00 USD 175,000 Fannie Mae Pool 'FS0646' 2% 1/1/2050 Fannie Mae Pool 'FS0646' 2% 1/1/2050 Fannie Mae Pool 'MA3182' 3.5% 1/1/2047 368,516 0.03 USD 150,000 Fannie Mae Pool 'MA3210' 3.5% 1/1/2047 368,516 0.03 USD 554,085 Freddie Mac Pool 'RA3313' 3% 1/8/2050 171,810 0.01 USD 155,032 Fannie Mae Pool 'MA3218' 3.5% 1/1/2047 1/1/2047 368,538 0.03 USD 672,317 Freddie Mac Pool 'RA5077' 2.5% 1/1/2047 1/1/2047 1/1/2047 1/1/2047 1/1/2047 1/1/2047 1/1/2047 1/1/2047 1/1/2047 1/1/2047 1/1/2048 1/1/2047 1/1/2047 1/1/2048 1/1/2047 1/1/2048 1/1/2047 1/1/2048 1/1/2048 1/1/2049 1/1/2049 1/1/2049 1/1/2049 1/1/2051 546,075 0.04 USD 250,000 Fannie Mae Pool 'MA3288' 3.5% 1/1/2048 1/1/2051 546,075 0.05 USD 27,000 Fannie Mae Pool 'MA3288' 3.5% 1/1/2048 1/1/2051 546,075 0.04 USD 26,827 Freddie Mac Pool 'RA6071' 2% 1/1/2051 546,075 0.05 USD 27,836 Freddie Mac Pool 'RA6071' 2% 1/1/2051 546,075 0.05 USD 27,836 Freddie Mac Pool 'RA6088' 2.5% 1/1/2025 1/1/2051 546,075 0.05 USD 27,836 Freddie Mac Pool 'RA6088' 2.5% 1/1/2050 1/1/2045 392,967 0.03 USD 27,836 Freddie Mac Pool 'SD0486' 3.5% 1/1/2045 736,001 USD 27,840 Freddie Mac Pool 'SD0486' 3.5% 1/1/2045 736,001 USD 27,840 Freddie Mac Pool 'SD0486' 3.5% 1/1/2045 736,001 USD 27,840 Freddie Mac Pool 'SD0486' 3.5% 1/1/2045 736,001 USD 27,840 Freddie Mac Pool 'SD0730' 2% USD 866,159 Freddie Mac Pool 'SD0730' 2% USD 866,159 Freddie Mac Pool 'SD0730' 2% 1/1/2046 1/1/2051 1/1/2045 736,001 USD 27,840 Freddie Mac Pool 'SD0730' 2% 1/1/2046 1/1/	USD 169,229		200,7 10	0.02	000 020,101		937,006	0.07
1/1/2052 373,431 0.03 USD 66,950 Freddie Mac Pool 'QB2296' 2% 1/8/2051 61,230 0.00 USD 278,309 Freddie Mac Pool 'QB2296' 2% 1/8/2052 265,176 0.02 1/14/2051 61,032 0.00 USD 278,309 Freddie Mac Pool 'QB4857' 2% 1/14/2052 265,176 0.02 1/14/2051 0.01 USD 175,000 Fannie Mae Pool 'FS0646' 2% 1/8/2052 167,018 0.01 USD 175,000 Fannie Mae Pool 'MA3182' 3.5% 1/12/2052 167,018 0.01 USD 170,316 Freddie Mac Pool 'RA3282' 3% 1/8/2050 171,810 0.01 USD 366,286 Fannie Mae Pool 'MA3182' 3.5% 1/12/2047 368,538 0.03 USD 554,085 Freddie Mac Pool 'RA3313' 3% 1/8/2050 171,810 0.01 USD 175,315 Freddie Mac Pool 'RA5377' 2.5% 1/8/2051 546,075 0.04 1/12/2047 368,538 0.03 USD 672,317 Freddie Mac Pool 'RA6071' 2% 1/16/2051 546,075 0.04 1/12/2047 USD 285,000 Fannie Mae Pool 'MA3238' 3.5% 1/1/2048 USD 285,000 Fannie Mae Pool 'MA3238' 3.5% 1/1/2048 USD 285,000 Fannie Mae Pool 'MA3238' 3.5% 1/1/2048 USD 205-5 M2 'FRN 25/11/2035 225,560 0.02 USD 262,827 Freddie Mac Pool 'RA6388' 2.5% 1/1/20261 259,040 0.02 USD 262,827 Freddie Mac Pool 'RA6388' 2.5% 1/1/20251 259,040 0.02 USD 378,336 Freddie Mac Pool 'RA6388' 2.5% 1/1/20251 259,040 0.02 USD 378,336 Freddie Mac Pool 'RA6388' 2.5% 1/1/20251 259,040 0.02 USD 378,336 Freddie Mac Pool 'SD0486' 3.5% 1/1/20252 87,719 0.01 USD 866,159 Freddie Mac Pool 'SD0486' 3.5% 1/1/20251 259,040 0.02 USD 378,336 Freddie Mac Pool 'SD0486' 3.5% 1/1/20252 392,967 0.03 USD 278,000 Freddie Mac Pool 'SD0486' 3.5% 1/1/2046 2,846,085 1/1/2045			167,351	0.01	USD 557,093			
USD 64,000 Fannie Mae Pool 'FS0598' 2% 1/12/2051 61,230 0.00 USD 278,309 Freddie Mac Pool 'QD4857' 2% 265,176 0.02 USD 175,000 Fannie Mae Pool 'FS0599' 2% 1/4/2051 61,032 0.00 USD 810,851 Freddie Mac Pool 'RA3282' 3% 1/12/2052 256,176 0.02 USD 356,295 Fannie Mae Pool 'MA3182' 3.5% 1/12/2047 368,516 0.03 USD 554,085 Freddie Mac Pool 'RA3313' 3% 1/8/2050 171,810 0.01 USD 554,085 Freddie Mac Pool 'RA3313' 3% 1/8/2050 USD 554,085 Freddie Mac Pool 'RA5077' 2.5% 1/8/2050 USD 554,085 Freddie Mac Pool 'RA6071' 2% 1/8/2051 USD 554,085 Freddie Mac Pool 'RA6071' 2% 1/8/2050 USD 672,317 Freddie Mac Pool 'RA6071' 2% 1/9/2047 USD 285,000 Fannie Mae Pool 'MA3238' 3.5% 1/1/2048 USD 285,000 Fannie Mae-Aces 'Series 2019 M1 A2' FRN 25/9/2028 305,691 0.02 USD 262,827 Freddie Mac Pool 'RA6388' 2.5% 1/1/2/2051 259,040 0.02 USD 262,827 Freddie Mac Pool 'RA66768' 2% 1/2/2052 87,719 0.01 USD 3,000 Federal Home Loan Mortgage Corp 6,25% 15/7/2032 4,998 0.00 USD 2,748,000 Freddie Mac Pool 'SD0486' 3.5% 1/8/2048 USD 38,000 Fedex Corp 4.1% 15/4/2043 7,982 0.00 USD 688,313 Freddie Mac Pool 'SD0490' 4% 1/9/2045 2,846,085 0.22 USD 16,000,000 Fidelity National Information Services Inc 0,75% 2/15/2029 429,559 0.03 USD 243,612 Freddie Mac Pool 'SD0732' 2% USD 97,000 FirstEnergy Corp 2.65% 1/3/2025 94,701 0.01 USD 86,666 Freddie Mac Pool 'SD0732' 2% 231,995 0.02 USD 165,000 FirstEnergy Corp 2.65% 1/3/2030 544,437 0.01 USD 86,666 Freddie Mac Pool 'SD0783' 2% USD 80,666 Freddie Mac Pool 'SD0783' 2% 0.00 USD 80,666 Freddie Mac Pool 'SD0783' 2%	USD 390,958		272 421	0.03	1150 66 050		593,171	0.05
1/12/2051	USD 64.000		3/3,431	0.03	030 00,950		63.844	0.01
1/4/2051	,,,,,		61,230	0.00	USD 278,309	Freddie Mac Pool 'QD4857' 2%	,-	
USD 175,000 Fannie Mae Pool 'FS0646' 2% 1/2/2052 167,018 0.01 USD 356,285 Fannie Mae Pool 'MA3182' 3.5% 1/11/2047 368,516 0.03 USD 554,085 Freddie Mac Pool 'RA3313' 3% 1/5/2050 171,810 0.01 USD 2554,085 Freddie Mac Pool 'RA5077' 2.5% 1/5/2051 546,075 0.04 USD 215,932 Fannie Mae Pool 'MA3238' 3.5% 1/12/2048 222,560 0.02 USD 285,000 Fannie Mae -Aces 'Series 2019 M1 A2' FRN 25/9/2028 305,691 0.02 USD 92,155 Freddie Mac Pool 'RA66768' 2% 1/2/2052 87,719 0.01 USD 3,000 Federal Home Loan Mortgage Corp 6.25% 15/7/2032 4,098 0.04 USD 8,000 FedEx Corp 0.45% 4/5/2029 548,198 0.04 USD 1,600,000 Fidelity National Information Services Inc 1.65% 1/3/2028 1,471,250 0.11 USD 53,187 Freddie Mac Pool 'SD07312' 2% USD 97,000 Fidelity National Information Services Inc 1.65% 1/3/2028 429,559 0.03 USD 97,000 FirstEnergy Corp 2.65% 1/3/2035 342,955 0.02 USD 80,000 FirstEnergy Corp 2.65% 1/3/2035 342,955 0.03 USD 80,666 Freddie Mac Pool 'SD0732' 2% 321,995 0.02 USD 80,666 Freddie Mac Pool 'SD0732' 2% 321,995 0.02 USD 80,666 Freddie Mac Pool 'SD0732' 2% 321,995 0.02 USD 80,666 Freddie Mac Pool 'SD0732' 2% 321,995 0.02 USD 80,666 Freddie Mac Pool 'SD0732' 2% 321,995 0.02 USD 80,666 Freddie Mac Pool 'SD0732' 2% 321,995 0.02 USD 80,666 Freddie Mac Pool 'SD0732' 2% 321,995 0.02 USD 80,666 Freddie Mac Pool 'SD0732' 2% 321,995 0.02 USD 80,666 Freddie Mac Pool 'SD0732' 2% 321,995 0.02 USD 80,666 Freddie Mac Pool 'SD0732' 2% 321,995 0.02 USD 80,566 Freddie Mac Pool 'SD0732' 2% 321,995 0.02 USD 80,566 Freddie Mac Pool 'SD0732' 2% 321,995 0.02 USD 80,566 Freddie Mac Pool 'SD0732' 2% 321,995 0.02 USD 80,566 Freddie Mac Pool 'SD0732' 2% 321,995 0.02 USD 80,566 Freddie Mac Pool 'SD0732' 2% 321,995 0.02 USD 80,566 Freddie Mac Pool 'SD0732' 2% 321,995 0.02 321,995 0.02 0.02 0.02 0.02 0.0	USD 64,000						265,176	0.02
1/2/2052	USD 175 000		61,032	0.00	USD 810,851		821 373	0.06
USD 356,285 Fannie Mae Pool 'MA3182' 3.5% 1/11/2047 368,516 0.03 USD 554,085 Freddie Mac Pool 'RA6077' 2.5% 1/5/2051 546,075 0.04 1/12/2047 368,538 0.03 USD 554,085 Freddie Mac Pool 'RA6071' 2% 1/10/2051 639,853 0.05 1/10/2051 639,853 0.05 1/10/2051 639,853 0.05 1/10/2051 259,040 0.02 USD 262,827 Freddie Mac Pool 'RA6768' 2% 1/10/2051 259,040 0.02 USD 1,000,000 Fannie Mae-Aces 'Series 2019 M1 A2' FRN 25/9/2028 305,691 0.02 USD 262,827 Freddie Mac Pool 'RA6768' 2% 1/2/2052 87,719 0.01 USD 378,336 Freddie Mac Pool 'SC0063' 3.5% USD 3,000 Federal Home Loan Mortgage Corp 6.25% 15/7/2032 4,098 0.00 USD 2,748,000 Freddie Mac Pool 'SD0486' 3.5% 1/9/2046 2,846,085 0.22 USD 1,600,000 Fidelity National Information Services Inc 0.75% 21/5/2023 576,172 0.04 USD 868,131 Freddie Mac Pool 'SD0740' 2% 1/10/2051 369,853 0.05 1/12/2052 376,091 0.06 USD 866,159 Freddie Mac Pool 'SD0740' 4% 1/9/2046 2,846,085 0.22 USD 1,600,000 Fidelity National Information Services Inc 1.65% 1/3/2028 1,471,250 0.11 USD 53,187 Freddie Mac Pool 'SD0730' 2% 1/9/2051 50,671 0.00 USD 243,612 Freddie Mac Pool 'SD0732' 2% 1/9/2051 231,995 0.02 USD 165,000 FirstEnergy Corp 2.65% 1/3/2030 154,437 0.01 USD 80,566 Freddie Mac Pool 'SD0783' 2% USD 96,560 Freddie Mac Pool 'SD0783' 2% USD 96,560 Freddie Mac Pool 'SD0783' 2% USD 97,000 FirstEnergy Corp 2.65% 1/3/2030 154,437 0.01 USD 80,566 Freddie Mac Pool 'SD0783' 2% USD 97,000 FirstEnergy Corp 2.65% 1/3/2030 154,437 0.01 USD 80,566 Freddie Mac Pool 'SD0783' 2% USD 97,000 FirstEnergy Corp 2.65% 1/3/2030 154,437 0.01 USD 80,566 Freddie Mac Pool 'SD0783' 2% USD 97,000 FirstEnergy Corp 2.65% 1/3/2030 154,437 0.01 USD 80,566 Freddie Mac Pool 'SD0783' 2% USD 97,000 Freddie Mac Pool 'SD0783' 2% USD 97,000 Freddie Mac Pool 'SD0783' 2% USD 97,000 Freddie Mac Pool 'SD0783' 2	000 170,000		167.018	0.01	USD 170.316		021,070	0.00
USD 356,296 Fannie Mae Pool 'MA3210' 3.5% 1/12/2047 368,538 0.03 USD 672,317 Freddie Mac Pool 'RA6071' 2% 1/10/2051 639,853 0.05 1/10/2048 222,560 0.02 USD 265,000 Fannie Mae-Aces 'Series 2019-M1 A2' FRN 25/9/2028 305,691 0.02 USD 2,055 M2' FRN 25/11/2035 988,519 0.08 USD 3,000 Federal Home Loan Mortgage Corp 6.25% 15/7/2032 4,098 0.00 USD 3,000 FedEx Corp 0.45% 4/5/2029 548,198 0.04 USD 8,000 Fidelity National Information Services Inc 1.65% 1/3/2028 1,471,250 0.11 USD 866,159 Freddie Mac Pool 'SD0730' 2% USD 97,000 Fidelity National Information Services Inc 2.65% 1/3/2029 429,559 0.03 USD 97,000 FirstEnergy Corp 2.65% 1/3/2035 154,437 0.01 USD 80,566 Freddie Mac Pool 'SD0783' 2% 1/9/2051 231,995 0.02 USD 243,612 Freddie Mac Pool 'SD0783' 2%	USD 356,285		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				171,810	0.01
1/12/2047 368,538 0.03 USD 672,317 Freddie Mac Pool 'RA6071' 2% 1/10/2051 639,853 0.05 1/10/2048 222,560 0.02 USD 262,827 Freddie Mac Pool 'RA6388' 2.5% 1/12/2051 259,040 0.02 USD 1,000,000 FBR Securitization Trust 'Series 2005-5 M2' FRN 25/91/2038 988,519 0.08 USD 3,000 Federal Home Loan Mortgage Corp 6.25% 15/71/2032 4,098 0.00 USD 2,748,000 Fedex Corp 0.45% 4/5/2029 548,198 0.04 USD 8,000 Fedex Corp 4.1% 15/4/2043 7,982 0.00 EUR 510,000 Fidelity National Information Services Inc 1.65% 1/3/2028 1,471,250 0.11 USD 866,159 Freddie Mac Pool 'SD0730' 2% USD 97,000 FirstEnergy Corp 2.05% 1/3/2025 429,559 0.03 USD 243,612 Freddie Mac Pool 'SD0732' 2% USD 97,000 FirstEnergy Corp 2.65% 1/3/2030 154,437 0.01 USD 80,566 Freddie Mac Pool 'SD0783' 2% USD 8	1100 050 000		368,516	0.03	USD 554,085		540.075	0.04
USD 215,932 Fannie Mae Pool 'MA3238' 3.5% 1/10/2048 222,560 0.02 USD 265,000 Fannie Mae-Aces 'Series 2019-	USD 356,296		368 538	0.03	USD 672 317		546,075	0.04
USD 285,000 Fannie Mae-Aces 'Series 2019-M1 A2' FRN 25/9/2028 305,691 0.02 USD 1,000,000 FBR Securitization Trust 'Series 2005-5 M2' FRN 25/11/2035 988,519 0.08 USD 3,000 Federal Home Loan Mortgage Corp 6.25% 15/7/2032 4,098 0.00 EUR 520,000 FedEx Corp 0.45% 4/5/2029 548,198 0.04 EUR 510,000 Fidelity National Information Services Inc 0.75% 21/5/2023 576,172 0.04 USD 1,600,000 Fidelity National Information Services Inc 1.65% 1/3/2028 1,471,250 0.11 EUR 360,000 Fidelity National Information Services Inc 2.95% 21/5/2039 429,559 0.03 USD 97,000 FirstEnergy Corp 2.05% 1/3/2020 154,437 0.01 USD 165,000 FirstEnergy Corp 2.65% 1/3/2030 154,437 0.01 USD 2,748,000 Freddie Mac Pool 'SD0486' 3.5% 1/9/2046 2,846,085 0.22 USD 688,313 Freddie Mac Pool 'SD0490' 4% 1/1/2045 736,091 0.06 USD 866,159 Freddie Mac Pool 'SD0716' 2% 1/7/2051 827,275 0.06 USD 243,612 Freddie Mac Pool 'SD0730' 2% 1/9/2051 231,995 0.02	USD 215,932		300,330	0.00	000 072,317		639,853	0.05
M1 A2' FRN 25/9/2028 305,691 0.02 USD 92,155 Freddie Mac Pool 'RA6768' 2% 1/2/2052 87,719 0.01 USD 3,000 Federal Home Loan Mortgage Corp 6.25% 15/7/2032 4,098 0.00 USD 2,748,000 FedEx Corp 0.45% 4/5/2029 548,198 0.04 USD 3,000 FedEx Corp 4.1% 15/4/2043 7,982 0.00 USD 688,313 Freddie Mac Pool 'SD0486' 3.5% 1/9/2046 2,846,085 0.22 USD 1,600,000 Fidelity National Information Services Inc 0.75% 21/5/2023 576,172 0.04 USD 8,000 Fidelity National Information Services Inc 1.65% 1/3/2028 1,471,250 0.11 USD 53,187 Freddie Mac Pool 'SD0730' 2% USD 243,612 Freddie Mac Pool 'SD0732' 2% USD 97,000 FirstEnergy Corp 2.05% 1/3/2025 94,701 0.01 USD 80,566 Freddie Mac Pool 'SD0733' 2% USD 80,566 Freddie Mac Pool 'SD0733' 2% USD 243,612 Fre			222,560	0.02	USD 262,827			
USD 1,000,000 FBR Securitization Trust 'Series 2005-5 M2' FRN 25/11/2035 988,519 0.08 USD 3,000 Federal Home Loan Mortgage Corp 6.25% 15/7/2032 4,098 0.00 USD 2,748,000 Freddie Mac Pool 'SD0486' 3.5% 1/5/2035 392,967 0.03 USD 2,748,000 Freddie Mac Pool 'SD0486' 3.5% 1/9/2046 2,846,085 0.22 USD 8,000 FedEx Corp 0.45% 4/5/2029 548,198 0.04 USD 8,000 FedEx Corp 4.1% 15/4/2043 7,982 0.00 USD 688,313 Freddie Mac Pool 'SD0490' 4% 1/1/2045 736,091 0.06 Services Inc 0.75% 21/5/2023 576,172 0.04 USD 866,159 Freddie Mac Pool 'SD0716' 2% 1/7/2051 827,275 0.06 Services Inc 1.65% 1/3/2028 1,471,250 0.11 USD 53,187 Freddie Mac Pool 'SD0730' 2% USD 97,000 Fidelity National Information Services Inc 2.95% 21/5/2039 429,559 0.03 USD 243,612 Freddie Mac Pool 'SD0732' 2% USD 97,000 FirstEnergy Corp 2.05% 1/3/2025 94,701 0.01 USD 80,566 Freddie Mac Pool 'SD0783' 2%	USD 285,000		205 604	0.00	1100 00 155		259,040	0.02
USD 3,000 Federal Home Loan Mortgage Corp 6.25% 15/7/2032 4,098 0.00 USD 2,748,000 Freddie Mac Pool 'SC0063' 3.5% 1/5/2035 392,967 0.03 USD 2,748,000 Freddie Mac Pool 'SD0486' 3.5% 1/9/2046 2,846,085 0.22 USD 8,000 FedEx Corp 4.1% 15/4/2043 7,982 0.00 USD 688,313 Freddie Mac Pool 'SD0490' 4% 1/1/2045 736,091 0.06 Services Inc 0.75% 21/5/2023 576,172 0.04 USD 866,159 Freddie Mac Pool 'SD0716' 2% USD 1,600,000 Fidelity National Information Services Inc 1.65% 1/3/2028 1,471,250 0.11 USD 53,187 Freddie Mac Pool 'SD07016' 2% USD 866,159 Freddie Mac Pool 'SD0716' 2% USD 866,159 Freddie Mac Pool 'SD0716' 2% USD 866,159 Freddie Mac Pool 'SD0730' 2% USD 53,187 Freddie Mac Pool 'SD0730' 2% USD 53,187 Freddie Mac Pool 'SD0730' 2% USD 243,612 Freddie Mac Pool 'SD0730' 2% USD 243,612 Freddie Mac Pool 'SD0732' 2% USD 97,000 FirstEnergy Corp 2.05% 1/3/2025 94,701 0.01 USD 80,566 Freddie Mac Pool 'SD0783' 2%	USD 1 000 000		305,691	0.02	050 92,155		87 719	0.01
Corp 6.25% 15/7/2032 4,098 0.00 EUR 520,000 FedEx Corp 0.45% 4/5/2029 548,198 0.04 USD 8,000 FedEx Corp 4.1% 15/4/2043 7,982 0.00 EUR 510,000 Fidelity National Information Services Inc 0.75% 21/5/2023 576,172 0.04 EUR 360,000 Fidelity National Information Services Inc 2.95% 21/5/2039 429,559 0.03 USD 97,000 FirstEnergy Corp 2.65% 1/3/2030 154,437 0.01 USD 2,748,000 Freddie Mac Pool 'SD0486' 3.5% 1/9/2046 2,846,085 0.22 USD 688,313 Freddie Mac Pool 'SD0490' 4% 1/1/2045 736,091 0.06 USD 866,159 Freddie Mac Pool 'SD0716' 2% 1/7/2051 827,275 0.06 USD 866,159 Freddie Mac Pool 'SD0730' 2% 1/7/2051 50,671 0.00 USD 53,187 Freddie Mac Pool 'SD0730' 2% 1/9/2051 50,671 0.00 USD 243,612 Freddie Mac Pool 'SD0732' 2% 1/9/2051 231,995 0.02 USD 165,000 FirstEnergy Corp 2.65% 1/3/2030 154,437 0.01 USD 80,566 Freddie Mac Pool 'SD0783' 2%	332 1,000,000		988,519	0.08	USD 378,336		0.,	0.0.
EUR 520,000 FedEx Corp 0.45% 4/5/2029 548,198 0.04 USD 8,000 FedEx Corp 4.1% 15/4/2043 7,982 0.00 EUR 510,000 Fidelity National Information Services Inc 0.75% 21/5/2023 576,172 0.04 USD 866,159 Freddie Mac Pool 'SD0716' 2% 1/7/2051 827,275 0.06 Services Inc 1.65% 1/3/2028 1,471,250 0.11 USD 53,187 Freddie Mac Pool 'SD0730' 2% USD 97,000 Fidelity National Information Services Inc 2.95% 21/5/2039 429,559 0.03 USD 243,612 Freddie Mac Pool 'SD0732' 2% USD 165,000 FirstEnergy Corp 2.05% 1/3/2025 94,701 0.01 USD 80,566 Freddie Mac Pool 'SD0783' 2%	USD 3,000	0 0					392,967	0.03
USD 8,000 FedEx Corp 4.1% 15/4/2043 7,982 0.00 EUR 510,000 Fidelity National Information Services Inc 0.75% 21/5/2023 576,172 0.04 USD 866,159 Freddie Mac Pool 'SD0716' 2% 1/1/2051 827,275 0.06 Services Inc 1.65% 1/3/2028 1,471,250 0.11 USD 53,187 Freddie Mac Pool 'SD0730' 2% USD 97,000 Fidelity National Information Services Inc 2.95% 21/5/2039 429,559 0.03 USD 243,612 Freddie Mac Pool 'SD0730' 2% USD 243,612 Freddie Mac Pool 'SD0730' 2% 1/9/2051 50,671 0.00 USD 97,000 FirstEnergy Corp 2.05% 1/3/2025 94,701 0.01 USD 80,566 Freddie Mac Pool 'SD0732' 2% USD 80,566 Freddie Mac Pool 'SD0732' 2% USD 243,612 Freddie Mac Pool 'SD0732' 2% USD 243,612 Freddie Mac Pool 'SD0732' 2% USD 97,000 FirstEnergy Corp 2.65% 1/3/2030 154,437 0.01 USD 80,566 Freddie Mac Pool 'SD0783' 2%	EUD 520 000	•			USD 2,748,000		2 946 095	0.22
EUR 510,000 Fidelity National Information Services Inc 0.75% 21/5/2023 576,172 0.04 USD 1,600,000 Fidelity National Information Services Inc 1.65% 1/3/2028 1,471,250 0.11 USD 53,187 Freddie Mac Pool 'SD0730' 2% USD 243,612 Freddie Mac Pool 'SD0730' 2% USD 243,612 Freddie Mac Pool 'SD0730' 2% USD 243,612 Freddie Mac Pool 'SD0730' 2% USD 243,612 Freddie Mac Pool 'SD0732' 2% USD 265,000 FirstEnergy Corp 2.65% 1/3/2030 154,437 0.01 USD 80,566 Freddie Mac Pool 'SD0783' 2%		•			USD 688.313		2,040,000	0.22
USD 1,600,000 Fidelity National Information Services Inc 1.65% 1/3/2028 1,471,250 0.11 USD 53,187 Freddie Mac Pool 'SD0730' 2% USD 243,612 Freddie Mac Pool 'SD0732' 2% USD 97,000 FirstEnergy Corp 2.05% 1/3/2025 94,701 0.01 USD 80,566 Freddie Mac Pool 'SD0783' 2% USD 80,566 Freddie Mac Pool 'SD0783' 2% USD 80,566 Freddie Mac Pool 'SD0783' 2%			,				736,091	0.06
Services Inc 1.65% 1/3/2028 1,471,250 0.11 USD 53,187 Freddie Mac Pool 'SD0730' 2% 1/9/2051 50,671 0.00 1/9/2051 50,671 0.00 USD 97,000 FirstEnergy Corp 2.05% 1/3/2025 94,701 0.01 USD 43,612 Freddie Mac Pool 'SD0732' 2% 1/9/2051 231,995 0.02 USD 165,000 FirstEnergy Corp 2.65% 1/3/2030 154,437 0.01 USD 80,566 Freddie Mac Pool 'SD0783' 2% 1/9/2051 231,995 0.02 0.03 0	1100 1 000 000		576,172	0.04	USD 866,159		007.075	0.00
EUR 360,000 Fidelity National Information 1/9/2051 50,671 0.00 Services Inc 2.95% 21/5/2039 429,559 0.03 USD 243,612 Freddie Mac Pool 'SD0732' 2% USD 97,000 FirstEnergy Corp 2.05% 1/3/2025 94,701 0.01 1/9/2051 231,995 0.02 USD 165,000 FirstEnergy Corp 2.65% 1/3/2030 154,437 0.01 USD 80,566 Freddie Mac Pool 'SD0783' 2%	USD 1,600,000		1 471 250	0 11	LISD 53 187		827,275	0.06
Services Inc 2.95% 21/5/2039 429,559 0.03 USD 243,612 Freddie Mac Pool 'SD0732' 2% USD 97,000 FirstEnergy Corp 2.05% 1/3/2030 94,701 0.01 USD 80,566 Freddie Mac Pool 'SD0783' 2% 231,995 0.02 USD 80,566 Freddie Mac Pool 'SD0783' 2% USD 80,566	EUR 360.000		1,711,200	0.11	000 00,167		50,671	0.00
USD 165,000 FirstEnergy Corp 2.65% 1/3/2030 154,437 0.01 USD 80,566 Freddie Mac Pool 'SD0783' 2%		Services Inc 2.95% 21/5/2039			USD 243,612	Freddie Mac Pool 'SD0732' 2%		
					1100 00 500		231,995	0.02
70,010 0.01					USD 80,566		76 818	0.01
	2 32 2,300	g,	,0	3.02		·	. 3,5 . 3	

	vestilients 20 Februar	Market	% of			Market	% of
Holding	Description	Value (USD)	Net Assets	Holding	Description	Value (USD)	Net Assets
USD 175,549	Freddie Mac Pool 'SD0785' 2%			USD 152,910	Ginnie Mae II Pool 'MA6656'		
USD 218.775	1/12/2051 Freddie Mac Pool 'SD0786' 2%	167,382	0.01	USD 1.238.415	3% 20/5/2050 Ginnie Mae II Pool 'MA6818'	155,100	0.01
	1/12/2051 Freddie Mac Pool 'SD0789' 2%	208,783	0.02		2% 20/8/2050 Ginnie Mae II Pool 'MA6994'	1,206,077	0.09
	1/12/2051	32,321	0.00	·	2% 20/11/2050	803,021	0.06
USD 513,000	Freddie Mac Pool 'SD0892' 2% 1/1/2052	488,834	0.04		Ginnie Mae II Pool 'MA7649' 2.5% 20/10/2051	1,196,475	0.09
USD 384,000	Freddie Mac Pool 'SD0894' 2% 1/1/2052	366,746	0.03	USD 2,252,447	Ginnie Mae II Pool 'MA7767' 2.5% 20/12/2051	2,239,322	0.17
USD 105,053	Freddie Mac Pool 'SD7528' 2% 1/11/2050	100,179	0.01	USD 1,044,000	Global Payments Inc 2.15% 15/1/2027	1,002,609	0.08
USD 238,531	Freddie Mac Pool 'SD7534' 2.5%			USD 1,492,000	Goldman Sachs Group Inc/The		
USD 184,897	1/2/2051 Freddie Mac Pool 'SD7541' 2%	235,675	0.02	USD 727,000	FRN 12/2/2026 Goldman Sachs Group Inc/The	1,419,981	0.11
USD 814,325	1/5/2051 Freddie Mac Pool 'SD7549' 2%	176,296	0.01	USD 2,700,000	FRN 15/5/2026 Goldman Sachs Group Inc/The	737,192	0.06
USD 219 105	1/1/2052 Freddie Mac Pool 'ZS4751' 3.5%	777,739	0.06	USD 355 000	FRN 1/5/2029 Goldman Sachs Group Inc/The	2,833,744	0.22
	1/1/2048	226,550	0.02	·	FRN 27/1/2032	316,286	0.02
	Freddie Mac Pool 'ZS4778' 4% 1/7/2048	13,962	0.00		Goldman Sachs Group Inc/The 3.5% 23/1/2025	143,607	0.01
USD 99,415	Freddie Mac Pool 'ZS9068' 3.5% 1/1/2034	104,618	0.01	USD 392,000	Goldman Sachs Group Inc/The 3.5% 1/4/2025	401,546	0.03
USD 404,933	Freddie Mac STACR REMIC Trust 2021-HQA2 'Series			USD 349,000	Goldman Sachs Group Inc/The 3.5% 1/4/2025	357,499	0.03
	2021-HQA2 B1' '144A' FRN 25/12/2033	409,365	0.03	USD 978,000	Goldman Sachs Group Inc/The 3.75% 22/5/2025		0.08
USD 627,900	Freddie Mac STACR REMIC	409,303	0.03	USD 490,879	GoodLeap Sustainable Home	1,008,633	0.08
	Trust 2022-DNA1 'Series 2022-DNA1 M1B' '144A' FRN				Solutions Trust 2021-5 'Series 2021-5CS A' '144A'		
USD 1,265,000	25/1/2042 FREMF 2018-K72 Mortgage	619,026	0.05	USD 222,000	2.31% 20/10/2048 Gray Television Inc '144A' 7%	474,528	0.04
, ,	Trust 'Series 2018-K72 B' '144A' FRN 25/12/2050	1,308,094	0.10		15/5/2027 GS Mortgage Securities Corp	233,414	0.02
EUR 130,000	General Mills Inc 0.45%			000 1,200,000	II Series 2005-ROCK 'Series		
EUR 310,000	15/1/2026 General Motors Financial Co	143,900	0.01		2005-ROCK F' '144A' 5.515% 3/5/2032	1,336,089	0.10
USD 3,000,000	Inc 0.6% 20/5/2027 General Motors Financial Co	326,810	0.03	USD 100,000	GS Mortgage Securities Trust 2012-GCJ9 'Series 2012-		
USD 1.113.000	Inc 2.75% 20/6/2025 General Motors Financial Co	2,982,690	0.23		GCJ9 C' '144A' FRN 10/11/2045	100,557	0.01
	Inc 3.5% 7/11/2024 Gilead Sciences Inc 4.75%	1,137,316	0.09	USD 280,000	GS Mortgage Securities Trust 2014-GC22 'Series 2014-	,	
,	1/3/2046	713,696	0.06		GC22 B' FRN 10/6/2047	283,075	0.02
USD 3,820	Ginnie Mae I Pool '437096' 6.5% 15/7/2031	4,146	0.00	USD 775,000	GS Mortgage Securities Trust 2015-GC32 4.422% 10/7/2048	780,171	0.06
USD 1,148	Ginnie Mae I Pool '781276' 6.5% 15/4/2031	1,278	0.00	USD 253,000	GS Mortgage Securities Trust 2015-GC34 FRN 10/10/2048	259,117	0.02
USD 756,051	Ginnie Mae II Pool '5055' 4.5% 20/5/2041	828,675	0.06	USD 1,311,363	GS Mortgage Securities Trust 2015-GC34 'Series 2015-		
USD 311,704	Ginnie Mae II Pool '783050' 5% 20/7/2040	347,870		HSD 600 000	GC34 B' FRN 10/10/2048 GS Mortgage Securities Trust	1,343,070	0.10
USD 67,189	Ginnie Mae II Pool 'BD0560'	,	0.03	050 690,000	2015-GC34 3.506%		
USD 836,519	4.5% 20/9/2048 Ginnie Mae II Pool 'MA2444'	71,625	0.01	USD 1,162,000	10/10/2048 GS Mortgage Securities Trust	708,276	0.05
USD 3,652,068	3% 20/12/2044 Ginnie Mae II Pool 'MA4069'	856,489	0.07		2016-GS2 'Series 2016-GS2 B' FRN 10/5/2049	1,164,094	0.09
	3.5% 20/11/2046 Ginnie Mae II Pool 'MA4511'	3,796,429	0.29	USD 1,380,000	GS Mortgage Securities Trust 2017-GS7 'Series 2017-GS7	, ,	
	4% 20/6/2047	999,968	0.08	1100 004 040	A4' 3.43% 10/8/2050	1,418,740	0.11
	Ginnie Mae II Pool 'MA4838' 4% 20/11/2047	393,566	0.03	05D 894,340	GSMPS Mortgage Loan Trust 2005-RP1 'Series 2005-RP1		
USD 180,312	Ginnie Mae II Pool 'MA4901' 4% 20/12/2047	189,911	0.01	USD 677,952	2A1' '144A' FRN 25/1/2035 GSMPS Mortgage Loan Trust	907,833	0.07
USD 269,127	Ginnie Mae II Pool 'MA5818' 4.5% 20/3/2049	283,174	0.02		2005-RP3 'Series 2005-RP3 2A1' '144A' FRN 25/9/2035	662,594	0.05
USD 122,903	Ginnie Mae II Pool 'MA6599' 3% 20/4/2050		0.01	USD 53,000	Harsco Corp '144A' 5.75% 31/7/2027		0.00
USD 24,826	Ginnie Mae II Pool 'MA6602'	124,639		USD 2,048,000	HCA Inc 5.25% 15/4/2025	52,457 2,189,862	0.00
	4.5% 20/4/2050	26,036	0.00				

و مناما ما	Description	Market Value	% of Net	Haldina	Description	Market Value	% of Net
	Description	(עפט)	Assets	_		(עפט)	Assets
	Herc Holdings Inc '144A' 5.5% 15/7/2027 Hilton Domestic Operating Co	234,988	0.02	USD 1,010,285	JP Morgan Mortgage Trust 2018-4 'Series 2018-4 B4' '144A' FRN 25/10/2048	991,358	0.08
	Inc 4.875% 15/1/2030 Houston Galleria Mall Trust	26,718	0.00	USD 845,000	JPMBB Commercial Mortgage Securities Trust 2016-C1	991,330	0.00
	2015-HGLR 'Series 2015- HGLR D' '144A' 3.982% 5/3/2037	664,568	0.05	USD 1,000,000	4.232% 17/3/2049 JPMDB Commercial Mortgage Securities Trust 2016-C2	813,611	0.06
USD 80,000	Howard Hughes Corp/The '144A' 5.375% 1/8/2028*	81,317	0.01		'Series 2016-C2 A4' 3.144% 15/6/2049	1,014,065	0.08
USD 2,260,787	HSI Asset Securitization Corp Trust 2007-NC1 FRN 25/4/2037	1 720 065	0.13	USD 1,377,000	JPMDB Commercial Mortgage Securities Trust 2017-C5 'Series 2017-C5 A5' 3.694%		
USD 980 000	Humana Inc 1.35% 3/2/2027	1,729,965 919,249	0.13		15/3/2050	1,424,957	0.11
	Humana Inc 3.95% 15/3/2027	363,319	0.03	USD 1,680,000	JPMDB Commercial Mortgage	1, 12 1,007	0.11
USD 285,000	Huntington Ingalls Industries Inc 3.844% 1/5/2025	294,516	0.02	,,,,,,,	Securities Trust 2018-C8 'Series 2018-C8 B' 4.522%		
USD 1,226,000	Hyundai Capital America '144A' 2.375% 10/2/2023	1,231,662	0.10	USD 271,000	15/6/2051 JPMorgan Chase & Co FRN	1,758,460	0.14
USD 59,000	iHeartCommunications Inc '144A' 4.75% 15/1/2028	57,120	0.00	USD 1,850,000	4/2/2027 JPMorgan Chase & Co FRN	252,300	0.02
USD 23,000	iHeartCommunications Inc '144A' 5.25% 15/8/2027	22,704	0.00	USD 1,401,000	1/2/2028 JPMorgan Chase & Co FRN	1,920,386	0.15
USD 19,376	iHeartCommunications Inc 6.375% 1/5/2026	19,856	0.00	USD 2,000,000	24/2/2028 JPMorgan Chase & Co FRN	1,399,906	0.11
USD 1,534,500	Independence Plaza Trust 2018-INDP 3.763% 10/7/2035	1,545,975	0.12	USD 1,892,000	4/2/2032 JPMorgan Chase & Co FRN	1,800,256	0.14
USD 695,653	IndyMac INDX Mortgage Loan Trust 2006-AR15 'Series	, ,			22/2/2048 JPMorgan Chase & Co FRN	2,014,110	0.16
USD 360,000	2006-AR15 A1' FRN 25/7/2036 Intel Corp 3.2% 12/8/2061	676,688 313,489	0.05 0.02	USD 281,000	15/11/2048 JPMorgan Chase & Co FRN	70,557	0.01
	International Business Machines Corp 3.43%				23/1/2049 JPMorgan Chase & Co 0.625%	287,216	0.02
USD 225,000	9/2/2052 IQVIA Inc '144A' 5% 15/5/2027	226,658 229,205	0.02 0.02	USD 231,000	25/1/2024 Kaiser Aluminum Corp '144A'	2,235,315	0.17
USD 74,000	IRB Holding Corp '144A' 7% 15/6/2025	76,867	0.01	USD 358,000	4.625% 1/3/2028 Lam Research Corp 4%	218,834	0.02
USD 232,000	Iron Mountain Inc '144A' 4.875% 15/9/2027	229,039	0.02	USD 15,000	15/3/2029 Lamar Media Corp 3.75%	384,042	0.03
USD 280,000	Iron Mountain Inc '144A' 5% 15/7/2028	276,322	0.02	USD 1,310,000	15/2/2028 LCCM 2017-LC26 'Series 2017-	14,462	0.00
USD 208,000	Iron Mountain Inc '144A' 5.25% 15/7/2030	205,005	0.02		LC26 A4' '144A' 3.551% 12/7/2050	1,335,344	0.10
USD 5,151,675	IXIS Real Estate Capital Trust 2006-HE2 'Series 2006-HE2				Level 3 Financing Inc '144A' 4.25% 1/7/2028	413,932	0.03
USD 1,410,000	A4' FRN 25/8/2036 J.P. Morgan Chase Commercial	1,837,802	0.14	USD 24,000	Level 3 Financing Inc '144A' 4.625% 15/9/2027	22,981	0.00
	Mortgage Securities Trust 2016-NINE 'Series 2016-			USD 35,000	Level 3 Financing Inc 5.25% 15/3/2026	35,147	0.00
USD 509,000	NINE A' '144A' FRN 6/9/2038 J.P. Morgan Chase Commercial	1,403,870	0.11		Liberty Mutual Group Inc FRN 23/5/2059	111,452	0.01
	Mortgage Securities Trust 2018-AON 'Series 2018-AON			,	Lowe's Cos Inc 3% 15/10/2050 Lumen Technologies Inc '144A'	788,336	0.06
USD 27,000	A' '144A' 4.128% 5/7/2031 JBS USA LUX SA / JBS USA	519,039	0.04	USD 79,000	4% 15/2/2027 Lumen Technologies Inc '144A'	220,550	0.02
	Finance Inc (Restricted) '144A' 6.75% 15/2/2028	28,586	0.00	EUR 100,000	5.125% 15/12/2026* Marsh & McLennan Cos Inc	73,648	0.01
USD 35,000	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance			USD 55.000	1.979% 21/3/2030 Mastercard Inc 2.95% 1/6/2029	114,658 56,070	0.01 0.00
USD 690,000	Inc '144A' 6.5% 15/4/2029 JP Morgan Chase Commercial	37,380	0.00	,	Mastr Asset Backed Securities Trust 2004-OPT2 'Series	22,212	
	Mortgage Securities Trust 2015-JP1 'Series 2015-JP1 C' FRN 15/1/2049	704,340	0.05	USD 312,324	2004-OPT2 A1' FRN 25/9/2034 Mastr Asset Backed Securities Trust 2005-WF1 'Series	1,182,938	0.09
USD 125,000	JP Morgan Chase Commercial Mortgage Securities Trust			USD 883,235	2005-WF1 M7' FRN 25/6/2035 Mastr Asset Backed Securities	309,376	0.02
USD 577,611	2016-JP2 3.46% 15/8/2049 JP Morgan Mortgage Trust	122,507	0.01	HOD 22 22	Trust 2005-WF1 'Series 2005-WF1 M8' FRN 25/6/2035	886,439	0.07
	2017-2 'Series 2017-2 B3' '144A' FRN 25/5/2047	574,997	0.04	USD 20,000	Matador Resources Co 5.875% 15/9/2026	20,341	0.00

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 130.000	McDonald's Corp 4.45%			USD 180.000	Morgan Stanley Bank of		
	1/3/2047 McDonald's Corp 4.875%	138,820	0.01		America Merrill Lynch Trust 2015-C23 'Series 2015-C23		
EUR 100.000	9/12/2045 Metropolitan Life Global	412,651	0.03	USD 700.000	D' '144A' FRN 15/7/2050 Morgan Stanley Bank of	170,379	0.01
	Funding I 0.375% 9/4/2024 MGM Growth Properties	112,109	0.01		America Merrill Lynch Trust 2016-C31 'Series 2016-C31		
03D 40,000	Operating Partnership LP / MGP Finance Co-Issuer Inc			USD 555,000	C' FRN 15/11/2049 Morgan Stanley Bank of	682,858	0.05
USD 80.000	(Restricted) 4.5% 1/9/2026 MGM Growth Properties	41,131	0.00		America Merrill Lynch Trust 2016-C32 'Series 2016-C32		
	Operating Partnership LP / MGP Finance Co-Issuer Inc			USD 845,000	AS' FRN 15/12/2049 Morgan Stanley Bank of	573,810	0.04
	(Restricted) '144A' 4.625% 15/6/2025	82,497	0.01		America Merrill Lynch Trust 2016-C32 'Series 2016-C32		
USD 81,000	MGM Growth Properties Operating Partnership LP /			USD 1 365 000	A4' 3.72% 15/12/2049 Morgan Stanley Bank of	877,371	0.07
	MGP Finance Co-Issuer Inc (Restricted) '144A' 4.625%			030 1,303,000	America Merrill Lynch Trus t 2017-C33 'Series 2017-C33		
USD 59,000	15/6/2025 MGM Growth Properties	83,528	0.01	USD 1,000,000	A5' 3.599% 15/5/2050 Morgan Stanley Capital I 2017-	1,407,185	0.11
,	Operating Partnership LP / MGP Finance Co-Issuer Inc				HR2 FRN 15/12/2050 Morgan Stanley Capital I Trust	1,039,735	0.08
1105 40 000	(Restricted) 5.625% 1/5/2024	61,325	0.01		2014-150E FRN 9/9/2032	888,133	0.07
USD 46,000	MGM Growth Properties Operating Partnership LP /			•	Morgan Stanley Capital I Trust 2014-150E 3.912% 9/9/2032	869,491	0.07
	MGP Finance Co-Issuer Inc (Restricted) 5.75% 1/2/2027	49,880	0.00	USD 1,991,000	Morgan Stanley Capital I Trust 2017-CLS 'Series 2017-CLS		
USD 13,000	MGM Resorts International 4.625% 1/9/2026	13,044	0.00	USD 848 700	E' '144A' FRN 15/11/2034 Morgan Stanley Capital I Trust	1,968,078	0.15
USD 43,000	MGM Resorts International	,		002 010,700	2017-H1 'Series 2017-H1 A5'	076 141	0.07
USD 171,000	5.5% 15/4/2027 MGM Resorts International	44,304	0.00	USD 1,449,748	3.53% 15/6/2050 Morgan Stanley Capital I Trust	876,141	0.07
USD 345,000	6.75% 1/5/2025 Microsoft Corp 2.921%	177,094	0.01		2018-H3 'Series 2018-H3 B' FRN 15/7/2051	1,528,549	0.12
USD 20,000	17/3/2052 MidAmerican Energy Co 3.1%	319,825	0.02	USD 425,000	Morgan Stanley Capital I Trust 2018-H3 'Series 2018-H3 A5'		
USD 200,000	1/5/2027 MidAmerican Energy Co 3.15%	20,475	0.00	USD 1,400,000	4.177% 15/7/2051 Morgan Stanley Capital I Trust	452,265	0.04
USD 177.000	15/4/2050 Molina Healthcare Inc '144A'	182,202	0.01	USD 455.000	2018-H3 4.864% 15/7/2051 Morgan Stanley Capital I Trust	1,464,799	0.11
	4.375% 15/6/2028 Moody's Corp 3.1%	177,348	0.01		2018-H4 'Series 2018-H4 C' FRN 15/12/2051	468,966	0.04
	29/11/2061	275,046	0.02	USD 1,100,000	Morgan Stanley Capital I Trust	400,300	0.04
USD 108,000	Moody's Corp 3.75% 25/2/2052	105,952	0.01		2018-H4 'Series 2018-H4 A4' 4.31% 15/12/2051	1,191,186	0.09
USD 502,000	Morgan Stanley FRN 10/12/2026	468,166	0.04	USD 289,971	Morgan Stanley Capital I Trust 2018-L1 'Series 2018-L1 B'		
USD 1,725,000	Morgan Stanley FRN 4/5/2027	1,632,961	0.13	USD 634 000	FRN 15/10/2051 Morgan Stanley Capital I Trust	306,859	0.02
USD 1,100,000	Morgan Stanley FRN			002 00 1,000	2018-MP 'Series 2018-MP A' '144A' FRN 11/7/2040	667.600	0.05
USD 248,000	23/1/2030 Morgan Stanley FRN	1,177,243	0.09	USD 1,305,278	Morgan Stanley Home Equity	667,602	0.05
USD 197,000	21/7/2032 Morgan Stanley FRN	225,054	0.02		Loan Trust 2007-1 'Series 2007-1 A3' FRN 25/12/2036	805,158	0.06
USD 913,000	20/10/2032 Morgan Stanley FRN	183,711	0.01	USD 158,007	Mosaic Solar Loan Trust 2020-1 3.1% 20/4/2046	158,319	0.01
	25/1/2052 Morgan Stanley 3.875%	778,967	0.06	USD 417,960	Mosaic Solar Loan Trust 2020-2 'Series 2020-2A A' '144A'	•	
	27/1/2026	2,326,647	0.18	1100 050 547	1.44% 20/8/2046	386,015	0.03
	Morgan Stanley 4% 23/7/2025 Morgan Stanley ABS Capital I	1,281,402	0.10	USD 253,517	Mosaic Solar Loan Trust 2020- 2 'Series 2020-2A B' '144A'	000 000	0.00
	Inc Trust 2007-HE6 'Series 2007-HE6 A2' FRN 25/5/2037	3,535,306	0.27	USD 115,000	2.21% 20/8/2046 Motorola Solutions Inc 5.5%	239,626	0.02
USD 2,150,000	Morgan Stanley Bank of America Merrill Lynch Trust			USD 284,000	1/9/2044 Mozart Debt Merger Sub Inc	132,859	0.01
	2012-C5 'Series 2012-C5 B' FRN 15/8/2045	2,159,466	0.17		'144A' 3.875% 1/4/2029 National Grid North America Inc	269,122	0.02
	1114 10/0/2070	2,100,400	0.17	LUIX 020,000	0.41% 20/1/2026	684,064	0.05

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
		(/			•	(- ,	
USD 850,000	Navient Private Education Refi Loan Trust 2020-C FRN			USD 710,000	Penske Truck Leasing Co Lp / PTL Finance Corp '144A' 2.7%		
	15/11/2068	862,265	0.07		1/11/2024	713,485	0.06
USD 875 437	New Century Home Equity Loan	002,203	0.07	USD 31 000	Penske Truck Leasing Co Lp /	7 10,400	0.00
005 010, 101	Trust Series 2005-B 'Series			000 01,000	PTL Finance Corp '144A' 4%		
	2005-B M1' FRN 25/10/2035	867,882	0.07		15/7/2025	32,178	0.00
USD 1,310,494	Newcastle Mortgage Securities			USD 146,000	PG&E Corp 5% 1/7/2028	144,069	0.01
	Trust 2007-1 'Series 2007-1			EUR 300,000	Philip Morris International Inc		
	2A3' FRN 25/4/2037	1,291,248	0.10		2% 9/5/2036	304,504	0.02
USD 53,000	Nexstar Media Inc '144A' 5.625%	50.005		EUR 225,000	Philip Morris International Inc	005.040	0.00
1100 3 436 000	15/7/2027	53,685	0.00	1160 00 000	3.125% 3/6/2033	265,848	0.02
03D 2,420,000	NextEra Energy Capital Holdings Inc 1.9% 15/6/2028	2,286,135	0.18	030 60,000	Post Holdings Inc '144A' 4.625% 15/4/2030	75,407	0.01
USD 401 000	NGPL PipeCo LLC '144A'	2,200,100	0.10	FUR 915 000	PPG Industries Inc 1.4%	73,407	0.01
005 101,000	7.768% 15/12/2037	524,671	0.04	2011 010,000	13/3/2027	1,049,763	0.08
USD 898,000	Norfolk Southern Corp 3%			USD 51,000	Prime Security Services	.,,	
	15/3/2032	903,377	0.07		Borrower LLC / Prime		
USD 218,000	Northern States Power Co/MN				Finance Inc '144A' 3.375%		
	2.9% 1/3/2050	192,731	0.02		31/8/2027	47,393	0.00
USD 19,000	Northern States Power Co/MN			USD 79,000	Prime Security Services		
1100 047 000	4% 15/8/2045	19,745	0.00		Borrower LLC / Prime		
USD 947,000	Northwest Pipeline LLC 4% 1/4/2027	002.077	0.00		Finance Inc '144A' 6.25%	76 204	0.01
USD 18 000	NRG Energy Inc 5.75%	992,077	0.08	ELID 380 000	15/1/2028 Procter & Gamble Co/The 0.9%	76,204	0.01
03D 10,000	15/1/2028	18,445	0.00	LOIX 360,000	4/11/2041*	369,967	0.03
USD 8.000	NRG Energy Inc 6.625%	10,440	0.00	EUR 280.000	Prologis Euro Finance LLC	000,007	0.00
,	15/1/2027	8,264	0.00		0.625% 10/9/2031	282,491	0.02
USD 100,000	NuStar Logistics LP 5.75%			EUR 300,000	Prologis Euro Finance LLC 1.5%		
	1/10/2025	104,425	0.01		8/2/2034*	320,228	0.02
	NVIDIA Corp 1.55% 15/6/2028	2,579,121	0.20	USD 666,000	Promigas SA ESP / Gases del		
	NVIDIA Corp 3.5% 1/4/2050	610,685	0.05		Pacifico SAC '144A' 3.75%		
USD 690,000	Olympic Tower 2017-OT			HCD 202 000	16/10/2029	598,105	0.05
	Mortgage Trust 'Series 2017- OT D' '144A' FRN 10/5/2039	623,600	0.05	USD 203,000	Promigas SA ESP / Gases del Pacifico SAC 3.75% 16/10/2029	182,305	0.01
USD 1 010 000	Olympic Tower 2017-OT	023,000	0.05	USD 9 000	Public Service Electric and Gas	162,303	0.01
000 1,010,000	Mortgage Trust 'Series 2017-			OOD 0,000	Co 3.6% 1/12/2047	8,952	0.00
	OT A' '144A' 3.566%			USD 60,000	Public Service Electric and Gas	0,002	0.00
	10/5/2039	1,001,109	0.08		Co 5.5% 1/3/2040	73,735	0.01
USD 684,000	Oncor Electric Delivery Co LLC			USD 693,000	QUALCOMM Inc 1.65%		
	3.1% 15/9/2049	618,446	0.05		20/5/2032	616,058	0.05
USD 37,000	Oncor Electric Delivery Co LLC	07.004		USD 2,100,000	QUALCOMM Inc 2.15%		0.45
LICD 120 010	3.8% 30/9/2047	37,681	0.00	LICD 52 000	20/5/2030	1,994,550	0.15
030 130,010	OneMain Financial Issuance Trust 2016-3 'Series 2016-3A			03D 53,000	Radiate Holdco LLC / Radiate Finance Inc '144A' 4.5%		
	A' '144A' 3.83% 18/6/2031	139,143	0.01		15/9/2026	50,243	0.00
USD 150.000	OneMain Financial Issuance	100,110	0.01	USD 6.000	RELX Capital Inc 3% 22/5/2030	5,957	0.00
	Trust 2021-1 'Series 2021-1A				RELX Capital Inc 3.5% 16/3/2023	61,076	0.00
	C' '144A' 2.22% 16/6/2036	143,042	0.01	USD 297,000	RELX Capital Inc 4% 18/3/2029	315,250	0.02
USD 170,000	OneMain Financial Issuance			USD 329,096	Renaissance Home Equity		
	Trust 2021-1 'Series 2021-1A				Loan Trust 2005-3 (Step-up		
1100 500 000	D' '144A' 2.47% 16/6/2036	159,808	0.01		coupon) 'Series 2005-3 AF4'	0.40.450	0.00
	Oracle Corp 3.6% 1/4/2040	443,249	0.03	HCD 04 000	5.14% 25/11/2035	342,153	0.03
	Oracle Corp 3.6% 1/4/2050 Oracle Corp 3.6% 1/4/2050	593,649 788,414	0.05 0.06	USD 21,000	Renewable Energy Group Inc '144A' 5.875% 1/6/2028	21,103	0.00
,	Oracle Corp 3.8% 15/11/2037	1,622,243	0.00	USD 743 000	Reynolds American Inc 5.85%	21,103	0.00
	Outfront Media Capital LLC /	1,022,243	0.13	000 740,000	15/8/2045	786,680	0.06
002 .0,000	Outfront Media Capital Corp			USD 14.000	RHP Hotel Properties LP / RHP	. 55,555	0.00
	'144A' 4.625% 15/3/2030	14,169	0.00	,	Finance Corp 4.75% 15/10/2027	13,701	0.00
USD 23,000	Outfront Media Capital LLC /			USD 200,000	Roche Holdings Inc '144A'		
	Outfront Media Capital Corp				2.607% 13/12/2051	173,443	0.01
	'144A' 5% 15/8/2027	22,703	0.00	USD 88,000	Rockies Express Pipeline LLC		
USD 460,000	Paramount Global 4.2%	475 04:	0.01	HOD 10 000	'144A' 4.95% 15/7/2029	85,159	0.01
1160 30 000	19/5/2032	475,344	0.04	USD 19,000	RPM International Inc 5.25% 1/6/2045	22 006	0.00
USD 20,000	Park Intermediate Holdings LLC / PK Domestic Property LLC /			LISD 113 000	Ryder System Inc 2.875%	22,896	0.00
	PK Domestic Property LLC / PK Finance Co-Issuer '144A'			JJJ 113,000	1/6/2022	113,360	0.01
	5.875% 1/10/2028	28,315	0.00	USD 315.000	Ryder System Inc 4.625%	. 10,000	0.01
USD 14,000	PDC Energy Inc 5.75%	,0.0		222 3.0,000	1/6/2025	333,742	0.03
,	15/5/2026	14,230	0.00	USD 45,000	Ryder System Inc 4.625%	•	
	10/0/2020	,					
USD 174,000	PennyMac Financial Services Inc '144A' 5.375% 15/10/2025	172,480	0.01		1/6/2025	47,677	0.00

^{*} All or a portion of this security represents a security on loan.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Sabine Pass Liquefaction LLC	(/			SMB Private Education Loan	(/	
	5.625% 1/3/2025 Sasol Financing USA LLC	166,807	0.01	202 2,430,000	Trust 2021-A 'Series 2021-A A2A1' '144A' FRN 15/1/2053	2,449,300	0.19
USD 375,000	4.375% 18/9/2026 Sasol Financing USA LLC	194,750	0.02		SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	223,102	0.02
USD 330,000	5.5% 18/3/2031 Sasol Financing USA LLC	359,531	0.03	USD 420,000	SMB Private Education Loan Trust 2021-A 'Series 2021-A		
USD 205,000	5.5% 18/3/2031 Sasol Financing USA LLC	316,388	0.02	USD 255,000	D1' '144A' 3.86% 15/1/2053 Southern California Edison Co	409,163	0.03
USD 200,000	5.875% 27/3/2024 Sasol Financing USA LLC 6.5% 27/9/2028	209,100	0.02	USD 205,000	1.2% 1/2/2026 Southern California Edison Co 2.75% 1/2/2032	241,399 195,674	0.02
USD 126,000	Scientific Games International Inc '144A' 5% 15/10/2025	127,894	0.02	USD 300,000	Southern Copper Corp 5.25% 8/11/2042*	346,730	0.02
EUR 100,000	SCIL IV LLC / SCIL USA Holdings LLC 4.375%			USD 78,000	Specialty Building Products Holdings LLC / SBP Finance		
USD 578,000	1/11/2026 Select Medical Corp '144A'	109,677	0.01	USD 21,000	Corp '144A' 6.375% 30/9/2026 SRS Distribution Inc '144A'	78,668	0.01
USD 484,000	6.25% 15/8/2026 Service Properties Trust 5%	580,046	0.04	USD 23,000	4.625% 1/7/2028 Standard Industries Inc/NJ	19,925	0.00
USD 76,000	15/8/2022 Service Properties Trust 7.5% 15/9/2025	482,328 79,895	0.04	USD 14,000	'144A' 4.75% 15/1/2028 Standard Industries Inc/NJ '144A' 5% 15/2/2027	22,534 14,096	0.00
USD 507,000	Sesac Finance LLC 'Series 2019-1 A2' '144A' 5.216%			USD 1,862,986	Structured Asset Securities Corp Mortgage Loan Trust	14,090	0.00
USD 144,000	25/7/2049 Simmons Foods Inc/Simmons Prepared Foods Inc/Simmons Pet Food Inc/Simmons Feed	515,998	0.04	USD 212,000	2006-BC2 'Series 2006-BC2 A1' FRN 25/9/2036 Summit Materials LLC / Summit	1,451,847	0.11
USD 32.000	'144A' 4.625% 1/3/2029 Sirius XM Radio Inc '144A'	133,309	0.01	USD 59.000	Materials Finance Corp '144A' 5.25% 15/1/2029 Sunoco LP / Sunoco Finance	213,166	0.02
	5% 1/8/2027 Sirius XM Radio Inc '144A'	32,551	0.00		Corp '144A' 4.5% 30/4/2030 Sunoco LP / Sunoco Finance	56,281	0.00
USD 27,000	5.5% 1/7/2029 Six Flags Entertainment Corp	28,696	0.00	USD 10,000	Corp 6% 15/4/2027 Tampa Electric Co 4.3%	15,457	0.00
USD 15,000	'144A' 4.875% 31/7/2024 Six Flags Entertainment Corp	27,231	0.00	USD 19,000	15/6/2048 Targa Resources Partners LP /	10,854	0.00
USD 226,000	'144A' 5.5% 15/4/2027 Six Flags Theme Parks Inc	14,995	0.00	1100 44 000	Targa Resources Partners Finance Corp 5% 15/1/2028	19,609	0.00
USD 673,715	'144A' 7% 1/7/2025 SLM Private Credit Student Loan Trust 2004-A 'Series 2004-A A3' FRN 15/6/2033	237,280 665,646	0.02	USD 14,000	Targa Resources Partners LP / Targa Resources Partners Finance Corp 5.375% 1/2/2027	14,411	0.00
USD 2,050,572	SLM Private Credit Student Loan Trust 2005-B 'Series 2005-B A4' FRN 15/6/2039	2,004,547	0.15	USD 25,000	Targa Resources Partners LP / Targa Resources Partners Finance Corp 5.875%	17,711	0.00
USD 2,440,239	SLM Private Credit Student Loan Trust 2006-A 'Series 2006-A A5' FRN 15/6/2039	2,371,285	0.18	USD 19,000	15/4/2026 Targa Resources Partners LP / Targa Resources Partners	25,905	0.00
USD 505,316	SLM Private Credit Student Loan Trust 2006-B 'Series	2,371,203	0.10	USD 14,000	Finance Corp 6.5% 15/7/2027 Taylor Morrison Communities	20,162	0.00
	2006-BW A5' FRN 15/12/2039	493,078	0.04		Inc '144A' 5.875% 15/6/2027 TEGNA Inc 4.625% 15/3/2028	14,667 58,092	0.00 0.00
	SLM Private Education Loan Trust 2010-C FRN 15/10/2041	1,483,655	0.11		TEGNA Inc 5% 15/9/2029 Tenet Healthcare Corp '144A'	24,124	0.00
,	SM Energy Co '144A' 10% 15/1/2025 SMB Private Education Loan	290,061	0.02	USD 17,000	4.375% 15/1/2030 Tenet Healthcare Corp '144A' 4.625% 1/9/2024	82,345	0.01
03D 000,000	Trust 2015-C 'Series 2015-C B' '144A' 3.5% 15/9/2043	680,386	0.05	USD 19,000	Tenet Healthcare Corp '144A' 4.625% 15/6/2028	17,259 18,588	0.00
USD 885,000	SMB Private Education Loan Trust 2020-A 'Series 2020-A	000,000	0.00	USD 53,000	4.875% 1/1/2026 Tenet Healthcare Corp '144A' 4.875% 1/1/2026	53,154	0.00
USD 1,595,000	B' '144A' 3% 15/8/2045 SMB Private Education Loan	869,103	0.07	USD 34,000	Tenet Healthcare Corp '144A' 5.125% 1/11/2027	34,425	0.00
	Trust 2020-PT-A 'Series 2020-PTA B' '144A' 2.5%				Tenet Healthcare Corp '144A' 6.25% 1/2/2027	30,712	0.00
USD 1,090,000	15/9/2054 SMB Private Education Loan	1,559,647	0.12		Texas Eastern Transmission LP '144A' 3.5% 15/1/2028	322,810	0.03
	Trust 2020-PTB 'Series 2020- PTB B' '144A' 2.5% 15/9/2054	1,040,910	0.08	USD 122,000	Texas Eastern Transmission LP '144A' 4.15% 15/1/2048	123,571	0.01

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1 350 000	Thermo Fisher Scientific Inc			USD 1 950 000	Verizon Communications Inc		
	2.6% 1/10/2029	1,316,085	0.10		2.1% 22/3/2028	1,867,305	0.14
	Thermo Fisher Scientific Inc 2.8% 15/10/2041	191,893	0.02		Verizon Communications Inc 2.875% 15/1/2038	1,110,053	0.09
USD 136,000	Time Warner Cable LLC 6.55% 1/5/2037	160,595	0.01	USD 743,000	Verizon Communications Inc 2.987% 30/10/2056	623,801	0.05
USD 972,000	T-Mobile USA Inc 3.3% 15/2/2051	828,585	0.06	USD 224,000	Verizon Communications Inc 3% 20/11/2060	181,253	0.01
USD 615,000	T-Mobile USA Inc 3.3% 15/2/2051	524,259	0.04	USD 440,000	Verizon Communications Inc 3.55% 22/3/2051	416,009	0.03
USD 100,000	T-Mobile USA Inc '144A' 3.4% 15/10/2052	86,688	0.01	USD 1,052,000	Verizon Communications Inc 3.55% 22/3/2051	994,641	0.08
USD 1,236,000	T-Mobile USA Inc 3.875%			USD 858,000	Verizon Communications Inc	,	
USD 955,000	15/4/2030 Transcontinental Gas Pipe Line	1,264,805	0.10	USD 1,816,000	3.7% 22/3/2061 Verizon Communications Inc	796,692	0.06
	Co LLC 4% 15/3/2028 Transcontinental Gas Pipe Line	1,001,432	0.08	, ,	3.7% 22/3/2061 Verizon Communications Inc	1,686,238	0.13
	Co LLC 7.85% 1/2/2026	806,587	0.06		4.5% 10/8/2033	165,658	0.01
,	Travel + Leisure Co '144A' 6.625% 31/7/2026	122,678	0.01		Viasat Inc '144A' 5.625% 15/4/2027	174,052	0.01
USD 25,000	Tri Pointe Homes Inc 5.7% 15/6/2028	25,349	0.00	USD 210,000	VICI Properties LP / VICI Note Co Inc '144A' 3.5% 15/2/2025	209,660	0.02
USD 1,395,115	Tricon American Homes 2019- SFR1 Trust 'Series 2019-			USD 30,000	VICI Properties LP / VICI Note Co Inc '144A' 4.25% 1/12/2026	30,273	0.00
	SFR1 A' '144A' 2.75%	4.070.004		USD 206,000	Virginia Electric and Power Co		
EUR 100,000	17/3/2038 UGI International LLC 2.5%	1,373,284	0.11	USD 272,000	3.8% 15/9/2047 Visa Inc 4.15% 14/12/2035	208,053 301,913	0.02 0.02
USD 510 000	1/12/2029 Union Pacific Corp 2.75%	100,375	0.01	USD 26,000	Vistra Operations Co LLC '144A' 5.5% 1/9/2026	26,299	0.00
	1/3/2026 Union Pacific Corp 2.973%	514,780	0.04	USD 40,000	Vistra Operations Co LLC '144A' 5.625% 15/2/2027	40,761	0.00
	16/9/2062	230,233	0.02		Walt Disney Co/The 2% 1/9/2029	396,526	0.00
	Union Pacific Corp 3% 15/4/2027	42,930	0.00	USD 2,098,717	WaMu Asset-Backed Certificates WaMu Series		
USD 305,000	Union Pacific Corp 3.839% 20/3/2060	306,336	0.02		2007-HE3 Trust 'Series 2007- HE3 2A4' FRN 25/5/2037	1,973,056	0.15
USD 106,757	United Airlines 2016-1 Class AA Pass Through Trust			USD 1,541,961	WaMu Mortgage Pass-Through Certificates Series 2006-		
USD 644 000	3.1% 7/7/2028 United Airlines 2018-1 Class AA	107,605	0.01		AR11 Trust 'Series 2006-	1 440 904	0.11
03D 044,009	Pass Through Trust 3.5%			USD 2,766,791	AR11 1A' FRN 25/9/2046 WaMu Mortgage Pass-Through	1,449,894	0.11
USD 967,287	1/3/2030 United Airlines 2019-2 Class A	656,655	0.05		Certificates Series 2006- AR13 Trust 'Series 2006-		
	Pass Through Trust 2.9% 1/5/2028	923,844	0.07	USD 1 890 038	AR13 1A' FRN 25/10/2046 WaMu Mortgage Pass-Through	2,651,696	0.20
USD 32,000	United Rentals North America	,		7,000,000	Certificates Series 2007-OA5		
USD 4,800	Inc 4.875% 15/1/2028 United States Treasury Inflation	32,548	0.00		Trust 'Series 2007-OA5 2A' FRN 25/6/2047	1,687,896	0.13
	Indexed Bonds 0.125% 15/4/2026	5,393	0.00	USD 2,568,972	Washington Mutual Mortgage Pass-Through Certificates		
USD 5,100,000	United States Treasury Inflation	2,222			WMALT Series 2006-AR8		
	Indexed Bonds 0.125% 15/1/2031 [†]	5,851,149	0.45		Trust 'Series 2006-AR8 2A' FRN 25/10/2046	2,333,263	0.18
USD 1,004,000	United States Treasury Note/ Bond 0.25% 30/6/2025	952,761	0.07		Wells Fargo & Co FRN 4/5/2030 Wells Fargo & Co 2.125%	273,636	0.02
USD 111,000	United States Treasury Note/ Bond 1.125% 15/2/2031 [†]	103,284	0.01		4/6/2024 Wells Fargo & Co 3% 19/2/2025	615,622 971,774	0.05 0.08
USD 2,725,000	United States Treasury Note/				Wells Fargo & Co 3.55%		
USD 219,000	Bond 1.375% 15/11/2040 [†] UnitedHealth Group Inc 3.85%	2,306,564	0.18	USD 255,000	29/9/2025 Wells Fargo Commercial	186,274	0.01
USD 963,000	15/6/2028 UnitedHealth Group Inc 3.875%	232,734	0.02		Mortgage Trust 2016-LC24 3.621% 15/10/2049	253,458	0.02
USD 225.000	15/12/2028 US Foods Inc '144A' 6.25%	1,030,778	0.08	USD 206,000	Wells Fargo Commercial Mortgage Trust 2016-NXS5		
	15/4/2025 Vail Resorts Inc '144A' 6.25%	233,439	0.02		'Series 2016-NXS5 C' FRN 15/1/2059	213,068	0.02
	15/5/2025	54,661	0.00	USD 257,000	Wells Fargo Commercial	213,000	0.02
USD 5,144,000	Verizon Communications Inc 1.5% 18/9/2030	4,541,502	0.35		Mortgage Trust 2017-C38 FRN 15/7/2050	255,484	0.02

 $^{^{\}dagger}$ All or a portion of this security is pledged or given in guarantee, see Note 14, for further details.

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,390,000	Wells Fargo Commercial Mortgage Trust 2018-1745				XHR LP '144A' 4.875% 1/6/2029 Zayo Group Holdings Inc '144A'	-,	0.00
	'Series 2018-1745 A' '144A'				4% 1/3/2027	223,526	0.02
1100 440 000	FRN 15/6/2036	1,435,176	0.11			425,958,235	32.76
USD 413,000	Mortgage Trust 2018-C45 'Series 2018-C45 B' 4.556%	400,000	0.00	USD 563,489	Uruguay Uruguay Government International Bond 4.375%		
USD 440,000	16/6/2051 WFRBS Commercial Mortgage Trust 2014-C21 'Series 2014- C21 AS' 3.891% 15/8/2047	436,969 445,464	0.03	USD 199,847	27/10/2027 Uruguay Government International Bond 5.1%	608,481	0.05
USD 416 805	WinWater Mortgage Loan Trust	445,404	0.03		18/6/2050	236,054	0.02
002 1.0,000	2014-1 'Series 2014-1 A1'					844.535	0.07
	'144A' FRN 20/6/2044	416,887	0.03	Total Bonds		1,254,586,805	96.50
USD 79,000	Wyndham Hotels & Resorts Inc					1,234,360,603	90.50
USD 20,000	'144A' 4.375% 15/8/2028 Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp	78,034	0.01	Total Transferable Se Market Instruments A Official Stock Exchan	dmitted to an		
	'144A' 5.25% 15/5/2027*	19.951	0.00	Dealt in on Another R	egulated Market	1,254,586,805	96.50
USD 45,000	Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp	2,22		Total Portfolio		1,254,586,805	96.50
	'144A' 5.5% 1/3/2025	45,508	0.00	Other Net Assets		45,541,318	3.50
USD 38,000	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp			Total Net Assets (USI	0)	1,300,128,123	100.00
	'144A' 5.125% 1/10/2029	36,934	0.00				

^{*} All or a portion of this security represents a security on loan.

To Be Announced Securities Contracts as at 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets
TBA			
	United States		
USD 4,521,000	Fannie Mae or Freddie Mac '1.5 3/22' 1.5% TBA	4,374,068	0.34
USD 3,000,000	Fannie Mae or Freddie Mac '1.5 4/22' 1.5% TBA	2,750,694	0.21
USD 1,614,000	Fannie Mae or Freddie Mac '1.5 3/22' 1.5% TBA	1,481,286	0.11
USD 6,738,000	Fannie Mae or Freddie Mac '2 3/22' 2% TBA	6,649,564	0.51
USD 2,503,000	Fannie Mae or Freddie Mac '2 3/22' 2% TBA	2,378,046	0.18
USD 19,389,700	Fannie Mae or Freddie Mac '2 4/22' 2% TBA	18,394,149	1.42
USD 1,083,000	Fannie Mae or Freddie Mac '2.5 3/22' 2.5% TBA	1,090,699	0.08
USD 4,700,000	Fannie Mae or Freddie Mac '2.5 3/22' 2.5% TBA	4,599,023	0.35
USD 15,570,967	Fannie Mae or Freddie Mac '2.5 4/22' 2.5% TBA	15,209,420	1.17
USD 18,000	Fannie Mae or Freddie Mac '3 3/22' 3% TBA	18,386	0.00
USD 8,744,737	Fannie Mae or Freddie Mac '3 4/22' 3% TBA	8,755,326	0.67
USD 1,049,000	Fannie Mae or Freddie Mac '3.5 4/22' 3.5% TBA	1,072,643	0.08

To Be Announced Securities Contracts as at 28 February 2022

(USD) (39,158) (1,075,061) 104,156 3.033.551	0.00 (0.08) 0.01
(1,075,061)	(0.08)
104,156	, ,
,	0.01
3.033.551	
3.U33.33 I	0.22
2,220,00	0.23
973,404	0.08
4,963,919	0.38
580,359	0.05
198,055	0.02
3,875,179	0.30
4,501,531	0.35
302,566	0.02
407,483	0.03
306,914	0.02
548,342	0.04
(810,661)	(0.06)
669,923	0.05
85,313,806	6.56
_	4,963,919 580,359 198,055 3,875,179 4,501,531 302,566 407,483 306,914 548,342 (810,661) 669,923

To Be Announced ("TBA") contracts are primarily classified by the country of incorporation of the issuer of the pass-through agency.

Open Forward Foreign Exchange Contracts as at 28 February 2022

Unrealised appreciation/ Maturity (depreciation) **Currency Purchases Currency** Sales Counterparty date 694.875 AUD FUR 1 110 000 Royal Bank of 3/3/2022 (23,680)Canada **EUR** 4,742,000 USD 5,318,817 Standard Chartered Bank 3/3/2022 3.611 **GBP** 1.579.000 USD 2,118,465 Standard 3/3/2022 (848)Chartered Bank TRY 164,000 USD 11,885 **UBS** 3/3/2022 (26)USD 156.734 AUD 220.000 HSBC Bank Plc 3/3/2022 (2,539)121,981 AUD USD 3/3/2022 170.000 Morgan Stanley (1.094)USD 6 933 350 AUD 9 928 185 3/3/2022 (254,371) State Street USD 285 000 AUD 408,100 Royal Bank of 3/3/2022 (10,452)USD 6,425,158 CAD 8,160,000 Morgan Stanley 3/3/2022 3,713 USD 117,955 CAD 150,000 **RBS Plc** 3/3/2022 (86)USD 94.675 CAD 120,000 Royal Bank of 3/3/2022 242 Canada 17,475,326 CAD 22,336,227 **UBS** 3/3/2022 USD (101,985)Royal Bank of USD 2,220,913 CHF 2,066,000 3/3/2022 (28.608)Canada USD 99 246 117 CNH 633 513 072 JP Morgan 3/3/2022 (1.040.255)USD 1,629,759 CNH 10,400,000 3/3/2022 Deutsche Bank (16.581)USD 1,291,528 CZK 28,460,000 Goldman Sachs 3/3/2022 11,553 USD 1,970,105 DKK 13,151,000 **BNP** Paribas 3/3/2022 (13,715)USD 248,518,527 EUR 222,768,598 **BNP** Paribas 3/3/2022 (1,517,290)USD 1,415,991 EUR 1,260,000 State Street 3/3/2022 1,765 USD 62.197.034 GBP 46.464.980 BNY Mellon 3/3/2022 (117.739)USD 2.895.269 GRP 2,150,000 State Street 3/3/2022 11.877 USD 514.593 GRP 380.000 HSBC Bank Plc 4.971 3/3/2022 USD 731 475 GBP 540 000 7 274 Morgan Stanley 3/3/2022 USD 538,420 HUF 173,790,000 13,200 Goldman Sachs 3/3/2022 USD 68,317 JPY 7,860,000 HSBC Bank Plc 3/3/2022 119 USD 661,277 JPY 76,200,000 Morgan Stanley 3/3/2022 119 USD 85,124,999 JPY 9,805,974,264 Goldman Sachs 3/3/2022 42,423 USD 815,412 MXN 17,086,212 RBS Plc 3/3/2022 (24,348)USD 1.398.962 MXN 28.740.000 HSBC Bank Plc 3/3/2022 (13,563)USD 1.736.705 MXN 35.780.000 URS 3/3/2022 (21,824)USD 22 911 281 MXN 479 899 693 3/3/2022 Bank of America (675.017)USD 747 497 NOK 6 730 000 HSBC Bank Plc 3/3/2022 (12.917)USD 1,418,000 HSBC Bank Plc 3/3/2022 926.689 NZD (30.937)USD 3,460,038 PLN 14,270,000 Goldman Sachs 3/3/2022 45,704 HSBC Bank Plc 4,335,118 SEK USD 40.965.000 3/3/2022 1,120 USD 2,763,903 SGD 3,750,000 Standard 3/3/2022 Chartered Bank 2.102 USD 1,834,610 THB 61,371,000 **RBS Plc** 3/3/2022 (43,622) USD 1,064,383 ZAR 16,510,000 Standard 3/3/2022 (4,424)Chartered Bank USD 1.187.831 ZAR 18.247.761 **UBS** 3/3/2022 6,527 **BNP** Paribas USD 12,384,813 ZAR 194,539,292 3/3/2022 (209,061)Barclays 11,804 THR 13.455.000 USD 400.000 15/3/2022 BRL 4.656.300 USD 874.915 UBS 16/3/2022 25.313 BRL 29,415,000 USD 5,137,542 16/3/2022 549,429 Morgan Stanley **BRL** 25,440,000 USD 4,469,038 Deutsche Bank 16/3/2022 449,422 900,000 USD 18,789 **BRL** 155,213 Bank of America 16/3/2022 CHF 1,021,122 USD 1,110,000 **BNP** Paribas 16/3/2022 2,532 CHF 4,313,392 USD 4,703,102 Barclays 16/3/2022 (3,579)CHF 2,271,644 USD 2,486,898 Morgan Stanley 16/3/2022 (11,898)CHF 615,920 USD 670,000 **RBS Plc** 16/3/2022 1,057 CNH 7,371,000 USD 1.377 1.164.243 UBS 16/3/2022 CNH 130.686.000 USD 20.372.990 Goldman Sachs 16/3/2022 293,175 CNH 51,280,000 USD 8,013,126 Deutsche Bank 16/3/2022 96,089

Open Forward Foreign Exchange Contracts as at 28 February 2022

as a	t 28 Febi	ruar	y 2022			
Curren	cy Purchases	Curre	ency Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	19,150,000	JPY	2,457,418,005	RBS Plc	16/3/2022	177,783
EUR	4,045,000	USD	4,624,920	Bank of America	16/3/2022	
EUR	4,617,222	USD	5,233,141	Barclays	16/3/2022	(82,271) (47,870)
EUR	19,985,920	USD	22,657,487	Morgan Stanley	16/3/2022	(212,733)
EUR	10,930,000	USD	12,446,120	Goldman Sachs	16/3/2022	(212,733)
EUR	7,860,000	USD	8,945,319	UBS	16/3/2022	(118,317)
EUR	2,470,000	USD	2,797,931	RBS Plc	16/3/2022	(24,051)
EUR	9,730,000	USD	11,006,399	BNP Paribas	16/3/2022	(79,335)
EUR	7,390,000	USD	8,357,375	JP Morgan	16/3/2022	(58,193)
EUR	14,391,858	USD	16,322,481	Deutsche Bank	16/3/2022	(160,019)
EUR	240,000	USD	272,578	Standard		(,,
	.,		,-	Chartered Bank	16/3/2022	(3,052)
EUR	180,000	USD	204,684	State Street	16/3/2022	(2,539)
EUR	130,000	USD	148,125	HSBC Bank Plc	16/3/2022	(2,131)
EUR	1,900,000	USD	2,153,177	Citibank	16/3/2022	(19,424)
EUR	2,890,000	USD	3,284,404	Toronto Dominion	16/3/2022	(38,852)
GBP	12,811,506	EUR	14,970,000	State Street	16/3/2022	372,052
GBP	3,270,000	USD	4,425,091	Morgan Stanley	16/3/2022	(39,114)
GBP	1,630,000	USD	2,207,169	JP Morgan	16/3/2022	(20,886)
GBP	1,590,000	USD	2,148,596	Barclays	16/3/2022	(15,965)
GBP	130,000	USD	175,089	HSBC Bank Plc	16/3/2022	(723)
GBP	120,000	USD	160,976	State Street	16/3/2022	(23)
GBP	250,000	USD	332,207	Deutsche Bank	16/3/2022	3,112
IDR	19,914,409	USD	1,392	Goldman Sachs	16/3/2022	(9)
IDR	17,317,547,179	USD	1,206,559	Bank of America	16/3/2022	(3,205)
IDR	8,163,190,000	USD	569,062	HSBC Bank Plc	16/3/2022	(1,821)
IDR	23,030,000,000	USD	1,589,372	Barclays	16/3/2022	10,927
INR JPY	4,940,000	USD	64,817	Citibank	16/3/2022	584
JPY	151,000,000	USD	1,311,486	Barclays Deutsche Bank	16/3/2022 16/3/2022	(940)
JPY	30,000,000 12,645,767,797	USD	262,003 111,614,594	RBS Plc	16/3/2022	(1,630)
KRW	590,000,000	USD	500,085	Citibank	16/3/2022	(1,860,543) (9,696)
MXN	33,231,000	USD	1,601,378	JP Morgan	16/3/2022	27,939
MXN	81,290,000	USD	3,821,491	Citibank	16/3/2022	164,161
MXN	444,704,107	USD	20,902,851	RBS Plc	16/3/2022	901,009
MYR	1,085,000	USD	259,290	Morgan Stanley	16/3/2022	(975)
MYR	1,615,000	USD	385,773	Barclays	16/3/2022	(1,275)
NOK	1,100,000	USD	124,224	JP Morgan	16/3/2022	52
NOK	2,840,000	USD	316,030	Goldman Sachs	16/3/2022	4,827
PHP	67,805,000	USD	1,336,601	Deutsche Bank	16/3/2022	(16,108)
PHP	15,700,000	USD	302,738	Bank of America	16/3/2022	3,017
PHP	33,900,000	USD	677,526	Barclays	16/3/2022	(17,328)
PHP	33,895,000	USD	676,344	HSBC Bank Plc	16/3/2022	(16,244)
RUB	159,134,000	USD	2,050,035	BNY Mellon	16/3/2022	(596,172)
RUB	281,400,000	USD	3,750,584	Goldman Sachs	16/3/2022	(1,179,687)
RUB	9,500,000	USD	126,117	Bank of America	16/3/2022	(39,324)
SEK	3,950,000	USD	434,106	JP Morgan	16/3/2022	(16,053)
SGD	4,450,000	USD	3,260,472	RBS Plc	16/3/2022	16,665
THB	97,900,000	USD	2,923,915	Citibank	16/3/2022	72,430
TWD	44,400,000	USD	1,611,762	Morgan Stanley	16/3/2022	(27,988)
USD	5,290,814	AUD	7,370,000	Morgan Stanley	16/3/2022	(45,923)
USD	1,298,993	BRL	7,520,000	Credit Suisse	16/3/2022	(154,891)
USD	1,324,657	BRL	7,430,000	Deutsche Bank	16/3/2022	(111,827)
USD	2,019	BRL	11,573	Citibank	16/3/2022	(219)
USD	2,069,319	BRL	11,938,427	HSBC Bank Plc	16/3/2022	(238,805)
USD	40,199	BRL	230,000	BNP Paribas	16/3/2022	(4,268)
USD	1,728,332	BRL	9,791,000	State Street	16/3/2022	(164,618)

Open Forward Foreign Exchange Contracts as at 28 February 2022

Unrealised appreciation/ Maturity (depreciation) Currency Purchases Currency Sales Counterparty date USD 13.430.181 BRL 76.832.000 Standard Chartered Bank 16/3/2022 (1,424,187)USD 5,700,000 CAD 7,245,466 Morgan Stanley 16/3/2022 (2,102)USD 745,970 CHF 692,638 UBS 16/3/2022 (8,673)USD 4,990,000 CHF 4,594,861 JP Morgan 16/3/2022 (16, 190)USD 2,564,030 CHF 2.383.840 Morgan Stanley 16/3/2022 (33,210)USD 659.200 CNH 4.220.000 Goldman Sachs 16/3/2022 (8,134) USD 8,419,495 CNH 53,890,000 Deutsche Bank 16/3/2022 (102,456) USD 1,346,875 CNH 8,620,000 UBS 16/3/2022 (16,258)USD 19,888,596 CNH 127,590,000 HSBC Bank Plc 16/3/2022 (287,979) USD 1,977,292 EUR 1,770,000 Toronto Dominion 16/3/2022 (10,468)USD 128,233 EUR 115,000 Royal Bank of Canada 16/3/2022 (916)2,632,395 EUR USD 2,320,000 Standard 16/3/2022 26,969 Chartered Bank USD 4,610,011 EUR 4.070.000 UBS 16/3/2022 39,285 1,330,000 Goldman Sachs 16/3/2022 USD 1.513.858 EUR 20.230 BNY Mellon 16/3/2022 124,327 EUR 110,000 USD 794 USD 28.765.580 EUR 25.383.000 State Street 16/3/2022 259.752 13.802.564 EUR USD 12 187 860 Morgan Stanley 16/3/2022 115 252 USD 8,656,754 EUR 7,603,774 Barclays 16/3/2022 117,501 USD 1,079,713 EUR 950,000 Citibank 16/3/2022 12,836 USD 2.149.378 EUR 1.892.140 BNP Paribas 16/3/2022 24.451 USD 8,808,396 EUR 7,755,769 Bank of America 16/3/2022 98,448 USD 19,989,676 EUR 17,690,458 Deutsche Bank 16/3/2022 122,792 USD 2.296.844 EUR 2.040.000 HSBC Bank Plc 16/3/2022 5 866 USD 47.835 7.875.341 EUR 6.970.000 JP Morgan 16/3/2022 USD 3.067.413 GBP Deutsche Bank 16/3/2022 2.280.000 9.300 USD 3 399 443 GBP Morgan Stanley 16/3/2022 42 570 2 502 743 USD 638,641 GBP HSBC Bank Plc 16/3/2022 469,578 8.807 USD 2,324,977 GBP 1,720,000 JP Morgan 16/3/2022 17,979 USD 23,582 GBP 17,680 Goldman Sachs 16/3/2022 (131)USD 17,537,117 GBP 13,250,000 RBS Plc 16/3/2022 (234,811)USD 1,799,822 IDR 26,048,038,010 BNP Paribas 16/3/2022 (10, 192)USD 346.415 IDR 4.966.210.000 Deutsche Bank 16/3/2022 1.326 USD 9.109.537 IDR 131.991.435.595 Barclavs 16/3/2022 (62.226)Bank of America 16/3/2022 USD 1.372.359 IDR 19.605.520.00 10.019 USD 534 593 IDR 7 685 840 000 Goldman Sachs 16/3/2022 522 USD 668,603 IDR HSBC Bank Plc 16/3/2022 9.597.790.000 1.676 USD 3,465,158 INR 265,130,000 HSBC Bank Plc 16/3/2022 (44,880)USD 66,387 INR 4.940.000 BNP Paribas 16/3/2022 986 USD 1,565,989 181,000,000 Deutsche Bank 16/3/2022 (4,931).JPY USD 95,259,295 JPY 10,792,716,182 Goldman Sachs 16/3/2022 1,588,089 USD 13.980.573 KRW 16.509.397.395 Goldman Sachs 16/3/2022 258,508 USD 3.262 KRW 3.893.605 Standard Chartered Bank 16/3/2022 25 BNP Paribas 16/3/2022 USD 283.351 KRW 340.010.000 747 USD KRW 2,544,990,000 Citibank 16/3/2022 39,356 2,154,667 USD 303,905 KRW 364,625,000 Bank of America 16/3/2022 841 USD 16,940 MXN 350,000 UBS 16/3/2022 (220)USD HSBC Bank Plc 16/3/2022 1.964.294 MXN 40.600.000 (26, 325)USD 2.630.785 MXN 54.600.000 State Street 16/3/2022 (46,255)USD 1.327.744 MXN 28.000.000 JP Morgan 16/3/2022 (45.097) USD 19.649.581 MXN 418.147.606 Goldman Sachs 16/3/2022 (852.212) USD 1,326,553 MXN 27,300,000 Morgan Stanley 16/3/2022 (11,967)USD 3,251,052 MYR 13,750,000 Barclays 16/3/2022 (22,529)USD 439,417 NOK 3,940,000 JP Morgan 16/3/2022 (5,716)USD 2,985,668 PHP 151,300,000 Deutsche Bank 16/3/2022 39,122 USD 122,766 RUB 9,500,000 HSBC Bank Plc 16/3/2022 35,974

Open Forward Foreign Exchange Contracts as at 28 February 2022

					Maturity	appreciatio (depreciatio
Currenc	y Purchases	Curre		Counterparty	date	US
USD	3,179,085	RUB	238,455,050	Goldman Sachs	16/3/2022	1,000,53
USD	311,273	SEK	2,820,000	Bank of America	16/3/2022	12,81
USD	2,850,000	SEK	25,793,728	RBS Plc	16/3/2022	120,08
USD	124,712	SEK	1,130,000	JP Morgan	16/3/2022	5,11
USD USD	517,401	SGD SGD	695,000	Deutsche Bank Barclays	16/3/2022 16/3/2022	5,57
USD	130,116 672,424	THB	175,000 21,800,000	Barclays	16/3/2022	1,24 5,21
USD	983,978	THB	33,035,000	Bank of America	16/3/2022	(27,09
USD	638,831	THB	21,535,000	HSBC Bank Plc	16/3/2022	(20,27
USD	637,831	THB	21,530,000	Deutsche Bank	16/3/2022	(21,12
USD	4,023,698	ZAR	64,200,000	Barclays	16/3/2022	(124,96
USD	1,949,817	ZAR	30,900,000	Morgan Stanley	16/3/2022	(46,97
USD	1,197,689	ZAR	19,400,000	Toronto Dominion	16/3/2022	(55,95
ZAR	68,650,000	USD	4,203,162	Barclays	16/3/2022	233,06
ZAR	41,490,000	USD	2,560,349	UBS	16/3/2022	120,77
BRL	2,690,168	USD	520,000	Goldman Sachs	18/3/2022	(19
BRL	3,443,941	USD	650,000	Barclays	18/3/2022	15,45
CLP	526,571,500	USD	650,000	Citibank	18/3/2022	9,69
COP	1,574,400,000	USD	400,000	Barclays	18/3/2022	2,82
CZK	11,188,570	USD	520,000	Deutsche Bank	18/3/2022	(17,63
CZK	11,310,744	USD	520,000	Goldman Sachs	18/3/2022	(12,14
EUR	690,000	USD	783,585	UBS	18/3/2022	(8,62
HUF	211,759,340	USD	650,000	Bank of America	18/3/2022	(11,03
HUF	213,501,312	USD	640,000	UBS	18/3/2022	4,22
MXN	21,536,706	USD	1,040,000	BNY Mellon	18/3/2022	15,55
MXN	13,727,040	USD	670,000	UBS	18/3/2022	2,78
PLN	3,282,562	USD	780,000	BNY Mellon	18/3/2022	4,47
SEK	8,590,268	USD	920,000	Goldman Sachs	18/3/2022	(10,78
USD	650,000	BRL	3,396,575	Barclays	18/3/2022	(6,30
USD	650,000	CLP	523,250,000	Barclays	18/3/2022	(5,53
USD	790,000	COP	3,110,862,000	Barclays	18/3/2022	(5,93
USD	520,000	CZK	11,187,704	JP Morgan	18/3/2022	17,67
USD	770,052	EUR	690,000	JP Morgan	18/3/2022	(4,90
USD	510,000	HUF	160,542,543	JP Morgan	18/3/2022	25,57
USD	780,000	HUF	245,695,008	UBS	18/3/2022	38,63
USD	1,190,000	MXN	24,561,511	UBS	18/3/2022	(13,80
USD	520,000	MXN	10,664,082	Goldman Sachs	18/3/2022	(2,66
USD	780,000	PLN	3,144,647	BNP Paribas	18/3/2022	28,48
USD	390,000	RUB	32,818,500	Citibank	18/3/2022	91,04
USD	920,000	SEK	8,677,995	Citibank	18/3/2022	1,50
USD	400,000	THB	12,840,000	Goldman Sachs	18/3/2022	7,01
USD	400,000	ZAR	6,105,017	BNP Paribas	18/3/2022	5,59
EUR	711,694	AUD	1,110,000	State Street	6/4/2022	(4,08
TRY	164,000	USD	11,261	Citibank	6/4/2022	(15
USD	7,735,045	AUD	10,712,849	State Street	6/4/2022	(24,60
USD	855,000	CAD	1,088,964	Standard Chartered Bank	6/4/2022	(2,06
USD	23,293,771	CAD	29,673,402	BNP Paribas	6/4/2022	(60,51
USD	2,230,773	CHF	2,066,000	Standard Chartered Bank	6/4/2022	(22,32
USD	101,680,627	CNH	643,913,072	BNP Paribas	6/4/2022	20,52
USD	1,290,931	CZK	28,460,000	UBS	6/4/2022	15,73
USD	1,990,939	DKK	13,151,000	HSBC Bank Plc	6/4/2022	4,36
USD	987,157	EUR	880,000	Morgan Stanley	6/4/2022	(1,94
USD	6,031,911	EUR	5,380,000	State Street	6/4/2022	(15,07
USD	4,107,736	EUR	3,644,641	HSBC Bank Plc	6/4/2022	11,25
USD	242,875,100	EUR	215,603,423	UBS	6/4/2022	542,41
		GBP	47,953,280	HSBC Bank Plc	6/4/2022	(114,44

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised appreciation/
Currency	Purchases	Curre	ency Sales	Counterparty	Maturity date	(depreciation) USD
USD	534,709	HUF	173,790,000	UBS	6/4/2022	11,342
USD	92,422,974	JPY	10,685,095,462	Goldman Sachs	6/4/2022	(355,960)
USD	815,412	MXN	16,730,256	Goldman Sachs	6/4/2022	(1,724)
USD	26,554,986	MXN	544,419,693	Citibank	6/4/2022	(35,450)
USD	760,400	NOK	6,730,000	HSBC Bank Plc	6/4/2022	192
USD	954,410	NZD	1,418,000	Morgan Stanley	6/4/2022	(2,733)
USD	3,454,564	PLN	14,270,000	BNP Paribas	6/4/2022	49,309
USD	4,348,379	SEK	40,965,000	BNP Paribas	6/4/2022	10,424
USD	2,769,279	SGD	3,750,000	HSBC Bank Plc	6/4/2022	7,864
USD	15,026,409	ZAR	229,095,032	Citibank	6/4/2022	263,845
USD	1,887,955	THB	61,371,000	Standard Chartered Bank	7/4/2022	9,477
USD	1,668,938	IDR	24,080,766,400	Citibank	18/4/2022	846
CNH	29,176,538	USD	4,580,031	BNP Paribas	24/5/2022	12,914
USD	10,930,591	CNH	69,632,021	BNP Paribas	24/5/2022	(30,821)
USD	367,571	MXN	7,608,566	BNP Paribas	24/5/2022	(734)
USD	1,125,707	RUB	87,025,000	JP Morgan	24/5/2022	383,403
Net unreal	ised depreciat	ion				(4,706,974)
CHF Hedg	ed Share Cla	SS				
CHF	5,514,053	USD	5,966,817	BNY Mellon	15/3/2022	40,531
USD	73,983	CHF	68,191	BNY Mellon	15/3/2022	(308)
Net unreal	ised appreciat	ion				40,223
CNH Hedg	jed Share Cla	ISS				
CNY	587,378	USD	92,159	BNY Mellon	15/3/2022	735
USD	1,255	CNY	7,950	BNY Mellon	15/3/2022	(2)
Net unreal	ised appreciat	ion				733

Open Forward Foreign Exchange Contracts as at 28 February 2022

		,			Maturity	
Currency			y Sales	Counterparty	date	USD
DKK Hed	lged Share Cla			,		
DKK	598	USD	92	BNY Mellon	15/3/2022	(2)
USD	1	DKK	3	BNY Mellon	15/3/2022	
Net unrea	lised depreciat	ion				(2)
EUR Hed	ged Share Cla	ISS				
EUR	127,519,832	USD	145,374,247	BNY Mellon	15/3/2022	(2,170,804)
USD	1,631,280	EUR	1,440,053	BNY Mellon	15/3/2022	14,121
Net unrea	ilised depreciat	ion				(2,156,683)
GBP Hed	ged Share Cla	ISS				
GBP	275,012,257	USD	373,091,447	BNY Mellon	15/3/2022	(4,226,652)
USD	4,686,150	GBP	3,461,946	BNY Mellon	15/3/2022	42,758
Net unrea	lised depreciat	ion				(4,183,894)
NOK Hed	lged Share Cla	ass				
NOK	477,780,288	USD	54,156,831	BNY Mellon	15/3/2022	(177,856)
USD	551,034	NOK	4,907,926	BNY Mellon	15/3/2022	(3,457)
Net unrea	lised depreciat	ion				(181,313)
NZD Hed	ged Share Cla	SS				
NZD	10,048	USD	6,729	BNY Mellon	15/3/2022	56
USD	72	NZD	108	BNY Mellon	15/3/2022	(1)
Net unrea	lised appreciat	ion				55
SGD Hed	lged Share Cla	ISS				
SGD	208,818	USD	155,629	BNY Mellon	15/3/2022	(1,848)
USD	1,748	SGD	2,355	BNY Mellon	15/3/2022	13
Net unrea	ilised depreciat	ion				(1,835)
Total net	unrealised depr	reciation				(11,189,690)

Open Exchange Traded Futures Contracts as at 28 February 2022

Number of contracts	Currency	Contract/ Description	Expiration date	Unrealised appreciation/ (depreciation) USD
203	AUD	Australian 3 Year Bond	March 2022	(172,293)
149	AUD	Australian 10 Year Bond	March 2022	(566,834)
90	EUR	Euro Bund	March 2022	100,874
86	EUR	Euro-OAT	March 2022	60,080
79	EUR	Short-Term Euro-BTP	March 2022	(33,547)
60	EUR	Euro Schatz	March 2022	15,398
(50)	EUR	Euro BUXL	March 2022	207,572
(144)	EUR	Euro-BTP	March 2022	(165,008)
(269)	EUR	Euro BOBL	March 2022	(179,408)
42	JPY	Japanese 10 Year Bond (OSE)	March 2022	(524,836)
227	CAD	Canadian 10 Year Bond	June 2022	175,495
13	GBP	Long Gilt	June 2022	14,470
1,018	USD	US Treasury 2 Year Note (CBT)	June 2022	582,296
398	USD	US Treasury 10 Year Note (CBT)	June 2022	319,124
77	USD	US Ultra Bond (CBT)	June 2022	78,409
(38)	USD	US Long Bond (CBT)	June 2022	(68,918)
(473)	USD	US Treasury 5 Year Note (CBT)	June 2022	(346,221)
(1,318)	USD	US Ultra 10 Year Note	June 2022	(1,581,091)
24	EUR	3 Month EURIBOR	September 2022	(2,020)
44	GBP	3 Month SONIA	December 2022	(76,158)
(97)	USD	90 Day Euro \$	December 2022	274,025
Total				(1,888,591)

Swaps as at 28 February 2022

Туре	Nominal	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (816,276)	Fund provides default protection on ITRAXX.XO.34.V2; and receives Fixed 5%	Bank of America	20/12/2025	(37,968)	67,464
CDS	USD 380,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	204	5,628
CDS	USD 380,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	204	5,628
CDS	USD 382,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	205	5,658
CDS	USD 384,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	309	5,687
CDS	USD 230,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	185	3,406
CDS	USD 540,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	435	7,998
CDS	USD 395,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	1,941	22,069
CDS	USD 400,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	2,135	22,349
CDS	USD 395,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	1,941	22,069
CDS		Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	752	21,790
CDS	,	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	(406)	22,125
CDS		Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	2,445	22,069
CDS		Fund receives default protection on Chile Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	4,317	(6,817)
CDS		Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Barclays	20/12/2026	5,799	40,233
CDS		Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2026	35,799	150,088
CDS		Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Citibank	20/12/2026	5,343	36,119
CDS		Fund provides default protection on ITRAXX.EUR.36.V1; and receives Fixed 1%	Credit Suisse	20/12/2026	3,267	(8,436)
CDS		Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2026	45,319	74,163
CDS		Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/12/2026	29,382	140,902
CDS		Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/12/2026	96,007	157,060
CDS		Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(476)	(90,789)
CDS	,	Fund provides default protection on Mexico Government International Bond; and receives Fixed 1%	JP Morgan	20/12/2024	(20,918)	74,566
CDS	, ,	Fund provides default protection on Brazilian Government International Bond; and receives Fixed 1%	JP Morgan	20/12/2024	(148,768)	(133,299)
CDS	,	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	JP Morgan	20/12/2026	1,109	19,555
CDS	, ,	Fund receives default protection on Indonesia Government International Bond; and pays Fixed 1%	JP Morgan	20/12/2026	77,081	31,355
CDS	, ,	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	JP Morgan	20/12/2026	71,488	(6,453)
CDS		Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	JP Morgan	20/12/2026	1,597	20,114
CDS		Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2026	1,064	20,114
CDS		Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2026	79,842	65,621
CDS		Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2026	22,761	18,707
CDS		Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Morgan Stanley	20/12/2026	724	19,164
CDS	USD (402,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	62,614	(43,973)

Swaps as at 28 February 2022

Swa	DS as at 20 Fe	solually 2022			Unrealised	
Туре	Nominal	Description	Counterparty	Expiration date	appreciation/ (depreciation) USD	Market Value USD
CDS		Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	113,377	(143,841)
CDS	USD (705,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(8,241)	(77,116)
IFS	GBP 5,070,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 3.4275%	Bank of America	15/11/2025	798,042	798,042
IFS	,	Fund receives default protection UKRPI + 0bps; and pays Fixed 4.585%	Bank of America	16/2/2027	24,767	24,767
IFS	, ,	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.51%	Bank of America	15/11/2030	(1,182,253)	(1,182,253)
IFS		Fund provides default protection UKRPI + 0bps; and receives Fixed 3.535%	Bank of America	15/12/2030	(48,893)	(48,893)
IFS		Fund provides default protection UKRPI + 0bps; and receives Fixed 3.735%	Bank of America	15/5/2031	(40,919)	(40,919)
IFS		Fund provides default protection UKRPI + 0bps; and receives Fixed 3.81%	Bank of America	15/7/2031	(95,827)	(95,827)
IFS		Fund provides default protection CPTFEMU + 0bps; and receives Fixed 1.955%	Bank of America	16/1/2032	(32,490)	(32,490)
IFS		Fund provides default protection CPTFEMU + 0bps; and receives Fixed 1.9125%	Bank of America	16/2/2032	(39,785)	(39,785)
IFS		Fund provides default protection UKRPI + 0bps; and receives Fixed 4.285%	Bank of America	16/2/2032	(28,511)	(28,511)
IFS IFS		Fund provides default protection UKRPI + 0bps; and receives Fixed 3.85%	Credit Suisse	15/7/2031	(91,414)	(91,414)
IRS		Fund provides default protection UKRPI + 0bps; and receives Fixed 4.11% Fund receives Floating CLP Sinacofi Chile Interbank Rate	Credit Suisse	16/9/2031	(62,248)	(62,248)
IRS		6 Month; and pays Fixed 1.42% Fund receives Fixed 1.65%; and pays Floating CLP Sinacofi	Bank of America	1/4/2023	263,703	263,703
IRS		Chile Interbank Rate 6 Month Fund receives Fixed -0.435%; and pays Floating EUR EURIBOR	Bank of America	28/5/2023	(276,538)	(276,538)
IRS		1 Day Fund receives Floating EUR EURIBOR 1 Day;	Bank of America	17/10/2023	(64,717)	(64,717)
IRS		and pays Fixed 0.44% Fund receives Floating EUR EURIBOR 1 Day;	Bank of America	16/2/2024	(58,927)	(58,927)
IRS		and pays Fixed 0.4485% Fund receives Floating EUR EURIBOR 1 Day:	Bank of America	20/2/2024	(59,815)	(59,815)
IRS	, ,	and pays Fixed 0.3125% Fund receives Floating USD SOFR 3 Month;	Bank of America	28/2/2024	(16,490)	(16,490)
IRS		and pays Fixed 0.395% Fund receives Fixed 2.7%; and pays Floating NZD BBR FRA	Bank of America	8/3/2024	2,273,520	2,280,528
IRS		3 Month Fund receives Fixed 2.7175%; and pays Floating NZD BBR FRA	Bank of America	16/3/2024	(10,310)	(10,310)
IRS	NZD 1,938,038	3 Month Fund receives Fixed 2.785%; and pays Floating NZD BBR FRA	Bank of America	16/3/2024	(2,034)	(2,034)
IRS	MYR 42,840,000	3 Month Fund receives Floating MYR KLIB3M 3 Month;	Bank of America	16/3/2024	(316)	(316)
IRS	USD 12,500,000	and pays Fixed 2.605% Fund receives Floating USD SOFR 3 Month;	Bank of America	16/3/2024	17,024	17,024
IRS	EUR 17,100,000	and pays Fixed 0.442% Fund receives Floating EUR EURIBOR 1 Day;	Bank of America	19/3/2024	297,395	297,395
IRS	USD 7,980,000	and pays Fixed 0.75% Fund receives Floating USD SOFR 1 Day;	Bank of America	13/2/2025	(50,078)	(50,078)
IRS	EUR 11,390,000	and pays Fixed 1.999% Fund receives Floating EUR EURIBOR 1 Day;	Bank of America	17/2/2025	(28,661)	(28,661)
IRS	USD 22,760,000	and pays Fixed 0.6425% Fund receives Fixed 0.83%; and pays Floating USD SOFR	Bank of America	20/2/2025	(19,986)	(19,106)
IRS	USD 43,000,000	3 Month Fund receives Floating USD SOFR 3 Month;	Bank of America	8/3/2026	(852,013)	(853,453)
IRS	USD 64,904,966	and pays Fixed 0.618% Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.620%	Bank of America	26/5/2026	2,077,626	2,077,626
IRS	USD 21,500,000	and pays Fixed 0.629% Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.830%	Bank of America	27/5/2026 27/5/2026	3,108,726	3,108,726
IRS	USD 3,060,000	and pays Fixed 0.839% Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.93%	Bank of America Bank of America		844,487 117,873	844,487 118,935
		anu pays fixeu 0.95%	Dank of America	14/10/2026	117,873	110,935

Swaps as at 28 February 2022

Swap	DS as at 20 FE	structive 2022			Unrealised	
Type	Nominal Value	Description	Counterparty	Expiration date	appreciation/ (depreciation) USD	Market Value USD
IRS		Fund receives Fixed 1.412%; and pays Floating USD SOFR 3 Month	Bank of America	10/1/2027	(255,825)	(255,825)
IRS	USD 3,040,000	Fund receives Fixed 1.4615%; and pays Floating USD SOFR 3 Month	Bank of America	14/1/2027	(49,691)	(49,691)
IRS	JPY 2,416,000,000	Fund receives Fixed 0.035%; and pays Floating JPY TONAR 1 Day	Bank of America	18/1/2027	(32,078)	(32,078)
IRS	EUR 5,800,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.462%	Bank of America	6/2/2027	8,141	8,141
IRS	USD 30,000,000	Fund receives Fixed 1.6205%; and pays Floating USD SOFR 3 Month	Bank of America	9/2/2027	(274,858)	(274,858)
IRS	PLN 8,167,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 4.12%	Bank of America	11/2/2027	2,322	2,322
IRS	NZD 542,146	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 2.82%	Bank of America	16/3/2027	3,160	3,160
IRS	NZD 1,618,044	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 2.835%	Bank of America	16/3/2027	8,673	8,673
IRS	NZD 6,729,675	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 2.8375%	Bank of America	16/3/2027	35,546	35,546
IRS	NZD 1,618,044	Fund receives Floating NZD BBR FRA 3 Month; and pays Fixed 2.9%	Bank of America	16/3/2027	5,389	5,389
IRS	MXN 44,370,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 5.885%	Bank of America	22/10/2030	269,711	269,711
IRS	USD 1,830,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.1825%	Bank of America	5/2/2031	110,354	110,354
IRS	EUR 3,270,000	Fund receives Fixed 0.6009%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(64,062)	(64,062)
IRS	EUR 3,260,000	Fund receives Fixed 0.767%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(10,486)	(10,486)
IRS	EUR 3,495,000	Fund receives Fixed 0.7895%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(3,490)	(3,490)
IRS	EUR 3,255,000	Fund receives Fixed 0.8162%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	5,317	5,317
IRS	USD 36,255,812	Fund receives Fixed 1.3755%; and pays Floating USD SOFR 3 Month	Bank of America	7/4/2031	(1,646,424)	(1,646,424)
IRS	USD 7,492,962	Fund receives Fixed 1.3755%; and pays Floating USD SOFR 3 Month	Bank of America	8/4/2031	(340,373)	(340,373)
IRS	USD 1,010,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.5195%	Bank of America	28/5/2031	34,495	34,495
IRS	USD 7,230,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 2.14%	Bank of America	17/6/2031	(34,036)	(34,036)
IRS	USD 14,670,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 2.118%	Bank of America	18/6/2031	(54,606)	(54,606)
IRS	USD 6,813,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.36%	Bank of America	14/10/2031	339,517	341,840
IRS	MXN 28,174,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.6%	Bank of America	1/1/2032	(24,481)	(24,481)
IRS	MXN 32,784,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.565%	Bank of America	12/1/2032	(32,703)	(32,703)
IRS	MXN 19,408,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.53%	Bank of America	23/1/2032	(21,701)	(21,701)
IRS	NZD 429,494	Fund receives Fixed 2.7895%; and pays Floating NZD BBR FRA 3 Month	Bank of America	16/3/2032	(6,150)	(6,150)
IRS	NZD 1,786,326	Fund receives Fixed 2.8169%; and pays Floating NZD BBR FRA 3 Month	Bank of America	16/3/2032	(22,741)	(22,741)
IRS	NZD 429,494	Fund receives Fixed 2.852%; and pays Floating NZD BBR FRA 3 Month	Bank of America	16/3/2032	(4,594)	(4,594)
IRS	USD 3,200,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.562%	Bank of America	1/2/2051	311,132	311,132
IRS	USD 1,860,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.666%	Bank of America	5/2/2051	137,096	137,096
IRS	USD 400,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.949%	Bank of America	28/5/2051	3,675	3,675
IRS	USD 1,285,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.15%	Bank of America	15/6/2051	246,230	246,230
IRS	GBP 11,660,000	Fund receives Fixed 0.70116116%; and pays Floating GBP SONIA 1 Day	Bank of America	13/9/2051	(2,229,746)	(2,218,228)
	-					

Swaps as at 28 February 2022

	Nominal			Expiration	Unrealised appreciation/ (depreciation)	Market Value
Type	Value	Description	Counterparty	date	USD	USD
IRS	USD 4,250,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 1.9355%	Bank of America	21/1/2052	45,651	45,651
IRS	CNY 21,630,000	Fund receives Fixed 2.24%; and pays Floating CNY CNRR 3 Month	BNP Paribas	15/6/2024	(1,703)	(1,703)
IRS	EUR 11,520,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.62%	BNP Paribas	16/2/2025	(16,580)	(16,580)
IRS	CNY 9,025,000	Fund receives Floating CNY CNRR 3 Month; and pays Fixed 2.427%	BNP Paribas	15/6/2027	3,076	3,076
IRS	CNY 21,630,000	Fund receives Fixed 2.2375%; and pays Floating CNY CNRR 3 Month	Citibank	15/6/2024	(1,869)	(1,869)
IRS	CNY 9,025,000	Fund receives Floating CNY CNRR 3 Month; and pays Fixed 2.42%	Citibank	15/6/2027	3,544	3,544
IRS	EUR 17,340,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.5%	Credit Suisse	6/2/2025	(3,359)	(1,918)
IRS	EUR 2,840,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.52%	Credit Suisse	20/2/2025	(578)	(805)
IRS	EUR 5,680,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.60376%	Credit Suisse	20/2/2025	(5,055)	(7,024)
IRS	EUR 292,400	Fund receives Fixed 0.222%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	19/10/2031	(18,794)	(18,863)
IRS	GBP 250,000	Fund receives Fixed 1.0945%; and pays Floating GBP SONIA 1 Day	Credit Suisse	25/2/2072	(5,806)	(5,806)
IRS	BRL 18,957,933	Fund receives Fixed 11.32%; and pays Floating BRL BROIS 1 Day	Deutsche Bank	2/1/2024	(36,625)	(36,625)
IRS	BRL 9,631,250	Fund receives Fixed 11.77%; and pays Floating BRL BROIS 1 Day	Deutsche Bank	2/1/2024	(4,611)	(4,611)
IRS	BRL 32,800,000	Fund receives Fixed 10.585%; and pays Floating BRL BROIS 1 Day	Deutsche Bank	4/1/2027	(167,669)	(167,669)
IRS	BRL 18,140,769	Fund receives Fixed 11.47%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2024	(26,225)	(26,225)
IRS	EUR 22,840,000	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 0.355%	Goldman Sachs	14/2/2024	(40,463)	(37,626)
IRS	USD 18,770,000	Fund receives Fixed 1.5638%; and pays Floating USD SOFR 3 Month	Goldman Sachs	14/10/2031	(601,905)	(601,905)
IRS	BRL 35,100,000	Fund receives Fixed 8.675%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	4/1/2027	(647,833)	(647,833)
Total					2,097,716	2,261,188

CDS: Credit Default Swaps IFS: Inflation Swaps IRS: Interest Rate Swaps

Purchased Options as at 28 February 2022

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
7,360,000	Call	OTC EUR/USD	Bank of America	EUR 1.1566	10/3/2022	(28,829)	226
8,823,000	Put	OTC EUR/USD	Bank of America	EUR 1.135	16/3/2022	84,828	128,449
202,500	Put	OTC USD/RUB	Bank of America	USD 66	18/4/2022	10,666	29,857
11,500,000	Call	OTC EUR/USD	Bank of America	EUR 1.185	5/8/2022	(39,282)	61,339
17,890,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.1225	8/3/2022	(32,248)	86,285
3,240,000	Call	OTC USD/CHF	Citibank	USD 0.9303	8/3/2022	(2,079)	2,104
3,240,000	Call	OTC USD/CHF	Citibank	USD 0.9298	22/3/2022	(3,245)	6,691
6,770,000	Call	OTC EUR/USD	Credit Suisse	EUR 1.21	10/8/2022	(9,547)	20,801
8,824,000	Put	OTC EUR/USD	Deutsche Bank	EUR 1.13	13/4/2022	79,496	145,110
11,380,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.15	27/5/2022	16,362	84,109
13,000,000	Call	OTC EUR/USD	JP Morgan	EUR 1.16	7/4/2022	(63,855)	26,695
6,780,000	Call	OTC EUR/USD	JP Morgan	EUR 1.21	10/8/2022	(10,111)	20,832
Total						2,156	612,498

Written Options as at 28 February 2022

						Unrealised appreciation/	Market
Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	(depreciation) USD	Value USD
(7,360,000)	Call	OTC EUR/USD	Bank of America	EUR 1.168	10/3/2022	12,624	(14)
(8,823,000)	Put	OTC EUR/USD	Bank of America	EUR 1.115	16/3/2022	(25,207)	(36,870)
(8,945,000)	Put	OTC EUR/USD	BNP Paribas	EUR 1.1075	8/3/2022	13,433	(11,248)
(3,240,000)	Call	OTC USD/CHF	Citibank	USD 0.9349	8/3/2022	767	(1,115)
(3,240,000)	Call	OTC USD/CHF	Citibank	USD 0.9391	22/3/2022	1,211	(2,699)
(8,824,000)	Put	OTC EUR/USD	Deutsche Bank	EUR 1.105	13/4/2022	(40,349)	(59,952)
(13,000,000)	Call	OTC EUR/USD	JP Morgan	EUR 1.185	7/4/2022	20,890	(5,993)
Total						(16,631)	(117,891)

Purchased Swaptions as at 28 February 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
JPY 557,619,569	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONA 1 Day annually from 10/8/2023; and pays 0.42% Fixed annually from 10/8/2023	BNP Paribas	8/8/2022	(8,829)	7,834
JPY 278,809,784	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONA 1 Day annually from 10/8/2023; and pays 0.42% Fixed annually from 10/8/2023	BNP Paribas	8/8/2022	(5,300)	3,917
USD 2,094,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.7% Fixed semi-annually from 19/10/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 19/7/2022	Citibank	13/4/2022	(47,832)	15,093
USD 4,187,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.7% Fixed semi-annually from 19/10/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 19/7/2022	Citibank	13/4/2022	(102,131)	30,178
USD 10,970,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 8/3/2023; and pays 1.64% Fixed semi-annually from 8/9/2022	Deutsche Bank	4/3/2022	2,535	82,067
USD 5,300,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.3% Fixed semi-annually from 22/10/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 22/7/2022	Deutsche Bank	20/4/2022	(59,738)	2,509
USD 2,150,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.6% Fixed semi-annually from 22/10/2022; and pays Floating USD SOFR 3 Month BBA quarterly from 22/7/2022	Goldman Sachs	20/4/2022	(54,174)	11,302
EUR 3,635,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 10/12/2022; and pays 0.45% Fixed annually from 10/6/2023	Goldman Sachs	8/6/2022	138,193	186,727
EUR 3,635,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 10/12/2022; and pays 0.45% Fixed annually from 10/6/2023	Goldman Sachs	8/6/2022	141,866	186,728
USD 3,658,895	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.55% Fixed semi-annually from 8/1/2023; and pays Floating USD SOFR 3 Month BBA quarterly from 8/10/2022	Goldman Sachs	6/7/2022	(52,905)	47,583
Total	HOIH OF TO/2022	GOIGITIATI GACIIS	0/1/2022	(48,315)	573,938

Written Swaptions as at 28 February 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (21,900,000)	Fund writes a put option to enter into an Interest Rate Swap. exercised Fund receives 3.04% Fixed semi-annually 17/12/2026; and pays Floating USD SOFR 3 Month BBA quarterly 17/9/2026	Bank of America	15/6/2026	4,811	(360,919)
USD (14,640,000)	Fund writes a put option to enter into an Interest Rate Swap. exercised Fund receives 1.56% Fixed semi-annually 7/9/2022; and pays Floating USD SOFR 1 Day annually 7/3/2023	Citibank	3/3/2022	(17,005)	(41,667)

World Bond Fund continued

Written Swaptions as at 28 February 2022

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (29,280,000)	Fund writes a put option to enter into an Interest Rate Swap. exercised Fund receives 1.13% Fixed semi-annually 7/9/2022; and pays Floating USD SOFR 1 Day annually 7/3/2023	Citibank	3/3/2022	(142,271)	(171,551)
USD (10,970,000)	Fund writes a put option to enter into an Interest Rate Swap. exercised Fund receives 1.84% Fixed semi-annually 8/9/2022; and pays Floating USD SOFR 1 Day annually 8/3/2023	Deutsche Bank	4/3/2022	27,380	(4,744)
USD (43,880,000)	Fund writes a put option to enter into an Interest Rate Swap. exercised Fund receives 1.13% Fixed semi-annually 8/9/2022; and pays Floating USD SOFR 1 Day annually 8/3/2023	Deutsche Bank	4/3/2022	(224,100)	(259,204)
USD (58,000,000)	Fund writes a put option to enter into an Interest Rate Swap. exercised Fund receives 1.08% Fixed semi-annually 18/9/2022; and pays Floating USD SOFR 1 Day annually 18/3/2023	Goldman Sachs	16/3/2022	(362,237)	(414,437)
EUR (3,635,000)	Fund writes a put option to enter into an Interest Rate Swap. exercised Fund receives 0.75% Fixed annually 10/6/2023; and pays Floating EUR EURIBOR 6 Month semi-annually 10/12/2022	Goldman Sachs	8/6/2022	(72,205)	(93,092)
EUR (3,635,000)	Fund writes a put option to enter into an Interest Rate Swap. exercised Fund receives 0.75% Fixed annually 10/6/2023; and pays Floating EUR EURIBOR 6 Month semi-annually 10/12/2022	Goldman Sachs	8/6/2022	(70,685)	(93,092)
USD (28,410,000)	Fund writes a put option to enter into an Interest Rate Swap. exercised Fund receives 2.7% Fixed semi-annually 17/8/2023; and pays Floating USD SOFR 1 Day annually 17/2/2024	Goldman Sachs	15/2/2023	17,788	(83,068)
USD (28,412,000)	Fund writes a put option to enter into an Interest Rate Swap. exercised Fund receives 2.6% Fixed semi-annually 17/8/2023; and pays Floating USD SOFR 1 Day annually 17/2/2024	Goldman Sachs	15/2/2023	30,490	(93,102)
USD (28,412,000)	Fund writes a call option to enter into an Interest Rate Swap. exercised Fund receives Floating USD SOFR 1 Day annually 17/2/2024; and pays 1.4% Fixed semi-annually 17/8/2023	Goldman Sachs	15/2/2023	(20,402)	(117,002)
Total				(828,436)	(1,731,878)

World Energy Fund

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	rities and Money Market Ins k Exchange Listing or Dealt		17,907,245	Capricorn Energy Plc	85,410,792 21,578,705 268,050,259 375,039,756	3.06 0.77 9.60	
290,051	Ireland BlackRock ICS US Dollar Liquid Environmentally Aware Fund~	29,009,438	1.04	1,992,387	United States Cheniere Energy Inc Chevron Corp	83,609,726 280,010,069	2.99 10.02
COMMON STOCKS	Australia	55,179,662	1.98	325,258 544,187 1,132,810 1,727,609	ConocoPhillips Darling Ingredients Inc Devon Energy Corp EOG Resources Inc Exxon Mobil Corp Hess Corp	162,978,192 23,320,999 30,686,705 124,552,459 133,146,826 92,001,437	5.84 0.84 1.10 4.46 4.77 3.29
1,923,474 5,751,425 3,695,935	Canada ARC Resources Ltd Canadian Natural Resources Ltd Cenovus Energy Inc Suncor Energy Inc* TC Energy Corp	35,984,808 105,637,988 89,298,291 110,696,454 129,301,481	1.29 3.78 3.20 3.96 4.63	4,332,497 1,533,264 548,168 1,063,617	Kosmos Energy Ltd Marathon Petroleum Corp Pioneer Natural Resources Co Valero Energy Corp Williams Cos Inc/The	19,366,261 117,724,010	0.69 4.21 4.50 3.22 4.08 50.01 98.30
	Tourmaline Oil Corp France	57,037,513 527,956,535	2.04	Total Transferable Sec Market Instruments Ad Official Stock Exchang Dealt in on Another Re	curities and Money dmitted to an ge Listing or	2,774,880,793	99.34
	TotalEnergies SE* Jersey Glencore Plc	28,161,030	1.01	Other Transferable S		2,774,000,793	99.04
2,994,050	Luxembourg Tenaris SA	37,972,317	1.36	COMMON STOCKS	S (SHARES) United States Caithness Petroleum Ltd**		0.00
2,345,651	Norway Equinor ASA	73,864,923	2.64	Total Common Stocks			0.00
3,388,350	Russian Federation Gazprom PJSC ADR	9,555,147	0.34	Total Other Transferab	ole Securities	_ 2,774,880,793	0.00 99.34
				Other Net Assets Total Net Assets (USD))	18,565,864 2,793,446,657	0.66

 $[\]tilde{\ }$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.

** Security subject to a fair value adjustment as detailed in Note 2(j).

World Energy Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currenc	cy Purchases			Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
	edged Share Cla		<u>, </u>			
AUD	26,450,636	USD	19,036,135	BNY Mellon	15/3/2022	116,883
USD	3,379,246	AUD	4,708,309	BNY Mellon	15/3/2022	(30,059)
Net unre	ealised appreciat	ion				86,824
CHF He	dged Share Cla	SS				
CHF	5,259,759	USD	5,692,093	BNY Mellon	15/3/2022	38,212
USD	454,272	CHF	418,979	BNY Mellon	15/3/2022	(2,190)
Net unre	ealised appreciat	ion				36,022
EUR He	dged Share Cla	ISS				
EUR	183,810,677	USD	210,117,905	BNY Mellon	15/3/2022	(3,700,112)
USD	22,337,990	EUR	19,710,697	BNY Mellon	15/3/2022	203,157
Net unre	ealised depreciat	ion				(3,496,955)
HKD He	edged Share Cla	ISS				
HKD	46,877,819	USD	6,013,936	BNY Mellon	15/3/2022	(15,038)
USD	863,374	HKD	6,737,547	BNY Mellon	15/3/2022	1,178
Net unre	ealised depreciat	ion				(13,860)
SGD He	edged Share Cla	ISS				
SGD	98,066,154	USD	73,069,967	BNY Mellon	15/3/2022	(850,316)
USD	6,884,924	SGD	9,271,542	BNY Mellon	15/3/2022	57,006
Net unre	ealised depreciat	ion				(793,310)
Total ne	t unrealised depi	eciation				(4,181,279)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Oil, Gas & Consumable Fuels	95.09
Energy Equipment & Services	1.36
Investment Funds	1.04
Metals & Mining	1.01
Food Products	0.84
Other Net Assets	0.66
	100.00

World Financials Fund

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	rities and Money Market Ins k Exchange Listing or Dealt			606.005	United Kingdom Allfunds Group Plc	7,002,842	0.36
Regulated Market	k Exchange Listing of Dealt	III OII AIIOUIle	·I		Barclays Plc	76,558,699	3.88
J					Network International	. 0,000,000	0.00
FUNDS					Holdings Plc*	29,662,844	1.51
202.000	Ireland			7,443,250	Provident Financial Plc	28,409,178	1.44
322,668	BlackRock ICS US Dollar Liquid Environmentally Aware Fund	32,271,658	1.64			141,633,563	7.19
Total Funds	Environmentally Aware 1 und		1.64		United States		
iotai runus		32,271,658	1.04	628,312	Ally Financial Inc	31,352,769	1.59
COMMON STOCKS	S (SHARES)				American Express Co	41,386,901	2.10
	Australia			The state of the s	Ameriprise Financial Inc	36,525,920	1.85
3 033 033	Bank of Queensland Ltd*	17,565,776	0.89	1	Axos Financial Inc	21,544,814	1.09
3,032,932	Bank of Queensiand Ltu	17,505,770	0.09		Bank of America Corp	141,402,430	7.17
	Austria				Capital One Financial Corp	55,114,199	2.80
1,200,853	BAWAG Group AG	63,669,192	3.23		Equitable Holdings Inc	47,679,885	2.42
1,099,088	Erste Group Bank AG	39,215,034	1.99	247,069	Fidelity National Information	00 0=0 00=	
		102,884,226	5.22	05.555	Services Inc	23,676,622	1.20
		,,		65,555	First Citizens BancShares	F0 077 705	~ -
	Brazil			070.400	Inc/NC*	50,377,706	2.56
6,509,449	Banco Inter SA (Unit)	25,511,313	1.29	· '	Fisery Inc	26,286,716	1.3
	France				Global Payments Inc	28,323,393	1.4
1,183,296		31,860,548	1.62	The state of the s	Goldman Sachs Group Inc/The		2.2
1,100,200	7,00,0,1	0.,000,0.0			Jackson Financial Inc	44,709,515	2.2
	Guernsey			· '	JPMorgan Chase & Co	139,789,025	7.0
34,300	Burford Capital Ltd	336,483	0.02		Lincoln National Corp Morgan Stanley	48,164,150	2.4
	India				Remitly Global Inc	59,994,242	3.04
3,989,507		48,749,308	2.48			1,545,925	0.08
, ,	One 97 Communications Ltd	6,754,468	0.34		Signature Bank/New York NY Silvergate Capital Corp 'A'*	56,213,450	2.85 2.3
,	PB Fintech Ltd	6,544,758	0.33		SVB Financial Group	45,608,888 58,083,415	2.9
7 44,000	1 B 1 inteen Eta			1	Synchrony Financial	34,968,798	1.78
		62,048,534	3.15		Toast Inc*	1,884,850	0.10
	Italy				Wells Fargo & Co	141,433,740	7.18
21,161,604	Intesa Sanpaolo SpA	54,151,817	2.75		WEX Inc	31,314,632	1.59
	UniCredit SpA*	73,844,343	3.74	100,510	WEXTILE		
		127,996,160	6.49	T	(0)	1,210,960,088	61.44
	Kazakhstan			Total Common Stocks	,	1,976,204,959	100.26
386 366	Kaspi.KZ JSC GDR	24,727,424	1.25	Total Transferable Se			
300,300	Naspi.NZ 000 OBN	27,727,727	1.20	Market Instruments A			
	Mexico			Official Stock Exchang		0.000.470.047	101.00
6,762,659	Grupo Financiero Banorte			Dealt in on Another R	egulated Market	2,008,476,617	101.90
	SAB de CV	44,403,392	2.25				
	Portugal			Other Transferable S	Securities		
277,732,802	Banco Comercial Portugues SA*	50,902,951	2.58				
	December Fordered			COMMON STOCKS			
4 005 045	Russian Federation	E 040 000	0.05		United Kingdom		
4,065,045	Sberbank of Russia PJSC ADR	5,016,266	0.25	9,596,859	Finablr Plc**	129	0.00
	Spain			Total Common Stocks	(Shares)	129	0.00
13,119,942	Banco Bilbao Vizcaya			Total Other Transferal	`	129	0.00
	Argentaria SA	77,012,852	3.91		5.0 000mm00		
48,643,845	Banco de Sabadell SA	41,994,921	2.13	Total Portfolio		2,008,476,746	101.90
		119,007,773	6.04	Other Net Liebilitie		(27.404.025)	(4.00
	Sweden	-,,		Other Net Liabilities	<u> </u>	(37,404,035)	(1.90
4 206 252		11 250 460	0.50	Total Net Assets (USE))	1,971,072,711	100.00
4,386,252	Hoist Finance AB	11,350,462	0.58	I			

 $^{\,\}tilde{}\,$ Investment in connected party fund, see further information in Note 11

^{*} All or a portion of this security represents a security on loan.

** Security subject to a fair value adjustment as detailed in Note 2(j).

World Financials Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
HKD Hedg	jed Share Cla	iss				
HKD	69,379,960	USD	8,900,821	BNY Mellon	15/3/2022	(22,351)
USD	2,041,464	HKD	15,930,982	BNY Mellon	15/3/2022	2,795
Net unreali	ised depreciat	ion				(19,556)
SGD Hedg	jed Share Cla	ISS				
SGD	100,320,139	USD	74,731,988	BNY Mellon	15/3/2022	(852,414)
USD	12,664,594	SGD	17,110,530	BNY Mellon	15/3/2022	63,742
Net unreali	ised depreciat	ion				(788,672)
Total net u	nrealised depi	reciation				(808,228)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Diversified Banks	51.92
Regional Banks	11.56
Consumer Finance	11.54
Data Processing & Outsourced Services	7.25
Investment Banking & Brokerage	5.25
Other Diversified Financial Services	4.69
Life & Health Insurance	2.44
Asset Management & Custody Banks	2.21
Investment Funds	1.64
Multi-line Insurance	1.62
Thrifts & Mortgage Finance	1.09
E-commerce	0.34
Software	0.33
Specialized Finance	0.02
Other Net Liabilities	(1.90)
	100.00

World Gold Fund

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	rities and Money Market Ins				South Africa		
	k Exchange Listing or Dealt	in on Anothe	er		AngloGold Ashanti Ltd ADR	28,959,902	0.55
Regulated Market					Gold Fields Ltd*	186,927,390	3.54
ELINDO					Gold Fields Ltd ADR	99,768,278	1.89
FUNDS					Impala Platinum Holdings Ltd	89,744,299	1.70
	Ireland			4,725,089	Northam Platinum Holdings Ltd	75,720,698	1.44
420,125	BlackRock ICS US Dollar Liquid					481,120,567	9.12
005.000	Environmentally Aware Fund	42,018,811	0.80		United Kingdom		
305,320	Invesco Physical Gold	FC 4C0 007	4.07	15 556 020	United Kingdom Endeavour Mining Plc*	400 200 004	77/
	ETC - ETF	56,462,827	1.07		Fresnillo Plc	408,380,894	7.74
Total Funds		98,481,638	1.87	4,434,863	Freshillo Pic	42,727,521	0.81
COMMON STOCK	e (CHADEC)					451,108,415	8.55
COMMON STOCK	•				United States		
00.400.005	Australia	00 040 055	4.04		Freeport-McMoRan Inc	68,824,022	1.31
, ,	Bellevue Gold Ltd	63,919,355	1.21	6,824,153	Newmont Corp	453,874,416	8.60
, ,	Castile Resources Ltd	251,967	0.01			522,698,438	9.91
	Challenger Exploration Ltd	13,104,306	0.25	Total Common Stocks	(Sharos)		
	Emerald Resources NL	5,476,866	0.10		` ,	5,100,584,590	96.69
, ,	Newcrest Mining Ltd*	210,416,428	3.99	Total Transferable Sec			
38,899,770	Northern Star Resources Ltd	290,349,022	5.50	Market Instruments A			
		583,517,944	11.06	Official Stock Exchang Dealt in on Another R		5,199,066,228	98.56
	Canada			Dealt III off Affolher IV	egulated Market	3,133,000,220	30.50
5,824,657	Agnico Eagle Mines Ltd (Unit)*	298,211,932	5.65				
18,396,792	Alamos Gold Inc 'A'	137,822,349	2.61	Other Transferable S	Securities		
5,301,435	Artemis Gold Inc	25,990,946	0.49				
52,781,612	B2Gold Corp*	214,117,380	4.06	COMMON STOCKS	S (SHARES) & WARRANTS		
4,603,060	Barrick Gold Corp	103,614,881	1.96		Canada		
14,213,120	Barrick Gold Corp	319,937,331	6.07	2,090,998	Great Bear Resources Ltd		
17,390,845	Centerra Gold Inc	160,804,853	3.05		Rights 31/12/2049**	_	0.00
10,898,776	Dundee Precious Metals Inc			700,000	Osisko Mining Inc**	_	0.00
	(Unit)	65,182,636	1.24			_	0.00
6,931,604	Eldorado Gold Corp	76,178,328	1.44				0.00
1,385,800	Franco-Nevada Corp	202,087,762	3.83		Russian Federation		
	Kinross Gold Corp	198,188,234	3.76	5,317,500	GV Gold Vysochaishy PJSC**	22,528,120	0.43
11,464,292	Lundin Gold Inc	90,171,779	1.71		South Africa		
	MAG Silver Corp*	65,488,810	1.24	8 208 603	Great Basin Gold Ltd**	_	0.00
	MAG Silver Corp*	5,943,000	0.11	, ,			
, ,	Marathon Gold Corp	33,924,832	0.64	Total Common Stocks	(Shares) & Warrants	22,528,120	0.43
	Osisko Gold Royalties Ltd	72,568,409	1.38	DOWDO			
	Osisko Mining Inc	56,807,182	1.08	BONDS			
	Pretium Resources Inc	85,034,515	1.61		Canada		
	Skeena Resources Ltd	51,429,781	0.98	CAD 3,207,464	Great Basin Gold Ltd		
	SSR Mining Inc	139,273,023	2.64		(Defaulted) 8% 30/11/2014**	_	0.00
	SSR Mining Inc	125,569,319	2.38	Total Bonds		_	0.00
	Torex Gold Resources Inc	84,112,840	1.60		ala Caguritica	22 520 120	
5,927,709	Wheaton Precious Metals Corp		4.90	Total Other Transferal	DIE Securities	22,528,120	0.43
		2,870,933,386	54.43	Total Portfolio		5,221,594,348	98.99
	Jersey			Other Net Assets		53,479,234	1.01
9,373,110	Polymetal International Plc	41,871,595	0.79	Total Net Assets (USE))	5,275,073,582	100.00
	Russian Federation			,,,,,	•	· · · · · · · · · · · · · · · · · · ·	
	Polyus PJSC GDR	149,334,245	2.83	I .			

Investment in connected party fund, see further information in Note 11.
 * All or a portion of this security represents a security on loan.
 ** Security subject to a fair value adjustment as detailed in Note 2(j).

World Gold Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Current	cy Purchases	Current	cy Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD He	edged Share Cla	ISS				
AUD	40,100,629	USD	28,855,320	BNY Mellon	15/3/2022	181,715
USD	2,813,669	AUD	3,918,896	BNY Mellon	15/3/2022	(24,019)
Net unre	ealised appreciat	ion				157,696
CHF He	dged Share Cla	SS				
CHF	24,380,991	USD	26,388,839	BNY Mellon	15/3/2022	173,314
USD	2,311,071	CHF	2,134,418	BNY Mellon	15/3/2022	(14,297)
Net unre	ealised appreciat	ion				159,017
EUR He	edged Share Cla	ISS				
EUR	299,796,999	USD	342,595,979	BNY Mellon	15/3/2022	(5,926,611)
USD	22,894,428	EUR	20,233,614	BNY Mellon	15/3/2022	172,387
Net unre	ealised depreciat	ion				(5,754,224)
GBP He	edged Share Cla	ISS				
GBP	7,575,962	USD	10,279,954	BNY Mellon	15/3/2022	(118,568)
USD	803,185	GBP	594,731	BNY Mellon	15/3/2022	5,492
Net unre	ealised depreciat	ion				(113,076)
HKD He	edged Share Cla	ISS				
HKD	106,078,896	USD	13,610,079	BNY Mellon	15/3/2022	(35,291)
USD	931,549	HKD	7,269,606	BNY Mellon	15/3/2022	1,266
Net unre	ealised depreciat	ion				(34,025)
PLN He	dged Share Cla	ss				
PLN	41,321,421	USD	9,938,962	BNY Mellon	15/3/2022	(61,624)
USD	291,850	PLN	1,211,155	BNY Mellon	15/3/2022	2,340
Net unre	ealised depreciat	ion				(59,284)
SGD He	edged Share Cla	ISS				
SGD	116,144,724	USD	86,535,230	BNY Mellon	15/3/2022	(1,001,830)
USD	9,930,994	SGD	13,395,994	BNY Mellon	15/3/2022	65,671
Net unre	ealised depreciat	ion				(936,159)
Total ne	t unrealised depi	reciation				(6,580,055)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Gold	90.26
Precious Metals & Minerals	3.95
Investment Funds	1.87
Silver	1.35
Copper	1.31
Diversified Metals & Mining	0.25
Other Net Assets	1.01
	100.00

World Healthscience Fund

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% c Ne Asset
	rities and Money Market Ins	trumonts Adn	aittad	_	United Kingdom	· · ·	
	k Exchange Listing or Dealt			4 845 581	AstraZeneca Plc*	585,961,511	4.1
Regulated Market	R Exchange Listing of Dealt	in on Anothe	•	, ,	GlaxoSmithKline Plc*	112,046,910	0.7
-				-, -,	Immunocore Holdings Plc ADR	4,489,932	0.0
FUNDS				•	<u> </u>	702,498,353	4.9
276 540 747	Ireland BlackRock ICS US Dollar				United States	. , ,	
370,349,747	Liquidity Fund	376,549,747	2.64	4 384 836	Abbott Laboratories	527,232,681	3.7
otal Funds	Elquidity i dild				AbbVie Inc	425,621,807	2.9
otal Funds		376,549,747	2.64		ABIOMED Inc*	88,567,645	0.6
COMMON STOCKS	S (SHARES) & WARRANTS				Align Technology Inc*	71,549,679	0.5
	Belgium				Alnylam Pharmaceuticals Inc*	40,369,584	0.2
203,621	UCB SA*	22,222,715	0.16		Amedisys Inc* AmerisourceBergen Corp 'A'*	61,114,266 144,436,055	0.4 1.0
·	Cayman lalanda				Amgen Inc	296,697,196	2.0
6 226 000	Cayman Islands Abbisko Cayman Ltd	4,103,139	0.03		Anthem Inc	345,026,492	2.4
	Ambrx Biopharma Inc ADR	2,620,905	0.03		Arcutis Biotherapeutics Inc	8,334,680	0.0
	Hansoh Pharmaceutical Group	2,020,000	0.02	, ,	Avantor Inc*	89,344,439	0.6
, ,	Co Ltd*	39,599,548	0.28		Baxter International Inc	190,663,182	1.3
11,021,000	HBM Holdings Ltd	6,346,487	0.04		Biogen Inc	148,874,198	1.0
261,952	Health Sciences Acquisitions	0.500.000		,	BioMarin Pharmaceutical Inc Blueprint Medicines Corp	42,176,376 3,229,745	0.0 0.0
000 700	Corp 2	2,588,086	0.02		Boston Scientific Corp*	351,794,955	2.4
	Helix Acquisition Corp Kindstar Globalgene	2,326,300	0.02		Bristol-Myers Squibb Co	302,684,917	2.
15,611,000	Technology Inc	6,172,898	0.04		Centene Corp	87,201,418	0.6
2.686.897	Wuxi Biologics Cayman Inc	22,091,440	0.15	1,465,231	Cigna Corp	344,915,377	2.
, ,		85,848,803	0.60		Cooper Cos Inc/The	48,624,316	0.3
		00,040,000	0.00	,	Danaher Corp	190,174,436	1.
	China			,	DENTSPLY SIRONA Inc*	39,351,943	0.
	Antengene Corp Ltd	2,345,626	0.02		Design Therapeutics Inc Dexcom Inc	3,916,123 74,348,556	0. 0.
	Everest Medicines Ltd Everest Medicines Ltd	3,071,548 3,143,395	0.02 0.02		Edwards Lifesciences Corp*	223,648,976	1.
1,023,300	Everest Medicines Ltd				Eli Lilly & Co	392,616,709	2.
		8,560,569	0.06		Encompass Health Corp	39,540,069	0.2
	Denmark				Exact Sciences Corp*	25,032,772	0.
,	Genmab A/S	61,081,317	0.43		Gilead Sciences Inc	141,188,452	0.9
,	Genmab A/S ADR	13,767,590	0.10		Global Blood Therapeutics Inc	8,925,507	0.0
2,359,222	Novo Nordisk A/S	241,601,610	1.69		Guardant Health Inc* HCA Healthcare Inc	9,216,652 55,779,315	0. 0.
		316,450,517	2.22		Health Assurance Acquisition	33,779,313	0.
	France			1,010,010	Corp	13,465,658	0.0
4,586,582	Sanofi*	478,124,469	3.35	343,336	Health Assurance Acquisition	-,,	
	Germany				Corp (Wts 12/11/2025)	171,668	0.
345.957	Merck KGaA*	69,095,492	0.48		Henry Schein Inc	59,767,919	0.4
0.0,00.		33,000,102			Illumina Inc	110,023,044	0.
220 700	Ireland	04 000 005	0.45		Incyte Corp	30,037,420	0.:
	Horizon Therapeutics Plc Medtronic Plc	21,669,285 213,901,588	0.15 1.50		Insulet Corp Intuitive Surgical Inc*	35,559,521 279,522,776	0. 1.
2,031,017	Meditoriic Fic				IQVIA Holdings Inc	91,275,242	0.
		235,570,873	1.65		Johnson & Johnson	791,283,728	5.
	Japan			340,866	LHC Group Inc	45,590,827	0.
	Astellas Pharma Inc*	133,391,954	0.94		Masimo Corp	56,687,553	0.
	Daiichi Sankyo Co Ltd	102,391,560	0.72		McKesson Corp	153,406,388	1.
387,500	Eisai Co Ltd*	19,224,543	0.13	,	MedTech Acquisition Corp/NY	8,738,476	0.
		255,008,057	1.79	292,159	MedTech Acquisition Corp/NY	166,531	0.1
	Jersey			5 008 522	(Wts 18/12/2025) Merck & Co Inc	377,191,792	0.0 2.6
192,668	Novocure Ltd*	15,658,128	0.11		Mersana Therapeutics Inc	2,690,148	0.
	Notherlands				Mirati Therapeutics Inc*	10,906,463	0.0
15/ /23	Netherlands Argenx SE ADR*	43,948,786	0.31	329,782	Moderna Inc	49,470,598	0.
	QIAGEN NV*	56,585,747	0.40		Natera Inc	20,585,458	0.
1,120,100	~ (OE1111V				Nektar Therapeutics 'A'*	2,086,360	0.0
		100,534,533	0.71		Neurocrine Biosciences Inc	24,667,275	0.
	Switzerland				Nevro Corp*	44,923,497	0.3
1,405,115		108,772,738	0.76	4,819,152		223,656,844	1.
	Novartis AG*	231,724,936	1.63		Point Biopharma Global Inc PTC Therapeutics Inc	3,376,440 3,592,045	0. 0.
	Roche Holding AG*	493,940,876	3.46		Quest Diagnostics Inc	78,820,245	0.
	Sonova Holding AG*	87,582,413	0.62		Regeneron Pharmaceuticals Inc	135,584,533	0.9
	Straumann Holding AG*	44,630,291	0.31		ResMed Inc		1.0
20,103		966,651,254	6.78	600,609	Resided IIIC	146,924,933	1.0

The notes on pages 1022 to 1034 form an integral part of these financial statements.

 $^{^{\}circ}$ Investment in connected party fund, see further information in Note 11. * All or a portion of this security represents a security on loan.

World Healthscience Fund continued

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding Description	Market Value (USD)	% of Net Assets
	Seagen Inc*	132,826,988	0.93	Other Transferable Securities		
, ,	Stryker Corp*	316,311,809	2.22			
323,258	Tandem Diabetes Care Inc* Teladoc Health Inc*	17,276,269 24,393,049	0.12 0.17	COMMON STOCKS (SHARES) United States		
	Teleflex Inc	81,766,821	0.57	407,919 LianBio**	1,737,735	0.01
829,533 2 296 990	Thermo Fisher Scientific Inc UnitedHealth Group Inc	449,772,793 1,078,459,775	3.15 7.56	Total Common Stocks (Shares)	1,737,735	0.01
	Vertex Pharmaceuticals Inc*	176,216,306	1.24	Total Other Transferable Securities	1,737,735	0.01
46,240	West Pharmaceutical Services Inc	17,811,186	0.13	Total Portfolio	13,944,170,657	97.80
, ,	Zimmer Biomet Holdings Inc Zoetis Inc	159,804,729 232,647,787	1.12 1.63	Other Net Assets	314,376,905	2.20
1,197,007	Zuelis IIIC	10,309,659,412	72.31	Total Net Assets (USD)	14,258,547,562	100.00
Total Common Stocks	s (Shares) & Warrants	13,565,883,175	95.15			
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		13,942,432,922	97.79			

^{*} All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised appreciation/
Curren	cy Purchases	Currer	icv Sales	Counterparty	Maturity date	(depreciation) USD
	edged Share Cla		io, Guioo	oountor purty	dato	005
AUD	102.604.687	USD	73,865,453	BNY Mellon	15/3/2022	431.042
USD	6,151,676	AUD	8,602,497	BNY Mellon	15/3/2022	(77,421)
Net unre	ealised appreciat	ion				353,621
CNH He	edged Share Cla	ISS				
CNY	667,982,203	USD	104,834,110	BNY Mellon	15/3/2022	807,316
USD	8,711,305	CNY	55,330,381	BNY Mellon	15/3/2022	(39,169)
Net unre	ealised appreciat	ion				768,147
EUR He	edged Share Cla	ISS				
EUR	217,421,492	USD	248,582,331	BNY Mellon	15/3/2022	(4,419,858)
USD	20,748,611	EUR	18,366,622	BNY Mellon	15/3/2022	123,191
Net unre	ealised depreciat	ion				(4,296,667)
HKD He	edged Share Cla	ISS				
HKD	318,949,497	USD	40,926,457	BNY Mellon	15/3/2022	(110,873)
USD	3,371,994	HKD	26,315,682	BNY Mellon	15/3/2022	4,408
Net unre	ealised depreciat	ion				(106,465)
JPY He	dged Share Cla	ss				
JPY	177,025,859	USD	1,529,018	BNY Mellon	15/3/2022	7,373
USD	108,669	JPY	12,534,118	BNY Mellon	15/3/2022	(114)
Net unre	ealised appreciat	ion				7,259
SGD He	edged Share Cla	ISS				
SGD	212,105,889	USD	158,045,271	BNY Mellon	15/3/2022	(1,842,415)
USD	12,259,551	SGD	16,553,471	BNY Mellon	15/3/2022	68,939
Net unre	ealised depreciat	ion				(1,773,476)
Total ne	t unrealised depi	eciation				(5,047,581)

Sector Breakdown as at 28 February 2022

% of Net Assets
34.10
20.75
13.22
10.59
7.20
3.78
2.64
2.51
1.88
0.71
0.22
0.17
0.03
2.20
100.00

^{**} Security subject to a fair value adjustment as detailed in Note 2(j).

World Mining Fund

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% o Ne Assets
	rities and Money Market Ins k Exchange Listing or Dealt			10,917,999	Luxembourg ArcelorMittal SA*	337,409,831	4.54
rtegulated Market FUNDS				15.748.039	Norway Norsk Hydro ASA	147,936,176	1.99
ONDO	Ireland			10,110,000	•	,,	
335,582	BlackRock ICS US Dollar Liquid Environmentally Aware Fund [~]	33,563,274	0.45	3,292,350	Peru Sociedad Minera Cerro Verde SAA	145,851,105	1.9
Total Funds		33,563,274	0.45		Russian Federation		
COMMON / PREFE	ERRED STOCKS (SHARES)	& WARRANTS	3	753,661	Polyus PJSC GDR	41,752,819	0.5
	Australia				South Africa		
	BHP Group Ltd	601,348,454	8.09		Impala Platinum Holdings Ltd*	158,327,600	2.1
	Champion Iron Ltd	42,154,976	0.57		Northam Platinum Holdings Ltd		1.7
6,666,987	Deterra Royalties Ltd*	21,526,783	0.29	10,999,349	Sibanye Stillwater Ltd*	50,385,468	0.6
	Equatorial Resources Ltd	1,063,674	0.02			342,229,958	4.6
	Iluka Resources Ltd	69,317,598	0.93		United Kingdom		
	Lynas Rare Earths Ltd	113,776,958	1.53	12 604 610	Anglo American Plc	639,733,944	8.6
	Nickel Mines Ltd*	131,109,350	1.76	1 ' '	Antofagasta Plc	107,157,404	1.4
	Northern Star Resources Ltd	115,237,230	1.55		Rio Tinto Plc	298,637,606	4.0
4,124,277	OZ Minerals Ltd	76,138,212	1.03		SolGold Plc	30,850,964	0.4
		1,171,673,235	15.77			1,076,379,918	14.4
	Brazil				United States	.,0.0,0.0,0.0	
	Bradespar SA (Pref)	55,520,179	0.75	0 250 702	Freeport-McMoRan Inc	388,428,882	5.2
,	Vale SA	17,036,685	0.23	1 ' '	Newmont Corp	260,177,210	3.5
31,492,568	Vale SA ADR 'B'	564,031,893	7.59		Nucor Corp	146,282,946	1.9
		636,588,757	8.57	1 ' '	Steel Dynamics Inc	157,567,566	2.1
	Canada				·	952,456,604	12.8
	Agnico Eagle Mines Ltd (Unit)	12,245,533	0.17	Total Common / Prefer	red Stocks (Shares) & Warrants	7,339,844,304	98.7
	Barrick Gold Corp	168,885,462	2.27	Total Common / Troici	rea etecke (enares) a vvariante	7,000,044,004	30.7
	ERO Copper Corp	37,603,013	0.51	BONDS			
	First Quantum Minerals Ltd	269,440,520	3.63		Brazil		
	Franco-Nevada Corp	196,325,096	2.64	BDI 68	Vale SA FRN 30/3/2170	67,478	0.0
	Hudbay Minerals Inc	39,859,484	0.54		Vale 3A 1 KN 30/3/2170	-	
	Ivanhoe Mines Ltd (Unit)	243,155,868	3.27	Total Bonds		67,478	0.0
	Kinross Gold Corp	48,550,899	0.65	Total Transferable Se	curities and Money		
, ,	Lundin Mining Corp	43,817,730	0.59	Market Instruments A			
	Sierra Metals Inc Solaris Resources Inc (Wts	12,202,714	0.16	Official Stock Exchange			
1,569,000	30/12/2022)	8,696,935	0.12	Dealt in on Another R	egulated Market	7,373,475,056	99.2
7 242 736	Solaris Resources Inc (Unit)	76,431,439	1.03				
	Stelco Holdings Inc	58,253,555	0.78	Other Transferable S	Securities		
	Teck Resources Ltd	257,921,081	3.47				
4,673,204	Wheaton Precious Metals Corp	203,771,523	2.74	COMMON STOCKS	S (SHARES) & WARRANTS		
		1,677,160,852	22.57		Canada		_
	Chile				Sigma Lithium Corp Lockup**	7,324,114	0.1
1 500 514					Sigma Lithium Corp Lockup**	29,519,098	0.4
1,300,314	Sociedad Quimica y Minera de Chile SA ADR	104 540 106	1 41	1,193,518	Solaris Resources Inc	0.000 ===	
	OTHE SAADK	104,540,106	1.41		(Wts 31/12/2049)**	3,202,757	0.0
200 /==	Germany	07.000.05	0.07			40,045,969	0.5
236,172	Aurubis AG	27,699,651	0.37	Total Common Stocks	· /	40,045,969	0.5
444 may a : =	Jersey	050 700 700	2	Total Other Transferal	ole Securities	40,045,969	0.5
	Glencore Plc	658,706,589	8.87	Total Portfolio		7,413,521,025	99.7
4,355,902	Polymetal International Plc	19,458,703	0.26				
		678,165,292	9.13	Other Net Assets		17,855,709	0.2
				Total Net Assets (USI))	7,431,376,734	100.0

 $[\]tilde{\ }$ Investment in connected party fund, see further information in Note 11.

^{*} All or a portion of this security represents a security on loan.
** Security subject to a fair value adjustment as detailed in Note 2(j).

World Mining Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

Currenc	cy Purchases	Currence	cv Sales	Countarnarty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD He	edged Share Cla	Currenc	y Sales	Counterparty	date	עפט
AUD	49,497,039	USD	35,635,549	BNY Mellon	15/3/2022	205,470
USD	5,694,138	AUD	7,942,404	BNY Mellon	15/3/2022	(56,987)
Net unre	ealised appreciat	ion				148,483
CHF He	dged Share Cla	ISS				
CHF	20,874,425	USD	22,590,041	BNY Mellon	15/3/2022	151,842
USD	1,555,868	CHF	1,437,501	BNY Mellon	15/3/2022	(10,234)
Net unre	ealised appreciat	ion				141,608
EUR He	dged Share Cla	ISS				
EUR	382,996,567	USD	437,855,361	BNY Mellon	15/3/2022	(7,753,518)
USD	30,629,521	EUR	27,147,923	BNY Mellon	15/3/2022	142,864
Net unre	ealised depreciat	ion				(7,610,654)
GBP He	dged Share Cla	iss				
GBP	16,852,183	USD	22,857,127	BNY Mellon	15/3/2022	(253,854)
USD	1,492,937	GBP	1,107,839	BNY Mellon	15/3/2022	7,030
Net unre	ealised depreciat	ion				(246,824)
HKD He	dged Share Cla	iss				
HKD	39,550,857	USD	5,074,644	BNY Mellon	15/3/2022	(13,369)
USD	377,385	HKD	2,945,301	BNY Mellon	15/3/2022	478
Net unre	ealised depreciat	ion				(12,891)
PLN He	dged Share Cla	ss				
PLN	82,195,815	USD	19,766,124	BNY Mellon	15/3/2022	(118,299)
USD	797,067	PLN	3,292,690	BNY Mellon	15/3/2022	9,998
Net unre	ealised depreciat	ion				(108,301)
SGD He	dged Share Cla	iss				
SGD	89,079,263	USD	66,373,303	BNY Mellon	15/3/2022	(771,940)
USD	7,631,394	SGD	10,291,172	BNY Mellon	15/3/2022	52,581
Net unre	ealised depreciat	ion				(719,359)
Total net	t unrealised depi	reciation				(8,407,938)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Materials	99.15
Investment Funds	0.45
Copper	0.16
Other Net Assets	0.24
	100.00

World Real Estate Securities Fund

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% c Ne Asset
	rities and Money Market Inst				Spain		
an Official Stoc egulated Market	k Exchange Listing or Dealt	in on Anothe	r	53,034	Cellnex Telecom SA*	2,416,629	1.2
OMMON STOCK					Sweden Castellum AB	1,790,362	0.9
400.004	Australia	4 000 004	0.50	106,254	Samhallsbyggnadsbolaget i Norden AB	486,515	0.2
	Centuria Capital Group Lendlease Corp Ltd	1,002,094 1,646,233	0.53 0.88			2,276,877	1.2
	NEXTDC Ltd	1,753,410	0.93		United Kingdom	2,210,011	1.2
		4,401,737	2.34	70 326	United Kingdom Big Yellow Group Plc	1,326,058	0.7
	Polaium				Derwent London Plc*	1,616,497	0.8
14.050	Belgium Aedifica SA	1,603,049	0.85	1	Grainger Plc	1,184,213	0.6
,	Warehouses De Pauw CVA	1,903,049	1.02	117,412	Segro Plc	2,039,910	1.0
47,957	Walellouses De Fauw CVA			184,043	Tritax Big Box REIT Plc	577,855	0.3
		3,510,596	1.87			6,744,533	3.5
60.041	Canada Alliad Drapartica Back Fatata				United States		
09,041	Allied Properties Real Estate Investment Trust (Unit)*	2 300 564	1.27	33,103	Agree Realty Corp	2,137,792	1.1
125 734	Summit Industrial Income	2,390,564	1.41		Alexandria Real Estate		
120,734	REIT (Unit)	2,147,104	1.14		Equities Inc	2,227,792	1.
	TETT (OTIN)				AvalonBay Communities Inc	5,898,299	3.
		4,537,668	2.41	30,485	Boston Properties Inc	3,729,230	1.
	Cayman Islands			1	Brookdale Senior Living Inc	1,029,350	0.
1,298,800	ESR Cayman Ltd	4,013,833	2.13	1	Cousins Properties Inc	2,142,681	1.
718,682	GDS Holdings Ltd	3,950,025	2.10	1	CubeSmart	1,476,403	0.
2,100,000	Shimao Group Holdings Ltd*	1,254,978	0.67		Digital Realty Trust Inc	3,170,234	1.
	· · · · ·	9,218,836	4.90		EPR Properties*	3,513,659	1
		3,210,030	7.30		Equinix Inc	6,718,842	3
	France				Extra Space Storage Inc	5,321,103	2
15,969	Covivio	1,296,540	0.69		Federal Realty Investment Trust	1,354,029	0
30,909	Klepierre SA	879,412	0.47	1	Hilton Grand Vacations Inc	2,037,271	1.
16,830	Unibail-Rodamco-Westfield	1,265,388	0.67	1	Hudson Pacific Properties Inc	1,009,713	0
		3,441,340	1.83	1	Invitation Homes Inc	3,835,391	2
	0	2,111,212			Medical Properties Trust Inc*	4,517,870	2.
	Germany			21,119	Mid-America Apartment		_
132,953	Vonovia SE	7,016,336	3.73		Communities Inc	4,379,025	2
	Hong Kong			1	Outfront Media Inc*	4,680,302	2.
497 750	New World Development Co Ltd	1,990,495	1.06		Prologis Inc	12,134,604	6
,	· · · · · · · · · · · · · · · · · · ·	1,000,100			Regency Centers Corp	1,855,451	0.
	Japan				Rexford Industrial Realty Inc	4,600,479	2
,	Hulic Co Ltd	3,203,998	1.70	1	RLJ Lodging Trust	1,522,247	0.
	Kenedix Office Investment Corp	2,651,078	1.41		SBA Communications Corp 'A'	1,898,561	1.
	Mitsubishi Estate Co Ltd	4,462,052	2.37	1	Simon Property Group Inc	4,340,548	2.
250	Mitsui Fudosan Logistics			1	SL Green Realty Corp*	2,126,596	1.
	Park Inc*	1,138,779	0.60		Spirit Realty Capital Inc STAG Industrial Inc	3,124,063	1 1
	Nippon Building Fund Inc*	3,305,557	1.76			2,072,934	
1,064	Orix JREIT Inc*	1,485,381	0.79		Sun Communities Inc UDR Inc	4,602,242	2
		16,246,845	8.63		Ventas Inc	4,850,379	2
	Luxembourg				VICI Properties Inc	3,070,966 3,614,905	1. 1.
639.831	Aroundtown SA	3,915,171	2.08		Welltower Inc	4,367,095	2
,	Singapore	-,,		- , .		113,360,056	60
604 300	Capitaland Investment			Total Common Stocks	(Shares)	184,092,881	97.
00.,000	Ltd/Singapore	1,642,261	0.87		· /	101,002,001	0
381 842	Cromwell European Real	.,0 .2,20 .	0.01	Total Transferable Se			
001,04Z	Estate Investment Trust	1,007,120	0.54	Market Instruments A			
884.500	Digital Core REIT	.,55.,120	0.01	Official Stock Exchand Dealt in on Another R		184,092,881	97
,	Management Pte Ltd	990,640	0.53	- Total Portfolio	ogulated Market	184,092,881	97
		3,640,021	1.94	יטנמו דטונוטווט		104,092,001	97
	South Korea	<u> </u>		Other Net Assets		4,109,850	2
262,143	ESR Kendall Square REIT			Total Net Assets (USI	0)	188,202,731	100
	Co Ltd	1,375,741	0.73				

 $^{^{\}star}\,\mbox{All}$ or a portion of this security represents a security on loan.

World Real Estate Securities Fund continued

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised appreciation/
						(depreciation)
Currency	Purchases	Currency	Sales	Counterparty	date	USD
AUD	68,000	USD	49,493	Bank of America	13/4/2022	(235)
AUD	203,000	USD	144,810	Morgan Stanley	13/4/2022	2,240
AUD	63,000	USD	44,969	Deutsche Bank	13/4/2022	667
AUD	5,838,000	USD	4,267,689	BNY Mellon	13/4/2022	(38,745)
CAD	263,000	USD	207,431	Deutsche Bank	13/4/2022	(440)
CAD	1,561,000	USD	1,251,783	Bank of America	13/4/2022	(23,213)
CHF	1,775,000	USD	1,952,566	Deutsche Bank	13/4/2022	(16,338)
EUR	1,014,000	USD	1,144,237	Bank of America	13/4/2022	(4,280)
EUR	95,000	USD	107,905	Deutsche Bank	13/4/2022	(1,104)
EUR	52,000	USD	59,184	Citibank	13/4/2022	(724)
EUR	56,000	USD	63,460	Morgan Stanley	13/4/2022	(504)
GBP	51,000	USD	68,880	Bank of America	13/4/2022	(467)
GBP	1,120,000	USD	1,535,671	Deutsche Bank	13/4/2022	(33,285)
GBP	700,000	USD	947,853	Morgan Stanley	13/4/2022	(8,862)
HKD	9,247,000	USD	1,185,267	Morgan Stanley	13/4/2022	(1,875)
HKD	9,824,000	USD	1,259,703	Bank of America	13/4/2022	(2,470)
HKD	13,575,000	USD	1,741,789	BNY Mellon	13/4/2022	(4,520)
ILS	1,436,000	USD	462,342	Citibank	13/4/2022	(14,196)
JPY	25,868,000	USD	224,158	Morgan Stanley	13/4/2022	484
JPY	5,989,000	USD	51,937	Deutsche Bank	13/4/2022	73
JPY	73,551,000	USD	642,780	Bank of America	13/4/2022	(4,050)
JPY	153,198,363	USD	1,341,232	BNY Mellon	13/4/2022	(10,831)
NOK	1,899,000	USD	219,013	Morgan Stanley	13/4/2022	(4,523)
NZD	838,000	USD	575,769	Nomura	13/4/2022	(10,188)
SEK	4,650,000	USD	493,331	Bank of America	13/4/2022	(856)
SEK	13,529,000	USD	1,512,204	Morgan Stanley	13/4/2022	(79,365)
SEK	4,333,000	USD	466,907	Deutsche Bank	13/4/2022	(8,005)
SGD	5,524,000	USD	4,105,477	BNY Mellon	13/4/2022	(37,746)
SGD	32,000	USD	23,779	Bank of America	13/4/2022	(215)
USD	830,835	AUD	1,166,000	Bank of America	13/4/2022	(13,795)
USD	80,292	AUD	113,000	Morgan Stanley	13/4/2022	(1,564)
USD	1,151,966	AUD	1,640,000	BNY Mellon	13/4/2022	(36,022)
USD	119,264	CAD	150,000	Bank of America	13/4/2022	1,208
USD	8,089,500	EUR	7,048,000	Morgan Stanley	13/4/2022	166,009
USD	626,326	EUR	547,000	Bank of America	13/4/2022	11,380
USD	672,914	EUR	594,000	Deutsche Bank	13/4/2022	5,128
USD	49,122	GBP	36,000	Morgan Stanley	13/4/2022	831

Contracts For Difference as at 28 February 2022

Holding	Description	Counterparty	Unrealised appreciation USD
	United States		
1,951	Welltower Inc	JP Morgan	351
6,084	Agree Realty Corp	Morgan Stanley	7,849
1,861	Equinix Inc	Morgan Stanley	39,509
Total			47,709

Open Forward Foreign Exchange Contracts as at 28 February 2022

						Unrealised appreciation/
Currency	Purchases	Curren	cy Sales	Counterparty	Maturity date	(depreciation) USD
USD	172,305	GBP	127,000	Deutsche Bank	13/4/2022	1,945
USD	5,810,894	HKD	45,257,000	BNY Mellon	13/4/2022	19,097
USD	568,504	HKD	4,433,000	Bank of America	13/4/2022	1,188
USD	751,099	HKD	5,852,000	Morgan Stanley	13/4/2022	2,186
USD	438,927	JPY	50,398,000	Bank of America	13/4/2022	1.262
USD	233,313	JPY	26,840,000	Deutsche Bank	13/4/2022	230
USD	354,016	JPY	40,462,000	BNY Mellon	13/4/2022	2,637
USD	1,347,704	KRW	1,613,350,000	Nomura	13/4/2022	7,847
USD	111,937	SEK	999,000	Bank of America	13/4/2022	6,134
USD	243,385	SEK	2,259,000	Deutsche Bank	13/4/2022	4,137
USD	108,272	SEK	1,002,000	Morgan Stanley	13/4/2022	2,151
USD	197,463	SGD	266,000	BNY Mellon	13/4/2022	1,588
Net unreali	sed depreciat	ion				(119,996)
AUD Hedg	ed Share Cla	ISS				
AUD	2,571,592	USD	1,851,449	BNY Mellon	15/3/2022	10,652
USD	116,298	AUD	162,448	BNY Mellon	15/3/2022	(1,331)
Net unreali	sed appreciat	ion				9,321
CHF Hedg	ed Share Cla	ss				
CHF	753,082	USD	814,907	BNY Mellon	15/3/2022	5,546
USD	51,595	CHF	47,633	BNY Mellon	15/3/2022	(299)
Net unreali	sed appreciat	ion				5,247
CNH Hedg	ed Share Cla	ISS				
CNY	3,675,301	USD	576,794	BNY Mellon	15/3/2022	4,455
USD	35,140	CNY	223,136	BNY Mellon	15/3/2022	(149)
Net unreali	sed appreciat	ion				4,306
HKD Hedg	ed Share Cla	ISS				
HKD	7,340,340	USD	941,391	BNY Mellon	15/3/2022	(2,057)
USD	50,006	HKD	390,333	BNY Mellon	15/3/2022	55
Net unreali	sed depreciat	ion				(2,002)
SGD Hedg	ed Share Cla	ISS				
SGD	383,638	USD	285,817	BNY Mellon	15/3/2022	(3,291)
USD	19,041	SGD	25,726	BNY Mellon	15/3/2022	96
Net unreali	sed depreciat	ion				(3,195)
Total net u	nrealised depr	eciation				(106,319)

Sector Breakdown as at 28 February 2022

	% of Net Assets
Specialized REITs	18.09
Industrial REITs	14.14
Office REITs	12.75
Residential REITs	12.52
Real Estate Operating Companies	10.22
Retail REITs	7.96
Health Care REITs	7.20
Diversified Real Estate Activities	6.44
Internet Services & Infrastructure	3.03
Integrated Telecommunication Services	1.28
Hotels, Resorts & Cruise Lines	1.08
Diversified REITs	1.06
Hotel & Resort REITs	0.81
Real Estate Development	0.67
Health Care Facilities	0.55
REITS-Diversified	0.02
Other Net Assets	2.18
	100.00

The notes on pages 1022 to 1034 form an integral part of these financial statements.

World Technology Fund

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD) <i>I</i>	% of Net Assets	Holding	Description	Market Value (USD)	% N Asse
Transferable Secu	rities and Money Market In	struments Adm	nitted	135 125	Alphabet Inc 'A'	360,183,795	3.
	k Exchange Listing or Deal				Amazon.com Inc	242,513,310	2.
Regulated Market	k Exchange Listing of Deal	it iii oii Ailotile	•	· · · · · · · · · · · · · · · · · · ·	Analog Devices Inc	70,338,929	0.
togulatoa market					ANSYS Inc	91,487,719	0.
UNDS				4,029,940		663,892,316	6.
	Ireland				AppLovin Corp 'A'	105,884,978	1.
400.135.623	BlackRock ICS US Dollar				Automatic Data Processing Inc		0.
, ,	Liquidity Fund~	400,135,623	3.84		Avalara Inc	50,810,049	0.
otal Funds	4		3.84	1	Block Inc*	120,866,257	1.
olai Fulius		400,135,623	3.04		Booking Holdings Inc	95,997,000	0.
OMMON STOCKS	C (CHADEC)			131,141	Broadcom Inc	77,242,049	0.
OMINION STOCK	, ,			933,682	Cadence Design Systems Inc	143,105,440	1.
0.440.005	Australia	50 004 000	0.40	700,336	CDW Corp/DE*	122,040,551	1.
2,148,235	Altium Ltd	50,031,960	0.48	130,858	Coinbase Global Inc	23,489,011	0
	Canada			444,218	Crowdstrike Holdings Inc	85,920,646	0
59,825	Shopify Inc	40,979,527	0.39	507,954	DocuSign Inc 'A'	59,374,743	0
	. ,			413,089	Equifax Inc*	89,644,444	0.
	Cayman Islands			264,327	Fair Isaac Corp*	124,265,409	1
, ,	Farfetch Ltd	48,164,296	0.46	1	Gitlab Inc	1,956,343	0
1,271,770	GLOBALFOUNDRIES Inc*	72,147,512	0.70		Gitlab Inc	3,947,907	0
		120,311,808	1.16		Intuit Inc	174,522,516	1
	China				Lam Research Corp	235,197,097	2
2 604 500	China BYD Co Ltd 'H'*	81,857,558	0.79		Marvell Technology Inc	346,686,575	3
2,694,500	BID Co Ltd H	81,857,558	0.79	607,245	Mastercard Inc	220,357,066	2
	France			1	MercadoLibre Inc	92,164,991	0
588,225	SOITEC*	95,530,403	0.92		Micron Technology Inc	91,907,038	0
					Microsoft Corp	575,242,189	5
	India			1	MongoDB Inc 'A'	95,268,881	0
4,038,030	One 97 Communications Ltd	42,771,839	0.41		Monolithic Power Systems Inc	181,594,595	1
	Ireland			1	NVIDIA Corp	224,198,883	2
547.825	Accenture Plc 'A'	173,567,395	1.67		Okta Inc	94,390,945	0
- ,		-,,			Paycom Software Inc	66,213,458	0
	Japan				PayPal Holdings Inc	102,935,304	0
	GMO Payment Gateway Inc*	75,382,750	0.73		Planet Labs PBC	5,430,000	0
15,952,500	Z Holdings Corp	77,177,675	0.74		QUALCOMM Inc	132,400,520	1
		152,560,425	1.47	· · · · · · · · · · · · · · · · · · ·	Rivian Automotive Inc*	38,278,958	0
	Luxambaum				Rocket Lab Inc Pipe	16,740,000	0
404 570	Luxembourg	105 100 057	4.00		Roku Inc	50,452,991	0
401,570	Globant SA	125,463,957	1.20		S&P Global Inc	96,476,374	0
	Netherlands			· · · · · · · · · · · · · · · · · · ·	salesforce.com Inc	103,221,410	0
41,524	Adyen NV	86,097,338	0.83		ServiceNow Inc	141,044,868	1
	ASML Holding NV	247,770,998	2.38	2,647,269		104,937,743	1
	Elastic NV	57,090,900	0.55		Snowflake Inc	20,109,953	0
803,288	NXP Semiconductors NV	153,540,468	1.47	1	Tesla Inc	345,441,168	3
3,584,255	STMicroelectronics NV	150,472,854	1.45		Twilio Inc 'A'	104,468,209	1
		694,972,558	6.68	1	Visa Inc 'A'* Warner Music Croup Corp 'A'	197,517,546	1
		007,012,000	0.00		Warner Music Group Corp 'A'	60,757,545	0
	New Zealand				Workday Inc 'A'	180,019,577	1
932,649	Xero Ltd	63,286,564	0.61		Workday Inc 'A' ZoomInfo Technologies Inc 'A'	82,693,320 105,972,026	
	South Korea				Zscaler Inc		1 1
2 532 212	Kakao Corp	198,179,515	1.90	470,079	Lacalet IIIC	112,448,962	
2,002,212	· · · · · · · · · · · · · · · · · · ·	100, 170,010	1.30			7,538,331,921	72
	Taiwan			Total Common Stocks	(Shares)	9,772,643,046	93
1,898,146	Taiwan Semiconductor			Total Transferable Se	curities and Money		
	Manufacturing Co Ltd ADR	205,018,749	1.97	Market Instruments A	•		
-	United Kingdom			Official Stock Exchan			
14 224 674	Alphawave IP Group Plc*	35,101,147	0.34	Dealt in on Another R		10,172,778,669	97
, ,	Atlassian Corp Plc	138,778,691	1.33		-		
	Wise Plc 'A'	15,899,029	0.15	Othor Transferable	Securities		
2,210,020				Other Transferable S	Decurities		
		189,778,867	1.82	COMMON STORY	C (CLIADEC)		
	United States			COMMON STOCKS	· ·		
1,291,996	Activision Blizzard Inc	104,755,036	1.01		India		
, ,	Adobe Inc	99,913,741	0.96		Think & Learn Pvt Ltd,**	10,676,838	0
,	Advanced Micro Devices Inc	258,349,929	2.48	2,985	Think & Learn Pvt Ltd,**	11,293,537	0
, ,	Airbnb Inc	48,815,694	0.47			21,970,375	0
021,020	2110 1110	10,010,007	U. - 11			21,010,010	

[~] Investment in connected party fund, see further information in Note 11.

The notes on pages 1022 to 1034 form an integral part of these financial statements.

^{*} All or a portion of this security represents a security on loan.

World Technology Fund continued

Portfolio of Investments 28 February 2022

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
178,331,890	Indonesia PT Aplikasi Karya Anak Bangsa** Sweden	4,690,129	0.05	193,800 396,000 29,880 249,240 10,880 19,160	SambaNova Systems Inc** Unqork Inc** Unqork Inc** Unqork Inc** Unqork Inc** Unqork Inc**	21,000,168 10,383,120 783,454 6,535,073 285,274 502,375	0.20 0.10 0.01 0.06 0.00 0.01
43,738	Klarna Bank AB** United States	64,258,311	0.62	11,920	Unqork Inc**	312,542 200,855,022	1.93
342,000 337,671	AvidXchange Ltd** ByteDance Ltd**	3,293,460 54,966,490	0.03 0.53	Total Common Stocks Total Other Transferal	,	291,773,837 291,773,837	2.81
146,588 86,150 156,375	Databricks Inc** Databricks Inc** Databricks Inc**	28,281,223 16,620,919 30,169,429	0.27 0.16 0.29	Total Portfolio	or coounties	10,464,552,506	100.54
230,500 261,280	Farmer's Business Network Inc** Gitlab Inc**	12,935,660 14,785,835	0.13 0.14	Other Net Liabilities Total Net Assets (USD	D)	(55,757,340) 10,408,795,166	100.00

^{**} Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 28 February 2022

uo u	20105	uuiy				
Currenc	cy Purchases	Currency	y Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
	edged Share Cla					
AUD	47,143,872	USD	33,941,037	BNY Mellon	15/3/2022	196,044
USD	4,450,110	AUD	6,208,997	BNY Mellon	15/3/2022	(45,848)
Net unrealised appreciation						150,196
BRL He	dged Share Cla	ss				
BRL	1,270,584	USD	241,582	BNY Mellon	15/3/2022	4,153
USD	26,202	BRL	134,875	BNY Mellon	15/3/2022	119
Net unre	ealised appreciat	ion				4,272
CNH He	edged Share Cla	ISS				
CNY	343,903,972	USD	53,981,837	BNY Mellon	15/3/2022	406,587
USD	7,253,841	CNY	46,045,170	BNY Mellon	15/3/2022	(28,176)
Net unre	ealised appreciat	ion				378,411
EUR He	edged Share Cla	ISS				_
EUR	178,320,463	USD	203,861,207	BNY Mellon	15/3/2022	(3,608,864)
USD	31,065,919	EUR	27,500,734	BNY Mellon	15/3/2022	183,040
Net unre	ealised depreciat	ion				(3,425,824)
GBP He	edged Share Cla	ISS				
GBP	2,043,702	USD	2,771,271	BNY Mellon	15/3/2022	(30,122)
USD	368,663	GBP	272,857	BNY Mellon	15/3/2022	2,689
Net unre	ealised depreciat	ion				(27,433)
JPY He	dged Share Cla	ss				
JPY	58,738,258	USD	507,335	BNY Mellon	15/3/2022	2,449
USD	67,638	JPY	7,800,078	BNY Mellon	15/3/2022	(58)
Net unre	ealised appreciat	ion				2,391
SGD He	edged Share Cla	ISS				
SGD	303,032,789	USD	225,762,011	BNY Mellon	15/3/2022	(2,597,119)
USD	30,747,374	SGD	41,501,627	BNY Mellon	15/3/2022	183,984
Net unre	ealised depreciat	ion				(2,413,135)
Total net unrealised depreciation (5,331,122)						

Sector Breakdown as at 28 February 2022

	% of Net Assets
Semiconductors	20.93
Application Software	15.15
Data Processing & Outsourced Services	9.41
Systems Software	9.05
Interactive Media & Services	8.13
Technology Hardware, Storage & Peripherals	6.42
Semiconductor Equipment	5.56
Automobile Manufacturers	4.48
Investment Funds	3.84
Internet & Direct Marketing Retail	3.68
Internet Services & Infrastructure	3.40
IT Consulting & Other Services	2.87
Hotels, Resorts & Cruise Lines	1.39
Technology Distributors	1.17
Financial Exchanges & Data	1.16
Movies & Entertainment	1.06
Interactive Home Entertainment	1.01
Research & Consulting Services	0.86
E-commerce	0.41
Education Services	0.21
Aerospace & Defense	0.16
Alternative Carriers	0.14
Telecommunications	0.05
Other Net Liabilities	(0.54)
	100.00

Notes to the Financial Statements

1. Organisation

The Company is a public limited company (société anonyme) established under the laws of the Grand Duchy of Luxembourg as an open ended variable capital investment company (société d'investissement à capital variable). The Company has been authorised by the Commission de Surveillance du Secteur Financier (the "CSSF") as an undertaking for collective investments in transferable securities ("UCITS") pursuant to the provisions of Part I of the law of 17 December 2010 as amended from time to time and is regulated pursuant to such law.

The Company is an umbrella structure comprising separate compartments with segregated liability. Each compartment shall have segregated liability from the other compartments and the Company shall not be liable as a whole to third parties for the liabilities of each compartment. Each compartment shall be made up of a separate Portfolio of Investments maintained and invested in accordance with the investment objectives applicable to such compartment.

As at 28 February 2022, the Company offered shares in 97 subfunds (each a 'Fund'), together the 'Funds'. Each Fund is a separate pool of assets and is represented by separate shares of each Fund which are divided into share classes as detailed in Appendix I.

The Share Classes have equivalent rights in the Company but carry different features and charging structures, which are described in more detail in the Company's Prospectus.

Significant events during the period

The Swiss Small & MidCap Opportunities Fund continues to be closed to subscriptions from new and existing shareholders until further notice. Shareholders can redeem as usual.

Effective 16 September 2021, an updated Prospectus of the Company was issued.

Effective 16 September 2021, the China A-Share Fund changed its name to the China Impact Fund, the Global Bond Income Fund changed its name to the ESG Global Bond Income Fund and the US Government Mortgage Fund changed its name to the US Government Mortgage Impact Fund.

Effective 23 November 2021, an addendum to the Prospectus was issued

Effective 9 December 2021, the Climate Action Multi-Asset Fund, denominated in EUR, was launched.

Effective 9 December 2021, the Climate Action Equity Fund, denominated in USD, was launched.

Effective 15 December 2021, an addendum to the Prospectus was issued.

Effective 15 December 2021, the ESG Flex Choice Growth Fund, ESG Flex Choice Moderate Fund and ESG Flex Choice Cautious Fund, denominated in USD, were launched.

Effective 27 January 2022, an updated Prospectus of the Company was issued.

Effective 27 January 2022, the ESG Global Multi-Asset Income Fund, denominated in USD, was launched.

Certain financial markets have fallen due primarily to geopolitical tensions arising from Russia's incursion into Ukraine and the impact of the subsequent range of sanctions, regulations and other measures which impaired normal trading in Russian securities. The Board of Directors and the Investment Advisers continue to monitor investment performance in line with the Fund's investment objectives, and the operations of the Funds and the publication of net asset values are continuing, with the exception of the BGF Emerging Europe Fund which has been significantly impacted, as further detailed under note 19 Subsequent Events of the financial statements.

2. Summary of Significant Accounting Policies

The financial statements have been prepared in accordance with the legal and regulatory requirements relating to the preparation of the financial statements as prescribed by the Luxembourg authorities for Luxembourg investment companies and include the following significant accounting policies:

(a) Valuation of Investments and Other Assets

The Company's investments and other assets are valued as follows:

- transferable securities which are admitted to an official exchange listing or dealt in on another regulated market, are valued on the basis of the latest available price prevailing on the valuation date. For securities traded on markets closing after the time of the valuation, last known prices as of this time or such other time may be used. Where such securities or other assets are quoted or dealt in, on or by more than one stock exchange or regulated market the Board may in its discretion select one of such stock exchanges or regulated markets for such purposes. Discrepancies in the value of securities may result, for example, where the underlying markets are closed for business at the time of calculating the net asset value of certain funds or where governments chose to impose fiscal or transaction charges on foreign investment. As a result, the Directors have implemented fair value techniques in order to estimate the fair value of these investments. Such securities and derivatives shall be valued at their probable realisation value as determined by the competent persons (the Directors). Because of the inherent uncertainty in the fair value process, these estimated values may significantly differ from the values that would have been used had a ready market for the securities existed, and from the values that may be ultimately recovered;
- for non-quoted securities or securities not traded or dealt in on any stock exchange or other regulated market (including securities of closed-ended investment funds), as well as quoted or non quoted securities on such other markets for which no valuation price is available, or securities for which the quoted prices are, in the opinion of the Directors, not representative of the fair market value, the value thereof shall be determined prudently and in good faith by the Directors on the basis of their expected disposal or acquisition prices;
- fixed income securities that are not listed on stock exchanges or traded on other regulated markets are valued at the last available mid price or yield equivalents obtained from one or more dealers or pricing services. Securities traded in the OTC

market are valued at the last available bid price. In cases where securities are traded on more than one exchange, the securities are valued on the exchange designated by or under the direction of the Board of Directors of the Management Company as the primary market. Portfolio securities that are traded both in the OTC market and on a stock exchange are valued according to the broadest and most representative market;

- securities lending: securities are delivered to a third party broker in accordance with lending agent instructions and continue to be valued as part of the portfolio of the Fund;
- money market instruments may be valued at nominal values plus any accrued interest or on an amortised cost basis, which approximates their fair market value;
- money market instruments held on the Euro Reserve Fund and the US Dollar Reserve Fund are valued on a markto-market basis. Where this is not possible, the assets are valued conservatively by using the mark-to model basis;
- time deposits are valued at amortised cost which approximates their fair market value;
- cash, deposits, bills payable on demand and other debts and prepaid expenses are valued at their nominal amount, unless it appears unlikely that such nominal amount is obtainable;
- assets which include, in particular, interest and dividends receivable, receivable for investments sold and receivable for fund shares subscribed, are valued at nominal value unless it appears unlikely that such nominal amount is obtainable;
- liabilities, which include, in particular, expenses payable, income distribution payable, payable for investments purchased and payable for fund shares redeemed are valued at their nominal value.

Realised gains and losses on the disposal of investments are calculated using the average cost method and are reflected in the Statement of Operations and Changes in Net Assets.

(b) Income/Expense from Investments

The Company takes account for income from its investments on the following basis:

- interest income is accrued daily and includes the amortisation on a straight line basis of premiums and accretion of discounts;
- bank interest, fixed deposits, collective investment scheme income and money market deposit income are recognised on an accruals basis:
- dividend income is accrued on the ex-dividend date and is shown net of withholding tax;
- securities lending income is recognised on an accruals basis;
- when a bond has been identified as being in default, the interest accrual on the defaulted security is stopped. On confirmation of default from the relevant parties, the amount receivable is written off;
- withholding tax reclaims are accounted for on a cash receipts basis;

• the date included in the description of any perpetual bonds in the Portfolio of Investments is the next callable date of the bonds and the interest rate disclosed under the description in the Portfolio of Investments is the interest rate applicable at the period end and is for information only as these bonds are bearing variable interest rates.

Negative yield expense relating to interest from a negative effective interest rate on assets held is accreted daily and is recognised in the Statement of Operations and Changes in Net Assets over the life of the underlying instrument.

(c) Financial Derivative Instruments

During the period the Funds have entered into a number of forward foreign exchange and futures contracts. Open forward foreign exchange and futures contracts are valued at the cost to close the contracts on the valuation date. Gains/losses arising from these unsettled contracts are taken to unrealised appreciation/(depreciation) and are included under assets or liabilities (as appropriate) in the Statement of Net Assets.

The Funds can write covered call and put options and purchase call and put options. The Funds can also invest in spread options and synthetic cap options. A spread option is a type of option that derives its value from the difference between the prices of two or more assets. A synthetic cap option is an agreement between two parties providing the purchaser an interest rate ceiling or 'cap' on interest payment. The rate cap itself provides a periodic payment based upon the positive amount by which the reference index rate exceeds the strike rate. When the Funds write and/or purchase an option, an amount equal to the premium received or paid by the Funds is reflected as a liability or an asset. The liability for a written option and the asset for a purchased option are subsequently marked to market to reflect the current value of the option. The Directors have agreed to value exchange traded options based on mid prices or settlement prices rather than last traded prices as this methodology best reflects their estimated realisation value. Unlisted options are valued based upon daily prices obtained from third party pricing agents. When a security is sold through the exercise of an option, the premium received (or paid) is deducted from (or added to) the basis of the security sold. When an option expires (or the Funds enter into a closing transaction), the Funds realise a gain or loss on the option to the extent of the premiums received or paid (or gain or loss to the extent the cost of the closing transaction exceeds the premium paid or received).

As at 28 February 2022, the Funds have entered into Contracts for Difference ("CFDs"). CFDs allow investors to take synthetic long or synthetic short positions with a variable margin. Unlike shares, with CFDs the buyer is potentially liable for far more than the amount they paid on margin. This will result in the Fund holding cash received from counterparties on deposit with various institutions as described in the Prospectus. CFD positions entered into are subject to a daily financing charge, applied at a previously agreed rate above or below the applicable benchmark. The related dividend income or expense is disclosed net of withholding tax in the Statement of Operations and Changes in Net Assets.

The market value of the CFDs is determined by the last known traded price on the exchange on which the underlying securities or assets are traded or admitted for trading. For underlying

securities traded on markets closing after the time of the valuation, last known prices as of this time or such other time may be used. The change in market value, if any, is recorded as net change in unrealised appreciation/(depreciation) in the Statement of Operations and Changes in Net Assets. Realised gains or losses on maturity or termination of the CFDs are presented in the Statement of Operations and Changes in Net Assets.

Gains and losses on sales of CFDs have been determined on a cost basis using the First In First Out ("FIFO") method.

The Funds have entered into swap agreements to exchange the return generated by one instrument for the return generated by another investment. In the case of credit default swaps, a series of premiums is paid to the seller of the protection, in return for a payment contingent on a credit event (predefined in the agreement). Where possible, swaps are marked to market based upon daily prices obtained from third party pricing agents and verified against the actual market maker. Where such quotations are not available swaps are priced based upon daily quotations from the market maker. In both cases changes in quotations are recorded as net change in unrealised appreciation/(depreciation) in the Statement of Operations and Changes in Net Assets. Realised gains or losses on maturity or termination of the swaps and the interest earned or incurred in relation to the swaps are presented in the Statement of Operations and Changes in Net Assets.

During the period, the Funds have entered into swaption transactions. These give the purchaser the right, but not the obligation to enter into an interest rate swap at a pre-set interest rate within a specified period of time. The swaption buyer pays a premium to the seller for this right. A written swaption gives the purchaser the right to receive fixed payments in return for paying a floating rate of interest. A purchased swaption gives the purchaser the right to pay a fixed rate of interest in return for receiving a floating rate payment stream. When the Fund writes/purchases a swaption, an amount equal to the premium received/paid by the Fund is recorded as a liability or an asset in the Statement of Net Assets.

During the period, the Asian Multi-Asset Income Fund, Dynamic High Income Fund, ESG Global Conservative Income Fund, ESG Global Multi-Asset Income Fund and Global Multi-Asset Income Fund purchased a number of Equity Linked Notes. A principal amount is paid to a broker at the market price of an underlying equity at an agreed date in return for a fixed coupon payment or payments. At maturity the Fund will receive the principal plus (up to an agreed cap level per the agreement) or minus any movements in the value of the underlying equity.

To Be Announced securities (TBAs) are related to mortgage backed securities issued by US government sponsored agencies. These agencies usually pool mortgage loans and sell interests in the pools created. TBAs relate to future pools of these agencies that are bought and sold for future settlement for which either the interest rate or the maturity date is not yet fixed. TBAs are separately disclosed in the Portfolio of Investments.

The Funds may dispose of a commitment prior to settlement if it is deemed appropriate to do so. Proceeds of TBA sales

are not received until the contractual settlement date. During the time a TBA sale commitment is outstanding, equivalent deliverable securities, or an offsetting TBA purchase commitment (deliverable on or before the sale commitment date), are held as cover for the transaction. If two counterparties have offsetting trades for the same TBA contract, these trades will be netted out. On settlement day, the seller delivers the securities specified two days earlier and receives the cash specified on the trade date. In practice, most TBA trades do not ultimately lead to a transfer of physical MBS. The seller will either unwind or "roll" an outstanding trade before maturity, rather than physically settle it.

If the TBA sale commitment is closed through the acquisition of an offsetting purchase commitment, the Fund realises a gain or loss on the commitment without regard to any unrealised gain or loss on the underlying security. If the Fund delivers securities under the commitment, the Fund realises a gain or loss from the sale of the securities upon the unit price established at the date the commitment was entered into.

The Funds had unsettled TBAs as of 28 February 2022 which are included within receivable for investments sold and payable for investments purchased in the Statement of Net Assets.

The market values of the TBAs are presented in the Statement of Net Assets. The net change in unrealised appreciation or depreciation and the realised appreciation or depreciation on sales of the TBAs are presented in the Statement of Operations and Changes in Net Assets.

(d) Foreign Exchange

The cost of investments in currencies other than the currency of denomination of the respective Funds has been translated at the rates of exchange ruling at the time of purchase. Investments and other assets in currencies other than the currency of denomination of the respective Funds have been translated at the exchange rate prevailing at the Fund's valuation point in Luxembourg on 28 February 2022.

(e) Combined Financial Statements

The accounts of each Fund are expressed in the Fund's base currency.

The combined figures of the Company are expressed in USD and include the total of the financial statements of the different Funds. For the Statement of Net Assets, the exchange rates prevailing at the Fund's valuation point in Luxembourg on 28 February 2022 are:

CCY	EUR	GBP	JPY	CHF	CNH
USD	0.8910	0.7457	115.2550	0.9185	6.3165

For the Statement of Operations and Changes in Net Assets, the exchange rates are the average rate calculated over the period:

CCY E	UR	GBP	JPY	CHF	CNH
USD 0	.8728	0.7382	113.5041	0.9214	6.3904

These figures are presented for information purposes only and are rounded to four decimal places. For financial statements purposes exchange rates to nine decimal places are applied.

The combined figures in the Statement of Operations and Changes in Net Assets have been calculated using the average exchange rates throughout the period. The resulting Foreign exchange adjustment of USD (2,201,522,947) represents the movement in exchange rates between 31 August 2021 and 28 February 2022. This is a notional amount, which has no impact on the Net Assets of the individual Funds.

(f) Exchange rates

The following exchange rates were used to translate the investments and other assets and other liabilities denominated in currencies other than the base currency of the Funds as at 28 February 2022.

	-					
CCY	GBP	USD	EUR	JPY	CHF	CNH
AED	0.2030	0.2723	0.2426	31.3784	0.2501	1.7197
ARS	0.0069	0.0093	0.0083	1.0731	0.0086	0.0588
AUD	0.5398	0.7240	0.6450	83.4400	0.6649	4.5729
BRL	0.1447	0.1941	0.1730	22.3724	0.1783	1.2261
CAD	0.5868	0.7869	0.7012	90.6986	0.7228	4.9707
CHF	0.8119	1.0888	0.9701	125.4869	1.0000	6.8773
CLP	0.0009	0.0013	0.0011	0.1447	0.0012	0.0079
CNH	0.1180	0.1583	0.1411	18.2466	0.1454	1.0000
CNY	0.1182	0.1585	0.1412	18.2624	0.1455	1.0009
COP	0.0002	0.0003	0.0002	0.0295	0.0002	0.0016
CZK	0.0335	0.0450	0.0401	5.1841	0.0413	0.2841
DKK	0.1125	0.1508	0.1344	17.3854	0.1385	0.9528
EGP	0.0475	0.0637	0.0567	7.3364	0.0585	0.4021
EUR	0.8369	1.1224	1.0000	129.3569	1.0308	7.0894
GBP	1.0000	1.3411	1.1949	154.5685	1.2317	8.4711
GHS	0.1105	0.1481	0.1320	17.0748	0.1361	0.9358
HKD	0.0954	0.1280	0.1140	14.7489	0.1175	0.8083
HUF	0.0023	0.0030	0.0027	0.3484	0.0028	0.0191
IDR	0.0001	0.0001	0.0001	0.0080	0.0001	0.0004
ILS	0.2325	0.3117	0.2778	35.9299	0.2863	1.9691
INR	0.0099	0.0133	0.0118	1.5296	0.0122	0.0838
ISK	0.0059	0.0079	0.0070	0.9110	0.0073	0.0499
JPY	0.0065	0.0087	0.0077	1.0000	0.0080	0.0548
KES	0.0065	0.0088	0.0078	1.0123	0.0081	0.0555
KRW	0.0006	0.0008	0.0007	0.0959	0.0008	0.0053
KWD	2.4624	3.3024	2.9424	380.6169	3.0331	20.8596
KZT	0.0015	0.0020	0.0018	0.2352	0.0019	0.0129
LKR	0.0037	0.0050	0.0044	0.5706	0.0045	0.0313
MXN	0.0367	0.0492	0.0438	5.6656	0.0451	0.3105
MYR	0.1776	0.2382	0.2122	27.4515	0.2188	1.5045
NGN	0.0018	0.0024	0.0021	0.2772	0.0022	0.0152
NOK	0.0843	0.1130	0.1007	13.0226	0.1038	0.7137
NZD	0.5036	0.6753	0.6017	77.8369	0.6203	4.2658
PEN	0.1963	0.2632	0.2345	30.3370	0.2418	1.6626
PHP	0.0145	0.0195	0.0174	2.2480	0.0179	0.1232
PLN	0.1784	0.2393	0.2132	27.5789	0.2198	1.5115
QAR	0.2048	0.2746	0.2447	31.6547	0.2523	1.7348
RON	0.1691	0.2268	0.2021	26.1413	0.2083	1.4327

CCY	GBP	USD	EUR	JPY	CHF	CNH
RUB	0.0070	0.0093	0.0083	1.0746	0.0086	0.0589
SAR	0.1988	0.2665	0.2375	30.7208	0.2448	1.6836
SEK	0.0789	0.1058	0.0943	12.1934	0.0972	0.6683
SGD	0.5492	0.7365	0.6562	84.8834	0.6764	4.6520
THB	0.0228	0.0306	0.0273	3.5273	0.0281	0.1933
TRY	0.0540	0.0725	0.0646	8.3512	0.0666	0.4577
TWD	0.0266	0.0357	0.0318	4.1111	0.0328	0.2253
UAH	0.0249	0.0334	0.0298	3.8549	0.0307	0.2113
USD	0.7457	1.0000	0.8910	115.2550	0.9185	6.3165
UYU	0.0176	0.0236	0.0210	2.7151	0.0216	0.1488
VND	0.0000	0.0000	0.0000	0.0051	0.0000	0.0003
ZAR	0.0483	0.0647	0.0577	7.4623	0.0595	0.4090
ZMW	0.0420	0.0563	0.0502	6.4896	0.0517	0.3557

The Renminbi is subject to foreign exchange restrictions and is not a freely convertible currency. The exchange rate used for the China Bond Fund is in relation to the offshore Renminbi ("CNH"), not the onshore Renminbi ("CNY"). The value of CNH could differ, perhaps significantly, from that of CNY due to a number of factors including without limitation those foreign exchange control policies and repatriation restrictions applied by the Chinese government from time-to-time as well as other external market forces. Any divergence between CNH and CNY may adversely impact investors.

(g) Dilution

The Directors may adjust the Net Asset Value ("NAV") per Share for a Fund in order to reduce the effect of "dilution" on that Fund. Dilution occurs when the actual cost of purchasing or selling the underlying assets of a Fund, deviates from the carrying value of these assets in the Funds, due to factors such as dealing and brokerage charges, taxes and duties, market movement and any spread between the buying and selling prices of the underlying assets. Dilution may have an adverse effect on the value of a Fund and therefore impact Shareholders. By adjusting the NAV per Share this effect can be reduced or prevented and Shareholders can be protected from the impact of dilution. The Directors may adjust the NAV of a Fund if on any Dealing Day the value of the aggregate transactions in Shares of all Classes of that Fund result in a net increase or decrease of Shares which exceeds one or more thresholds that are set by the Directors for that Fund. The amount by which the NAV of a Fund may be adjusted on any given Dealing Day is related to the anticipated cost of market dealing for that Fund. In such circumstances the NAV of the relevant Fund may be adjusted by an amount not exceeding 1.50%, or 3% in the case of fixed income Funds, of the NAV. Under exceptional circumstances the Directors may, in the interest of Shareholders, decide to temporarily increase the maximum swing factor indicated above and inform investors thereof. The adjustment will be an addition when the net movement results in an increase in the value of all Shares of the Fund and a deduction when it results in a decrease. As certain stock markets and jurisdictions may have different charging structures on the buy and sell sides, particularly in relation to duties and taxes, the resulting adjustment may be different for net subscriptions (inflows) than for net redemptions (outflows). In

addition, the Directors may also agree to include extraordinary fiscal charges in the amount of the adjustment. These extraordinary fiscal charges vary from market to market and are currently expected not to exceed 2.5% of that NAV. Where a Fund invests primarily in certain asset types, such as government bonds or money market securities, the Directors may decide that it is not appropriate to make such an adjustment.

As at 28 February 2022, in accordance with the Prospectus Appendix B, 17.3, such a dilution adjustment was applied to the Emerging Europe Fund, Emerging Markets Corporate Bond Fund, Emerging Markets Sustainable Equity Fund, ESG Emerging Markets Corporate Bond Fund, European High Yield Bond Fund, Natural Resources Growth & Income Fund, United Kingdom Fund and World Energy Fund. During the period ended 28 February 2022, such a dilution adjustment was applied to all Funds except for the Climate Action Equity Fund, Climate Action Multi-Asset Fund, Developed Markets Sustainable Equity Fund, Developed Markets Sustainable Equity Fund, Dynamic High Income Fund, ESG Flex Choice Cautious Fund, ESG Flex Choice Growth Fund, ESG Flex Choice Moderate Fund, Euro Reserve Fund, Fixed Income Global Opportunities Fund, Global Allocation Fund, Global Government Bond Fund, Global Multi-Asset Income Fund, Sustainable Global Infrastructure Fund, Swiss Small & MidCap Opportunities Fund and US Dollar Reserve Fund.

The published/dealing NAV per share is disclosed in the Three Year Summary of Net Asset Values and may include a dilution adjustment. This adjustment is not recognised in the Statement of Net Assets or the Statement of Operations and Changes in Net Assets.

(h) Transaction costs

Transaction costs are incremental costs that are directly attributable to the acquisition, issue or disposal of securities. An incremental cost is one that would not have been incurred if the entity had not acquired, issued or disposed of the security. When a security is recognised initially, it is measured at its market value, plus transaction costs that are directly attributable to the acquisition or issue of the security.

Transaction costs excluding depositary transaction fees on purchases or sales of securities are included within net realised appreciation/(depreciation) or net change in unrealised appreciation/(depreciation) within the Statement of Operations and Changes in Net Assets of each Fund. Depositary transaction fees are included in depositary fees in the Statement of Operations and Changes in Net Assets of the Fund.

(i) Foreign currencies on other transactions

Foreign currencies on other transactions relate to realised and unrealised appreciation or depreciation on cash balances and spot contracts.

(j) Fair valuation

If in any case a particular value is not ascertainable by the methods outlined above, or if the Board of Directors of the Company considers that some other method of valuation more accurately reflects the fair value of the relevant security or other asset for the purpose concerned, the method of valuation of the security or asset will be such as the Board of Directors of the Company in its absolute discretion decides. Discrepancies in the value of securities may result, for example, where the underlying markets are closed for business at the time of calculating the NAV of certain Funds or where governments chose to impose fiscal or transaction charges on foreign investment. The Board of Directors of the Company may set specific thresholds, that, where exceeded, result in an adjustment to the value of these securities to their fair value by applying a specific index adjustment.

The fair valued securities are evidenced by a "**" in the Portfolio of Investments.

As at 28 February 2022, such fair valuation adjustment was applied as per the table below:

Fund	Currency	Market value of fair valued securities	% of Net Assets
Asian Dragon Fund	USD	16,933,465	1.70
Asian Tiger Bond Fund [◊]	USD		0.00
China Bond Fund [◊]	CNH	_	0.00
Climate Action Multi-Asset Fund ⁽¹⁾	EUR	_	0.00
Dynamic High Income Fund	USD	7,686,009	0.22
Emerging Europe Fund	EUR	36,227,633	13.43
Emerging Markets Bond Fund [◊]	USD		0.00
Emerging Markets Corporate Bond Fund	USD	1	0.00
Emerging Markets Fund	USD	42,438,587	1.46
ESG Emerging Markets Corporate			
Bond Fund [◊]	USD	_	0.00
ESG Fixed Income Global Opportunities Fund	EUR	386,678	0.04
ESG Global Bond Income Fund(2)	USD	115,384	0.09
ESG Multi-Asset Fund [◊]	EUR	_	0.00
European High Yield Bond Fund	EUR	140,877	0.03
FinTech Fund	USD	22	0.00
Fixed Income Global Opportunities Fund	USD	48,310,303	0.46
Future Of Transport Fund	USD	12,482,591	0.65
Global Allocation Fund	USD	428,793,778	2.46
Global Corporate Bond Fund	USD	2,349	0.00
Global Dynamic Equity Fund	USD	14,415,499	2.69
Global High Yield Bond Fund	USD	2,855,872	0.12
Global Multi-Asset Income Fund	USD	11,537,175	0.18
Latin American Fund	USD	115,536	0.01
Next Generation Technology Fund	USD	142,314,866	3.72
Nutrition Fund [◊]	USD	-	0.00
Sustainable Energy Fund [◊]	USD	-	0.00
Systematic Global SmallCap Fund	USD	4,466	0.00
United Kingdom Fund [◊]	GBP	-	0.00
US Dollar Bond Fund	USD	1,608,292	0.23
US Dollar High Yield Bond Fund	USD	6,912,643	0.23
US Dollar Short Duration Bond Fund	USD	103,781	0.00
World Energy Fund [◊]	USD	-	0.00
World Financials Fund	USD	129	0.00
World Gold Fund	USD	22,528,120	0.43
World Healthscience Fund	USD	1,737,735	0.01
World Mining Fund	USD	40,045,969	0.54
World Technology Fund	USD	291,773,837	2.81
	value of zero		

Fund holds fair valued securities with a market value of zero.

⁽¹⁾ Fund launched during the period, see Note 1, for further details.

⁽²⁾ Fund name changed during the period, see Note 1, for further details.

(k) Special Purpose Acquisition Companies Commitments

Special purpose acquisition companies ("SPACs") are companies with no commercial operations which go public with the intention of merging with or acquiring a company using the proceeds of the SPAC's initial public offering. The Funds may enter into a commitment with a SPAC for a private investment in a public equity ("PIPE") transaction and will satisfy the commitment if and when the SPAC completes its merger or acquisition. Securities purchased through PIPE transactions will be restricted from trading and considered illiquid until a registration statement for the shares is filed and declared effective.

Unfunded SPAC PIPE commitments are marked-to-market and any gains/ losses arising from these commitments are taken to "Unrealised appreciation (depreciation) on unfunded SPAC PIPE commitments" in the Statement of Net Assets and within "Net change in unrealised appreciation (depreciation) on unfunded SPAC PIPE commitments" in the Statement of Operations and Changes in Net Assets.

3. The Subsidiary

The India Fund invests at least 70% of its total assets in equity securities of companies domiciled in, or exercising the predominant part of their economic activity in India both directly and through BlackRock India Equities (Mauritius) Limited (the "Subsidiary"), a wholly owned subsidiary of the Company, in accordance with its investment objectives and policies.

All assets and liabilities, income and expenses of the Subsidiary are consolidated in the Statement of Net Assets and Statement of Operations and Changes in Net Assets of the Company. All investments held by the Subsidiary are disclosed in the Portfolio of Investments of the India Fund. The Subsidiary was incorporated on 1 September 2004 under the laws of Mauritius.

The Subsidiary invests in securities, the majority of which traded in the Indian market.

The Subsidiary is liable to capital gains tax ("CGT") on capital gains arising from sales of shares of Indian resident companies acquired on or after 1 April 2017. Shares acquired prior to 1 April 2017 are protected from taxing rights in India.

For sales of publicly traded shares from 1 April 2018, long term capital gains are subject to a 10% tax.

At 28 February 2022, the Subsidiary had net unrealised long-term gains of USD 60.5 million.

Further information on the Subsidiary can be found in the Prospectus and on page 4.

4. Management Company

BlackRock (Luxembourg) S.A. has been appointed by the Company to act as its Management Company. The Management Company, a Luxembourg société anonyme, is authorised as a fund management company in accordance with Chapter 15 of the 2010 Law. The Company has signed a management company agreement, with the Management Company. Under this agreement, the Management Company is entrusted with the day-to-day management of the Company, with responsibility for performing directly or by way of delegation all operational functions relating to the Company's investment management, administration and marketing of the Funds.

In agreement with the Company, the Management Company has decided to delegate several of its functions as is further described in the Prospectus.

BlackRock (Luxembourg) S.A. is a wholly owned subsidiary within the BlackRock Group. It is regulated by the CSSF.

5. Management Fees

During the period the Company paid management fees to the Management Company, BlackRock (Luxembourg) S.A.

The Company will pay the management fee at an annual rate as shown in Appendix E of the Prospectus. The level of management fee varies from 0.00% to 1.75% and will vary according to which Fund and share class the investor buys. These fees accrue daily, are based on the NAV of the relevant Fund (reflecting, when applicable, any adjustment to the NAV of the relevant Fund, as described in paragraph 17.3 of Appendix B) and are paid monthly. Certain costs and fees are paid out of the management fee, including the fees of the Investment Advisers. There are no management fees charged on Class J and Class X Shares. In relation to the Class SR Shares, a single fee is charged (which comprises the management fee and the Annual Service Charge) which forms part of the ongoing charges figure.

To assist in achieving the investment objectives of the Reserve Funds (Euro Reserve Fund and US Dollar Reserve Fund), in certain circumstances, including where market conditions cause decreasing yields on the Fund's underlying investments, the Management Company may determine to waive its right to take the full amount of management fees to which it is entitled on any particular day or days. The Management Company may exercise its discretion to do this without prejudice to its entitlement to take the full amount of the management fee accruing on any future days.

The management fee waiver is disclosed separately from management fees in the Statement of Operations and Changes in Net Assets. During the period the Asian High Yield Bond Fund, Euro Reserve Fund and US Dollar Reserve Fund were subject to a management fee waiver.

During the period, the following Funds were subject to management fee rebates linked to investments into target funds managed by BlackRock:

Climate Action Multi-Asset Fund, Dynamic High Income Fund, ESG Flex Choice Cautious Fund, ESG Flex Choice Growth Fund, ESG Flex Choice Moderate Fund, ESG Global Conservative Income Fund, ESG Global Multi-Asset Income Fund, ESG Multi-Asset Fund, Euro Corporate Bond Fund, Euro Short Duration Bond Fund, European High Yield Bond Fund, Global Allocation

Fund, Global Government Bond Fund, Global High Yield Bond Fund, Global Inflation Linked Bond Fund, Global Multi-Asset Income Fund, Multi-Theme Equity Fund, Systematic Multi Allocation Credit Fund, US Dollar High Yield Bond Fund and US Dollar Short Duration Bond Fund.

Management fees payable at 28 February 2022 are included in the Statement of Net Assets as other liabilities.

6. Distribution Fees

The Company pays annual distribution fees as shown in Appendix E of the Prospectus. The level of distribution fee varies from 0.00% to 1.25%. Class A, D, I, J, S, X and Z Shares do not pay a distribution fee. Class C Shares do not pay a distribution fee for the Euro Reserve Fund and the US Dollar Reserve Fund. These fees accrue daily, are based on the NAV of the relevant Fund (reflecting, when applicable, any adjustment to the NAV of the relevant Fund, as described in paragraph 17.3 of Appendix B) and are paid monthly.

The Company pays distribution fees as detailed in the Statement of Operations and Changes in Net Assets. Distribution fees payable at 28 February 2022 are included in the Statement of Net Assets as other liabilities.

7. Annual Service Charge

The Company pays an annual service charge to the Management Company.

The level of the annual service charge may vary at the Directors' discretion, as agreed with the Management Company and will apply at different rates across the various Funds and Share Classes issued by the Company. However, it has been agreed between the Directors and the Management Company that the annual service charge currently paid shall not exceed 0.25% per annum. It is accrued daily, based on the NAV of the relevant Share Class (reflecting, when applicable, any adjustment to the NAV of the relevant Fund, as described in paragraph 17.3 of Appendix B) and paid monthly.

The Directors and the Management Company set the level of the annual service charge at a rate which aims to ensure that the ongoing charges of each Fund remain competitive when compared across a broad market of similar investment products available to investors in the Funds, taking into account a number of criteria such as the market sector of each Fund and the Fund's performance relative to its peer group.

The ongoing charge is calculated based on the total expenses per share class (excluding bank interest, transaction costs and negative yield expense on financial assets, and including annual service charge subsidies) divided by the average net assets of the respective share class, expressed as a percentage.

The ongoing charge of the Asian Multi-Asset Income Fund, China Impact Fund, Circular Economy Fund, Climate Action Equity Fund, Developed Markets Sustainable Equity Fund, Emerging Europe Fund, Emerging Markets Bond Fund, Emerging Markets Corporate Bond Fund, Emerging Markets Local Currency Bond Fund, Emerging Markets Sustainable Equity Fund, ESG Asian Bond Fund, ESG Emerging Markets Blended Bond Fund, ESG Emerging Markets Bond Fund, ESG Emerging Markets Corporate Bond Fund, ESG Emerging

Markets Local Currency Bond Fund, ESG Fixed Income Global Opportunities Fund, ESG Flex Choice Cautious Fund, ESG Flex Choice Growth Fund, ESG Flex Choice Moderate Fund, European Focus Fund, European Sustainable Equity Fund, FinTech Fund, Future Consumer Fund, Future Of Transport Fund, Global Inflation Linked Bond Fund, Global Multi-Asset Income Fund, Multi-Theme Equity Fund, Natural Resources Growth & Income Fund, Next Generation Health Care Fund, Next Generation Technology Fund, Nutrition Fund, Systematic China A-Share Opportunities Fund, Systematic Global SmallCap Fund, Systematic Multi Allocation Credit Fund, US Dollar Bond Fund and the US Sustainable Equity Fund is capped with the delta being offset against the annual service charge in the Statement of Operations and Changes in Net Assets.

The annual service charge is used by the Management Company to meet all fixed and variable operating and administrative costs and expenses incurred by the Company, with the exception of the Depositary fees, Distribution fees, Securities Lending fees, any fees arising from borrowings (including for the avoidance of doubt any commitment fee that may due to the lender), any costs relating to European Union ("EU") and non-EU withholding tax reclaims (plus any taxes or interest thereon) and any taxes at an investment or Company level.

The Company pays any professional costs relating to European Union withholding tax reclaims. Any costs relating to withholding tax reclaims will be allocated between the relevant sub-funds on a fair and equitable basis. As the Company has had a good degree of success with its EU withholding tax reclaims (which are paid by the Company) to date, any costs associated with non-EU withholding tax reclaims will no longer be paid out of the annual service charge and will now be paid by the Company and allocated between the relevant sub-funds on a fair and equitable basis.

The annual service charge is also used to meet fees paid to Ernst & Young S.A. for audit and services related to investor reporting and other tax compliance matters.

These operating and administrative expenses include all third party expenses and other recoverable costs incurred by or on behalf of the Company from time to time, including but not limited to, fund accounting fees, transfer agency fees (including sub-transfer agency and associated platform dealing charges), all professional costs, such as consultancy, legal, tax advisory and audit fees, Directors' fees (for those Directors who are not employees of the BlackRock Group), travel expenses, reasonable out-of-pocket expenses, printing, publication, translation and all other costs relating to shareholder reporting, regulatory filing and licence fees, correspondent and other banking charges, software support and maintenance, operational costs and expenses attributed to the Investor Servicing teams and other global administration services provided by various BlackRock Group companies.

The Management Company bears the financial risk of ensuring that the Fund's ongoing charges remain competitive. Accordingly the Management Company is entitled to retain any amount of the annual service charge paid to it which is in excess of the actual expenses incurred by the Company during any period whereas any costs and expenses incurred by the Company in any period which exceed the amount of the annual

service charge that is paid to the Management Company, shall be borne by the Management Company or another BlackRock Group company.

Directors who are not employees of the BlackRock Group in return for their duties performed, received a fee of EUR 60,000 per annum, gross of taxation. Directors who are employees of the BlackRock Group are not entitled to Directors' fees.

Taxation applicable in certain jurisdictions is also charged directly to the Funds (see Note 9).

The annual service charge is disclosed in the Statement of Operations and Changes in Net Assets.

The annual service charge payable at 28 February 2022 is included in the Statement of Net Assets as other liabilities.

8. Depositary Fees

Throughout the period the Depositary of the Company was the Bank of New York Mellon SA / NV, Luxembourg Branch. The Depositary receives annual fees, based on the value of securities, which accrue daily, plus transaction fees which are further disclosed in the Prospectus. The rates for both categories of fees will vary according to the country of investment and, in some cases, according to asset class. Investments in bonds and developed equity markets will be at the lower end of these ranges, while some investments in emerging or developing markets will be at the upper end. Thus the custody cost to each Fund will depend on its asset allocation at any time.

The depositary fees are charged directly to the Funds. Depositary fees payable at 28 February 2022 are included in the Statement of Net Assets as other liabilities.

9. Tax

Luxembourg

Under present Luxembourg law and practice, the Company is not liable to any Luxembourg income or capital gains tax, nor are dividends paid by the Company subject to any Luxembourg withholding tax. However, the Company is liable to a tax in Luxembourg of 0.05% per annum or, in the case of the Reserve Funds, Class I, Class J and Class X Shares, 0.01% per annum of its NAV, payable quarterly on the basis of the value of the net assets of the respective Funds at the end of the relevant calendar quarter. No stamp or other tax is payable in Luxembourg on the issue of Shares. For the period ended 28 February 2022, USD 39,051,518 was charged in relation to Luxembourg tax.

Belgium

The Company is registered with the Belgium Financial Services and Markets Authority in accordance with Article 154 of the Law of 3 August 2012 relating to financial markets. Funds registered for public distribution in Belgium are subject to an annual tax of 0.0925% on the net asset value of units distributed in Belgium via Belgian intermediaries as at 31 December of the previous year. For the period ended 28 February 2022, there was no charge in relation to Belgium tax.

United Kingdom

Reporting Funds

The UK Reporting Funds regime applies to the Company. Under this regime, investors in UK Reporting Funds are subject to tax on the share of the UK Reporting Fund's income attributable to their holdings in the Fund, whether or not distributed, but any gains on disposal of their holdings are subject to capital gains tax. A list of the Funds which currently have UK Reporting Fund status is available at https://www.gov.uk/government/publications/offshore-funds-list-of-reporting-funds.

Other transaction taxes

Other jurisdictions may impose taxes, financial transactions taxes ("FTT") or other transaction taxes on certain assets held by the Funds (for example UK stamp duty, French FTT).

Withholding tax

Capital gains, dividends and interest received by the Company on its investments may be subject to withholding taxes in the countries of origin which are generally irrecoverable as the Company itself is exempt from income tax. Recent European Union case law may, however, reduce the amount of such irrecoverable tax in European Union countries. Investors should inform themselves of, and when appropriate consult their professional advisers on, the possible tax consequences of subscribing for, buying, holding, redeeming, converting or selling shares under the laws of their country of citizenship, residence or domicile. Investors should note that the levels and bases of, and reliefs from, taxation can change. The potential of withholding tax charges is further described in the Prospectus.

10. Investment Advisers

The Management Company, BlackRock (Luxembourg) S.A., has delegated its investment management functions to the investment advisers (each an 'Investment Adviser'): BlackRock Financial Management, Inc. (US) (BFM), BlackRock Investment Management, LLC (US) (BIMLLC), BlackRock Investment Management (UK) Limited (BIMUK) and BlackRock (Singapore) Limited (BSL) as described in the Prospectus.

All Investment Advisers are appointed directly by BlackRock (Luxembourg) S.A.. All Sub-Investment Advisers are appointed by the relevant Investment Adviser. Some of which, as Investment Advisers, have in turn sub-delegated some functions to BlackRock Japan Co. Limited (BLKJap), BlackRock Asset Management North Asia Limited (BAMNA) and BlackRock Investment Management (Australia) Limited (BLKAus).

Fund	Investment Adviser(s)	Sub-Investment Adviser(s)
Asia Pacific Equity Income Fund	BIMUK	BAMNA
Asian Dragon Fund	BIMUK	BAMNA
Asian Growth Leaders Fund	BIMUK	BAMNA
Asian High Yield Bond Fund	BSL	_
	BIMUK, BSL,	BAMNA,
Asian Multi-Asset Income Fund	BIMLLC	BLKAus
Asian Tiger Bond Fund	BSL, BIMUK	BAMNA
China Bond Fund	BSL, BIMUK	BAMNA
China Flexible Equity Fund	BIMUK	BAMNA
China Fund	BIMUK	BAMNA
China Impact Fund*(1)	BIMUK	BAMNA
Circular Economy Fund	BIMUK	-

Climate Action Equity Fund*(2)	Adviser(s) BIMUK	Adviser(s)
, ,		_
Olimato / totion Maiti / tooot i ana	BIMUK	_
Continental European Flexible Fund B	BIMUK	_
Developed Markets Sustainable	, in ort	
•	BIMUK	_
4. 9		BAMNA,
Dynamic High Income Fund B	BSL, BIMUK, BFM	BLKAus
•	BIMUK	_
	BSL, BIMUK, BFM	_
Emerging Markets Corporate		
Bond Fund B	BSL, BIMUK, BFM	_
Emerging Markets Equity Income Fund B	BIMUK, BIMLLC	BAMNA
Emerging Markets Fund B	BIMUK, BIMLLC	BAMNA
Emerging Markets Impact Bond Fund* B	BIMUK, BFM	_
Emerging Markets Local Currency		
	BSL, BIMUK, BFM	BAMNA
Emerging Markets Sustainable		
1. 3	BIMUK	BAMNA
	BSL	-
ESG Emerging Markets Blended		
	BIMUK, BFM	_
5 5	BIMUK, BFM	_
ESG Emerging Markets Corporate		
	BIMUK, BFM	_
ESG Emerging Markets Local Currency		
	BIMUK, BFM	_
ESG Fixed Income Global		BLKAus,
••	BIMUK	BSL, BFM
	BIMUK	BANMA
	BIMUK	BANMA
	BIMUK	BANMA
	BIMUK, BFM	_
ESG Global Conservative	NAUL DEM	
	BIMUK, BFM	_
	BIMLLC, BIMUK,	DANIMA
	BFM, BSL	BANMA
	BIMLLC, BIMUK,	
	BFM, BSL	_
	BIMUK, BSL BIMUK	_
•	BIMUK	_
	BIMUK, BSL	_
	BIMUK	_
	BIMUK	_
,	BIMUK	_
•	BIMUK	_
•	BIMUK	_
	BIMUK	_
	BIMUK	_
	BIMUK	_
•	BIMUK	_
Fixed Income Global		
	BSL, BIMUK, BFM	BLKAus
••	BIMUK	_
	BIMUK	_
•	BIMLLC, BSL	_
	BSL, BIMUK, BFM	_
•	BIMLLC	_
	BIMUK	_
	BSL, BIMUK, BFM	_
	BSL, BIMUK, BFM	_
-	BIMUK, BFM	_
	BIMUK, BIMLLC	_
- · · ·		BAMNA,
Global Multi-Asset Income Fund B	BSL, BIMUK, BFM	BLKAus
India Fund B	BIMUK	BAMNA

Fund	Investment Adviser(s)	Sub-Investment Adviser(s)
		BAMNA,
Japan Flexible Equity Fund	BIMUK	BLKJap
Japan Small & MidCap		
Opportunities Fund	BIMUK	BLKJap
Latin American Fund	BIMLLC	_
Multi-Theme Equity Fund*	BIMUK	_
Natural Resources Growth &		
Income Fund	BIMLLC, BIMUK	_
Next Generation Health Care Fund*	BIMLLC	_
Next Generation Technology Fund	BIMLLC	_
Nutrition Fund	BIMUK	_
Sustainable Energy Fund	BIMUK	_
	BIMUK,	
Sustainable Global Infrastructure Fund* Swiss Small & MidCap	BIMLLC, BSL	BLKAus
Opportunities Fund	BIMUK	_
Systematic China A-Share		
Opportunities Fund	BIMLLC	_
Systematic Global Equity High		
Income Fund	BIMUK	_
Systematic Global SmallCap Fund	BIMLLC	_
	BIMLLC,	
Systematic Multi Allocation Credit Fund*	BIMUK, BFM	-
United Kingdom Fund	BIMUK	-
US Basic Value Fund	BIMLLC	-
US Dollar Bond Fund	BSL, BIMUK, BFM	-
US Dollar High Yield Bond Fund	BFM	-
US Dollar Reserve Fund	BFM	-
US Dollar Short Duration Bond Fund	BFM	_
US Flexible Equity Fund	BIMLLC	-
US Government Mortgage		
Impact Fund ⁽¹⁾	BFM	-
US Growth Fund	BIMLLC	-
US Small & MidCap Opportunities Fund	BIMLLC	-
US Sustainable Equity Fund*	BIMUK	-
World Bond Fund	BSL, BIMUK, BFM	_
World Energy Fund	BIMUK	_
World Financials Fund	BIMUK	_
World Gold Fund	BIMUK	_
World Healthscience Fund	BIMLLC	_
World Mining Fund	BIMUK	_
	BSL, BIMUK,	
World Real Estate Securities Fund	BIMLLC	BLKAus
World Technology Fund	BIMLLC	-

 $^{^{\}mbox{\scriptsize (1)}}$ Fund name changed during the period, see Note 1, for further details.

11. Transactions with Connected Persons

The ultimate holding company of the Management Company, the Principal Distributor, the Investment Advisers and the Sub-Investment Advisers is BlackRock, Inc., a company incorporated in Delaware, USA. During the period there were no transactions of the Company effected through a broker who is a connected person of the Management Company, the Investment Advisers, Sub-Investment Advisers or the Directors of the Company. The Company does not have any transactions with the Management Company, the Investment Advisers, Sub-Investment Advisers or the Directors of the Company or any of their connected persons as a principal during the period.

Where Funds invest in the units of other UCITS and/or other Undertakings for Collective Investment ("UCIs") that are managed, directly or by delegation, by the Investment Adviser

⁽²⁾ Fund launched during the period, see Note 1, for further details.

^{*} The Fund is not authorised in Hong Kong and is not available to the public in Hong Kong as at 28 February 2022.

or by any other company with which the Investment Adviser is linked by common management or control, or by a substantial direct or indirect holding, no subscription or redemption fees may be charged to the Company on its investment in the units of such other UCITS and/or UCIs. The Funds will invest, where possible, in Class X Shares, which are not subject to any management fees. These investments are evidenced by a ~ in the Portfolio of Investments of the Fund.

Where a Fund invests a substantial proportion of its net assets in other UCITS and/or other UCIs, the Investment Adviser will ensure that the total management fee (excluding any performance fee, if any) charged to such Fund (including management fees from other UCITS and UCIs in which it invests) shall not exceed 1.50% of the net asset value of the Fund.

During the period there have been no transactions which were outside the ordinary course of business or which were not on normal commercial terms entered into between the Company, the Management Company, the Investment Advisers, Sub-Investment Advisers, the Directors of the Company, the Depositary or any entity in which these parties or their connected persons have a material interest.

As at the period end, Keith Saldanha, a Director of the Company, and his connected persons, held the following shares:

Fund	Share class	Number of shares	Value
China Bond Fund	D Class distributing (A) UK reporting fund share		
	GBP hedged	493	GBP 4,496
China Fund	D Class non-distributing share		
	EUR hedged	593	EUR 11,314
Future Of Transport Fund	D Class non-distributing UK reporting fund share		
	GBP hedged	644	GBP 9,222
Next Generation	D Class non-distributing share		
Technology Fund		1,228	USD 24,842
Sustainable Energy Fund	D Class distributing (A) UK		
	reporting fund share	409	GBP 5,100
World Financials Fund	D Class non-distributing UK		
	reporting fund share	225	USD 9,170
World Healthscience Fund	D Class non-distributing share	127	USD 8,675
World Mining Fund	D Class distributing (A) UK		
	reporting fund share	249	GBP 12,004
World Technology Fund	D Class non-distributing share	241	GBP 13,458

No other Director held shares in any of the Funds.

The securities lending agent appointed pursuant to the securities lending agreement is BlackRock Advisors (UK) Limited which is a connected party to the Company. BlackRock Advisors (UK) Limited bears all operational costs directly related to securities loan transactions.

The Funds benefit from a borrower default indemnity provided by BlackRock, Inc. The indemnity allows for full replacement of securities lent. BlackRock, Inc bears the cost of indemnification against borrower default.

BlackRock Investment Management (UK) Limited has appointed BlackRock (Channel Islands) Limited to carry out certain administration services.

Some of the Funds use cross investment techniques, meaning that the Funds invest into other Funds of the umbrella structure.

The combined Statement of Net Assets and the combined Statement of Operations and Changes in Net Assets have not been adjusted to remove the impact of the cross investments.

The following Funds held cross umbrella investments as at 28 February 2022, evidenced by a ∞ in the Portfolio of Investments of the Fund, the market value of which represents 0.10% of the combined net assets.

Fund	Cross Umbrella Investment	Currency	Market Value	% of Net Assets
			value	HOSELS
Asian Multi-Asset	BlackRock Global Funds -			
Income Fund	China Bond Fund	USD	4,078,291	5.05
Asian Multi-Asset	BlackRock Global	030	4,070,291	3.03
Income Fund	Funds - India Fund	USD	642,077	0.79
moome runa	BlackRock	OOD	042,077	0.73
	Global Funds - US			
Dynamic High	Dollar High Yield			
Income Fund	Bond Fund	USD	8,182,615	0.23
	BlackRock Global			
	Funds - Emerging			
Emerging Markets	Markets Corporate			
Bond Fund	Bond Fund	USD	61,739,600	5.33
	Blackrock			
	Global Funds -			
ESG Global Multi-	Emerging Markets	1100	0.704.070	4.07
Asset Income Fund(1)	Impact Bond Fund	USD	9,721,076	4.87
	BlackRock			
Global Multi-Asset	Global Funds - US Dollar High Yield			
Income Fund	Bond Fund	USD	39,399,955	0.59
moome runa	Blackrock Global	OOD	00,000,000	0.00
Multi-Theme	Funds - Circular			
Equity Fund	Economy Fund	USD	18,725,568	9.86
=17	BlackRock		,,.	
Multi-Theme	Global Funds -			
Equity Fund	FinTech Fund	USD	14,287,389	7.52
, ,	BlackRock Global			
Multi-Theme	Funds - Future Of			
Equity Fund	Transport Fund	USD	5,683,607	2.99
	BlackRock			
	Global Funds -			
Multi-Theme	Next Generation	1100	0.057.404	4.00
Equity Fund	Technology Fund	USD	3,657,421	1.93
Multi Thomas	BlackRock			
Multi-Theme Equity Fund	Global Funds - Nutrition Fund	USD	3,825,903	2.02
Lquity Fullu	BlackRock Global	USD	3,023,903	2.02
Multi-Theme	Funds - Sustainable			
Equity Fund	Energy Fund	USD	29,624,303	15.60
Lquity Fullu	Ellergy Fulla	USD	23,024,303	15.00

⁽¹⁾ Fund launched during the period, see Note 1, for further details.

During the period ended 28 February 2022, The Bank of New York Mellon SA/NV, a connected person of the Depositary, acted in custody foreign exchange transactions and in Currency Administration/ Hedging programmes for the Funds. Total commissions paid in relation to these transactions amounted to USD 7,773,868, with an average commission rate of 0.16bps paid to the connected person. The total aggregate value of transactions with the connected person of the Depositary amounted to USD 498 billion, which represents 71% of the total value of such transaction entered into by the Funds. All transactions with the connected person of the Depositary were entered into in the ordinary course of business and on normal commercial terms.

12. Use of Commissions

Where permitted by applicable regulation (excluding, for the avoidance of doubt, any sub-funds which are in scope for MiFID II), certain BlackRock Group companies acting as investment adviser to the sub-funds may accept commissions generated when trading equities with certain brokers in certain jurisdictions. Commissions may be reallocated to purchase eligible research services. Such arrangements may benefit one sub-fund over another because research can be used for a broader range of clients than just those whose trading funded it. BlackRock Group has a Use of Commissions Policy designed to ensure only eligible services are purchased and excess commissions are reallocated to an eligible service provider where appropriate. There were no soft dollar arrangements entered into during the period.

13. Financial Derivative Instruments

The Funds may buy and sell financial derivative instruments which is further described in the Prospectus. Please refer to the Fund's Portfolio of Investments for financial derivative investments held as at 28 February 2022.

14. Securities Pledged or Given in Guarantee and Received in Guarantee

Securities which are pledged as collateral or given in guarantee by the Funds are disclosed in the Portfolio of Investments of the Funds. As at 28 February 2022 the value of these securities, evidenced by a "†" in the Portfolio of Investments of the Fund, amounts to USD 397,728,423.

For the Systematic Global Equity High Income Fund, the collateral on written call options is pledged under a tri-party agreement between BlackRock Investment Management (UK) Limited, Merrill Lynch International and Bank of New York Mellon (International) Limited. As at 28 February 2022 the value of the collateral, evidenced by a "^" in the Portfolio of Investments of the Fund, amounts to USD 7,522,028.

As at 28 February 2022 there were no securities which have been received in guarantee by the Funds.

15. Cash Collateral

The Funds trade derivatives with a range of counterparties. The counterparties to the derivatives are shown in the Portfolio of Investments. The derivatives are traded with the following counterparties: ANZ, Bank of America, Barclays, BNP Paribas, BNY Mellon, Citibank, Citigroup, Commonwealth Bank of Australia, Credit Suisse, Deutsche Bank, Goldman Sachs, HSBC Bank Plc, JP Morgan, Morgan Stanley, Nomura, RBS Plc, Royal Bank of Canada, Societe Generale, Standard Chartered Bank, State Street, Toronto Dominion, UBS and Westpac. Collateral/Margin is paid or received on swap contracts, CFDs, futures contracts, options written (put and call), options purchased (put and call) and swaptions to cover any exposure by the counterparty to the Company or by the Company to the counterparty. "Due from brokers" consists of cash collateral paid to the Portfolio's clearing brokers and various counterparties. "Due to brokers" consists of cash collateral received from the Portfolio's clearing brokers and various counterparties. Futures Contracts Cash forms part of Cash at Bank in the Statement of Net Assets.

The table below provides the cash collateral balances due from/ (due to) the brokers in relation to the CFDs, swap contracts and OTC Options as at 28 February 2022. Futures Contracts Cash

balances relate to cash held at brokers and are in part used to satisfy margin requirements as at 28 February 2022.

Asian Growth Leaders Fund USD A10,000 C870,000 1,333,000 (336,669) Asian High Yield Bond Fund USD A50,000 C870,000 1,333,000 (336,669) Asian Tiger Bond Fund USD D5,659,000 C870,000 A91,835 C5) C0hia Bond Fund USD D5,569,000 C870,000 A91,835 C5) C0hia Bond Fund USD C1,160,000 C1,160,000 C1,100 C2,237,323) C1,100 C1,100 C2,237,323) C1,100 C1,100 C2,237,323) C1,100 C1,100 C1,100 C2,237,323) C1,100 C1,100 C1,100 C2,237,323) C1,100	Fund	CCY	CFD Swap OTC Options Cash Collateral Due from Broker	CFD Swap OTC Options Cash Collateral Due to Broker	Futures Contracts Due from Broker	Futures Contracts Due to Broker
Asian High Yield Bond Fund	Asian Growth					
Bond Fund		USD	410,000	-	23	-
Income Fund	Bond Fund	USD	380,000	(870,000)	1,333,000	(336,569)
China Bond Fund China Fund China Fund China Fund USD	Income Fund	USD	-	-	196,302	(20)
China Fund			, ,	(480,000)	,	٠,
Climate Action Multi- Asset Fundin EUR			15,392,964	(1 160 000)	63,676,951	(19,315,903)
Continental European Flexible Fund Dynamic High Income Fund USD 610,000 — 39,813,827 (22,203) Emerging Europe Fund EUR — — — — — — — — — — — — — — — — — —		USD	_	(1,100,000)	_	-
Flexible Fund Dynamic High Income Fund USD 610,000 — 39,813,827 (22,203) Emerging Europe Fund EUR — — — — — — — — — — — — — — — — — —	Asset Fund(1)	EUR	-	-	208,355	-
Name Pund Europe Fund Europe Fund Europe Fund Europe Fund Europe Fund Europe Fund Europe Europe Fund Europe E	Flexible Fund	EUR	-	-	5,111,000	(2,237,323)
Fund	Income Fund	USD	610,000	-	39,813,827	(22,203)
Bond Fund		EUR	_	_	_	(4)
Emerging Markets Equity Income Fund USD 4,360,000 - 2,848,003 (1,358,310) Emerging Markets Fund USD 6,930,000 - 2,848,003 (1,358,310) Emerging Markets Local Currency Bond Fund USD 11,213,758 (6,532,335) 2,508,000 (1,398,141) Emerging Markets Sustainable Equity Fund USD - - 65,000 (15,941) ESG Asian Bond Fund USD - - 39,613 - ESG Emerging Markets Blended Bond Fund USD 738,914 (105,376) 124,024 (28,213) ESG Emerging Markets Bond Fund USD - (2,580,000) 1,223,000 (1,271,220) ESG Emerging Markets Local Currency Bond Fund USD 2,878,000 (184,952) 580,000 (309,319) ESG Fixed Income Global Opportunities Fund ESG Global Bond Income Fund(2) USD 161,967 (5,976) 581,000 (308,696) ESG Global Conservative Income Fund EUR - - 14,625,361 (1,823,190) ESG Multi- Asset Income Fund EUR 25,536,806 (1,080,267) 17,658,706 (426,282) Euro Bond Fund EUR 20,780,336 (6,285,124) 3,899,308 (3,305,789) Euro Short Duration Bond Fund EUR 51,551,259 (4,375,398) 32,784,217 (21,783,607) European High Yield Bond Fund EUR - - - (260) EUR European Special		HOD	070.000	(0.040.000)	0.040.000	(0.545.070)
Equity Income Fund USD		USD	270,000	(9,840,000)	3,218,000	(3,515,076)
Markets Fund Emerging Markets Local Currency Bond Fund USD 6,930,000 — 2,848,003 (1,358,310) Emerging Markets Sustainable Equity Fund USD 11,213,758 (6,532,335) 2,508,000 (1,398,141) ESG Asian Bond Fund USD — — 65,000 (15,941) ESG Emerging Markets Blended Bond Fund USD — — 39,613 — ESG Emerging Markets Bond Fund ESG Emerging Markets Local Currency Bond Fund ESG Fixed Income Global Opportunities Fund ESG Global Conservative Income Fund(2) USD 2,878,000 (184,952) 580,000 (309,319) ESG Global Bond Income Fund(2) ESG Global Conservative Income Fund EUR 5,781,021 (8,900,953) 9,243,582 (3,129,848) ESG Global Multi- Asset Income Fund EUR 5,781,021 (8,900,953) 9,243,582 (3,129,848) ESG Multi- Asset Fund EUR 161,967 (5,976) 581,000 (308,696) ESG Multi- Asset Fund EUR 16,110,780 (33,828,895) 27,384,194 (3,121,925) Euro Bond Fund EUR 20,780,336 (6,285,124) 3,899,30	Equity Income Fund	USD	4,360,000	-	29	-
Local Currency Bond Fund	Markets Fund	USD	6,930,000	-	2,848,003	(1,358,310)
Fund						
Sustainable	Fund	USD	11,213,758	(6,532,335)	2,508,000	(1,398,141)
ESG Asian	Sustainable					
Bond Fund		USD	-	-	65,000	(15,941)
Markets Blended Bond Fund USD 738,914 (105,376) 124,024 (28,213) ESG Emerging Markets Bond Fund ESG Emerging Markets Local Currency Bond Fund ESG Fixed Income Global Opportunities Fund ESG Global Bond Income Fund(2) USD 2,878,000 (184,952) 580,000 (309,319) ESG Giobal Bond Income Fund(2) USD 5,781,021 (8,900,953) 9,243,582 (3,129,848) ESG Global Bond Income Fund(2) USD 161,967 (5,976) 581,000 (308,696) ESG Global Conservative Income Fund EUR - - 14,625,361 (1,823,190) ESG Global Multi- Asset Income Fund(1) USD - - 1,282,000 (183,586) ESG Multi- Asset Fund EUR 16,110,780 (33,828,895) 27,384,194 (3,121,925) Euro Bond Fund EUR 25,536,806 (1,080,267) 17,658,706 (426,282) Euro Short Duration Bond Fund EUR 51,551,259 (4,375,398) 32,784,217 (21,783,607) European High Yield Bond Fund EUR - - - - - (260)		USD	_	_	39,613	_
Bond Fund						
ESG Emerging Markets Bond Fund USD		USD	738 914	(105 376)	124 024	(28 213)
ESG Emerging Markets Local Currency Bond Fund USD 2,878,000 (184,952) 580,000 (309,319) ESG Fixed Income Global Opportunities Fund EUR 5,781,021 (8,900,953) 9,243,582 (3,129,848) ESG Global Bond Income Fund(2) USD 161,967 (5,976) 581,000 (308,696) ESG Global Conservative Income Fund EUR - 14,625,361 (1,823,190) ESG Global Multi-Asset Income Fund(1) USD - 1,282,000 (183,586) ESG Multi-Asset Fund EUR 16,110,780 (33,828,895) 27,384,194 (3,121,925) Euro Bond Fund EUR 25,536,806 (1,080,267) 17,658,706 (426,282) Euro Corporate Bond Fund EUR 20,780,336 (6,285,124) 3,899,308 (3,305,789) Euro Short Duration Bond Fund EUR 51,551,259 (4,375,398) 32,784,217 (21,783,607) European High Yield Bond Fund EUR (260) European Special	ESG Emerging		-			, ,
Currency Bond Fund USD 2,878,000 (184,952) 580,000 (309,319) ESG Fixed Income Global Opportunities Fund ESG Global Bond Income Fund(2) EUR 5,781,021 (8,900,953) 9,243,582 (3,129,848) ESG Global Bond Income Fund(2) USD 161,967 (5,976) 581,000 (308,696) ESG Global Conservative Income Fund EUR - - 14,625,361 (1,823,190) ESG Global Multi-Asset Income Fund(1) USD - - 1,282,000 (183,586) ESG Multi-Asset Fund EUR 16,110,780 (33,828,895) 27,384,194 (3,121,925) Euro Bond Fund EUR 25,536,806 (1,080,267) 17,658,706 (426,282) Euro Short Duration Bond Fund EUR 20,780,336 (6,285,124) 3,899,308 (3,305,789) European High Yield Bond Fund EUR 51,551,259 (4,375,398) 32,784,217 (21,783,607) European Special EUR - - - - - (260)				, ,		,
ESG Fixed Income Global Opportunities Fund EUR 5,781,021 (8,900,953) 9,243,582 (3,129,848) ESG Global Bond Income Fund(2) USD 161,967 (5,976) 581,000 (308,696) ESG Global Conservative Income Fund EUR - 14,625,361 (1,823,190) ESG Global Multi-Asset Income Fund(1) USD - 1,282,000 (183,586) ESG Multi-Asset Fund EUR 16,110,780 (33,828,895) 27,384,194 (3,121,925) Euro Bond Fund EUR 25,536,806 (1,080,267) 17,658,706 (426,282) Euro Corporate Bond Fund EUR 20,780,336 (6,285,124) 3,899,308 (3,305,789) Euro Short Duration Bond Fund EUR 51,551,259 (4,375,398) 32,784,217 (21,783,607) European High Yield Bond Fund EUR (260) European Special		USD	2 878 000	(184 952)	580 000	(309 319)
Opportunities Fund ESG Global Bond Income Fund(2) EUR 5,781,021 (8,900,953) 9,243,582 (3,129,848) ESG Global Bond Income Fund(2) USD 161,967 (5,976) 581,000 (308,696) ESG Global Conservative Income Fund EUR - - 14,625,361 (1,823,190) ESG Global Multi-Asset Income Fund(1) USD - - 1,282,000 (183,586) ESG Multi-Asset Fund EUR 16,110,780 (33,828,895) 27,384,194 (3,121,925) Euro Bond Fund EUR 25,536,806 (1,080,267) 17,658,706 (426,282) Euro Corporate Bond Fund EUR 20,780,336 (6,285,124) 3,899,308 (3,305,789) Euro Short Duration Bond Fund EUR 51,551,259 (4,375,398) 32,784,217 (21,783,607) European High Yield Bond Fund EUR - - - - - (260) European Special EUR - - - - - - - - - - -	ESG Fixed	002	2,0.0,000	(.0.,002)	000,000	(000,010)
ESG Global Bond Income Fund ⁽²⁾ USD 161,967 (5,976) 581,000 (308,696) ESG Global Conservative Income Fund EUR - - 14,625,361 (1,823,190) ESG Global Multi-Asset Income Fund(1) USD - - 1,282,000 (183,586) ESG Multi-Asset Fund EUR 16,110,780 (33,828,895) 27,384,194 (3,121,925) Euro Bond Fund EUR 25,536,806 (1,080,267) 17,658,706 (426,282) Euro Corporate Bond Fund EUR 20,780,336 (6,285,124) 3,899,308 (3,305,789) Euro Short Duration Bond Fund EUR 51,551,259 (4,375,398) 32,784,217 (21,783,607) European High Yield Bond Fund EUR - - - - - (260)		FUR	5 781 021	(8 900 953)	9 243 582	(3 129 848)
ESG Global Conservative Income Fund ESG Global Multi- Asset Income Fund(1) ESG Multi- Asset Fund EUR EUR EUR EUR EUR EUR EUR EUR EUR EUR		LOIX		(0,000,000)	3,240,002	(0,120,040)
Conservative Income Fund EUR — — 14,625,361 (1,823,190) ESG Global Multi- Asset Income Fund(1) USD — — 1,282,000 (183,586) ESG Multi- Asset Fund EUR 16,110,780 (33,828,895) 27,384,194 (3,121,925) Euro Bond Fund EUR 25,536,806 (1,080,267) 17,658,706 (426,282) Euro Corporate Bond Fund EUR 20,780,336 (6,285,124) 3,899,308 (3,305,789) Euro Short Duration Bond Fund EUR 51,551,259 (4,375,398) 32,784,217 (21,783,607) European High Yield Bond Fund EUR — — — — — (260) European Special — — — — — — (260)		USD	161,967	(5,976)	581,000	(308,696)
ESG Global Multi- Asset Income Fund(1) Asset Income Fund(1) ESG Multi- Asset Fund EUR 16,110,780 (33,828,895) 27,384,194 (3,121,925) Euro Bond Fund EUR 25,536,806 (1,080,267) 17,658,706 (426,282) Euro Corporate Bond Fund EUR 20,780,336 (6,285,124) 3,899,308 (3,305,789) Euro Short Duration Bond Fund EUR 51,551,259 (4,375,398) 32,784,217 (21,783,607) European High Yield Bond Fund EUR Canobia EUR Canobia EUR Canobia						
Asset Income Fund(1) USD - 1,282,000 (183,586) ESG Multi- Asset Fund EUR 16,110,780 (33,828,895) 27,384,194 (3,121,925) Euro Bond Fund EUR 25,536,806 (1,080,267) 17,658,706 (426,282) Euro Corporate Bond Fund EUR 20,780,336 (6,285,124) 3,899,308 (3,305,789) Euro Short Duration Bond Fund EUR 51,551,259 (4,375,398) 32,784,217 (21,783,607) European High Yield Bond Fund EUR (260) European Special		EUR	-	-	14,625,361	(1,823,190)
Asset Fund EUR 16,110,780 (33,828,895) 27,384,194 (3,121,925) Euro Bond Fund EUR 25,536,806 (1,080,267) 17,658,706 (426,282) Euro Corporate Bond Fund EUR 20,780,336 (6,285,124) 3,899,308 (3,305,789) Euro Short Duration Bond Fund EUR 51,551,259 (4,375,398) 32,784,217 (21,783,607) European High Yield Bond Fund EUR (260) European Special		USD	_	_	1,282,000	(183,586)
Euro Bond Fund EUR 25,536,806 (1,080,267) 17,658,706 (426,282) Euro Corporate Bond Fund EUR 20,780,336 (6,285,124) 3,899,308 (3,305,789) Euro Short Duration Bond Fund EUR 51,551,259 (4,375,398) 32,784,217 (21,783,607) European High Yield Bond Fund EUR - - - - (260) European Special - - - - (260)		EUD.	10 110 700	(00 000 005)	07.004.404	(0.404.005)
Euro Corporate Bond Fund EUR 20,780,336 (6,285,124) 3,899,308 (3,305,789) Euro Short Duration Bond Fund EUR 51,551,259 (4,375,398) 32,784,217 (21,783,607) European High Yield Bond Fund EUR - - - - (260) European Special -<				,		
Euro Short Duration Bond Fund EUR 51,551,259 (4,375,398) 32,784,217 (21,783,607) European High Yield Bond Fund EUR - - - - (260) European Special - - - - (260)	Euro Corporate		20,000,000	(1,000,201)	,000,.00	,
Bond Fund EUR 51,551,259 (4,375,398) 32,784,217 (21,783,607) European High Yield Bond Fund EUR - - - - (260) European Special -		EUR	20,780,336	(6,285,124)	3,899,308	(3,305,789)
Bond Fund EUR (260) European Special	Bond Fund	EUR	51,551,259	(4,375,398)	32,784,217	(21,783,607)
		EUR	_	_	_	(260)
	European Special Situations Fund	EUR			5	

Fund	CCY	CFD Swap OTC Options Cash Collateral Due from Broker	CFD Swap OTC Options Cash Collateral Due to Broker	Futures Contracts Due from Broker	Futures Contracts Due to Broker
Fixed Income Global Opportunities Fund	USD	91,065,886	(89,841,978)	77 058 255	(13,845,791)
Global	OOD	31,000,000	(03,041,370)	77,000,200	(10,040,731)
Allocation Fund	USD	58,999,128	(61,256,378)	86,730,270	(82,867,773)
Global Corporate Bond Fund	USD	4,229,042	(2,180,000)	4,366,400	(3,431,650)
Global Dynamic	USD	4,223,042	(2,100,000)	4,300,400	(3,431,030)
Equity Fund	USD	-	(270,000)	3,126,621	(219,534)
Global Government Bond Fund	HCD	0 511 045	(272 110)	2 604 922	(0.474)
Global High Yield	USD	2,511,945	(372,110)	3,691,823	(2,474)
Bond Fund	USD	4,192,000	(2,570,974)	16,714	(1,264)
Global Inflation	HOD	2.044.005	(4.454.045)	4 000 004	(070 500)
Linked Bond Fund Global Multi-Asset	USD	3,241,865	(1,154,245)	1,003,904	(273,563)
Income Fund	USD	3,769,000	(3,559)	14,235,256	(2,217,428)
Systematic					
China A-Share Opportunities Fund	USD	_	_	331,747	(3)
Systematic Global	000	_	_	331,747	(3)
Equity High					
Income Fund	USD	-	-	190,619,232	-
Systematic Global SmallCap Fund	USD	_	_	240,166	_
Systematic Multi	002			2.0,.00	
Allocation Credit Fund		-	-	163,027	(5,890)
US Dollar Bond Fund US Dollar High Yield	USD	2,162,554	-	2,040,245	-
Bond Fund	USD	5,118,000	(1,088,082)	85,428	(26,819)
US Dollar Short			, , ,		, ,
Duration Bond Fund	USD	1,159,000	(203,201)	4,714,336	(675,399)
US Government Mortgage Impact					
Fund ⁽²⁾	USD	-	-	171,700	(41,490)
World Bond Fund	USD	5,045,343	(6,744,764)	6,553,880	(586,383)
World Real Estate Securities Fund	USD	50,000	_	_	_
OCCUITICS I UTIU	USD	50,000			

⁽¹⁾ Fund launched during the period, see Note 1, for further details.

16. Dividends

The Directors' current policy in relation to the payment of dividends depends on the Share Class. For Non-Distributing Share Classes the current policy is to retain and reinvest all net income. In this regard the income is retained in the NAV and reflected in the NAV per share of the relevant Class. For the Distributing Share Classes, the policy is to distribute substantially all the investment income (where available) for the period after deduction of expenses for Share Classes which distribute net or all of the investment income for the period and potentially a portion of capital before deduction of expenses for Share Classes which distribute gross. Please refer to the "Calculation of Dividends" section in the Prospectus for further information regarding the distribution policies for each Distributing Share Class. The Directors may also determine if and to what extent dividends may include distributions from both net realised and net unrealised capital gains. Certain Funds and/or certain Share Classes (e.g. Distributing (S) Shares, Distributing (R) Shares, Distributing (T) Shares and Distributing (Y) Shares) may make distributions from capital as well as from income and net realised and net unrealised capital gains. Where Distributing Share Classes pay dividends that include net realised capital gains or net unrealised capital gains, or, in

the case of Funds which distribute income gross of expenses, dividends may include initially subscribed capital. In the event dividend income is paid from the capital of the Fund, it will result in capital erosion and may constrain further capital growth.

Where a Fund has UK Reporting Fund status and reported income exceeds distributions made then the surplus shall be treated as a deemed dividend and will be taxed as income, subject to the tax status of the investor.

For those Funds which offer distributing shares, the frequency at which the dividend payment is made is determined by the Fund type. Further information on the payment of dividends is set out in the Prospectus.

The declaration and payment of dividends and the reinvestment options available to shareholders are set out in the Prospectus.

17. Credit Facility

A USD 2 billion credit facility arranged by JPMorgan Chase Bank N.A. ("JPMorgan") will allow the Company to avail of a committed USD 1.23 billion tranche. The portion of the USD 1.225 billion credit facility will be allocated to the Funds based on the Allocation Notice dated 23 April 2021.

This credit facility will be utilised by the Funds for temporary funding purposes, including, without limitation, the funding of investor redemptions. Any interest and commitment fees in relation to drawdowns from such credit facility are paid out of the assets of the relevant Funds. Any new Funds will not automatically be subject to a credit line and will therefore be required to be added by way of a joinder process. This process includes, inter alia, any necessary due diligence being carried out by the lenders in order to approve the addition of the new Funds. During this for the period ended, such Funds will not be subject to, or able to draw down on, any credit line. Furthermore, there is no guarantee that the addition of any new Funds will be approved by the lenders, or that credit will be available to a Fund since the credit line is subject to availability (on an equitable allocation basis) between the Funds and other BlackRock Funds participating in the credit agreement. As such, certain Funds may not be subject to the credit line and will not incur any fees with respect to same.

A loan commitment fee is charged in relation to this credit facility which is included in the Statement of Operations and Changes in Net Assets under caption "Loan commitment fees". The loan commitment fee is charged at 0.10% on the outstanding balance.

No portion of the credit facility was used from 1 September 2021 to 28 February 2022.

18. Sub-Underwriting Income

The Company may, with the consent of the Depositary, enter into sub-underwriting agreements. Sub-underwriting agreements allow the Company to support a rights issue, prior to investment by other subscribers, in return for a fee. During the period no Fund received income under sub-underwriting agreements.

19. Subsequent Events

The Board of Directors and the Investment Adviser continue to monitor investment performance in line with the Funds' investment objectives considering the geopolitical tensions arising from Russia's incursion into Ukraine. The operations of the Funds and the publication of net asset values are

⁽²⁾ Fund name changed during the period, see Note 1, for further details.

continuing, with the exception of the BGF Emerging Europe Fund (for the purposes of the remainder of this paragraph, the "Fund"). Due to the significant investment exposure of the Fund to Russia, the trading conditions for the Fund have been significantly impacted. Therefore, the Board of Directors considers that it is in the interests of the Fund and its investors that subscriptions, redemptions and conversions of all share classes of the Fund and the determination of net asset values be temporarily suspended with effect from 1 March 2022 until further notice, pursuant to the Fund's discretion under the prospectus. On 3 March 2022, the Board of Directors took the decision to further significantly write down the value of the Russian securities held by the Fund. On 9 March 2022, the Board of Directors took the additional exceptional decision to waive its management fees and the Annual Service Charge related to the Fund (effective 1 March 2022) while valuation, subscriptions and redemptions in the Fund are suspended until further notice via the BlackRock website.

Effective 29 March 2022, the Asian Sustainable Equity Fund, denominated in USD, was launched.

Effective 11 April 2022, Davina Saint was appointed to the Board of Directors of the Company.

Appendix I – Share Classes

Share Classes Launched and Reactivated

The Effective Date disclosed below corresponds to the date where shares had been in issue in the respective class of the Fund for the first time. The classes may have been available for subscription at an earlier date.

Effective date	Fund	Туре
1 September 2021	Emerging Markets Impact Bond Fund	E Class non-distributing share EUR hedged
1 September 2021	Future Consumer Fund	I Class non-distributing share - EUR
1 September 2021	Next Generation Health Care Fund	I Class non-distributing share - EUR
1 September 2021	Systematic Multi Allocation Credit Fund	Al Class non-distributing share EUR hedged
1 September 2021	Systematic Multi Allocation Credit Fund	D Class non-distributing share EUR hedged
1 September 2021	Systematic Multi Allocation Credit Fund	E Class non-distributing share EUR hedged
22 September 2021	Asian High Yield Bond Fund	A Class distributing (Q) share - USD
22 September 2021	Asian High Yield Bond Fund	D Class distributing (M) UK reporting fund share GBP hedged
22 September 2021	Asian High Yield Bond Fund	D Class non-distributing UK reporting fund share GBP hedged
22 September 2021	Emerging Markets Fund	SI Class non-distributing share - USD
22 September 2021	Emerging Markets Fund	X Class non-distributing share - AUD
22 September 2021	Systematic Global Equity High Income Fund	A Class distributing (S) (M) (G) share SGD hedged
22 September 2021	Systematic Global Equity High Income Fund	D Class distributing (S) (M) (G) share SGD hedged
22 September 2021	World Real Estate Securities Fund	X Class non-distributing share - AUD
29 September 2021	India Fund	I Class non-distributing share - USD
8 October 2021	China Bond Fund	SR Class distributing (S) (M) (G) UK reporting fund share - CNH
8 October 2021	China Bond Fund	SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged
8 October 2021	China Bond Fund	SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged
8 October 2021	China Bond Fund	SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged
8 October 2021	China Bond Fund	SR Class distributing (S) (M) (G) UK reporting fund share USD hedged
8 October 2021	China Bond Fund	SR Class non-distributing UK reporting fund share - USD
20 October 2021	Future Of Transport Fund	A Class distributing (A) share - EUR
20 October 2021	Next Generation Technology Fund	A Class distributing (A) share - EUR
27 October 2021	Future Of Transport Fund	A Class non-distributing share - EUR
27 October 2021	Next Generation Technology Fund	A Class non-distributing share - EUR
24 November 2021	Continental European Flexible Fund	I Class non-distributing UK reporting fund share GBP hedged
24 November 2021	ESG Global Bond Income Fund	I Class distributing (S) (M) (G) share EUR hedged
9 December 2021	Climate Action Equity Fund	A Class non-distributing share - EUR
9 December 2021	Climate Action Equity Fund	A Class non-distributing share - USD
9 December 2021 9 December 2021	Climate Action Equity Fund	Al Class non-distributing share - EUR
9 December 2021	Climate Action Equity Fund Climate Action Equity Fund	D Class non-distributing share - EUR D Class non-distributing share - GBP
9 December 2021	Climate Action Equity Fund	D Class non-distributing share - USD
9 December 2021	Climate Action Equity Fund	E Class non-distributing share - EUR
9 December 2021	Climate Action Equity Fund	I Class non-distributing share - USD
9 December 2021	Climate Action Equity Fund	X Class non-distributing share - USD
9 December 2021	Climate Action Multi-Asset Fund	A Class distributing (R) (M) (G) share USD hedged
9 December 2021	Climate Action Multi-Asset Fund	A Class non-distributing share - EUR
9 December 2021	Climate Action Multi-Asset Fund	Al Class non-distributing share - EUR
9 December 2021	Climate Action Multi-Asset Fund	C Class non-distributing share - EUR
9 December 2021	Climate Action Multi-Asset Fund	D Class non-distributing share - EUR
9 December 2021	Climate Action Multi-Asset Fund	E Class non-distributing share - EUR
9 December 2021	Climate Action Multi-Asset Fund	I Class non-distributing share - EUR
9 December 2021	Climate Action Multi-Asset Fund	X Class non-distributing share - EUR
15 December 2021	ESG Flex Choice Cautious Fund	A Class non-distributing share - USD
15 December 2021	ESG Flex Choice Cautious Fund	D Class non-distributing share - USD
15 December 2021	ESG Flex Choice Cautious Fund	I Class non-distributing share - USD
15 December 2021	ESG Flex Choice Cautious Fund	X Class non-distributing share - USD
15 December 2021	ESG Flex Choice Growth Fund	A Class non-distributing share - USD
15 December 2021	ESG Flex Choice Growth Fund	D Class non-distributing share - USD
15 December 2021	ESG Flex Choice Growth Fund	I Class non-distributing share - USD
15 December 2021	ESG Flex Choice Growth Fund	X Class non-distributing share - USD
15 December 2021	ESG Flex Choice Moderate Fund	A Class non-distributing share - USD
15 December 2021	ESG Flex Choice Moderate Fund	D Class non-distributing share - USD
15 December 2021	ESG Flex Choice Moderate Fund	I Class non-distributing share - USD

$Appendix \ I-Share \ Classes \ {\tt continued}$

Effective date	Fund	Туре
15 December 2021	ESG Flex Choice Moderate Fund	X Class non-distributing share - USD
15 December 2021	European High Yield Bond Fund	Z Class non-distributing share USD hedged
22 December 2021	Systematic China A-Share Opportunities Fund	X Class non-distributing share - GBP
29 December 2021	Sustainable Energy Fund	D Class non-distributing share SGD hedged
18 January 2022	ESG Flex Choice Cautious Fund	A Class non-distributing share HKD hedged
18 January 2022	ESG Flex Choice Cautious Fund	D Class distributing (T) share - USD
18 January 2022	ESG Flex Choice Cautious Fund	D Class distributing (T) share HKD hedged
18 January 2022	ESG Flex Choice Growth Fund	A Class non-distributing share HKD hedged
18 January 2022	ESG Flex Choice Growth Fund	D Class distributing (T) share - USD
18 January 2022	ESG Flex Choice Growth Fund	D Class distributing (T) share HKD hedged
18 January 2022	ESG Flex Choice Moderate Fund	A Class non-distributing share HKD hedged
18 January 2022	ESG Flex Choice Moderate Fund	D Class distributing (T) share - USD
18 January 2022	ESG Flex Choice Moderate Fund	D Class distributing (T) share HKD hedged
25 January 2022	ESG Flex Choice Cautious Fund	A Class distributing (S) (M) (G) share - USD
25 January 2022	ESG Flex Choice Cautious Fund	A Class distributing (S) (M) (G) share HKD hedged
25 January 2022	ESG Flex Choice Growth Fund	A Class distributing (S) (M) (G) share - USD
25 January 2022	ESG Flex Choice Growth Fund	A Class distributing (S) (M) (G) share HKD hedged
25 January 2022	ESG Flex Choice Moderate Fund	A Class distributing (S) (M) (G) share - USD
25 January 2022	ESG Flex Choice Moderate Fund	A Class distributing (S) (M) (G) share HKD hedged
27 January 2022	ESG Global Multi-Asset Income Fund	A Class distributing (M) (G) share - EUR
27 January 2022	ESG Global Multi-Asset Income Fund	A Class distributing (S) (M) (G) share - USD
27 January 2022	ESG Global Multi-Asset Income Fund	A Class distributing (S) (M) (G) share EUR hedged
27 January 2022	ESG Global Multi-Asset Income Fund	A Class distributing (S) (M) (G) share HKD hedged
27 January 2022	ESG Global Multi-Asset Income Fund	A Class distributing (S) (M) (G) share SGD hedged
27 January 2022	ESG Global Multi-Asset Income Fund	A Class non-distributing share - USD
27 January 2022	ESG Global Multi-Asset Income Fund	D Class non-distributing share - USD
27 January 2022	ESG Global Multi-Asset Income Fund	E Class distributing (Q) (G) share EUR hedged
27 January 2022	ESG Global Multi-Asset Income Fund	E Class non-distributing share EUR hedged
27 January 2022	ESG Global Multi-Asset Income Fund	X Class distributing (Q) (G) share GBP hedged
27 January 2022	ESG Global Multi-Asset Income Fund	X Class non-distributing share - USD

Appendix I - Share Classes continued

Share Classes In Issue

As at 28 February 2022, the Company offers the following share classes. For those Funds with more than one Dealing Currency, the additional Dealing Currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

A Class

A Class distributing (A) (G) share

A Class distributing (A) (G) share CHF hedged

A Class distributing (A) (G) share EUR hedged

A Class distributing (A) share

A Class distributing (A) share EUR hedged

A Class distributing (A) UK reporting fund share

A Class distributing (A) UK reporting fund share GBP hedged

A Class distributing (A) UK reporting fund share USD hedged

A Class distributing (D) share

A Class distributing (D) share EUR hedged

A Class distributing (D) UK reporting fund share

A Class distributing (D) UK reporting fund share EUR hedged

A Class distributing (M) (G) share

A Class distributing (M) share

A Class distributing (M) share AUD hedged

A Class distributing (M) share CAD hedged

A Class distributing (M) share EUR hedged

A Class distributing (M) share GBP hedged

A Class distributing (M) share HKD hedged

A Class distributing (M) share NZD hedged

A Class distributing (M) share SGD hedged

A Class distributing (Q) (G) share

A Class distributing (Q) (G) share AUD hedged

A Class distributing (Q) (G) share EUR hedged

A Class distributing (Q) (G) share SGD hedged

A Class distributing (Q) (G) share USD hedged

A Class distributing (Q) (G) UK reporting fund share

A Class distributing (Q) (G) UK reporting fund share CHF hedged

A Class distributing (Q) share

A Class distributing (Q) share EUR hedged

A Class distributing (Q) share SGD hedged

A Class distributing (R) (M) (G) share AUD hedged

A Class distributing (R) (M) (G) share CAD hedged

A Class distributing (R) (M) (G) share CNH hedged

A Class distributing (R) (M) (G) share EUR hedged

A Class distributing (R) (M) (G) share GBP hedged

A Class distributing (R) (M) (G) share HKD hedged

A Class distributing (R) (M) (G) share NZD hedged

A Class distributing (R) (M) (G) share SGD hedged

A Class distributing (R) (M) (G) share USD hedged

A Class distributing (R) (M) (G) share ZAR hedged

A Class distributing (R) (M) (G) UK reporting fund share

CNH hedged

A Class distributing (S) (M) (G) share

A Class distributing (S) (M) (G) share AUD hedged

A Class distributing (S) (M) (G) share CAD hedged

A Class distributing (S) (M) (G) share CNH hedged

A Class distributing (S) (M) (G) share EUR hedged

A Class distributing (S) (M) (G) share GBP hedged

A Class distributing (S) (M) (G) share HKD hedged

A Class distributing (S) (M) (G) share SGD hedged

A Class distributing (S) (M) (G) share USD hedged

A Class continued

A Class distributing (S) (M) (G) UK reporting fund share A Class distributing (S) (M) (G) UK reporting fund share

AUD hedged

A Class distributing (S) (M) (G) UK reporting fund share CAD hedged

A Class distributing (S) (M) (G) UK reporting fund share EUR hedged

A Class distributing (S) (M) (G) UK reporting fund share GBP hedged

A Class distributing (S) (M) (G) UK reporting fund share HKD hedged

A Class distributing (S) (M) (G) UK reporting fund share NZD hedged

A Class distributing (S) (M) (G) UK reporting fund share SGD hedged

A Class distributing (Y) (Q) (G) share

A Class distributing (Y) (Q) (G) share AUD hedged

A Class distributing (Y) (Q) (G) share SGD hedged

A Class non-distributing share

A Class non-distributing share AUD hedged

A Class non-distributing share CAD hedged

A Class non-distributing share CHF hedged

A Class non-distributing share CNH hedged

A Class non-distributing share EUR hedged

A Class non-distributing share GBP hedged

A Class non-distributing share HKD

A Class non-distributing share HKD hedged

A Class non-distributing share JPY hedged

A Class non-distributing share NZD hedged

A Class non-distributing share PLN hedged

A Class non-distributing share SEK hedged

A Class non-distributing share SGD hedged

A Class non-distributing share USD hedged A Class non-distributing share ZAR hedged

A Class non-distributing UK reporting fund share

A Class non-distributing UK reporting fund share CHF hedged

A Class non-distributing UK reporting fund share EUR hedged

A Class non-distributing UK reporting fund share GBP hedged

A Class non-distributing UK reporting fund share USD hedged

Al Class

Al Class distributing (Q) (G) share

Al Class distributing (Q) (G) share EUR hedged

Al Class distributing (Q) share

Al Class distributing (Q) share EUR hedged

Al Class non-distributing share

Al Class non-distributing share EUR hedged

C Class

C Class distributing (D) share

C Class distributing (D) share EUR hedged

C Class distributing (M) share

C Class distributing (Q) (G) share

C Class distributing (Q) (G) share SGD hedged

C Class distributing (Q) share

C Class distributing (S) (M) (G) share

C Class non-distributing share

C Class non-distributing share EUR hedged

C Class non-distributing share USD hedged

C Class non-distributing UK reporting fund share

Appendix I - Share Classes continued

D Class

- D Class distributing (A) (G) share
- D Class distributing (A) (G) share CHF hedged
- D Class distributing (A) (G) share EUR hedged
- D Class distributing (A) (G) UK reporting fund share
- D Class distributing (A) share
- D Class distributing (A) share CAD hedged
- D Class distributing (A) share EUR hedged
- D Class distributing (A) UK reporting fund share
- D Class distributing (A) UK reporting fund share GBP hedged
- D Class distributing (A) UK reporting fund share USD hedged
- D Class distributing (M) share
- D Class distributing (M) share AUD hedged
- D Class distributing (M) share EUR hedged
- D Class distributing (M) share HKD hedged
- D Class distributing (M) share SGD hedged
- D Class distributing (M) UK reporting fund share
- D Class distributing (M) UK reporting fund share EUR hedged
- D Class distributing (M) UK reporting fund share GBP hedged
- D Class distributing (Q) (G) share
- D Class distributing (Q) (G) share EUR hedged
- D Class distributing (Q) (G) share SGD hedged
- D Class distributing (Q) (G) UK reporting fund share
- D Class distributing (Q) (G) UK reporting fund share CHF hedged
- D Class distributing (Q) (G) UK reporting fund share EUR hedged
- D Class distributing (Q) (G) UK reporting fund share GBP hedged
- D Class distributing (Q) share
- D Class distributing (Q) share CHF hedged
- D Class distributing (Q) share EUR hedged
- D Class distributing (Q) share GBP hedged
- D Class distributing (Q) UK reporting fund share
- D Class distributing (Q) UK reporting fund share GBP hedged
- D Class distributing (S) (M) (G) share
- D Class distributing (S) (M) (G) share GBP hedged
- D Class distributing (S) (M) (G) share SGD hedged
- D Class distributing (S) (M) (G) share USD hedged
- D Class distributing (S) (M) (G) UK reporting fund share
- D Class distributing (T) share
- D Class distributing (T) share HKD hedged
- D Class distributing (Y) (Q) (G) share
- D Class non-distributing share
- D Class non-distributing share AUD hedged
- D Class non-distributing share CHF hedged
- D Class non-distributing share CNH hedged
- D Class non-distributing share EUR hedged
- D Class non-distributing share GBP hedged
- D Class non-distributing share HKD
- D Class non-distributing share PLN hedged
- D Class non-distributing share SGD hedged
- D Class non-distributing share USD hedged
- D Class non-distributing UK reporting fund share
- D Class non-distributing UK reporting fund share CHF hedged
- D Class non-distributing UK reporting fund share EUR hedged
- D Class non-distributing UK reporting fund share GBP hedged
- D Class non-distributing UK reporting fund share USD hedged

E Class

- E Class distributing (Q) (G) share
- E Class distributing (Q) (G) share EUR hedged
- E Class distributing (Q) share
- E Class distributing (Q) share EUR hedged
- E Class distributing (R) (M) (G) share EUR hedged
- E Class distributing (S) (M) (G) share
- E Class distributing (Y) (Q) (G) share

E Class continued

- E Class distributing (Y) (Q) (G) share EUR hedged
- E Class non-distributing share
- E Class non-distributing share EUR hedged
- E Class non-distributing share GBP hedged
- E Class non-distributing share PLN hedged
- E Class non-distributing share USD hedged

- I Class distributing (A) (G) share
- I Class distributing (A) share
- I Class distributing (A) share EUR hedged
- I Class distributing (A) UK reporting fund share
- I Class distributing (A) UK reporting fund share EUR hedged
- I Class distributing (A) UK reporting fund share GBP hedged
- I Class distributing (A) UK reporting fund share USD hedged
- I Class distributing (M) (G) share
- I Class distributing (M) share
- I Class distributing (M) share CAD hedged
- I Class distributing (M) UK reporting fund share GBP hedged
- I Class distributing (Q) (G) share
- I Class distributing (Q) (G) share EUR hedged
- I Class distributing (Q) share
- I Class distributing (Q) share EUR hedged
- I Class distributing (Q) share GBP hedged
- I Class distributing (Q) share JPY hedged
- I Class distributing (Q) UK reporting fund share
- I Class distributing (Q) UK reporting fund share CHF hedged
- I Class distributing (Q) UK reporting fund share EUR hedged
- I Class distributing (Q) UK reporting fund share GBP hedged
- I Class distributing (S) (M) (G) share
- I Class distributing (S) (M) (G) share EUR hedged
- I Class distributing (S) (M) (G) share SGD hedged
- I Class distributing (S) (M) (G) share USD hedged
- I Class distributing (Y) (Q) (G) share
- I Class non-distributing share
- I Class non-distributing share AUD hedged
- I Class non-distributing share BRL hedged
- I Class non-distributing share CAD hedged
- I Class non-distributing share CHF hedged
- I Class non-distributing share EUR hedged I Class non-distributing share GBP hedged
- I Class non-distributing share JPY hedged
- I Class non-distributing share SEK hedged
- I Class non-distributing share SGD hedged I Class non-distributing share USD hedged
- I Class non-distributing UK reporting fund share
- I Class non-distributing UK reporting fund share CHF hedged
- I Class non-distributing UK reporting fund share EUR hedged
- I Class non-distributing UK reporting fund share GBP hedged
- I Class non-distributing UK reporting fund share USD hedged

J Class*

- J Class distributing (M) share
- J Class non-distributing share

S Class

- S Class distributing (A) share
- S Class distributing (A) share EUR hedged
- S Class distributing (M) UK reporting fund share GBP hedged
- S Class distributing (Q) share
- S Class non-distributing share
- S Class non-distributing share CHF hedged
- S Class non-distributing share EUR hedged

Appendix I - Share Classes continued

S Class continued

- S Class non-distributing share GBP hedged
- S Class non-distributing share SGD hedged
- S Class non-distributing UK reporting fund share
- S Class non-distributing UK reporting fund share CHF hedged
- S Class non-distributing UK reporting fund share EUR hedged
- S Class non-distributing UK reporting fund share GBP hedged

SI Class

- SI Class non-distributing share
- SI Class non-distributing share USD hedged

SR Class

- SR Class distributing (A) (G) UK reporting fund share
- SR Class distributing (A) UK reporting fund share
- SR Class distributing (A) UK reporting fund share GBP hedged
- SR Class distributing (A) UK reporting fund share USD hedged
- SR Class distributing (M) UK reporting fund share
- SR Class distributing (M) UK reporting fund share GBP hedged
- SR Class distributing (S) (M) (G) UK reporting fund share
- SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged
- SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged
- SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged
- SR Class distributing (S) (M) (G) UK reporting fund share USD hedged
- SR Class non-distributing UK reporting fund share
- SR Class non-distributing UK reporting fund share EUR hedged
- SR Class non-distributing UK reporting fund share USD hedged

X Class*

- X Class distributing (A) share
- X Class distributing (A) share EUR hedged
- X Class distributing (A) UK reporting fund share
- X Class distributing (A) UK reporting fund share GBP hedged
- X Class distributing (M) share
- X Class distributing (M) share AUD hedged
- X Class distributing (M) share EUR hedged
- X Class distributing (Q) (G) share GBP hedged
- X Class distributing (Q) (G) UK reporting fund share
- X Class distributing (Q) share
- X Class distributing (Q) share CHF hedged
- X Class distributing (Q) share EUR hedged
- X Class distributing (Q) share GBP hedged
- X Class distributing (R) (M) (G) share AUD hedged
- X Class distributing (S) (M) (G) share
- X Class non-distributing share
- X Class non-distributing share AUD hedged
- X Class non-distributing share CAD hedged
- X Class non-distributing share CHF hedged
- X Class non-distributing share DKK hedged
- X Class non-distributing share EUR hedged
- X Class non-distributing share GBP hedged
- X Class non-distributing share JPY hedged
- X Class non-distributing share NOK hedged X Class non-distributing share NZD hedged
- X Class non-distributing share SEK hedged
- X Class non-distributing share USD hedged
- X Class non-distributing UK reporting fund share

Z Class

- Z Class non-distributing share
- Z Class non-distributing share CHF hedged
- Z Class non-distributing share EUR hedged
- Z Class non-distributing share USD hedged
- Z Class non-distributing UK reporting fund share
- Z Class non-distributing UK reporting fund share CHF hedged

^{*} Available to Institutional investors

Appendix II – Eligibility for French "Plan d'Epargne en Actions" ("PEA")

A PEA is a French equity savings plan intended to encourage French tax resident individuals to invest in European equities. PEA eligible funds must invest on a permanent basis at least 75% of their assets in PEA eligible securities issued by companies (i) established in a Member State of the European Union or in Iceland, Liechtenstein or Norway and (ii) subject to corporate income tax, or an equivalent tax.

Throughout the period ended 28 February 2022, the Fund listed below invested more than 75% of its total net assets in PEA eligible securities.

As at 28 February 2022, the below Fund had the following percentage of its total net assets invested in eligible PEA securities:



The PEA eligibility of this Fund results from, to the best knowledge of the Company, tax law and practices in force in France as at 28 February 2022.

Due to the effective withdrawal of the United Kingdom from the European Union as of 1 January 2021, investments into UK

entities could only be considered for the purpose of the PEA requirements for a transitional period of up to nine months.

Investors' attention is drawn to the fact that as a result of this, the European Fund, European Value Fund, European Special Situations Fund, and European Focus Fund lost their PEA eligibility as of 30 September 2021 as each Fund is significantly invested, among others, in securities issued by companies having their registered office in the UK.

The board of directors of the impacted Funds did not intend to modify the investment strategy of the Funds in order to maintain their PEA Eligibility in France beyond 30 September 2021. Investors should seek professional tax and financial advice in the event that they have any questions regarding this change.

Tax law and practices may change from time to time and, therefore, the Fund which may currently be held within the framework of a PEA could lose its PEA eligibility.

Further the Funds could lose their PEA eligibility due to changes impacting their investment universe or benchmark index.

If any Fund loses PEA eligibility, investors will be informed by the publication of a notice on the website of the Company. In such a case, the investors should seek professional tax and financial advice.

Appendix III - Supplementary Information

Efficient Portfolio Management Techniques

The Company may, on behalf of certain Funds and subject to the conditions and within the limits laid down by the CSSF and the Prospectus, employ techniques and instruments relating to transferable securities, including investments in OTC Financial Derivative Instruments ("FDIs") provided that such techniques and instruments are used for efficient portfolio management purposes or to provide protection against exchange risk or investment purposes, where applicable.

In addition to the investments in FDIs, the Company may employ other techniques and instruments relating to transferable securities and money market instruments, subject to the conditions set out in the relevant CSSF Circular, as amended from time to time, and the relevant ESMA Guidelines, such as repurchase / reverse repurchase transactions, ("repo transactions") and securities lending.

Securities Lending

All securities lending transactions entered into by the Funds are subject to a written legal agreement between the Funds and the Securities Lending Agent, BlackRock Advisors (UK) Limited, a related party to the Company, and separately between the Securities Lending Agent and the approved borrowing counterparty. Collateral received in exchange for securities lent is transferred under a title transfer arrangement and is delivered to and held in an account with a tri-party collateral manager in the name of the Depositary, The Bank of New York Mellon SA / NV, Luxembourg Branch, on behalf of the Funds. Collateral received is segregated from the assets belonging to the Funds' Depositary or the Lending Agent.

The following table details the value of securities on loan as a proportion of the Funds' total lendable assets and as a proportion of the Funds' NAV as at 28 February 2022. Total lendable assets represents the aggregate value of assets forming part of the Funds' securities lending programme. This excludes any assets held by the Funds that are not considered lendable due to any market, regulatory, investment or other restriction.

Fund	Currency	% of lendable assets	% of NAV
Asia Pacific Equity Income Fund	USD	4.82	2.78
Asian Dragon Fund	USD	1.15	0.61
Asian Growth Leaders Fund	USD	5.85	2.24
Asian High Yield Bond Fund	USD	14.42	11.33
Asian Multi-Asset Income Fund	USD	5.18	2.90
Asian Tiger Bond Fund	USD	14.12	11.15
China Bond Fund	CNH	7.98	2.13
China Flexible Equity Fund	USD	7.48	3.16
China Fund	USD	15.93	10.27
Circular Economy Fund	USD	3.97	3.67
Continental European Flexible Fund	EUR	6.58	6.07
Developed Markets Sustainable Equity Fund	USD	4.05	3.69
Dynamic High Income Fund	USD	10.57	6.26
Emerging Europe Fund	EUR	6.49	3.25
Emerging Markets Bond Fund	USD	17.15	13.10
Emerging Markets Corporate Bond Fund	USD	15.46	13.47
Emerging Markets Equity Income Fund	USD	1.88	0.90
Emerging Markets Fund	USD	1.56	0.69
Emerging Markets Impact Bond Fund	USD	1.08	0.97
Emerging Markets Local Currency Bond Fund	USD	1.46	0.41
Emerging Markets Sustainable Equity Fund	USD	0.25	0.04
ESG Asian Bond Fund	USD	2.14	1.76
ESG Emerging Markets Blended Bond Fund	USD	9.03	5.05
ESG Emerging Markets Bond Fund	USD	12.33	10.75
ESG Emerging Markets Corporate Bond Fund	USD	17.08	14.93
ESG Emerging Markets Local Currency Bond Fund	USD	5.11	1.64
ESG Fixed Income Global Opportunities Fund	EUR	1.41	0.82
ESG Global Bond Income Fund ⁽¹⁾	USD	0.79	0.43
ESG Global Conservative Income Fund	EUR	6.06	3.98
ESG Multi-Asset Fund	EUR	6.28	4.90
Euro Bond Fund	EUR	9.45	8.34
Euro Corporate Bond Fund	EUR	8.48	7.23
Euro Short Duration Bond Fund	EUR	11.90	8.80
Euro-Markets Fund	EUR	1.47	1.40

⁽¹⁾ Fund name changed during the period, see Note 1, for further details

Appendix III - Supplementary Information continued

Fund	Currency	% of lendable assets	% of NAV
European Equity Income Fund	EUR	11.62	10.65
European Focus Fund	EUR	5.97	5.45
European Fund	EUR	5.90	5.34
European High Yield Bond Fund	EUR	25.66	21.48
European Special Situations Fund	EUR	4.17	3.91
European Sustainable Equity Fund	EUR	11.60	10.87
European Value Fund	EUR	7.83	7.37
FinTech Fund	USD	6.12	5.73
Fixed Income Global Opportunities Fund	USD	13.15	7.92
Future Consumer Fund	USD	4.07	3.63
Future Of Transport Fund	USD	7.41	6.43
Global Allocation Fund	USD	5.04	4.18
Global Corporate Bond Fund	USD	5.06	4.36
Global Dynamic Equity Fund	USD	3.26	2.58
Global Equity Income Fund	USD	8.02	7.15
Global Government Bond Fund	USD	17.10	12.56
Global High Yield Bond Fund	USD	7.30	6.51
Global Inflation Linked Bond Fund	USD	3.72	3.47
Global Long-Horizon Equity Fund	USD	1.80	1.64
Global Multi-Asset Income Fund	USD	11.22	7.03
Japan Flexible Equity Fund	JPY	39.23	35.75
Japan Small & MidCap Opportunities Fund	JPY	28.75	25.85
Latin American Fund	USD	2.54	1.19
Natural Resources Growth & Income Fund	USD	3.40	3.04
Next Generation Health Care Fund	USD	2.54	2.26
Next Generation Technology Fund	USD	7.17	6.10
Nutrition Fund	USD	3.66	3.26
Sustainable Energy Fund	USD	2.95	2.55
Sustainable Chergy Fund Sustainable Global Infrastructure Fund	USD	2.33	2.04
Swiss Small & MidCap Opportunities Fund	CHF	7.29	6.64
	USD	10.74	9.38
Systematic Global Equity High Income Fund	USD		
Systematic Global SmallCap Fund	USD	21.00 20.93	17.39
Systematic Multi Allocation Credit Fund	GBP		4.40
United Kingdom Fund		5.39	5.10
US Basic Value Fund	USD	5.38	4.88
US Dollar Bond Fund	USD	3.12	1.64
US Dollar High Yield Bond Fund	USD	2.30	2.06
US Dollar Short Duration Bond Fund	USD	6.97	3.50
US Flexible Equity Fund	USD	1.56	1.48
US Growth Fund	USD	5.27	4.91
US Small & MidCap Opportunities Fund	USD	7.71	7.02
US Sustainable Equity Fund	USD	3.02	2.88
World Bond Fund	USD	7.95	4.50
World Energy Fund	USD	8.09	7.20
World Financials Fund	USD	5.10	4.60
World Gold Fund	USD	1.26	1.07
World Healthscience Fund	USD	8.08	7.34
World Mining Fund	USD	2.41	2.12
World Real Estate Securities Fund	USD	9.05	8.45
World Technology Fund	USD	3.32	2.94

Income earned during the period, by the Funds from securities lending transactions is disclosed in the Funds' Statement of Operations and Changes in Net Assets.

The total income earned from securities lending transactions is split between the relevant Fund and the Securities Lending Agent. The Funds receive at least 62.5% while Securities Lending Agent receives up to 37.5% of such income with all operational costs borne out of the Securities Lending Agent's share.

The following table details the value of securities on loan (individually identified in the relevant Funds' Portfolio of Investments) and associated collateral received, analysed by counterparty as at 28 February 2022.

	Counterparty's		
Counterparty	country of establishment	Amount on Loan	Collateral received
Asia Pacific Equity Income Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	428,698	520,537
Credit Suisse AG	Switzerland	681,719	757,296
Merrill Lynch International	United Kingdom	727,070	844,009
Societe Generale SA	France	254,162	314,017
UBS AG	Switzerland	2,010,718	2,403,013
Total		4,102,367	4,838,872
Asian Dragon Fund (in USD)			
Citigroup Global Markets Limited	United Kingdom	840,313	960,940
HSBC Bank Plc	United Kingdom	510,718	592,552
Merrill Lynch International	United Kingdom	616,567	715,504
Societe Generale SA	France	1,292,165	1,595,958
UBS AG	Switzerland	2,765,193	3,303,631
Total		6,024,956	7,168,585
Asian Growth Leaders Fund (in USD)			
J.P. Morgan Securities Plc	United Kingdom	25,965,440	30,347,564
Total		25,965,440	30,347,564
Asian High Yield Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	74,385,416	82,674,807
BNP Paribas SA	France	51,311,950	59,467,566
Goldman Sachs International	United States	71,687,564	79,273,237
J.P. Morgan Securities Plc	United Kingdom	53,857,106	62,362,736
Morgan Stanley & Co. International Plc	United Kingdom	29,163,659	33,541,950
Nomura International Plc	Japan	73,061,559	79,762,947
RBC Europe Limited	United Kingdom	1,803,352	1,975,736
The Bank of Nova Scotia	Canada	1,783,762	2,113,956
UBS AG	Switzerland	901,676	1,035,182
Total		357,956,044	402,208,117
Asian Multi-Asset Income Fund (in USD)			
Barclays Bank Plc	United Kingdom	166,189	189,395
Citigroup Global Markets Limited	United Kingdom	1,231,721	1,430,696
Credit Suisse International	United Kingdom	107,862	122,596
Goldman Sachs International	United States	20,923	25,570
HSBC Bank Plc	United Kingdom	225,140	266,281
J.P. Morgan Securities Plc	United Kingdom	540,780	635,066
Societe Generale SA	France	20,468	25,771
UBS AG	Switzerland	33,571	40,886
Total		2,346,654	2,736,261

	Counterparty's country of		
Counterparty	establishment	Amount on Loan	Collateral received
Asian Tiger Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	91,280,543	100,396,988
BNP Paribas SA	France	37,349,782	42,835,788
Citigroup Global Markets Limited	United Kingdom	34,450,805	37,055,325
Credit Suisse International	United Kingdom	27,308,702	30,036,670
Deutsche Bank AG	Germany	39,861,007	43,008,902
Goldman Sachs International	United States	74,467,713	81,490,652
J.P. Morgan Securities Plc	United Kingdom	46,235,121	52,510,969
Merrill Lynch International	United Kingdom	16,761,299	20,624,646
Morgan Stanley & Co. International Plc	United Kingdom	12,860,909	14,637,776
Nomura International Plc	Japan	80,835,886	87,332,000
Societe Generale SA	France	175,532	189,661
UBS AG	Switzerland	175,763	199,688
Zürcher Kantonalbank	Switzerland	61,387,961	69,193,000
Banco Santander, S.A.	Spain	1,601,921	1,906,359
Total		524,752,944	581,418,424
China Bond Fund (in CNH)			
Barclays Bank Plc	United Kingdom	203,735,790	251,015,644
Citigroup Global Markets Limited	United Kingdom	41,655,275	50,189,447
Goldman Sachs International	United States	292,897,768	359,043,247
J.P. Morgan Securities Plc	United Kingdom	109,696,657	141,657,900
Merrill Lynch International	United Kingdom	2,106,706	5,726,420
Morgan Stanley & Co. International Plc	United Kingdom	91,488,472	116,643,612
Nomura International Plc	Japan	314,822,868	381,001,298
Total		1,056,403,536	1,305,277,568
China Flexible Equity Fund (in USD)			
Citigroup Global Markets Limited	United Kingdom	71,784	77,340
UBS AG	Switzerland	749,853	844,041
Total		821,637	921,381
China Fund (in USD)			
BNP Paribas SA	France	20,517,935	22,130,853
Citigroup Global Markets Limited	United Kingdom	7,918,540	8,585,042
Credit Suisse AG	Switzerland	5,251,059	5,575,210
Deutsche Bank AG	Germany	1,416,362	1,566,829
Goldman Sachs International	United States	3,728,801	4,238,220
HSBC Bank Plc	United Kingdom	464,579	511,030
J.P. Morgan Securities Plc	United Kingdom	58,102,984	64,831,120
Macquarie Bank Limited	Australia	777,145	864,868
Merrill Lynch International	United Kingdom	9,507,026	10,459,691
The Bank of Nova Scotia	Canada	17,156,653	19,041,802
UBS AG	Switzerland	17,209,234	19,492,594
Total		142,050,318	157,297,259
Circular Economy Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	30,662,972	36,072,684
J.P. Morgan Securities Plc	United Kingdom	34,037,592	38,824,379
The Bank of Nova Scotia	Canada	18,964,570	21,516,871
UBS AG	Switzerland	717,966	831,328
Total		84,383,100	97,245,262

	Counterparty's		
	country of		
Counterparty	establishment	Amount on Loan	Collateral received
Continental European Flexible Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	930,049	1,107,631
BNP Paribas SA	France	29,020,794	32,393,604
Credit Suisse International	United Kingdom	352,040	385,112
Goldman Sachs International	United States	7,892,348	9,283,372
J.P. Morgan Securities Plc	United Kingdom	17,409,016	20,102,257
Macquarie Bank Limited	Australia	538,955	620,705
Merrill Lynch International	United Kingdom	21,784,644	24,803,317
Morgan Stanley & Co. International Plc	United Kingdom	89,642,583	96,732,726
Natixis SA	France	225,607,250	254,075,101
Societe Generale SA	France	39,805,265	48,236,040
The Bank of Nova Scotia	Canada	15,464,385	17,762,072
UBS AG	Switzerland	2,959,361	3,468,897
Total		451,406,690	508,970,834
Developed Markets Sustainable Equity Fund (in USD)			
BNP Paribas SA	France	185,485	203,956
Total		185,485	203,956
Dynamic High Income Fund (in USD)			
Barclays Bank Plc	United Kingdom	18,518,148	19,841,668
Barclays Capital Securities Limited	United Kingdom	51,856,583	59,663,171
BNP Paribas SA	France	11,864,664	13,083,492
Citigroup Global Markets Limited	United Kingdom	36,320,053	38,110,628
Goldman Sachs International	United States	12,157,590	12,854,417
HSBC Bank Plc	United Kingdom	7,746,034	8,518,541
J.P. Morgan Securities Plc	United Kingdom	75,490,587	84,130,901
Macquarie Bank Limited	Australia	788,774	877,605
Morgan Stanley & Co. International Plc	United Kingdom	630,814	691,717
UBS AG	Switzerland	6,891,771	7,770,799
Zürcher Kantonalbank	Switzerland	2,214,770	2,405,094
Banco Santander, S.A.	Spain	533,540	611,724
Total		225,013,328	248,559,757
Emerging Europe Fund (in EUR)			
HSBC Bank Plc	United Kingdom	2,408,388	2,665,600
Merrill Lynch International	United Kingdom	1,080,777	1,196,436
Morgan Stanley & Co. International Plc	United Kingdom	4,046,690	4,245,744
UBS AG	Switzerland	1,221,648	1,392,302
Total		8,757,503	9,500,082
Emerging Markets Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	52,896,262	56,455,792
BNP Paribas SA	France	6,539,650	7,278,033
Citigroup Global Markets Limited	United Kingdom	12,550,975	13,099,968
Goldman Sachs International	United States	2,763,648	2,934,702
J.P. Morgan Securities Plc	United Kingdom	40,106,797	44,600,667
Merrill Lynch International	United Kingdom	3,485,662	4,639,463
Morgan Stanley & Co. International Plc	United Kingdom	9,162,467	10,119,451
Nomura International Plc	Japan	17,299,304	18,135,882
Zürcher Kantonalbank	Switzerland	7,035,952	7,695,608
Total		151,840,717	164,959,566
Emerging Markets Corporate Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	11,290,149	12,955,823
BNP Paribas SA	France	11,546,638	13,816,475
Citigroup Global Markets Limited	United Kingdom	9,629,538	10,806,362
Credit Suisse International	United Kingdom	1,596,549	1,832,127
Goldman Sachs International	United States	43,720,008	49,916,374
J.P. Morgan Securities Plc	United Kingdom	16,741,795	20,110,670
Morgan Stanley & Co. International Plc	United Kingdom	3,214,826	3,817,541
Nomura International Plc	Japan	23,750,421	26,770,932
UBS AG	Switzerland	176,579	209,308
Total		121,666,503	140,235,612

	Counterparty's country of		
Counterparty	establishment	Amount on Loan	Collateral received
Emerging Markets Equity Income Fund (in USD)			
Citigroup Global Markets Limited	United Kingdom	89,520	98,900
Merrill Lynch International	United Kingdom	390,631	437,945
Morgan Stanley & Co. International Plc	United Kingdom	1,689,772	1,795,479
UBS AG	Switzerland	1,405,005	1,621,678
Total		3,574,928	3,954,002
Emerging Markets Fund (in USD)			
Credit Suisse AG	Switzerland	104,969	111,035
Merrill Lynch International	United Kingdom	2,305,332	2,526,909
Morgan Stanley & Co. International Plc	United Kingdom	3,082,445	3,202,222
Societe Generale SA	France	4,908,988	5,726,900
The Bank of Nova Scotia	Canada	3,729,747	4,124,173
UBS AG	Switzerland	5,778,537	6,520,911
Total		19,910,018	22,212,150
Emerging Markets Impact Bond Fund (in USD)			
BNP Paribas SA	France	707,938	790,748
Total		707,938	790,748
Emerging Markets Local Currency Bond Fund (in USD)			
BNP Paribas SA	France	1,735,138	2,138,421
Merrill Lynch International	United Kingdom	4,221,013	5,259,419
Nomura International Plc	Japan	2,229,496	2,588,314
Total		8,185,647	9,986,154
Emerging Markets Sustainable Equity Fund (in USD)			
HSBC Bank Plc	United Kingdom	11,791	13,028
Total		11,791	13,028
ESG Asian Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	258,901	273,504
Credit Suisse International	United Kingdom	567,267	599,274
Total		826,168	872,778
ESG Emerging Markets Blended Bond Fund (in USD)			
BNP Paribas SA	France	95,016	105,525
Credit Suisse International	United Kingdom	160,598	171,054
J.P. Morgan Securities Plc	United Kingdom	2,334,826	2,620,128
Morgan Stanley & Co. International Plc	United Kingdom	76,731	84,569
Total		2,667,171	2,981,276
ESG Emerging Markets Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	30,520,681	33,706,626
BNP Paribas SA	France	3,943,101	4,540,829
Deutsche Bank AG	Germany	906,809	982,435
Goldman Sachs International	United States	398,064	437,392
J.P. Morgan Securities Plc	United Kingdom	10,971,696	12,497,439
Morgan Stanley & Co. International Plc	United Kingdom	495,477	566,246
Total		47,235,828	52,730,967
ESG Emerging Markets Corporate Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	1,542,468	1,612,757
BNP Paribas SA	France	643,552	701,637
Goldman Sachs International	United States	4,404,274	4,581,674
J.P. Morgan Securities Plc	United Kingdom	8,364,204	9,084,293
Morgan Stanley & Co. International Plc	United Kingdom	1,582,147	1,711,829
Total		16,536,645	17,692,190
ESG Emerging Markets Local Currency Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	2,109,893	2,216,690
BNP Paribas SA	France	501,593	549,502
J.P. Morgan Securities Plc	United Kingdom	2,169,814	2,388,147
Morgan Stanley & Co. International Plc	United Kingdom	2,900,181	3,153,031
Total		7,681,481	8,307,370

	Counterparty's		
	country of		
Counterparty	establishment	Amount on Loan	Collateral received
ESG Fixed Income Global Opportunities Fund (in EUR)	Haitad Kinadan	F24.42F	F07 200
Barclays Bank Plc	United Kingdom	534,135	587,396
BNP Paribas SA	France	844,395	953,074
Goldman Sachs International	United States	1,458,443	1,645,730
HSBC Bank Plc	United Kingdom	147,845	168,735
J.P. Morgan Securities Plc	United Kingdom	629,486	728,971
Merrill Lynch International	United Kingdom	753,641	860,301
The Bank of Nova Scotia	Canada	4,101,323	4,673,234
Total		8,469,268	9,617,44
ESG Global Bond Income Fund ⁽¹⁾			
Goldman Sachs International	United States	304,942	322,672
J.P. Morgan Securities Plc	United Kingdom	207,890	232,95
UBS AG	Switzerland	56,491	64,20
Total		569,323	619,82
ESG Global Conservative Income Fund (in EUR)			
Barclays Bank Plc	United Kingdom	3,988,844	4,523,34
BNP Paribas SA	France	4,342,830	5,051,133
Citigroup Global Markets Limited	United Kingdom	203,830	226,04
Credit Suisse International	United Kingdom	1,144,184	1,297,52
Goldman Sachs International	United States	7,466,749	8,424,44
J.P. Morgan Securities Plc	United Kingdom	4,064,120	4,786,74
Morgan Stanley & Co. International Plc	United Kingdom	5,217,243	6,122,29
Societe Generale SA	France	802,936	894,48
UBS AG	Switzerland	217,106	263,10
Banco Santander, S.A.	Spain	594,454	729,37
	Spaili		
Total		28,042,296	32,318,489
ESG Multi-Asset Fund (in EUR)	Heitad Kinadana	705.040	044.674
Barclays Bank Plc	United Kingdom	765,940	841,67
Barclays Capital Securities Limited	United Kingdom	8,826,487	10,531,02
BNP Paribas SA	France	39,942,236	44,530,45
Citigroup Global Markets Limited	United Kingdom	16,951,223	19,053,61
Credit Suisse International	United Kingdom	5,530,491	6,077,41
Goldman Sachs International	United States	1,110,190	1,278,51
HSBC Bank Plc	United Kingdom	1,607,238	1,832,93
J.P. Morgan Securities Plc	United Kingdom	44,627,904	50,553,07
Macquarie Bank Limited	Australia	97,465	112,45
Merrill Lynch International	United Kingdom	2,399,329	2,736,79
Morgan Stanley & Co. International Plc	United Kingdom	12,706,313	13,711,12
Nomura International Plc	Japan	433,896	468,33
Societe Generale SA	France	52,070,517	57,877,12
The Bank of Nova Scotia	Canada	48,918,230	56,078,03
UBS AG	Switzerland	18,435,171	21,642,40
Banco Santander, S.A.	Spain	32,936,694	37,496,48
Total	Opani	287,359,324	324,821,46
		201,333,324	324,021,40
Euro Bond Fund (in EUR)	United Kinadam	14 720 242	15 500 35
Barclays Bank Plc	United Kingdom	14,730,242	15,520,35
BNP Paribas SA	France	72,890,177	77,898,39
Citigroup Global Markets Limited	United Kingdom	4,213,560	4,341,59
Deutsche Bank AG	Germany	4,814,473	4,976,32
Goldman Sachs International	United States	16,579,233	17,380,15
J.P. Morgan Securities Plc	United Kingdom	28,201,585	30,312,38
Merrill Lynch International	United Kingdom	16,625,300	18,467,13
Morgan Stanley & Co. International Plc	United Kingdom	11,122,277	11,472,81
Natixis SA	France	41,511,206	43,869,55
Nomura International Plc	Japan	483,380	495,62
RBC Europe Limited	United Kingdom	753,681	782,78
Societe Generale SA	France	77,935,143	81,836,00
UBS AG	Switzerland	1,165,011	1,278,29
Banco Santander, S.A.	Spain	6,628,510	7,556,64
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⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

	Counterparty's		
Counterparty	country of establishment	Amount on Loan	Collateral received
Euro Corporate Bond Fund (in EUR)			
Barclays Bank Plc	United Kingdom	40,206,584	43,640,171
Barclays Capital Securities Limited	United Kingdom	13,456,706	15,858,558
BNP Paribas SA	France	2,858,869	3,235,635
Citigroup Global Markets Limited	United Kingdom	25,837,470	27,425,095
Credit Suisse International	United Kingdom	5,911,308	6,416,247
Deutsche Bank AG	Germany	10,357,464	11,028,350
Goldman Sachs International	United States	37,839,617	40,863,292
HSBC Bank Plc	United Kingdom	2,718,709	2,986,234
J.P. Morgan Securities Plc	United Kingdom	13,584,287	15,012,080
Morgan Stanley & Co. International Plc	United Kingdom	13,930,230	15,646,191
Nomura International Plc	Japan	470,252	501,357
RBC Europe Limited	United Kingdom	1,262,114	1,350,364
Societe Generale SA	France	351,628	374,932
UBS AG	Switzerland	2,787,040	3,150,235
Zürcher Kantonalbank	Switzerland	5,142,449	5,719,996
Banco Santander, S.A.	Spain	15,440,998	18,133,662
Total	Spain 1	192,155,725	211,342,399
Euro Short Duration Bond Fund (in EUR)		,	
Barclays Bank Plc	United Kingdom	32,519,361	34,455,201
Barclays Capital Securities Limited	United Kingdom	30,334,756	34,897,072
BNP Paribas SA	France	19,682,398	21,745,370
Citigroup Global Markets Limited	United Kingdom	14,001,717	14,507,851
Credit Suisse International	United Kingdom	740,037	784,105
Deutsche Bank AG	Germany	10,383,177	10,792,222
Goldman Sachs International	United States	51,042,418	53,807,349
J.P. Morgan Securities Plc	United Kingdom	75,455,126	82,630,445
Macquarie Bank Limited	Australia	19,794,004	21,912,383
Merrill Lynch International	United Kingdom	55,374,317	61,852,774
Morgan Stanley & Co. International Plc	United Kingdom	13,329,154	14,614,247
Natixis SA	France	241,140,881	258,109,709
Societe Generale SA	France	1,793,158	1,866,425
UBS AG	Switzerland	2,939,341	3,243,196
Zürcher Kantonalbank	Switzerland	4,403,541	4,781,360
Banco Santander, S.A.	Spain	29,492,076	33,809,544
ING Bank NV	Netherlands	2,728,492	2,952,787
Total	1.00.10.10.100	605,153,954	656,762,040
Euro-Markets Fund (in EUR)		,,	222,122,12
Barclays Capital Securities Limited	United Kingdom	9,457,740	10,466,416
BNP Paribas SA	France	4,059,971	4,211,089
Credit Suisse International	United Kingdom	688,738	700,116
Goldman Sachs International	United States	10,118,864	11,059,942
Merrill Lynch International	United Kingdom	211,255	223,505
Total	3.1	24,536,568	26,661,068
European Equity Income Fund (in EUR)			. ,
Barclays Capital Securities Limited	United Kingdom	1,514,737	1,755,717
BNP Paribas SA	France	139,043,045	151,052,403
J.P. Morgan Securities Plc	United Kingdom	46,631,364	52,405,523
Merrill Lynch International	United Kingdom	19,672,153	21,799,151
Morgan Stanley & Co. International Plc	United Kingdom	15,096,569	15,854,980
UBS AG	Switzerland	653,084	745,059
Total		222,610,952	243,612,833

	Counterparty's country of		
Counterparty	establishment	Amount on Loan	Collateral received
European Focus Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	6,309,771	7,156,97
BNP Paribas SA	France	7,423,067	7,891,51
Credit Suisse AG	Switzerland	294,865	305,98
Goldman Sachs International	United States	566,392	634,51
HSBC Bank Plc	United Kingdom	245,208	265,84
J.P. Morgan Securities Plc	United Kingdom	995,498	1,094,80
Morgan Stanley & Co. International Plc	United Kingdom	6,305,212	6,480,16
Societe Generale SA	France	50,843	58,68
Total		22,190,856	23,888,49
European Fund (in EUR)			
BNP Paribas SA	France	5,905,324	6,298,43
HSBC Bank Plc	United Kingdom	49,284,591	53,607,08
J.P. Morgan Securities Plc	United Kingdom	4,049,642	4,468,12
Morgan Stanley & Co. International Plc	United Kingdom	18,363,665	18,934,64
The Bank of Nova Scotia	Canada	6,372,701	6,993,96
Total		83,975,923	90,302,24
European High Yield Bond Fund (in EUR)			
Barclays Bank Plc	United Kingdom	15,012,962	15,814,58
BNP Paribas SA	France	4,982,507	5,472,87
Citigroup Global Markets Limited	United Kingdom	664,382	684,41
Deutsche Bank AG	Germany	1,705,959	1,762,89
Goldman Sachs International	United States	32,430,265	33,989,06
HSBC Bank Plc	United Kingdom	961,414	1,024,88
J.P. Morgan Securities Plc	United Kingdom	24,545,762	27,067,20
Merrill Lynch International	United Kingdom	587,169	1,364,58
Morgan Stanley & Co. International Plc	United Kingdom	16,630,689	18,128,52
Nomura International Plc	Japan	717,058	741,94
UBS AG	Switzerland	1,611,835	1,765,48
Banco Santander, S.A.	Spain	541,429	617,09
Total	·	100,391,431	108,433,55
European Special Situations Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	4,556,599	5,212,64
BNP Paribas SA	France	5,923,818	6,351,54
Goldman Sachs International	United States	1,340,833	1,514,96
HSBC Bank Plc	United Kingdom	1,183,450	1,294,04
J.P. Morgan Securities Plc	United Kingdom	5,249,821	5,822,95
Morgan Stanley & Co. International Plc	United Kingdom	22,816,503	23,650,27
Natixis SA	France	3,076,856	3,328,46
Societe Generale SA	France	6,396,862	7,446,05
The Bank of Nova Scotia	Canada	2,993,982	3,303,22
UBS AG	Switzerland	2,515,336	2,832,15
Total		56,054,060	60,756,32
European Sustainable Equity Fund (in EUR)			
BNP Paribas SA	France	558,259	596,32
Total		558,259	596,32
European Value Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	43,524	51,74
BNP Paribas SA	France	41,538,119	46,285,46
Citigroup Global Markets Limited	United Kingdom	912,707	1,022,26
Credit Suisse International	United Kingdom	7,417,937	8,100,74
Goldman Sachs International	United States	3,923,548	4,607,08
HSBC Bank Plc	United Kingdom	1,673,165	1,901,33
J.P. Morgan Securities Plc	United Kingdom	4,788,519	5,519,75
Merrill Lynch International	United Kingdom	741,559	842,85
Morgan Stanley & Co. International Plc	United Kingdom	760,237	818,94
The Bank of Nova Scotia	Canada	1,549,562	1,776,71
UBS AG	Switzerland	403,289	471,90
	O MILO I GITA	63,752,166	71,398,81

	Counterparty's		
Counterparty	country of establishment	Amount on Loan	Collateral received
FinTech Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	1,851,284	2,131,347
BNP Paribas SA	France	2,805,101	3,026,848
HSBC Bank Plc	United Kingdom	256,487	282,247
J.P. Morgan Securities Plc	United Kingdom	2,004,999	2,238,085
Merrill Lynch International	United Kingdom	1,408,998	1,550,821
The Bank of Nova Scotia	Canada	17,847,868	19,817,067
UBS AG	Switzerland	8,601,530	9,746,782
Total	C20.14.114	34,776,267	38,793,197
Fixed Income Global Opportunities Fund (in USD)		· · · · · · · · · · · · · · · · · · ·	30,100,100
Barclays Bank Plc	United Kingdom	28,297,411	30,123,823
BNP Paribas SA	France	13,778,965	24,834,659
Citigroup Global Markets Limited	United Kingdom	8,790,113	9,150,963
Credit Suisse International	United Kingdom	6,512,046	6,932,492
Deutsche Bank AG	Germany	6.868,118	7,556,393
Goldman Sachs International	United States	12,605,091	13,350,784
HSBC Bank Plc	United Kingdom	337,799	363,909
J.P. Morgan Securities Plc	United Kingdom	19,723,666	21,884,787
Merrill Lynch International	United Kingdom	10,157,247	12,726,713
Morgan Stanley & Co. International Plc	United Kingdom	7,227,429	7,961,742
Natixis SA	France	8,452,629	9,301,976
Nomura International Plc	Japan	24,041,816	24,994,169
RBC Europe Limited	United Kingdom	2,770,459	2,907,223
Societe Generale SA	France	119,996,797	130,246,861
The Bank of Nova Scotia	Canada	42,483,526	46,859,495
UBS AG	Switzerland	11,469,130	12,876,323
Zürcher Kantonalbank	Switzerland	329,538,969	357,614,565
Banco Santander, S.A.	Spain	184,809,205	203,817,664
Total		837,860,416	923,504,541
Future Consumer Fund (in USD)		,,	,,
BNP Paribas SA	France	547,580	585,894
Total		547,580	585,894
Future Of Transport Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	14,868,975	16,611,513
Citigroup Global Markets Limited	United Kingdom	31,851,515	33,523,688
Credit Suisse AG	Switzerland	363,554	371,584
Goldman Sachs International	United States	4,570,433	5,043,082
J.P. Morgan Securities Plc	United Kingdom	1,874,449	2,030,408
Merrill Lynch International	United Kingdom	20,657,692	22,063,796
Societe Generale SA	France	25,605,009	29,106,845
UBS AG	Switzerland	24,946,948	27,431,529
Total	22	124,738,575	136,182,445

	Counterparty's			
	country of			
Counterparty	establishment	Amount on Loan	Collateral received	
Global Allocation Fund (in USD)				
Barclays Bank Plc	United Kingdom	67,222,918	76,410,785	
Barclays Capital Securities Limited	United Kingdom	15,110,309	17,934,003	
BNP Paribas SA	France	17,442,142	19,531,405	
Citigroup Global Markets Limited Credit Suisse AG	United Kingdom Switzerland	36,467,338 1,445,986	40,775,706 1,579,945	
Credit Suisse International	United Kingdom	21,903,680	23,918,509	
Deutsche Bank AG	Germany	21,903,000	3,062	
Goldman Sachs International	United States	29,886,079	34,050,566	
HSBC Bank Plc	United Kingdom	5,880,783	6,671,483	
J.P. Morgan Securities Plc	United Kingdom	92,893,317	106,694,722	
Merrill Lynch International	United Kingdom	120,662,792	136,913,891	
Morgan Stanley & Co. International Plc	United Kingdom	51,019,627	54,866,994	
Natixis SA	France	3,477,129	3,902,516	
Nomura International Plc	Japan	767,054	823,609	
Societe Generale SA	France	111,111,195	134,184,930	
The Bank of Nova Scotia	Canada	21,831,489	24,989,592	
UBS AG	Switzerland	130,117,120	151,999,712	
Zürcher Kantonalbank	Switzerland	1,002,002	1,122,466	
Total		728,243,644	836,373,896	
Global Corporate Bond Fund (in USD)				
Barclays Bank Plc	United Kingdom	7,982,491	9,335,556	
BNP Paribas SA	France	2,783,872	3,394,901	
Citigroup Global Markets Limited	United Kingdom	3,465,092	3,963,011	
Deutsche Bank AG	Germany	858,354	984,772	
Goldman Sachs International	United States	7,998,048	9,306,428	
HSBC Bank Plc	United Kingdom	581,012	687,634	
J.P. Morgan Securities Plc	United Kingdom	3,408,726	4,190,509	
Merrill Lynch International	United Kingdom	1,041,462	1,284,053	
Morgan Stanley & Co. International Plc	United Kingdom	4,559,607	5,518,105	
Nomura International Plc	Japan	6,351,926	7,296,825	
UBS AG	Switzerland	1,315,670	1,597,899	
Zürcher Kantonalbank	Switzerland	1,882,825	2,256,568	
Total		42,229,085	49,816,261	
Global Dynamic Equity Fund (in USD)	11.% 11%	0.004.470	0.705.055	
Barclays Capital Securities Limited	United Kingdom	2,021,478	2,765,255	
BNP Paribas SA	France	86,399	110,774	
Citigroup Global Markets Limited	United Kingdom	38,563	49,697	
Credit Suisse AG	Switzerland	232,501	290,972	
Goldman Sachs International	United States	827,113	1,117,485	
HSBC Bank Plc	United Kingdom	584,772	764,603	
J.P. Morgan Securities Plc	United Kingdom	1,112,527	1,475,565	
Merrall Lynch International	United Kingdom	1,373,849	1,796,699	
Morgan Stanley & Co. International Plc The Bank of Nova Scotia	United Kingdom Canada	2,457,393 308,213	3,045,866 406,620	
UBS AG	Switzerland	4,754,579	6,401,515	
Total	Switzeriand	13,797,387	18,225,051	
Global Equity Income Fund (in USD)		13,131,301	10,223,031	
Barclays Capital Securities Limited	United Kingdom	9,555,437	10,953,944	
Credit Suisse International	United Kingdom	1,982,624	2,087,688	
J.P. Morgan Securities Plc	United Kingdom	5,897,870	6,555,361	
Morgan Stanley & Co. International Plc	United Kingdom	16,121,753	16,745,657	
Societe Generale SA	France	15,351,354	17,906,416	
UBS AG	Switzerland	22,527,121	25,417,339	
Total	J	71,436,159	79,666,405	

	Counterparty's		
Counterparty	country of establishment	Amount on Loan	Collateral received
Global Government Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	1,527,483	1,607,498
BNP Paribas SA	France	14,197,890	28,183,756
Citigroup Global Markets Limited	United Kingdom	117,327	120,748
Goldman Sachs International	United States	32,233	33,750
J.P. Morgan Securities Plc	United Kingdom	35,794,897	39,025,731
Morgan Stanley & Co. International Plc	United Kingdom	6,882,630	7,141,716
Natixis SA	France	11,840,115	12,711,496
Nomura International Plc	Japan	924,022	955,176
RBC Europe Limited	United Kingdom	2,013,373	2,088,629
Societe Generale SA	France	7,781,811	8,368,408
Banco Santander, S.A.	Spain	19,607,672	21,541,266
Total		100,719,453	121,778,174
Global High Yield Bond Fund (in USD)			, -,
Barclays Bank Plc	United Kingdom	32,681,318	36,134,491
BNP Paribas SA	France	14,943,026	17,228,098
Citigroup Global Markets Limited	United Kingdom	16,889,231	18,261,701
Credit Suisse International	United Kingdom	17,710,275	19,581,953
Deutsche Bank AG	Germany	3,086,291	3,347,550
Goldman Sachs International	United States	17,316,876	19,558,995
HSBC Bank Plc	United Kingdom	5,149,305	5,761,594
J.P. Morgan Securities Plc	United Kingdom	36,614,516	42,026,842
Merrill Lynch International	United Kingdom	384,957	448,717
Morgan Stanley & Co. International Plc	United Kingdom	2,579,685	2,951,548
Nomura International Plc	Japan	1,986,890	2,157,859
RBC Europe Limited	United Kingdom	1,480,576	1,613,676
Zürcher Kantonalbank	Switzerland	2,021,648	2,290,680
Total		152,844,594	171,363,704
Global Inflation Linked Bond Fund (in USD)			
BNP Paribas SA	France	943,635	2,596,742
Citigroup Global Markets Limited	United Kingdom	1,668,035	1,712,643
Goldman Sachs International	United States	923,108	1,039,325
J.P. Morgan Securities Plc	United Kingdom	2,523,066	2,788,680
Morgan Stanley & Co. International Plc	United Kingdom	3,429,701	3,556,353
Societe Generale SA	France	125,182	129,115
Banco Santander, S.A.	Spain	6,754,700	7,356,815
Total		16,367,427	19,179,673
Global Long-Horizon Equity Fund (in USD)			
Goldman Sachs International	United States	2,429,360	2,698,817
Merrill Lynch International	United Kingdom	6,432,447	6,916,996
UBS AG	Switzerland	12,169,379	13,472,368
Total		21,031,186	23,088,181

	Counterparty's		
Counterparty	country of establishment	Amount on Loan	Collateral received
Global Multi-Asset Income Fund (in USD)			
Barclays Bank Plc	United Kingdom	12,226,404	12,716,929
Barclays Capital Securities Limited	United Kingdom	184,474,251	208,331,484
BNP Paribas SA	France	23,133,737	24,736,502
Citigroup Global Markets Limited	United Kingdom	48,768,505	49,681,678
Credit Suisse International	United Kingdom	15,020,126	15,609,587
Deutsche Bank AG	Germany	16,276,362	16,607,668
Goldman Sachs International	United States	33,931,330	36,102,587
HSBC Bank Plc	United Kingdom	9,760,557	10,529,984
J.P. Morgan Securities Plc	United Kingdom	66,418,360	72,474,495
Macquarie Bank Limited	Australia	1,459,598	1,594,030
Merrill Lynch International	United Kingdom	1,564,783	1,957,405
Morgan Stanley & Co. International Plc	United Kingdom	12,768,740	13,613,125
Nomura International Plc	Japan	8,935,541	9,129,168
Societe Generale SA	France	5,769,573	6,072,364
The Bank of Nova Scotia	Canada	85,692	95,038
UBS AG	Switzerland	25,952,075	28,839,041
Banco Santander, S.A.	Spain	206,332	232,205
Total	Cpa	466,751,966	508,323,290
Japan Flexible Equity Fund (in JPY)		100,101,000	000,020,200
Citigroup Global Markets Limited	United Kingdom	1,429,836,196	1,514,959,529
Credit Suisse AG	Switzerland	9,720,476	10,086,012
HSBC Bank Plc	United Kingdom	742,275,832	797,939,399
J.P. Morgan Securities Plc	United Kingdom	6,717,958,540	7,325,546,010
Merrill Lynch International	United Kingdom	2,535,362,269	2,726,035,285
Natixis SA	France	288,345,858	306,658,470
UBS AG	Switzerland	370,519,070	410,143,882
Total		12,094,018,241	13,091,368,587
Japan Small & MidCap Opportunities Fund (in JPY)		1.2.1.2.1	.,,
Barclays Capital Securities Limited	United Kingdom	1,328,104,134	1,478,255,993
Citigroup Global Markets Limited	United Kingdom	179,625,798	188,356,127
Credit Suisse AG	Switzerland	6,267,981	6,436,589
Credit Suisse International	United Kingdom	55,375,630	56,616,276
HSBC Bank Plc	United Kingdom	26,167,752	27,839,877
J.P. Morgan Securities Plc	United Kingdom	1,722,723,915	1,859,151,072
Merrill Lynch International	United Kingdom	642,639,695	683,841,290
Natixis SA	France	181,940,477	191,499,153
Societe Generale SA	France	242,896,950	275,094,316
UBS AG	Switzerland	860,076,769	942,234,868
Total		5,245,819,101	5,709,325,561
Latin American Fund (in USD)			
Credit Suisse AG	Switzerland	473,691	508,259
UBS AG	Switzerland	9,464,165	10,924,884
Total		9,937,856	11,433,143
Natural Resources Growth & Income Fund (in USD)			
Barclays Bank Plc	United Kingdom	732,303	1,135,479
Citigroup Global Markets Limited	United Kingdom	3,054,356	4,658,734
Goldman Sachs International	United States	5,820,758	9,307,751
UBS AG	Switzerland	2,835,435	4,518,339
Total		12,442,852	19,620,303
Next Generation Health Care Fund (in USD)			,,300
BNP Paribas SA	France	79,629	82,598
		,	52,500
Merrill Lynch International	United Kingdom	314,996	333,286

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	Counterparty's country of			
Counterparty	establishment	Amount on Loan	Collateral received	
Next Generation Technology Fund (in USD)				
Barclays Capital Securities Limited	United Kingdom	62,040,549	71,649,144	
BNP Paribas SA	France	6,924,113	7,494,807	
Citigroup Global Markets Limited	United Kingdom	1,974,289	2,148,027	
Credit Suisse International	United Kingdom	781,729	829,271	
Goldman Sachs International	United States	7,366,268	8,402,206	
HSBC Bank Plc	United Kingdom	25,253,808	27,876,974	
J.P. Morgan Securities Plc	United Kingdom	33,913,198	37,973,934	
Merrill Lynch International	United Kingdom	6,312,225	6,969,283	
Morgan Stanley & Co. International Plc	United Kingdom	482,464	504,859	
Societe Generale SA	France	9,321,802	10,954,114	
The Bank of Nova Scotia	Canada	38,151,067	42,492,666	
UBS AG	Switzerland	41,677,929	47,374,642	
Total		234,199,441	264,669,927	
Nutrition Fund (in USD)			. ,	
Barclays Capital Securities Limited	United Kingdom	5,367,136	10,626,272	
BNP Paribas SA	France	1,802,642	3,345,098	
Credit Suisse AG	Switzerland	215,187	389,775	
HSBC Bank Plc	United Kingdom	263,442	498,547	
J.P. Morgan Securities Plc	United Kingdom	141,766	272,139	
Macquarie Bank Limited	Australia	268,866	514,775	
Morgan Stanley & Co. International Plc	United Kingdom	183,317	328,860	
The Bank of Nova Scotia	Canada	1,075,610	2,053,833	
UBS AG	Switzerland	909,862	1,773,038	
Total		10,227,828	19,802,337	
Sustainable Energy Fund (in USD)		,,	,	
BNP Paribas SA	France	308,779	328,000	
Goldman Sachs International	United States	888,489	994,553	
J.P. Morgan Securities Plc	United Kingdom	6,218,644	6,833,494	
Merrill Lynch International	United Kingdom	850,244	921,254	
Societe Generale SA	France	66,270,823	76,424,042	
The Bank of Nova Scotia	Canada	68,241,663	74,591,116	
UBS AG	Switzerland	40,165,831	44,805,031	
Total	0	182,944,473	204,897,490	
Sustainable Global Infrastructure Fund (in USD)		,		
BNP Paribas SA	France	208,668	147,598	
Total		208,668	147,598	
Swiss Small & MidCap Opportunities Fund (in CHF)		,	,	
Citigroup Global Markets Limited	United Kingdom	46,692	49,315	
Credit Suisse International	United Kingdom	461,872	475,638	
Goldman Sachs International	United States	15,117,060	16,738,900	
J.P. Morgan Securities Plc	United Kingdom	333,659	362,688	
Macquarie Bank Limited	Australia	5,203,764	5,641,711	
Morgan Stanley & Co. International Plc	United Kingdom	22,507,186	22,863,374	
The Bank of Nova Scotia	Canada	8,154,447	8,816,893	
UBS AG	Switzerland	7,662,562	8,455,272	
Total		59,487,242	63,403,791	

	Counterparty's		
Counterparty	country of establishment	Amount on Loan	Collateral received
Systematic Global Equity High Income Fund (in USD)	- Cottabiloriment	Amount on Edun	oonateral received
Barclays Capital Securities Limited	United Kingdom	15,360,900	17,503,729
BNP Paribas SA	France	24,093,772	25,732,362
Citigroup Global Markets Limited	United Kingdom	44,419,161	47,684,564
Credit Suisse AG	Switzerland	528,485	554,804
Credit Suisse International	United Kingdom	2,270,509	2,376,525
Goldman Sachs International	United States	20,200,725	22,734,811
HSBC Bank Pic	United Kingdom	64,787,081	70,564,419
J.P. Morgan Securities Plc	United Kingdom	13,940,174	15,401,521
Macquarie Bank Limited	Australia	289,660	319,188
Merrill Lynch International	United Kingdom	16,173,873	17,619,689
Morgan Stanley & Co. International Plc	United Kingdom	56,591,825	58,430,234
Natixis SA	France	43,051,331	46,389,586
Societe Generale SA	France	31,474,640	36,493,608
The Bank of Nova Scotia	Canada	49,025,127	53,877,144
UBS AG	Switzerland	21,444,302	24,050,853
Total		403,651,565	439,733,037
Systematic Global SmallCap Fund (in USD)		100,001,000	100,100,001
Barclays Capital Securities Limited	United Kingdom	2,780,886	3,158,697
BNP Paribas SA	France	1,172,824	1,248,586
Citigroup Global Markets Limited	United Kingdom	3,031,689	3,244,164
Credit Suisse AG	Switzerland	1,212,126	1,259,600
Goldman Sachs International	United States	1,977,735	2,218,724
HSBC Bank Plc	United Kingdom	217,938	236,614
J.P. Morgan Securities Plc	United Kingdom	4,288,094	4,722,483
Merrill Lynch International	United Kingdom	5,314,594	5,771,185
Morgan Stanley & Co. International Plc	United Kingdom	3,344,108	3,441,715
Societe Generale SA	France	2,300,505	2,658,825
The Bank of Nova Scotia	Canada	468,849	513,605
UBS AG	Switzerland	17,308,951	19,350,838
Total		43,418,299	47,825,036
Systematic Multi Allocation Credit Fund (in USD)		,,	,,
BNP Paribas SA	France	3,025,564	3,262,317
HSBC Bank Pic	United Kingdom	105,557	116,073
Morgan Stanley & Co. International Plc	United Kingdom	492,936	518,367
Total	3.1	3,624,057	3,896,757
United Kingdom Fund (in GBP)			· ·
BNP Paribas SA	France	628,557	1,346,794
Credit Suisse International	United Kingdom	1,432,345	3,007,798
Goldman Sachs International	United States	947,877	2,140,220
J.P. Morgan Securities Plc	United Kingdom	2,467,191	5,468,650
Morgan Stanley & Co. International Plc	United Kingdom	7,083,588	14,673,007
Societe Generale SA	France	214,605	499,205
The Bank of Nova Scotia	Canada	1,139,234	2,511,774
UBS AG	Switzerland	3,924,856	8,831,288
Total		17,838,253	38,478,736
US Basic Value Fund (in USD)			. ,
Citigroup Global Markets Limited	United Kingdom	8,651,647	9,938,824
The Bank of Nova Scotia	Canada	4,294,797	5,050,767
UBS AG	Switzerland	32,726,817	39,278,139
Total		45,673,261	54,267,730

	Counterparty's		
Counterparty	country of establishment	Amount on Loan	Collateral received
	establishment	Amount on Loan	Collateral received
US Dollar Bond Fund (in USD)	Heitad Kiandan	204.002	040,000
Barclays Bank Plc	United Kingdom	204,903	219,280
BNP Paribas SA	France	2,134,906	5,988,309
Citigroup Global Markets Limited	United Kingdom	584,383	611,590
J.P. Morgan Securities Plc	United Kingdom	546,163	595,101
Morgan Stanley & Co. International Plc	United Kingdom	204,968	226,987
Natixis SA	France	1,357,219	1,501,493
Nomura International Plc	Japan	789,819	830,249
Societe Generale SA	France	4,015,615	4,382,586
The Bank of Nova Scotia	Canada	1,469,453	1,629,383
Total		11,307,429	15,984,978
US Dollar High Yield Bond Fund (in USD)	11.70 11.00 1	4 400 057	4.040.470
Barclays Bank Plc	United Kingdom	4,196,057	4,616,472
BNP Paribas SA	France	7,580,534	8,696,511
Citigroup Global Markets Limited	United Kingdom	23,507,888	25,292,485
Credit Suisse International	United Kingdom	4,359,809	4,796,724
Deutsche Bank AG	Germany	189,440	204,460
Goldman Sachs International	United States	3,379,181	3,698,946
HSBC Bank Plc	United Kingdom	352,403	392,356
J.P. Morgan Securities Plc	United Kingdom	6,863,460	7,845,404
Merrill Lynch International	United Kingdom	2,675,341	3,103,032
Morgan Stanley & Co. International Plc	United Kingdom	5,072,870	5,758,582
Nomura International Plc	Japan	1,222,271	1,320,880
Societe Generale SA	France	1,485,594	1,605,642
The Bank of Nova Scotia	Canada	270,040	316,789
UBS AG	Switzerland	1,221,453	1,391,675
Zürcher Kantonalbank	Switzerland	497,813	561,270
Total		62,874,154	69,601,228
US Dollar Short Duration Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	790,379	1,104,530
Barclays Capital Securities Limited	United Kingdom	15,683,704	23,797,254
BNP Paribas SA	France	11,860,460	41,124,503
Credit Suisse International	United Kingdom	611,245	854,212
Goldman Sachs International	United States	4,308,976	5,991,204
J.P. Morgan Securities Plc	United Kingdom	1,013,115	1,450,349
Morgan Stanley & Co. International Plc	United Kingdom	1,210,610	1,750,685
Nomura International Plc	Japan	1,217,508	1,671,249
Societe Generale SA	France	11,924,501	16,994,467
Banco Santander, S.A.	Spain	13,598,867	19,685,764
Total		62,219,365	114,424,217
US Flexible Equity Fund (in USD)			
Credit Suisse AG	Switzerland	2,289,412	2,427,130
The Bank of Nova Scotia	Canada	8,407,756	9,396,389
UBS AG	Switzerland	10,652,366	12,149,530
Total		21,349,534	23,973,049
US Growth Fund (in USD)			
The Bank of Nova Scotia	Canada	18,072,190	20,225,721
UBS AG	Switzerland	2,865,189	3,272,495
Total		20,937,379	23,498,216

	Counterparty's		
Counterparty	country of establishment	Amount on Loan	Collateral received
Counterparty	establishment	Amount on Loan	Collateral received
US Small & MidCap Opportunities Fund (in USD)	11-9-41/2	444 222	440.404
Citigroup Global Markets Limited	United Kingdom	111,330	119,464
Credit Suisse AG	Switzerland	952,791	992,860
Credit Suisse International	United Kingdom	359,953	376,600
HSBC Bank Plc	United Kingdom	1,759,679	1,915,785
J.P. Morgan Securities Plc	United Kingdom	1,171,276	1,293,513
Merrill Lynch International	United Kingdom	5,661,863	6,165,374
Morgan Stanley & Co. International Plc	United Kingdom	33,027	34,086
The Bank of Nova Scotia	Canada	2,825,668	3,104,008
UBS AG	Switzerland	5,974,829	6,698,225
Total		18,850,416	20,699,915
US Sustainable Equity Fund (in USD)		440.000	450,000
BNP Paribas SA	France	142,980	153,969
Total		142,980	153,969
World Bond Fund (in USD)	11.76 1175 1	4.050.000	0.400.740
Barclays Bank Plc	United Kingdom	1,959,882	2,120,743
BNP Paribas SA	France	4,642,640	5,180,059
Citigroup Global Markets Limited	United Kingdom	1,956,854	2,070,739
Credit Suisse International	United Kingdom	1,376,507	1,489,515
Deutsche Bank AG	Germany	1,672,183	1,775,046
Goldman Sachs International	United States	4,017,985	4,385,973
HSBC Bank Plc	United Kingdom	2,125,472	2,513,135
J.P. Morgan Securities Plc	United Kingdom	17,953,195	20,087,935
Merrill Lynch International	United Kingdom	1,285,329	1,466,258
Morgan Stanley & Co. International Plc	United Kingdom	6,648,246	7,156,823
Nomura International Plc	Japan	10,941,580	11,629,607
Societe Generale SA	France	453,180	481,735
UBS AG	Switzerland	329,945	368,791
Zürcher Kantonalbank	Switzerland	544,576	691,348
Banco Santander, S.A.	Spain	2,662,614	2,993,172
Total		58,570,188	64,410,879
World Energy Fund (in USD)			
Citigroup Global Markets Limited	United Kingdom	25,604,296	29,194,956
Goldman Sachs International	United States	9,796,071	11,710,188
J.P. Morgan Securities Plc	United Kingdom	165,613,028	194,346,822
Total		201,013,395	235,251,966
World Financials Fund (in USD)			
Credit Suisse AG	Switzerland	955,120	1,111,860
HSBC Bank Plc	United Kingdom	500,475	603,939
Morgan Stanley & Co. International Plc	United Kingdom	540,393	618,165
Societe Generale SA	France	67,136,160	86,242,849
UBS AG	Switzerland	21,590,868	26,828,666
Total		90,723,016	115,405,479
World Gold Fund (in USD)			
BNP Paribas SA	France	580,302	604,642
Citigroup Global Markets Limited	United Kingdom	6,460,186	6,765,832
Goldman Sachs International	United States	11,242,375	12,343,865
J.P. Morgan Securities Plc	United Kingdom	8,301,598	8,947,997
Macquarie Bank Limited	Australia	2,928,644	3,148,425
The Bank of Nova Scotia	Canada	26,470,954	28,380,770
UBS AG	Switzerland	580,782	635,477
Total		56,564,841	60,827,008

	Counterparty's country of		
Counterparty	establishment	Amount on Loan	Collateral received
World Healthscience Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	44,970,266	51,785,331
BNP Paribas SA	France	797,268,700	860,492,160
Citigroup Global Markets Limited	United Kingdom	5,397,864	5,855,942
Credit Suisse AG	Switzerland	3,075,970	3,240,587
Credit Suisse International	United Kingdom	883,377	934,400
HSBC Bank Plc	United Kingdom	1,777,965	1,956,987
J.P. Morgan Securities Plc	United Kingdom	19,370,754	21,627,647
Merrill Lynch International	United Kingdom	7,922,661	8,722,131
Morgan Stanley & Co. International Plc	United Kingdom	20,699,256	21,597,626
Natixis SA	France	32,698,781	35,606,793
Societe Generale SA	France	18,084,447	21,189,883
The Bank of Nova Scotia	Canada	22,813,914	25,336,872
UBS AG	Switzerland	71,981,579	81,584,391
Total		1,046,945,534	1,139,930,750
World Mining Fund (in USD)		7 7 7	,,,
Credit Suisse International	United Kingdom	10,040,738	10,488,255
J.P. Morgan Securities Plc	United Kingdom	45,509,123	50,177,906
Merrill Lynch International	United Kingdom	899,939	978,399
Morgan Stanley & Co. International Plc	United Kingdom	3,108,957	3,203,445
Societe Generale SA	France	98,176,339	113,600,800
Total		157,735,096	178,448,805
World Real Estate Securities Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	725,134	832,921
Deutsche Bank AG	Germany	45	49
HSBC Bank Plc	United Kingdom	890,334	977,510
J.P. Morgan Securities Plc	United Kingdom	1,241,840	1,383,031
Societe Generale SA	France	553,222	646,586
The Bank of Nova Scotia	Canada	1,332,627	1,476,269
UBS AG	Switzerland	11,160,792	12,617,821
Total		15,903,994	17,934,187
World Technology Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	19,421,755	24,846,192
BNP Paribas SA	France	636,215	762,845
J.P. Morgan Securities Plc	United Kingdom	10,828,260	13,431,098
Merrill Lynch International	United Kingdom	40,145,466	49,099,621
Morgan Stanley & Co. International Plc	United Kingdom	37,523,386	43,495,407
Societe Generale SA	France	6,876,959	8,951,789
The Bank of Nova Scotia	Canada	162,027,572	199,908,938
UBS AG	Switzerland	28,065,731	35,338,830
Total		305,525,344	375,834,720

All securities on loan have an open maturity tenor as they are recallable or terminable daily.

Total Return Swaps ("TRS") (including CFDs)

All TRS (including CFDs) are entered into by the Funds under an International Swaps and Derivatives Associations, Inc. Master Agreement ("ISDA Master Agreement") or similar agreement. An ISDA Master Agreement is a bilateral agreement between the Funds and a counterparty that governs OTC FDIs (including TRS and CFDs) entered into by the parties. The parties' exposures under the ISDA Master Agreement are netted and collateralised together, therefore any collateral disclosures provided are in respect of all OTC FDIs entered into by the Funds under the ISDA Master Agreement, not just TRS and CFDs.

All collateral received/posted by the Funds under the ISDA Master Agreement is transferred bilaterally under a title transfer arrangement.

The following table details the value of TRS (including CFDs) as a proportion of the Fund's NAV, as at 28 February 2022 and the income/returns earned for the period ended 28 February 2022. The value of TRS (including CFDs) is based on the underlying exposure value on a gross absolute basis.

Fund	Currency	% of NAVs	Total returns earned
Asia Pacific Equity Income Fund	USD	_	(14,011)
Asian Dragon Fund	USD	0.17	(192,991)
Asian Growth Leaders Fund	USD	0.30	(56,917)
Asian Multi-Asset Income Fund	USD	_	(1,051)
China Flexible Equity Fund	USD	2.12	(101,879)
China Fund	USD	4.80	(16,351,261)
Dynamic High Income Fund	USD	0.15	(536,821)
Emerging Markets Equity Income Fund	USD	3.15	(2,261,629)
Emerging Markets Fund	USD	2.08	12,254,713
ESG Fixed Income Global Opportunities Fund	EUR	1.61	22,220
ESG Global Bond Income Fund(1)	USD	0.01	401
ESG Multi-Asset Fund	EUR	4.58	27,317,920
Fixed Income Global Opportunities Fund	USD	1.58	204,653
Global Allocation Fund	USD	1.89	13,544,987
Global Corporate Bond Fund	USD	2.18	958,161
Global Dynamic Equity Fund	USD	0.21	(191,974)
Global High Yield Bond Fund	USD	1.01	271,361
Global Multi-Asset Income Fund	USD	0.19	(1,262,002)
US Dollar Bond Fund	USD	_	66,579
US Dollar High Yield Bond Fund	USD	3.38	1,569,599
World Real Estate Securities Fund	USD	0.99	(319,797)

⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

The total returns earned from TRS (including CFDs) is presented on a total return basis, including related interest and dividend income or expense and net gains/losses from fair value price movements. All returns and costs from TRS (including CFDs) will accrue to the Funds and are not subject to any returns or costs sharing arrangements with the Fund's Management Company or any other third parties.

The following table details the underlying exposure value for TRS (including CFDs), analysed by counterparty as at 28 February 2022.

Counterparty	Counterparty's country of establishment	Underlying exposure
Asian Dragon Fund (in USD)		, , ,
JP Morgan	United Kingdom	1,741,281
Total		1,741,281
Asian Growth Leaders Fund (in USD)		
JP Morgan	United Kingdom	3,511,409
Total		3,511,409
China Flexible Equity Fund (in USD)		
HSBC Bank Plc	United Kingdom	550,913
Total		550,913
China Fund (in USD)		
HSBC Bank Plc	United Kingdom	66,346,560
Total		66,346,560
Dynamic High Income Fund (in USD)		
HSBC Bank Plc	United Kingdom	2,841,441
JP Morgan	United Kingdom	2,553,999
Total		5,395,440

Counterparty	Counterparty's country of establishment	Underlying exposure
Emerging Markets Equity Income Fund (in USD)		, ,
HSBC Bank Plc	United Kingdom	5,337,799
JP Morgan	United Kingdom	7,222,668
Total		12,560,467
Emerging Markets Fund (in USD)		
HSBC Bank Plc	United Kingdom	50,188,691
JP Morgan	United Kingdom	10,017,965
Total		60,206,656
ESG Fixed Income Global Opportunities Fund (in EUR)		
Bank of America	United States	496,433
BNP Paribas	France	8,095,848
Citibank	United States	256,600
Goldman Sachs	United States	3,366,189
HSBC Bank Plc	United Kingdom	302,622
JP Morgan	United Kingdom	953,655
Morgan Stanley	United Kingdom	3,110,381
Total		16,581,728
ESG Global Bond Income Fund (in USD) ⁽¹⁾		
BNP Paribas	France	10,864
Total		10,864
ESG Multi-Asset Fund (in EUR)		
Bank of America	United States	30,552,120
Citibank	United States	108,793,939
Goldman Sachs	United States	90,097,259
Morgan Stanley	United Kingdom	39,083,973
Total		268,527,291
Fixed Income Global Opportunities Fund (in USD)		
Bank of America	United States	8,257,295
BNP Paribas	France	91,314,437
Citibank	United States	4,241,460
Goldman Sachs	United States	24,626,651
HSBC Bank Plc	United Kingdom	525,084
JP Morgan	United Kingdom	9,617,832
Morgan Stanley	United Kingdom	28,094,526
Total		166,677,285
Global Allocation Fund (in USD)		
Barclays	United Kingdom	81,432,116
BNP Paribas	France	15,501,951
Citibank	United States	39,720,636
Goldman Sachs	United States	29,215,575
JP Morgan	United Kingdom	132,408,105
Morgan Stanley	United Kingdom	30,682,465
Total		328,960,848
Global Corporate Bond Fund (in USD)		
BNP Paribas	France	10,983,315
Goldman Sachs	United States	10,128,672
Total		21,111,987
Global Dynamic Equity Fund (in USD)		
BNP Paribas	France	188,404
JP Morgan	United Kingdom	915,495
Total		1,103,899
Global High Yield Bond Fund (in USD)		
JP Morgan	United Kingdom	9,115,632
Morgan Stanley	United Kingdom	14,667,728
Total	•	23,783,360
Global Multi-Asset Income Fund (in USD)		. ,
HSBC Bank Plc	United Kingdom	4,022,082
JP Morgan	United Kingdom	8,703,167
Total		12,725,249

 $^{^{\}mbox{\scriptsize (1)}}$ Fund name changed during the period, see Note 1, for further details.

Counterparty	Counterparty's country of establishment	Underlying exposure
US Dollar High Yield Bond Fund (in USD)		
JP Morgan	United Kingdom	28,876,711
Morgan Stanley	United Kingdom	74,359,881
Total		103,236,592
World Real Estate Securities Fund (in USD)		
JP Morgan	United Kingdom	162,206
Morgan Stanley	United Kingdom	1,699,327
Total		1,861,533

The following table provides an analysis of the maturity tenor of TRS (including CFDs) as at 28 February 2022.

	Maturity Tenor						
-					More than	Open	
A	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	365 days	transactions	Total
Asian Dragon Fund (in USD)						4 744 004	4 744 004
TRS (including CFDs)	_			_		1,741,281	1,741,281
Asian Growth Leaders Fund (in USD)						2 544 400	0.544.400
TRS (including CFDs)				<u> </u>		3,511,409	3,511,409
China Flexible Equity Fund (in USD)						EE0 042	EE0 040
TRS (including CFDs)				<u> </u>		550,913	550,913
China Fund (in USD)						00 040 500	00 040 500
TRS (including CFDs)	_			<u> </u>		66,346,560	66,346,560
Dynamic High Income Fund (in USD)						5 005 440	
TRS (including CFDs)	-	_		_		5,395,440	5,395,440
Emerging Markets Equity Income Fund (in USD)						10 500 105	
TRS (including CFDs)						12,560,467	12,560,467
Emerging Markets Fund (in USD)							
TRS (including CFDs)	_	_	_	_	_	60,206,656	60,206,656
ESG Fixed Income Global Opportunities Fund (in EUR)							
TRS (including CFDs)		13,252,859	-	2,529,814	-	799,055	16,581,728
ESG Global Bond Income Fund (in USD) ⁽¹⁾							
TRS (including CFDs)		10,864					10,864
ESG Multi-Asset Fund (in EUR)							
TRS (including CFDs)		39,083,973	120,649,379	108,793,939	_	_	268,527,291
Fixed Income Global Opportunities Fund (in USD)							
TRS (including CFDs)	_	130,587,748		27,307,158	-	8,782,379	166,677,285
Global Allocation Fund (in USD)							
TRS (including CFDs)	_	168,763,497		3,850,415	_	156,346,936	328,960,848
Global Corporate Bond Fund (in USD)							
TRS (including CFDs)	_	10,128,672		10,983,315	_	_	21,111,987
Global Dynamic Equity Fund (in USD)							
TRS (including CFDs)	_	_	_	188,404	_	915,495	1,103,899
Global High Yield Bond Fund (in USD)							
TRS (including CFDs)			_	23,783,360			23,783,360
Global Multi-Asset Income Fund (in USD)							
TRS (including CFDs)	-	_	-	_	-	12,725,249	12,725,249
US Dollar High Yield Bond Fund (in USD)							
TRS (including CFDs)	-	-	-	103,236,592	-	-	103,236,592
World Real Estate Securities Fund (in USD)							
TRS (including CFDs)	_	_	_	_	_	1,861,533	1,861,533

⁽¹⁾ Fund name changed during the period, see Note 1, for further details.

The above maturity tenor analysis has been based on the respective transaction contractual maturity date. Open transactions are those transactions that are recallable or terminable daily and included contracts for difference.

Analysis of collateral currency

The Funds engage in activities which may require collateral to be provided to a counterparty ("collateral posted") or may hold collateral received ("collateral received") from a counterparty.

The following table provides an analysis by currency of the cash and underlying non-cash collateral received/posted by the Funds by way of title transfer collateral arrangement, in respect of securities lending transactions and OTC FDIs (including TRS and CFDs), as at 28 February 2022.

	Cash	Cash	Non-cash	Non-cash
	collateral	collateral	collateral	collateral
Currency	received	posted	received	posted
Asia Pacific Equity I		USD)		
Securities lending tr	ansactions		46 945	
AUD CAD	_	_	46,845 295,446	-
	_	_	,	-
CHF	_	_	246,106	_
DKK EUR	_	_	47,785 931,598	_
GBP	_	_	342,553	_
	_	_		_
JPY	_	_	857,842	_
NOK	_	_	2,504	-
SEK	_	_	4,276	_
USD	_	_	2,063,917	_
Total	- HCD)		4,838,872	
Asian Dragon Fund				
Securities lending tr	ansactions		70 440	
AUD	_	_	72,443	_
CAD	_	_	274,374	_
CHF	_	_	325,279	_
DKK	_	_	58,310	_
EUR	-	_	1,464,998	-
GBP	-	_	387,130	-
JPY	-	_	719,823	-
NOK	-	_	38	-
SEK	_	_	35,852	_
USD	-	_	3,830,338	-
Total			7,168,585	
Asian Growth Leade)		
Securities lending tr	ansactions		070 005	
AUD	-	_	279,025	_
CAD	-	_	1,051,832	_
CHF	-	_	902,387	_
DKK	-	_	705,031	_
EUR	-	_	2,946,935	_
GBP	-	-	552,012	-
JPY	-	_	13,672,047	_
NOK	-	-	207,073	-
SEK	-	-	328,067	-
USD	-	-	9,703,155	-
Total Securities				
lending transactions			20 247 564	
OTC FDIs		-	30,347,564	
USD	410,000			
Total OTC FDIs	410,000 410,000	_	_	_
Total	410,000	-	30,347,564	-
ıvlaı	410,000		30,347,304	

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Asian High Yield Bon			receiveu	posted
Securities lending tra		<u> </u>		
AUD	_	_	131,242	_
CAD	_	_	1,056,402	_
CHF	_	_	2,290,795	_
DKK	_	_	5,020,127	_
EUR	_	_	253,332,774	_
GBP	_	_	46,864,021	_
JPY	_	_	14,937,194	_
NOK	_	_	1,275,014	_
SEK	_	_	1,926,394	_
USD	_	_	75,374,154	_
Total	_	_	402,208,117	_
Asian Multi-Asset Inc	ome Fund (in U	SD)		
Securities lending tra				
AUD	_	_	4,749	_
CAD	_	_	13,941	_
CHF	_	_	51,357	_
DKK	-	_	45,293	_
EUR	_	_	1,238,602	_
GBP	_	_	132,120	_
JPY	_	_	257,198	_
NOK	_	-	6,273	_
SEK	_	_	64,532	_
USD	_	-	922,196	_
Total		_	2,736,261	
Asian Tiger Bond Fur				
Securities lending tra	nsactions			
AUD	-	-	66,234	-
CAD	-	-	672,230	_
CHF	_	-	1,306,577	_
DKK	_	-	10,253,279	_
EUR	_	-	338,209,850	_
GBP	-	-	61,879,992	-
JPY	-	-	8,740,668	_
NOK	-	-	741,389	-
SEK	-	-	1,110,070	-
USD	_	-	158,438,135	_
Total		_	581,418,424	
China Bond Fund (in				
Securities lending tra	insactions		202 244	
AUD	_	-	292,211	-
CAD	_	-	8,579,468	_
CHF	_	-	6,172,541	_
DKK	_	-	22,522,845	_
EUR	-	-	825,418,058	-
GBP	_	-	146,122,499	_
JPY	-	-	41,799,836	-
NOK	-	-	3,260,456	-
SEK	_	-	1,458,774	_
USD	-	-	249,650,880	-
Total	-		1,305,277,568	

	Cash	Cash	Non-cash	Non-cash
	collateral	collateral	collateral	collateral
Currency	received	posted	received	posted
China Flexible Equity Securities lending trai				
AUD	_	_	16,569	_
CAD	_	_	40,317	_
CHF	_	_	80,265	_
DKK	_	_	14,785	_
EUR	_	_	121,094	_
GBP	_	_	63,648	_
JPY	_	_	154,992	_
NOK	_	_	3	_
SEK	_	_	2,656	_
USD	_	_	427,052	_
Total	-	-	921,381	-
China Fund (in USD)				
Securities lending train	nsactions			
AUD	-	-	3,026,809	-
CAD	-	-	8,600,725	-
CHF	-	-	4,585,177	-
DKK	-	-	2,130,703	-
EUR	-	-	29,892,211	-
GBP	-	-	8,286,923	-
JPY	-	-	43,390,140	-
MXN	-	-	44,969	-
NOK	-	-	474,747	-
SEK	-	-	1,176,333	-
USD	-	-	55,688,522	_
Total Securities				
lending transactions	_	_	157,297,259	_
OTC FDIs			131,231,233	<u>_</u>
USD	_	(1,160,000)		
Total OTC FDIs	_	(1,160,000)	_	_
Total	_	(1,160,000)	157,297,259	_
Circular Economy Fur	nd (in USD)	,,,,,		
Securities lending train				
AUD	-	_	640,732	_
CAD	-	_	8,879,203	_
CHF	_	_	3,178,313	_
DKK	_	_	991,037	_
EUR	-	-	19,518,135	_
GBP	-	-	9,909,033	_
JPY	-	-	22,912,334	-
NOK	-	-	269,536	-
SEK	-	-	427,034	-
USD	-	-	30,519,905	-
Total			97,245,262	
Continental European		(in EUR)		
Securities lending tra	nsactions		6 007 050	
AUD	-	-	6,037,253	-
CAD	-	-	10,327,646	-
CHF	-	-	18,332,960	-
DKK	-	-	8,993,043	-
EUR	-	-	123,592,589	-
GBP	-	-	44,513,677	-
JPY MXN	-	-	198,062,743	-
NOK	_	_	32,809 146,383	_
SEK	_	_	330,429	-
USD	_	_	98,601,302	<u>-</u>
Total	<u>-</u> -	_	508,970,834	<u>-</u>
10101	<u>=</u>		300,310,034	

	Cash	Cash	Non-cash	Non-cash
	collateral	collateral	collateral	collateral
Currency	received	posted	received	posted
Developed Markets Su	ıstainable Equit	ty Fund (in US	SD)	
Securities lending tran	nsactions			
AUD	-	-	605	_
CHF	-	-	997	_
DKK	-	-	1,436	_
EUR	-	-	61,899	_
GBP	-	-	16,792	-
JPY	-	-	56,997	_
USD	-	-	65,230	_
Total	_	-	203,956	-
Dynamic High Income				
Securities lending tran	nsactions			
AUD	-	-	1,048,549	-
CAD	-	-	9,005,524	-
CHF	-	-	6,322,845	-
DKK	-	-	6,398,066	-
EUR	-	_	76,708,708	_
GBP	-	-	29,081,127	_
JPY	_	-	49,054,132	_
MXN	_	-	46,826	_
NOK	-	_	664,844	-
SEK	_	_	1,157,230	_
USD	_	_	69,071,906	_
Total Securities				
lending				
transactions		_	248,559,757	_
OTC FDIs				
USD	610,000	-	_	-
Total OTC FDIs	610,000	-	-	-
Total	610,000	-	248,559,757	-
Emerging Europe Fun				
Securities lending tran	nsactions			
AUD	_	-	61,090	_
CAD	-	-	261,616	-
CHF	-	-	161,336	-
DKK	_	-	24,532	-
EUR	_	-	3,757,891	-
GBP	-	-	1,401,347	-
JPY	_	_	303,686	_
SEK	-	-	1,011	-
USD	_	-	3,527,573	_
Total	-	-	9,500,082	-
Emerging Markets Bo	nd Fund (in US	D)		
Securities lending trai	nsactions			
AUD	-	-	75,952	-
CAD	_	_	656,789	_
CHF	-	_	1,604,374	-
DKK	_	_	5,649,889	-
EUR	_	_	89,753,497	-
GBP	_	_	18,310,900	_
JPY	_	_	10,850,768	_
NOK	_	_	773,739	_
SEK	_	_	413,640	_
USD	_	_	36,870,018	_
Total	_	_	164,959,566	_
			- ,,	

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral	Non-cash collateral
Currency Emerging Markets Co			received	posted
Securities lending tra		uliu (ili USD)		
AUD	ansactions		45,417	
CAD	_	_	327,607	_
CHF	_	_	863,936	_
DKK	_	_		_
EUR	_	_	3,870,381	_
GBP	_	_	79,014,769 16,925,136	_
JPY	_	_	5,733,730	_
NOK	_	_	436,073	_
SEK	_	_	419,791	_
USD	_	_	32,598,772	_
Total	_	_	140,235,612	_
Emerging Markets Ed	nuity Income Fu	nd (in USD)	140,233,012	
Securities lending tra		iiu (iii 03D)		
AUD		_	31,045	_
CAD	_	_	148,792	_
CHF	_	_	150,387	_
DKK	_	_	27,702	_
EUR	_	_		_
	_	_	1,632,005	_
GBP	_	_	471,894	-
JPY	_	-	285,383	-
NOK	_	-	2.470	-
SEK	_	-	3,478	-
USD	_	_	1,203,312	_
Total Securities				
lending			2 054 002	
transactions	<u>-</u>	<u> </u>	3,954,002	-
USD USD	4,360,000			
Total OTC FDIs		_	_	_
Total	4,360,000 4,360,000	_	3,954,002	_
Emerging Markets Fu			3,934,002	<u>_</u>
Securities lending tra				
AUD	ansactions	_	207,992	_
CAD	_	_	1,491,809	_
CHF	_	_	618,675	_
DKK	_	_	114,356	_
EUR	_	_	4,986,258	_
GBP	_	_	1,740,441	_
JPY	_	_		_
SEK	-	_	1,194,357 8,632	_
USD	-	_	11,849,630	_
	-	_	11,049,030	_
Total Securities lending				
transactions	_	_	22,212,150	_
OTC FDIs			22,212,100	
USD	6,930,000			
Total OTC FDIs	6,930,000	_	_	-
Total	6,930,000	_	22,212,150	- -
Emerging Markets In	<u> </u>	d (in USD)	22,212,100	
Securities lending tra		u (III 00D)		
DKK		_	7,846	
EUR		_	641,609	_
GBP	_	_	116,716	_
NOK	_	_	963	_
SEK	-	_		-
	_	-	14,701	-
USD Total	-	-	8,913	-
Total			790,748	<u>-</u>

	Cash	Cash	Non-cash	Non-cash
	collateral	collateral	collateral	collateral
Currency	received	posted	received	posted
Emerging Markets Loc Securities lending tran		ona runa (in u	(עס	
DKK	isactions		28,009	
EUR	_	_	6,717,034	-
GBP	_	_	1,430,530	_
JPY	_	_	422	_
NOK	_	_	4,849	_
SEK	_	_	38,835	_
USD	_	_	1,766,475	_
Total	_	_	9,986,154	_
Emerging Markets Sus	stainable Equit	y Fund (in USD		
Securities lending tran		,	,	
AUD	_	_	165	_
CHF	_	_	138	_
EUR	_	_	1,012	_
GBP	_	_	2,286	_
JPY	_	_	301	_
SEK	_	_	5	_
USD	_	_	9,121	-
Total	-	_	13,028	_
ESG Asian Bond Fund	l (in USD)			
Securities lending tran	nsactions			
EUR	-	_	687,528	-
GBP	_	_	57,149	_
USD	_	-	128,101	-
Total			872,778	
ESG Emerging Market		nd Fund (in USI	J)	
Securities lending tran	isactions		G E71	
CAD	_	_	6,571 47,086	-
CHF	_	_	138,801	_
DKK	_	_	263,372	_
EUR	_	_	588,023	_
GBP	_		49,542	
JPY	_	_	938,463	_
NOK		_	64,614	_
SEK	_	_	23,794	_
USD	_	_	861,010	_
Total	_	_	2,981,276	_
ESG Emerging Market	s Bond Fund (in USD)	, , , ,	
Securities lending tran		•		
AUD	_	_	13,413	_
CAD	_	_	96,238	_
CHF	_	_	283,340	_
DKK	_	_	580,225	_
EUR	_	_	32,269,869	-
GBP	-	-	7,223,632	-
JPY	-	-	1,915,720	-
NOK	-	-	137,127	-
SEK	-	_	128,380	-
USD	-	-	10,083,023	-
Total	_		52,730,967	

	Cash collateral	Cash collateral	Non-cash collateral	Non-cash collateral
Currency	received	posted	received	posted
ESG Emerging Mark				posteu
Securities lending t		ona rana (m o		
AUD	_	_	13,400	_
CAD	_	_	97,287	
CHF	_	_	283,050	
DKK	_		541,946	
EUR	_		6,074,147	
GBP	_	_	1,614,712	_
JPY	_	_	1,913,765	_
NOK	_	_	132,362	_
SEK	_	_	57,636	_
USD	_	_	6,963,885	_
Total	_	_	17,692,190	_
ESG Emerging Marl	rota Lacal Curra	nov Bond Fund		<u>-</u>
Securities lending t		ncy Bond Fund	(111 030)	
	ransactions		E 271	
AUD CAD	_	-	5,371	-
	-	-	106,176	-
CHF	-	-	74,120	-
DKK	_	_	133,991	_
EUR	_	_	4,343,835	_
GBP	_	_	1,152,081	_
JPY	_	_	713,592	_
NOK	_	_	62,002	_
SEK	-	-	40,706	-
USD	-	-	1,675,496	-
Total		-	8,307,370	
ESG Fixed Income		ities Fund (in E	UR)	
Securities lending t	ransactions			
AUD	-	-	9,233	_
CAD	-	-	1,483,928	_
CHF	-	-	33,082	_
DKK	-	-	44,590	_
EUR	_	_	2,471,205	_
GBP	_	_	1,332,107	_
JPY	-	-	495,769	-
NOK	_	_	10,024	_
SEK	_	_	13,939	_
USD	_	_	3,723,564	_
Total Securities				
lending				
transactions	-	-	9,617,441	
OTC FDIs		(0.45.)		
CAD	-	(2,491)	-	:-:
EUR	4,514,388	(624,094)	-	1,576,432
GBP	514,348	-	-	-
MXN	567,791	_	-	-
NZD	_	(3,362)	_	-
PLN	3,057	-	_	-
SGD	325	_	-	-
USD	181,112	(8,271,006)	-	-
Total OTC FDIs	5,781,021	(8,900,953)	-	1,576,432
Total	5,781,021	(8,900,953)	9,617,441	1,576,432
Iotal	5,781,021	(8,900,953)	9,617,441	1,576,432

	Cash	Cash	Non-cash	Non-cash
Currency	collateral received	collateral	collateral	collateral
Currency ESG Global Bond I		posted	received	posted
Securities lending		оо в,		
AUD	_	_	1,843	_
CAD	_	_	7,329	_
CHF	_	_	18,410	_
DKK	_	_	24,380	_
EUR	_	_	160,189	_
GBP	_	_	66,855	_
JPY	_	_	94,314	_
NOK	_	_	5,717	_
SEK	_	_	1,933	_
USD	_	_	238,858	_
Total Securities				
lending				
transactions		-	619,828	
OTC FDIs				
USD	161,967	(5,976)	-	_
Total OTC FDIs	161,967	(5,976)	-	-
Total	161,967	(5,976)	619,828	
ESG Global Conse		und (in EUR)		
Securities lending	transactions		00.040	
AUD	-	_	22,042	_
CAD	-	_	63,602	_
CHF	_	_	185,639	_
DKK	-	-	360,786	-
EUR GBP	_	_	16,055,117 4,383,943	_
JPY	_	_	4,363,943 1,974,916	_
NOK	_	_	69,054	_
SEK	_	_	52,878	_
USD	_	_	9,150,512	_
Total	_	_	32,318,489	_
ESG Multi-Asset Fu	und (in EUR)		02,010,400	
Securities lending				
AUD	_	_	891,727	_
CAD	_	_	11,199,905	_
CHF	_	_	3,886,803	_
DKK	_	_	1,163,746	_
EUR	_	_	106,664,036	_
GBP	_	_	35,648,809	_
JPY	_	_	36,430,494	_
MXN	_	_	5,866	_
NOK	_	_	323,830	_
SEK	_	_	2,481,432	_
USD	_	_	126,124,818	_
Total Securities				
lending				
transactions		-	324,821,466	
OTC FDIs				
EUR	15,756,796	(28,150,000)	_	-
GBP	221,847	- (4-6)	_	-
NZD	-	(456)	_	-
USD	132,137	(5,678,439)	-	-
Total OTC FDIs	16,110,780	(33,828,895)	-	-
Total	16,110,780	(33,828,895)	324,821,466	

 $^{^{\}left(1\right)}$ Fund name changed during the period, see Note 1, for further details.

	Cash collateral	Cash collateral	Non-cash collateral	Non-cash collateral		Cash collateral	Cash collateral	Non-cash collateral	Non-cash collateral
Currency	received	posted	received	posted	Currency	received	posted	received	posted
Euro Bond Fund (in E		postcu	received	posteu		Income Fund (in EL		reserved	postcu
Securities lending tran					Securities lending		,		
AUD	_	_	1,378,429	_	AUD	_	_	974,455	_
CAD	_	_	35,776	_	CAD	_	_	4,832,647	_
CHF	_	_	109,347	_	CHF	_	_	2,540,341	_
DKK	_	_	3,553,913	_	DKK	_	_	2,369,710	_
EUR	_	_	202,320,097	_	EUR	_	_	74,391,292	_
GBP	_	_	32,084,927	_	GBP	_	_	17,202,253	_
JPY	_	_	17,751,119	_	JPY	_	_	67,754,382	_
NOK	_	_	142,423	_	NOK	_	_	377,067	_
SEK	_	_	1,890,938	_	SEK	_	_	597,395	_
USD	_	_	56,921,088	_	USD	_	_	72,573,291	_
Total	_	_	316,188,057	_	Total	_	_	243,612,833	_
Euro Corporate Bond	Fund (in EUR)				European Focus	Fund (in EUR)			
Securities lending trai	nsactions				Securities lending	ng transactions			
CAD	_	_	1,640,146	_	AUD	_	_	38,235	_
CHF	_	_	748,416	_	CAD	_	_	931,137	_
DKK	_	_	5,382,652	_	CHF	_	_	420,086	_
EUR	_	_	109,110,337	_	DKK	_	_	91,053	_
GBP	_	_	34,013,729	-	EUR	_	_	9,325,734	_
JPY	-	_	1,883,228	_	GBP	_	_	3,268,465	_
NOK	_	_	75,979	-	JPY	_	_	3,764,185	_
SEK	_	_	319,841	_	NOK	_	_	8,021	_
USD	_	_	58,168,071	-	SEK	_	_	12,868	_
Total	-	-	211,342,399	<u> </u>	USD	_	_	6,028,708	_
Euro Short Duration B	Bond Fund (in E	EUR)			Total	_	_	23,888,492	_
Securities lending trai	nsactions				European Fund	(in EUR)			
AUD	-	-	6,576,183	-	Securities lending	· · · · · · · · · · · · · · · · · · ·			
CAD	-	-	4,372,218	-	AUD	_	_	826,036	_
CHF	_	_	4,361,172	_	CAD	_	_	1,401,523	_
DKK	-	-	3,996,464	-	CHF	_	_	737,578	_
EUR	_	_	247,199,261	_	DKK	_	_	161,854	_
GBP	_	_	114,524,334	_	EUR	_	_	19,621,725	_
JPY	_	_	133,799,772	_	GBP	_	_	14,287,612	_
MXN	-	-	2,007,375	-	JPY	_	_	5,183,186	_
NOK	_	_	297,469	_	NOK	_		32,264	_
SEK	-	_	838,730	_	SEK	_		71,220	
USD	_	_	138,789,062	_	USD		_	47,979,249	_
Total			656,762,040		Total	_	_	90,302,247	
Euro-Markets Fund (in						 Yield Bond Fund (in I		30,302,241	
Securities lending train	nsactions		40.0=0		Securities lendir				
AUD	_	_	13,276	_	AUD	ig transactions		81,691	
CAD	_	_	4,092,518	_	CAD	_	_	570,585	_
CHF	-	_	734,463	-	CAD	_	-		_
DKK	_	_	41,717	_		_	-	1,156,332	_
EUR	-	-	7,414,686	_	DKK	_	-	2,230,756	-
GBP	-	-	4,238,871	_	EUR	-	-	49,339,004	-
JPY	-	-	2,627,652	_	GBP	-	-	14,645,970	-
NOK	-	-	4,106	_	JPY	-	-	8,262,840	-
SEK	-	-	103,850	_	NOK	-	-	511,594	-
USD	-	-	7,389,929	_	SEK	-	-	296,723	-
Total	-		26,661,068		USD	-	-	31,338,060	-
					Total			108,433,555	

	Cash	Cash	Non-cash	Non-cash		Cash	Cash	Non-cash	Non-cash
Currency	collateral received	collateral posted	collateral received	collateral posted	Currency	collateral received	collateral posted	collateral received	collateral posted
European Special			received	posted	Fixed Income Glob			Teceivea	posteu
Securities lending		,			Securities lending				
AUD	_	_	261,580	_	AUD	_	_	248,818	_
CAD	_	_	1,791,410	_	CAD	_	_	12,697,647	_
CHF	_	_	981,513	_	CHF	_	_	131,451,904	_
DKK	_	_	354,438	_	DKK	_	_	6,087,469	_
EUR	_	_	21,218,730	_	EUR	_	_	235,865,163	_
GBP	_	_	7,145,604	_	GBP	_	_	125,107,303	_
JPY	_	_	8,153,133	_	JPY	_	_	48,350,806	_
NOK	_	_	42,043	_	NOK	_	_	539,717	_
SEK	_	_	74,545	_	SEK	_	_	5,165,920	_
USD	_	_	20,733,332	_	USD	_	_	357,989,794	_
Total	_	_	60,756,328	_	Total Securities			,,.	
European Sustaina	able Equity Fund (in EUR)			lending				
Securities lending		- ,			transactions	_	_	923,504,541	_
AUD	_	_	1,770	_	OTC FDIs				
CHF	_	_	2,915	_	CAD	_	(22,921)	_	_
DKK	_	_	4,198	_	EUR	1,982,717	(1,121,215)	_	_
EUR	_	_	180,980	_	GBP	6,554,077	_	_	_
GBP	_	_	49,096	_	MXN	3,594,891	_	_	_
JPY	_	_	166,645	_	NZD	_	(35,847)	_	_
USD	_	_	190,718	_	PLN	20,691	_	_	_
Total	_	_	596,322	_	SGD	3,262	_	_	_
European Value Fu	und (in EUR)		000,022		USD	78,910,248	(88,661,995)	_	233,278
Securities lending					Total OTC FDIs	91,065,886	(89,841,978)	_	233,278
AUD	_	_	247,510	_	Total	91,065,886	(89,841,978)	923,504,541	233,278
CAD	_	_	1,766,268	_	Future Consumer I		(00,011,010)	0_0,00 .,0	
CHF	_	_	2,597,992	_	Securities lending				
DKK	_	_	473,673	_	AUD	_	_	1,739	_
EUR	_	_	20,203,795	_	CHF	_	_	2,864	_
GBP	_	_	5,967,670	_	DKK	_	_	4,125	_
JPY	_	_	16,714,172	_	EUR	_	_	177,815	_
NOK	_	_	84,834	_	GBP	_	_	48,237	_
SEK	_	_	1,238,285	_	JPY	_	_	163,731	_
USD	_	_	22,104,613	_	USD	_	_	187,383	_
Total	_	_	71,398,812	_	Total	_	_	585,894	_
FinTech Fund (in U	USD)		,000,012		Future Of Transpor	rt Fund (in USD)		,	
Securities lending					Securities lending				
AUD	_	_	476,072	_	AUD	_	_	570,521	_
CAD	_	_	4,679,599	_	CAD	_	_	8,065,725	_
CHF	_	_	1,117,156	_	CHF	_	_	3,574,368	_
DKK	_	_	269,687	_	DKK	_	_	557,329	_
EUR	_	_	6,209,961	_	EUR	_	_	45,945,051	_
GBP	_	_	4,067,963	_	GBP	_	_	7,109,486	_
JPY	_	_	3,987,964	_	JPY	_	_	12,171,089	_
NOK	_	_	16,113	_	NOK	_	_	16,128	_
SEK	_	_	25,708	_	SEK	_	_	1,222,382	_
USD	_	_	17,942,974	_	USD	_	_	56,950,366	_
Total	_	_	38,793,197	_	Total	_	_	136,182,445	_
			20,. 20, 101					,- - , -	

	Cook	Cook	Non cook	Non oooh
	Cash collateral	Cash collateral	Non-cash collateral	Non-cash collateral
Currency	received	posted	received	posted
Global Allocation F		postou	10001104	pootou
Securities lending				
AUD	_	_	4,826,192	_
CAD	_	_	45,422,326	_
CHF	_	_	21,813,142	_
DKK	_	_	5,662,654	_
EUR	_	_	222,313,584	_
GBP	_	_	58,160,495	_
JPY	_	_	104,372,583	_
NOK	_	_	827,821	_
SEK	_	_	4,138,556	_
USD			368,836,543	
Total Securities	_		300,030,343	_
lending				
transactions	_	_	836,373,896	_
OTC FDIs				
EUR		(9,103,738)	_	
MXN	1,128	(5,155,155)	_	_
USD	58,998,000	(52,152,640)	_	375,814,673
Total OTC FDIs	58,999,128	(61,256,378)	_	
			-	375,814,673
Total	58,999,128	(61,256,378)	836,373,896	375,814,673
Global Corporate B		טע)		
Securities lending	transactions		04.000	
AUD	_	_	24,239	-
CAD	-	-	146,532	_
CHF	_	-	259,089	_
DKK	-	-	1,212,933	_
EUR	_	-	28,957,637	_
GBP	_	-	6,718,852	_
JPY	-	-	1,455,736	-
NOK	-	-	106,901	_
SEK	_	-	105,500	_
USD	_	-	10,828,842	_
Total Securities				
lending			40.040.004	
transactions			49,816,261	
OTC FDIs	540.004			
CAD	543,394	_	_	_
CHF	76,874	_	_	-
EUR	85,229	-	-	_
GBP	668,545	-	_	-
USD	2,855,000	(2,180,000)	-	-
Total OTC FDIs	4,229,042	(2,180,000)	_	-
Total	4,229,042	(2,180,000)	49,816,261	
Global Dynamic Eq		SD)		
Securities lending	transactions			
AUD	-	-	139,220	-
CAD	-	-	1,372,500	-
CHF	-	-	821,728	-
DKK	_	_	138,797	_
EUR	-	-	5,200,767	-
GBP	-	_	2,171,606	-
JPY	-	-	2,332,339	-
NOK	-	-	9,567	-
SEK	-	_	17,009	-
USD	-	-	6,021,518	-
Total Securities				
lending				
transactions	_	-	18,225,051	
OTC FDIs		(070 000)		40.044.==+
USD	_	(270,000)	-	13,944,551
Total OTC FDIs	-	(270,000)	-	13,944,551
Total		(270,000)	18,225,051	13,944,551

	Cash	Cash	Non-cash	Non-cash
	collateral	collateral	collateral	collateral
Currency	received	posted	received	posted
Global Equity Income				
Securities lending tra				
AUD	_	_	564,161	_
CAD	_	_	2,493,189	_
CHF	_	_	3,732,090	_
DKK	_	_	619,382	_
EUR	_	_	18,834,014	_
GBP	_	_	7,039,480	_
JPY	_	_	9,283,648	_
NOK	_	_	59,574	_
SEK	_	_	387,609	_
USD	_	_	36,653,258	_
Total	_	_	79,666,405	_
Global Government E	Bond Fund (in U	JSD)		
Securities lending tra		,		
AUD	_	_	268,149	_
CAD	_	_	1,866,554	_
CHF	_	_	537,556	_
DKK	_	_	767,966	_
EUR	_	_	49,440,219	_
GBP	_	_	15,670,910	_
JPY	_	_	18,708,161	_
NOK	_	_	778,530	_
SEK	_	_	1,085,847	_
USD	_	_	32,654,282	_
Total	_	_	121,778,174	_
Global High Yield Bor	nd Fund (in US	D)	,,	
Securities lending tra		_,		
AUD	_	_	60,230	_
CAD	_	_	2,215,521	_
CHF	_	_	1,272,273	_
DKK	_	_	6,113,341	_
EUR	_	_	88,578,952	_
GBP	_	_	18,998,066	_
JPY	_	_	8,602,498	_
NOK	_	_	698,972	_
SEK	_	_	832,409	_
USD	_	_	43,991,442	_
Total Securities			40,001,442	
lending				
transactions	_	_	171,363,704	_
OTC FDIs			,,.	
USD	4,192,000	(2,570,974)	_	_
Total OTC FDIs	4,192,000	(2,570,974)	_	_
Total	4,192,000	(2,570,974)	171,363,704	_
Global Inflation Links	d Bond Fund (
Securities lending tra		,		
AUD	_	_	27,031	_
CAD	_	_	318,452	_
CHF	_	_	90,529	_
DKK	_	_	400,249	_
EUR	_	_	9,245,298	_
GBP	_		3,347,906	_
JPY	_	_	2,117,407	_
NOK	_	_	20,061	-
SEK	_	-		_
	-	-	31,782	-
USD	-	-	3,580,958	-
Total			19,179,673	

Securities lending transactions	Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Securities lending transactions				received	posteu
AUD AUD AUD AUD AUD AUD AUS BEK BEK BEK BISSE BISSE Global Multi-Asset Income Fund (in USD) Securities lending transactions AUD AUS BUR BUR BUR BUR BUR BUR BUR B					
CAD	-	_	_	269.601	_
CHF		_	_	•	_
DKK		_	_		_
EUR		_	_		_
GBP		_	_		_
SEK		_	_		_
SEK		_	_		_
USD	** *	_	_		_
Total		_	_		_
Global Multi-Asset Income Fund (in USD) Securities lending transactions		_	_		_
Securities lending transactions		come Fund (in	USD)	20,000,101	
AUD					
CAD	_	_	_	1 337 371	_
CHF		_	_		
DKK		_	_		_
EUR		<u>-</u>	_		_
GBP		<u>-</u>	_		_
MXN		_	_		-
MXN		_	_		_
NOK		_	_		_
SEK		_	_		_
USD		_	_		-
Total Securities Iending Iransactions		_	_		-
Internactions		_	_	130,005,151	-
Transactions - - 508,323,290 - OTC FDIs J769,000 (3,559) - - Total OTC FDIs 3,769,000 (3,559) 508,323,290 - Japan Flexible Equity Fund (in JPY) Securities lending transactions AUD - 100,018,584 - CAD - 621,594,640 - CHF - 302,693,733 - DKK - 199,111,298 - EUR - 3,411,602,941 - GBP - 395,495,398 - JPY - 4,010,172,229 - NOK - 53,434,963 - SEK - 137,513,023 - USD - 3,859,731,778 - Total - 13,091,368,587 - Japan Small & MidCap Opportunities Fund (in JPY) Securities lending transactions - 44,161,976 - CHF - 252,943,099 - -					
OTC FDIS USD 3,769,000 (3,559) - - Total OTC FDIS 3,769,000 (3,559) 508,323,290 - Total 3,769,000 (3,559) 508,323,290 - Japan Flexible Equity Fund (in JPY) Securities lending transactions AUD - - 100,018,584 - CAD - - 621,594,640 - CHF - - 302,693,733 - DKK - - 199,111,298 - EUR - - 3,411,602,941 - GBP - - 395,495,398 - JPY - - 4,010,172,229 - NOK - - 53,434,963 - SEK - - 137,513,023 - USD - - 3,859,731,778 - Total - - 13,091,368,587 - Japan Small & MidCap Oppor	•			E00 222 200	
USD 3,769,000 (3,559)				500,525,290	_
Total OTC FDIs 3,769,000 (3,559) - - Total 3,769,000 (3,559) 508,323,290 - Japan Flexible Equity Fund (in JPY) Securities lending transactions AUD - - 100,018,584 - CAD - - 621,594,640 - CHF - - 302,693,733 - DKK - - 199,111,298 - EUR - - 3,411,602,941 - GBP - - 3,411,602,941 - GBP - - 395,495,398 - JPY - - 4,010,172,229 - NOK - - 53,434,963 - SEK - - 137,513,023 - USD - - 3,859,731,778 - Total - - 13,091,368,587 - Japan Small & MidCap Opportunities Fund (in JPY) <td></td> <td>3 760 000</td> <td>(3.550)</td> <td></td> <td></td>		3 760 000	(3.550)		
Total 3,769,000 (3,559) 508,323,290 -				_	_
Securities lending transactions				508 323 200	_
Securities lending transactions				300,323,230	
AUD 100,018,584 - CAD - 621,594,640 - CHF - 302,693,733 - 19KK - 199,111,298 - EUR - 3,411,602,941 - GBP - 395,495,398 - JPY - 4,010,172,229 - NOK - 53,434,963 - SEK - 137,513,023 - USD - 3,859,731,778 - Total - 13,091,368,587 - Japan Small & MidCap Opportunities Fund (in JPY) Securities lending transactions AUD - 44,161,976 - CAD - 352,535,784 - CHF - 252,943,099 - DKK - 71,491,126 - EUR - 13,26,744,423 - GBP - 396,902,086 - JPY - 1,423,362,460 - NOK - 14,059,892 - SEK - 36,838,168 - USD - 1,790,286,547 - CUSD			,		
CAD - 621,594,640 - CHF - 302,693,733 - DKK - 199,111,298 - EUR - 3,411,602,941 - GBP - 395,495,398 - JPY - 4,010,172,229 - NOK - 53,434,963 - SEK - 137,513,023 - USD - 3,859,731,778 - Total - 13,091,368,587 - Japan Small & MidCap Opportunities Fund (in JPY) Securities lending transactions AUD - 44,161,976 - CAD - 352,535,784 - CHF - 252,943,099 - DKK - 13,267,744,423 - GBP - 396,902,086 - JPY - 1,423,362,460 - NOK - 14,059,892 - SEK - 36,838,168 - USD - 1,790,286,547 - GRAPH - CHP - 1,059,892 - SEK - 36,838,168 - USD - 1,790,286,547 - GRAPH - CHP - 1,790,286,547 - GRAPH - CHP - 1,790,286,547 - GRAPH - CHP - 1,790,286,547 - GRAPH - CHP - 1,790,286,547 - GRAPH - CHP - 1,790,286,547 - GRAPH - 1,790,286,547 - GRAPH - CHP - CHP -	-	iisactions		100 010 504	
CHF - - 302,693,733 - DKK - - 199,111,298 - EUR - - 3,411,602,941 - GBP - - 395,495,398 - JPY - - 4,010,172,229 - NOK - - 53,434,963 - SEK - - 137,513,023 - USD - - 3,859,731,778 - Total - - 13,091,368,587 - - - 13,091,368,587 - - - 13,091,368,587 - - - 13,091,368,587 - - - 13,091,368,587 - - - 13,091,368,587 - - - 13,091,368,587 - - - 13,091,368,587 - - - 13,091,368,587 - -		_	_	, ,	_
DKK - - 199,111,298 - EUR - - 3,411,602,941 - GBP - - 395,495,398 - JPY - - 4,010,172,229 - NOK - - 53,434,963 - SEK - - 137,513,023 - USD - - 3,859,731,778 - Total - - 13,091,368,587 - - Dapan Small & MidCap Opportunities Fund (in JPY) Securities lending transactions AUD - - 44,161,976 - CAD - - 352,535,784 - CHF - - 252,943,099 - DKK - - 71,491,126 - EUR - - 1,326,744,423 - GBP - - 396,902,086 - JPY - - 1,423,362,460 -		_	_		_
EUR - 3,411,602,941 - GBP - 395,495,398 - JPY - 4,010,172,229 - NOK - 53,434,963 - SEK - 137,513,023 - USD - 3,859,731,778 - Total - 13,091,368,587 - Japan Small & MidCap Opportunities Fund (in JPY) Securities lending transactions AUD - 44,161,976 - CAD - 352,535,784 - CHF - 252,943,099 - DKK - 71,491,126 - EUR - 1,326,744,423 - GBP - 396,902,086 - JPY - 1,423,362,460 - NOK - 14,059,892 - SEK - 36,838,168 - USD - 1,790,286,547 -		_	_		_
GBP 395,495,398 - JPY 4,010,172,229 - NOK 53,434,963 - SEK 137,513,023 - USD - 3,859,731,778 - Total - 13,091,368,587 - Japan Small & MidCap Opportunities Fund (in JPY) Securities lending transactions AUD - 44,161,976 - CAD - 352,535,784 - CHF - 252,943,099 - DKK - 71,491,126 - EUR - 1,326,744,423 - GBP - 396,902,086 - JPY - 1,423,362,460 - NOK - 14,059,892 - SEK - 36,838,168 - USD - 1,790,286,547 -		-	_		_
JPY - - 4,010,172,229 - NOK - - 53,434,963 - SEK - - 137,513,023 - USD - - 3,859,731,778 - Total - - 13,091,368,587 - Japan Small & MidCap Opportunities Fund (in JPY) Securities lending transactions AUD - - 44,161,976 - CAD - - 352,535,784 - CHF - - 252,943,099 - DKK - - 71,491,126 - EUR - - 1,326,744,423 - GBP - - 396,902,086 - JPY - - 1,423,362,460 - NOK - - 14,059,892 - SEK - - 36,838,168 - USD - 1,790,286,547 - <td></td> <td>_</td> <td>_</td> <td></td> <td>_</td>		_	_		_
NOK - 53,434,963 - 54,434,963 - 55,434,963 - 14,25,434,963 - 15,434,96		_	_		_
SEK - - 137,513,023 - USD - - 3,859,731,778 - Total - - 13,091,368,587 - Japan Small & MidCap Opportunities Fund (in JPY) Securities lending transactions AUD - - 44,161,976 - - CAD - - 352,535,784 - - CHF - - 252,943,099 - DKK - - 71,491,126 - EUR - - 1,326,744,423 - GBP - - 396,902,086 - JPY - - 1,423,362,460 - NOK - - 14,059,892 - SEK - - 36,838,168 - USD - 1,790,286,547 -		_	_		_
USD - 3,859,731,778 - Total - 13,091,368,587 - Japan Small & MidCap Opportunities Fund (in JPY) Securities lending transactions AUD - 44,161,976 - CAD - 352,535,784 - CHF - 252,943,099 - DKK - 71,491,126 - EUR - 1,326,744,423 - GBP - 396,902,086 - JPY - 1,423,362,460 - NOK - 14,059,892 - SEK - 36,838,168 - USD - 1,790,286,547 -		_	_		_
Total − − 13,091,368,587 − Japan Small & MidCap Opportunities Fund (in JPY) Securities lending transactions AUD − − 44,161,976 − CAD − − 352,535,784 − CHF − − 252,943,099 − DKK − − 71,491,126 − EUR − − 1,326,744,423 − GBP − − 396,902,086 − JPY − − 1,423,362,460 − NOK − − 14,059,892 − SEK − − 36,838,168 − USD − 1,790,286,547 −		_	_		_
Japan Small & MidCap Opportunities Fund (in JPY) Securities lending transactions AUD - - 44,161,976 - CAD - - 352,535,784 - CHF - - 252,943,099 - DKK - - 71,491,126 - EUR - - 1,326,744,423 - GBP - - 396,902,086 - JPY - - 1,423,362,460 - NOK - - 14,059,892 - SEK - - 36,838,168 - USD - 1,790,286,547 -		_	_		_
Securities lending transactions AUD - - 44,161,976 - CAD - - 352,535,784 - CHF - - 252,943,099 - DKK - - 71,491,126 - EUR - - 1,326,744,423 - GBP - - 396,902,086 - JPY - - 1,423,362,460 - NOK - - 14,059,892 - SEK - - 36,838,168 - USD - 1,790,286,547 -					
AUD - 44,161,976 - CAD - 352,535,784 - CHF - 252,943,099 - DKK - 71,491,126 - EUR - 1,326,744,423 - GBP - 396,902,086 - JPY - 1,423,362,460 - NOK - 14,059,892 - SEK - 36,838,168 - USD - 1,790,286,547 -			es rund (in JP	T)	
CAD - - 352,535,784 - CHF - - 252,943,099 - DKK - - 71,491,126 - EUR - - 1,326,744,423 - GBP - - 396,902,086 - JPY - - 1,423,362,460 - NOK - - 14,059,892 - SEK - - 36,838,168 - USD - - 1,790,286,547 -	-	nsactions		44 404 070	
CHF - - 252,943,099 - DKK - - 71,491,126 - EUR - - 1,326,744,423 - GBP - - 396,902,086 - JPY - - 1,423,362,460 - NOK - - 14,059,892 - SEK - - 36,838,168 - USD - 1,790,286,547 -		-	-		_
DKK - - 71,491,126 - EUR - - 1,326,744,423 - GBP - - 396,902,086 - JPY - - 1,423,362,460 - NOK - - 14,059,892 - SEK - - 36,838,168 - USD - 1,790,286,547 -		-	-		_
EUR - - 1,326,744,423 - GBP - - 396,902,086 - JPY - - 1,423,362,460 - NOK - - 14,059,892 - SEK - - 36,838,168 - USD - 1,790,286,547 -		-	-		_
GBP - - 396,902,086 - JPY - - 1,423,362,460 - NOK - - 14,059,892 - SEK - - 36,838,168 - USD - 1,790,286,547 -		-	-		_
JPY - - 1,423,362,460 - NOK - - 14,059,892 - SEK - - 36,838,168 - USD - - 1,790,286,547 -		-	-		_
NOK - - 14,059,892 - SEK - - 36,838,168 - USD - - 1,790,286,547 -		-	-		_
SEK – – 36,838,168 – USD – 1,790,286,547 –		-	-		_
USD – 1,790,286,547 –		-	-		_
		-	-		_
10TAI = 5.7NQ 325.561 =		-	-		_
	Total			5,709,325,561	

	Cash	Cash	Non-cash	Non-cash
	collateral	collateral	collateral	collateral
Currency	received	posted	received	posted
Latin American Fund (
Securities lending tran	nsactions			
AUD	_	_	214,256	_
CAD	-	-	522,232	-
CHF	-	-	1,038,083	-
DKK	_	-	191,185	_
EUR	_	-	961,092	_
GBP	_	-	852,004	_
JPY	_	_	2,058,728	_
SEK	_	_	83	_
USD	-	-	5,595,480	_
Total Natural Resources Gre	owth & Income	Fund (in HSD	11,433,143	
Securities lending tran		Tulia (iii 03D)	
AUD	-	_	91,874	_
CAD	_	_	2,639,021	_
CHF	_	_	445,074	_
DKK	_	_	81,981	_
EUR	_	_	5,349,636	_
GBP	_	_	2,201,640	_
JPY	_	_	1,575,966	_
NOK	_	_	184	_
SEK	_	_	164,095	_
USD	_	_	7,070,832	_
Total	_	_	19,620,303	_
Next Generation Healt	h Care Fund (i	n USD)		
Securities lending tran	nsactions			
AUD	_	_	255	_
CAD	_	-	55,660	_
CHF	-	-	419	_
DKK	-	-	604	-
EUR	_	-	225,070	-
GBP	_	-	22,757	-
JPY	-	-	23,963	-
USD	_	-	87,156	_
Total		- HOD)	415,884	
Next Generation Technology Securities lending trans		ท บอบ)		
	isactions		2,267,063	
AUD CAD	_	_	21,803,644	_
CHF	_	_	9,873,086	_
DKK	_	_	1,953,190	_
EUR			49,627,966	_
GBP	_	_	29,427,767	_
JPY	_	_	38,733,638	_
NOK	_	_	282,018	_
SEK	_	_	686,029	_
USD	_	_	110,015,526	_
Total	_	_	264,669,927	_
Nutrition Fund (in USI	0)			
Securities lending trai	nsactions			
AUD	-	-	130,322	-
CAD	-	-	1,092,876	-
CHF	-	-	679,789	-
DKK	-	-	254,435	-
EUR	-	-	3,856,582	-
GBP	-	-	1,608,669	-
JPY	-	-	5,872,534	-
MXN	-	-	16,550	-
NOK	-	-	63,242	-
SEK	-	-	100,313	-
USD	-	-	6,127,025	-
Total	-		19,802,337	

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted	Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Sustainable Energy		posteu	received	posteu		pal SmallCap Fund (i		receiveu	posteu
Securities lending t				.	Securities lending		. 552,		
AUD	_	_	1,835,390	_	AUD	_	_	444,447	_
CAD	_	_	16,122,144	_	CAD	_	_	2,965,500	_
CHF	_	_	4,485,427	_	CHF	_	_	2,177,789	_
DKK	_	_	1,003,376	_	DKK	_	_	473,207	_
EUR	_	_	21,850,218	_	EUR	_	_	12,026,717	_
GBP	_	_	13,066,057	_	GBP	_	_	3,646,695	_
JPY	_	_	12,619,870	_	JPY	_	_	7,236,399	_
NOK	_	_	48,138	_	NOK	_	_	34,656	_
SEK	_	_	327,848	_	SEK	_	_	169,720	_
USD	_	_	133,539,022	_	USD	_	_	18,649,906	_
Total	_	_	204,897,490	_	Total	_	_	47,825,036	_
Sustainable Global	Infrastructure Fu	ınd (in USD)				ti Allocation Credit Fu	ınd (in USD)	41,020,000	
Securities lending t	transactions				Securities lending		ina (in cob)		
AUD	_	_	438	_	AUD	_	_	11,147	_
CHF	_	_	721	_	CAD	_	_	-	_
DKK	_	-	1,039	_	CHF	_	_	17,182	_
EUR	_	_	44,795	_	DKK	_	_	23,000	_
GBP	_	_	12,152	_	EUR	_	_	1,328,974	_
JPY	_	_	41,247	_	GBP		_	382,446	
USD	-	_	47,206	_	JPY	_	_	915,645	_
Total	_	_	147,598		SEK	_	_	43	_
Swiss Small & Mid(Cap Opportunitie	s Fund (in CHF	-)		USD	_	_	1,218,320	_
Securities lending t	transactions				Total	_	_	3,896,757	_
AUD	-	-	284,538	-	United Kingdom	Fund (in GRP)		0,000,707	
CAD	_	_	6,336,625	_	Securities lending				
CHF	_	_	953,789	_	AUD	_	_	262,376	_
DKK	-	_	168,375	-	CAD	_	_	1,541,222	_
EUR	_	-	20,600,928	_	CHF	_	_	1,810,864	_
GBP	-	-	8,939,927	-	DKK	_	_	301,057	_
JPY	_	-	4,315,354	-	EUR	_	_	12,785,353	_
MXN	_	_	302,874	_	GBP	_	_	4,368,382	_
NOK	_	_	5,325	_	JPY	_	_	4,827,159	_
SEK	_	_	73,732	_	NOK	_	_	56,088	_
USD	_	-	21,422,324	_	SEK	_	_	486,154	_
Total	- - 2 10 1 1 1		63,403,791		USD	_	_	12,040,081	_
Systematic Global		ne Funa (in U	(טפ		Total	_	_	38,478,736	_
Securities lending to AUD	liansactions		3,441,460		US Basic Value	Fund (in USD)		00, 11 0,1 00	
CAD	_	-	21,985,152	_	Securities lending				
CHF	_	_	8,396,736	_	AUD	_	_	811,434	_
DKK	_	_	2,602,107	_	CAD	_	_	3,036,187	_
EUR	_	_	120,885,078	_	CHF	_	_	3,631,271	_
GBP	_	_	45,936,717	_	DKK	_	_	673,910	_
JPY	_	_	62,564,871	_	EUR	_	_	11,091,504	_
MXN	_	_	16,821	_	GBP	_	_	3,650,917	_
NOK	_	_	139,103	_	JPY	_	_	7,722,062	_
SEK	_	_	2,227,043	_	NOK	_	_	364	_
USD	_ _	_	171,537,949	_	SEK	-	_	323,436	_
Total	_	_	439,733,037	_	USD	-	_	23,326,645	_
			,,		Total	-	_	54,267,730	_
								0 1,207,700	

	Cash	Cash	Non-cash	Non-cash
	collateral	collateral	collateral	collateral
Currency	received	posted	received	posted
US Dollar Bond Fund	l (in USD)			
Securities lending tra	ansactions			
CAD	-	_	392,568	_
CHF	_	_	13,624	_
DKK	_	_	120,784	_
EUR	_	_	4,989,589	_
GBP	_	_	2,321,867	_
JPY	_	_	3,363,105	_
NOK	_	_	859	_
SEK	_	_	143,606	_
USD	_	_	4,638,976	_
Total	_	_	15,984,978	_
US Dollar High Yield	Bond Fund (in	IISD)	13,304,370	
Securities lending tra		030)		
	ansactions		25.220	
AUD	_	_	35,772	_
CAD	_	_	228,696	_
CHF	-	-	329,698	-
DKK	-	-	5,326,006	_
EUR	_	-	36,506,998	-
GBP	_	-	9,946,899	-
JPY	-	-	1,728,763	-
NOK	-	_	121,904	_
SEK	_	_	194,640	_
USD	_	_	15,181,852	_
Total Securities				
lending				
transactions	_	-	69,601,228	_
OTC FDIs				
USD	5,118,000	(1,088,082)	_	_
Total OTC FDIs	5,118,000	(1,088,082)	-	-
Total	5,118,000	(1,088,082)	69,601,228	_
US Dollar Short Dura	tion Bond Fun	d (in USD)		
Securities lending tra	ansactions			
AUD	_	_	652	_
CAD	_	_	2,444,246	_
CHF	_	_	1,207,781	_
DKK	_	_	78,186	_
EUR	_	_	46,877,804	_
GBP	_	_	16,879,449	_
JPY	_	_	19,473,096	_
NOK	_		10,046	_
SEK	_	_	599,612	_
	_	-		_
USD	-	-	26,853,345	_
Total	- (10D)	_	114,424,217	
US Flexible Equity Fu				
Securities lending tra	arisactions		255 225	
AUD	-	-	355,698	-
CAD	-	_	2,326,735	-
CHF	_	_	1,152,677	-
DKK	-	-	221,727	-
EUR	-	-	2,505,400	-
GBP	-	_	2,303,288	-
JPY	-	_	2,960,528	-
SEK	_	_	92	_
USD	_	_	12,146,904	_
Total	_	_	23,973,049	_
			· /· ·	

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
US Growth Fund (in U				
Securities lending train	nsactions			
AUD	_	-	317,205	_
CAD	_	-	3,901,130	_
CHF	_	-	309,564	_
DKK	_	-	77,565	_
EUR	_	_	2,961,466	_
GBP	_	-	2,870,997	_
JPY	_	_	687,040	_
SEK	_	_	25	_
USD	_	_	12,373,224	_
Total	_	-	23,498,216	_
US Small & MidCap O	pportunities Fu	ınd (in USD)		
Securities lending train	nsactions			
AUD	_	-	208,149	_
CAD	_	_	1,931,713	_
CHF	_	_	800,836	_
DKK	_	_	152,914	_
EUR	_	_	5,250,245	_
GBP	_	_	1,641,338	_
JPY	_	_	2,247,379	_
NOK	_	_	11,454	_
SEK	_	_	78,363	_
USD	_	_	8,377,524	_
Total	_	_	20,699,915	_
US Sustainable Equity	Fund (in USD)		
Securities lending tra				
AUD	_	_	457	_
CHF	_	_	753	_
DKK	_	_	1,084	_
EUR	_	_	46,729	_
GBP	_	_	12,676	_
JPY	_	_	43,028	_
USD	_	_	49,242	_
Total	_	_	153,969	_
World Bond Fund (in	USD)			
Securities lending tra	nsactions			
AUD	_	_	156,290	_
CAD	_	_	488,865	_
CHF	_	_	2,133,867	_
DKK	_	_	685,896	_
EUR	_	_	34,347,436	_
GBP	_	_	5,234,602	_
JPY	_	_	5,721,958	_
NOK	_	_	125,361	_
SEK	_	_	156,532	_
USD	_	_	15,360,072	_
Total	_	_	64,410,879	_
World Energy Fund (in	n USD)		, ,	
Securities lending tra				
AUD	_	_	1,901,962	_
CAD	_	_	7,027,410	_
CHF	_	_	6,151,077	_
DKK	_	_	4,805,811	_
EUR	_	_	39,133,871	_
GBP	_	_	3,892,972	_
JPY	_	_	96,541,640	_
NOK	_	_	1,412,629	_
SEK	_	_	3,236,747	
USD	_	_	71,147,847	
Total	_	_	235,251,966	
- Otal			200,201,300	

	Cash collateral	Cash collateral	Non-cash collateral	Non-cash collateral
Currency	received	posted	received	posted
World Financials I		,		,,,,,,,
Securities lending				
AUD	_	_	846,572	_
CAD	_	_	1,280,732	_
CHF	_	_	2,809,563	_
DKK	_	_	469,629	_
EUR	_	_	7,088,125	_
GBP	_	_	2,338,782	_
JPY	_	_	5,769,351	_
SEK	_	_	112,977	_
USD	_	_	94,689,748	_
Total	_	_	115,405,479	_
World Gold Fund	(in USD)		110,100,110	
Securities lending				
AUD	_	_	461,808	_
CAD	_	_	8,659,061	_
CHF	_	_	346,247	_
DKK	_		265,334	_
EUR	_		12,009,940	_
GBP	_		6,074,434	_
JPY	_	_	6,996,209	_
MXN	_	_		_
	_	_	173,680	_
NOK	-	-	65,060	_
SEK	-	-	341,729	_
USD	-	_	25,433,506	-
Total	- Lind (in HCD)		60,827,008	
World Healthscien				
Securities lending	transactions		E 470.0E0	
AUD	_	-	5,472,252	-
CAD	-	_	16,043,348	_
CHF	-	_	17,721,931	_
DKK	-	_	9,246,007	_
EUR	_	_	320,282,205	_
GBP	_	-	96,843,962	_
JPY	-	_	298,655,459	_
NOK	-	_	160,333	_
SEK	-	_	596,331	_
USD	-	_	374,908,922	_
Total			1,139,930,750	
World Mining Fun				
Securities lending	transactions		400 000	
AUD	_	-	486,390	-
CAD	_	-	1,202,296	-
CHF	_	-	4,525,990	-
DKK	-	-	1,228,994	_
EUR	-	-	16,238,237	-
GBP	-	-	1,696,783	-
JPY	-	-	26,057,965	-
NOK	-	-	419,301	-
SEK	-	-	2,160,181	-
USD	_	-	124,432,668	-
Total	-	_	178,448,805	_

	Cash collateral	Cash collateral	Non-cash collateral	Non-cash collateral
Currency	received	posted	received	posted
World Real Estate S	ecurities Fund (i	n USD)		
Securities lending to	ransactions			
AUD	_	_	292,956	_
CAD	_	_	993,014	_
CHF	_	_	1,297,660	_
DKK	_	_	258,488	_
EUR	_	_	1,753,573	_
GBP	_	_	1,455,806	_
JPY	_	_	2,995,421	_
NOK	_	_	10,134	_
SEK	_	_	17,159	_
USD	_	_	8,859,976	_
Total Securities				
lending				
transactions		-	17,934,187	
OTC FDIs				
USD	50,000	_	_	_
Total OTC FDIs	50,000	-	-	-
Total	50,000	_	17,934,187	
World Technology F				
Securities lending to	ransactions			
AUD	_	_	2,936,569	_
CAD	_	_	49,274,496	-
CHF	_	-	6,400,696	_
DKK	_	-	1,080,493	_
EUR	_	-	102,651,320	_
GBP	_	_	45,477,838	_
JPY	_	-	20,091,368	_
NOK	_	-	85,972	_
SEK	_	-	144,245	_
USD	_	-	147,691,723	_
Total		_	375,834,720	

Analysis of Collateral currency, type, quality and maturity tenor

The following table provides an analysis of the type, quality and maturity tenor of non-cash collateral received and posted by the Funds by way of title transfer collateral arrangement in respect of securities lending transactions and OTC FDIs (including TRS and CFDs), as at 28 February 2022.

	Maturity Tenor							
			31 to	91 to	More than	Open		
Collateral type and quality	1 to 7 days	8 to 30 days	90 days	365 days	365 days	transactions	Total	
Asia Pacific Equity Income Fund (in USD)								
Collateral received - securities lending								
Fixed Income								
Investment grade	-	_	23,673	66,177	1,278,206	-	1,368,056	
Equities								
Recognised equity index	-	_	-	-	-	3,470,816	3,470,816	
Total		_	23,673	66,177	1,278,206	3,470,816	4,838,872	
Asian Dragon Fund (in USD)								
Collateral received - securities lending								
Fixed Income								
Investment grade	-	-	47,224	125,263	2,002,074	-	2,174,561	
Equities								
Recognised equity index	-	_	-	-	-	4,994,024	4,994,024	
Total	-	-	47,224	125,263	2,002,074	4,994,024	7,168,585	
Asian Growth Leaders Fund (in USD)								
Collateral received - securities lending								
Fixed Income								
Investment grade	_	_	_	383,587	1,021,995	_	1,405,582	
Equities								
Recognised equity index	_	_	_	_	_	28,941,982	28,941,982	
Total	_	_	_	383,587	1,021,995	28,941,982	30,347,564	
Asian High Yield Bond Fund (in USD)				·				
Collateral received - securities lending								
Fixed Income								
Investment grade	121,618	_	9,897,958	49,726,202	282,807,238	_	342,553,016	
Equities	,,		.,,	-, -, -	. , ,		,,,,,,	
Recognised equity index	_	_	_	_	_	59,655,101	59,655,101	
Total	121,618	_	9,897,958	49,726,202	282,807,238	59,655,101	402,208,117	
Asian Multi-Asset Income Fund (in USD)	,			,,			,_,	
Collateral received - securities lending								
Fixed Income								
Investment grade	_	_	53,224	251,101	1,644,172	_	1,948,497	
Equities			00,224	201,101	1,044,172		1,040,401	
Recognised equity index	_	_	_			787,764	787,764	
Total	_	_	53,224	251 101	1,644,172		2,736,261	
Asian Tiger Bond Fund (in USD)	<u>-</u>		JJ,224	251,101	1,044,112	787,764	۲,1 کان,کا ا	
Collateral received - securities lending								
Fixed Income								
	105 100		16 217 540	61 390 533	404 600 600		100 200 060	
Investment grade	125,103	-	16,217,540	61,389,522	404,600,698	-	482,332,863	
Equities						00 005 504	00 005 504	
Recognised equity index	405 400	-	46 247 540	-	404 600 000	99,085,561	99,085,561	
Total	125,103	_	16,217,540	61,389,522	404,600,698	99,085,561	581,418,424	

	Maturity Tenor							
Calletonal torra and a site	44-7-1	0.4-00-4	31 to	91 to	More than	Open		
Collateral type and quality	1 to 7 days	8 to 30 days	90 days	365 days	365 days	transactions	Tota	
China Bond Fund (in CNH)								
Collateral received - securities lending								
Fixed Income								
Investment grade	538,539	-	34,364,235	135,064,834	951,040,339	-	1,121,007,94	
Equities								
Recognised equity index	-	-	-	-	-	184,269,621	184,269,62	
Total	538,539		34,364,235	135,064,834	951,040,339	184,269,621	1,305,277,56	
China Flexible Equity Fund (in USD)	,							
Collateral received - securities lending								
Fixed Income								
Investment grade	_	-	7,898	6,442	145,870	-	160,21	
Equities								
Recognised equity index	-	-	-	-	-	761,171	761,17	
Total	_	_	7,898	6,442	145,870	761,171	921,38	
China Fund (in USD)								
Collateral received - securities lending								
Fixed Income								
Investment grade	-	_	330,298	2,041,145	29,538,553	-	31,909,9	
Equities								
Recognised equity index	-	_	_	_	_	125,387,263	125,387,20	
Total	-	_	330,298	2,041,145	29,538,553	125,387,263	157,297,2	
Circular Economy Fund (in USD)								
Collateral received - securities lending								
Fixed Income								
Investment grade	_	_	7,517	81,625	29,586,889	_	29,676,03	
Equities								
Recognised equity index	_	_	_	_	_	67,569,231	67,569,23	
Total	_	_	7,517	81,625	29,586,889	67,569,231	97,245,26	
Continental European Flexible Fund (in EUR)			· · · · · · · · · · · · · · · · · · ·	·		. ,		
Collateral received - securities lending								
Fixed Income								
Investment grade	_	_	514,117	5,904,201	136,039,871	_	142,458,18	
Equities			•,	0,00 .,20 .	.00,000,01		,,	
Recognised equity index	_	_	_	_	_	366,512,645	366,512,64	
Total	_	_	514,117	5,904,201	136,039,871	366,512,645	508,970,83	
Developed Markets Sustainable Equity Fund (in USD)			714,117	3,304,201	100,000,071	300,312,043	300,310,00	
Collateral received - securities lending								
Fixed Income								
			1	4,652	E0 0E1		54.7	
Investment grade	_	_	ı	4,002	50,051	_	54,70	
Equities						440.050	440.0	
Recognised equity index	-	-	-	4.050		149,252	149,2	
Total	-	-	1	4,652	50,051	149,252	203,9	
Dynamic High Income Fund (in USD)	,							
Collateral received - securities lending								
Fixed Income								
Investment grade	19,046	-	4,584,478	5,554,607	114,703,588	-	124,861,7	
Equities								
Recognised equity index	-	-	-	-	-	123,698,038	123,698,0	
Total	19,046	-	4,584,478	5,554,607	114,703,588	123,698,038	248,559,7	

	Maturity Tenor							
			31 to	91 to	More than	Open		
	1 to 7 days	8 to 30 days	90 days	365 days	365 days	transactions	Total	
Emerging Europe Fund (in EUR)								
Collateral received - securities lending								
Fixed Income								
Investment grade	-	-	13,104	65,604	6,462,252	-	6,540,960	
Equities								
Recognised equity index	-	-	-	-	-	2,959,122	2,959,122	
Total		_	13,104	65,604	6,462,252	2,959,122	9,500,082	
Emerging Markets Bond Fund (in USD)								
Collateral received - securities lending								
Fixed Income								
Investment grade	4,549	-	4,328,366	19,992,550	103,270,963	_	127,596,428	
Equities								
Recognised equity index	-	-	-	-	-	37,363,138	37,363,138	
Total	4,549	_	4,328,366	19,992,550	103,270,963	37,363,138	164,959,566	
Emerging Markets Corporate Bond Fund (in USD)								
Collateral received - securities lending								
Fixed Income								
Investment grade	74,768	-	2,727,433	11,689,481	100,230,117	-	114,721,799	
Equities								
Recognised equity index	-	-	-	-	-	25,513,813	25,513,813	
Total	74,768	_	2,727,433	11,689,481	100,230,117	25,513,813	140,235,612	
Emerging Markets Equity Income Fund (in USD)								
Collateral received - securities lending								
Fixed Income								
Investment grade	-	-	14,798	32,729	2,486,902	-	2,534,429	
Equities								
Recognised equity index	-	-	-	-	-	1,419,573	1,419,573	
Total	-	_	14,798	32,729	2,486,902	1,419,573	3,954,002	
Emerging Markets Fund (in USD)								
Collateral received - securities lending								
Fixed Income								
Investment grade	-	_	117,221	418,161	6,763,058	-	7,298,440	
Equities								
Recognised equity index	-	_	-	-	-	14,913,710	14,913,710	
Total	-	-	117,221	418,161	6,763,058	14,913,710	22,212,150	
Emerging Markets Impact Bond Fund (in USD)								
Collateral received - securities lending								
Fixed Income								
Investment grade	_	_	2,080	128,171	660,497	-	790,748	
Total	-	_	2,080	128,171	660,497	-	790,748	
Emerging Markets Local Currency Bond Fund (in USD)								
Collateral received - securities lending								
Fixed Income								
Investment grade	_	_	190,318	1,122,198	8,673,638	_	9,986,154	
Total	_	_	190,318	1,122,198	8,673,638	-	9,986,154	
Emerging Markets Sustainable Equity Fund (in USD)					· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·	
Collateral received - securities lending								
Fixed Income								
Investment grade	_	_	_	_	4,597	_	4,597	
Equities					,		-,	
Recognised equity index	_	_	_	_	_	8,431	8,431	
Total	_	_	_	_	4,597	8,431	13,028	
1000	_	_			7,551	0,401	13,020	

	Maturity Tenor							
			31 to	91 to	More than	Open		
Collateral type and quality	1 to 7 days	8 to 30 days	90 days	365 days	365 days	transactions	Tota	
ESG Asian Bond Fund (in USD)								
Collateral received - securities lending								
Fixed Income								
Investment grade	-	-	6,296	25,944	840,538	_	872,778	
Total	_	_	6,296	25,944	840,538	-	872,778	
ESG Emerging Markets Blended Bond Fund (in USD)								
Collateral received - securities lending								
Fixed Income								
Investment grade	-	-	282	34,002	323,651	-	357,93	
Equities								
Recognised equity index	_	_	_	_	-	2,623,341	2,623,34	
Total	_	_	282	34,002	323,651	2,623,341	2,981,27	
ESG Emerging Markets Bond Fund (in USD)								
Collateral received - securities lending								
Fixed Income								
Investment grade	668	_	1,731,651	8,119,258	37,440,451	_	47,292,02	
Equities				,	, .,		, ,_,,=	
Recognised equity index	_	_	_	_	_	5,438,939	5,438,93	
Total	668	_	1,731,651	8,119,258	37,440,451	5,438,939	52,730,96	
ESG Emerging Markets Corporate Bond Fund (in USI			1,701,001	0,110,200	01,770,701	0,400,000	02,700,00	
Collateral received - securities lending	<u>-, </u>							
Fixed Income								
	7.070		474.040	0 630 550	0 242 257		44 452 02	
Investment grade	7,078	_	474,040	2,630,552	8,342,257	_	11,453,92	
Equities						0.000.000		
Recognised equity index	_	-	-	_	-	6,238,263	6,238,26	
Total	7,078		474,040	2,630,552	8,342,257	6,238,263	17,692,19	
ESG Emerging Markets Local Currency Bond Fund (i	n USD)			-				
Collateral received - securities lending								
Fixed Income								
Investment grade	-	-	52,938	900,746	4,961,680	-	5,915,36	
Equities								
Recognised equity index	-	-	_	-	-	2,392,006	2,392,00	
Total		_	52,938	900,746	4,961,680	2,392,006	8,307,37	
ESG Fixed Income Global Opportunities Fund (in EU	R)							
Collateral received - securities lending								
Fixed Income								
Investment grade	1,479	_	15,829	347,791	3,452,203	_	3,817,30	
Equities								
Recognised equity index	_	_	_	_	_	5,800,139	5,800,13	
Total	1,479	_	15,829	347,791	3,452,203	5,800,139	9,617,44	
Collateral posted - OTC FDIs	, ,		,	, -	, ,	, ,	, ,	
Fixed Income								
					1 576 422		4 576 42	
Investment grade	_	_	_	_	1,576,432	-	1,576,43	
Total		_	_		1,576,432	_	1,576,43	
ESG Global Bond Income Fund (in USD)(1)								
Collateral received - securities lending								
Fixed Income								
Investment grade	497	-	1,129	1,914	264,326	-	267,86	
Equities								
Recognised equity index	-	-	-	-	-	351,962	351,96	
Total	497	_	1,129	1,914	264,326	351,962	619,82	

 $^{^{\}mbox{\scriptsize (1)}}$ Fund name changed during the period, see Note 1, for further details.

	Maturity Tenor							
0.11.1.11.1.11.11.11.11.11.11.11.11.11.1	4.0	0.1.00.1	31 to	91 to	More than	Open		
Collateral type and quality	1 to 7 days	8 to 30 days	90 days	365 days	365 days	transactions	Total	
ESG Global Conservative Income Fund (in EUR)								
Collateral received - securities lending								
Fixed Income								
Investment grade	12,739	-	345,563	3,077,912	21,073,580	-	24,509,794	
Equities								
Recognised equity index	-	-	-	-	-	7,808,695	7,808,695	
Total	12,739	_	345,563	3,077,912	21,073,580	7,808,695	32,318,489	
ESG Multi-Asset Fund (in EUR)								
Collateral received - securities lending								
Fixed Income	-0.4		0.040.000	40.050.050	400 0== 040			
Investment grade	581	-	3,618,890	18,952,356	103,877,943	_	126,449,770	
Equities								
Recognised equity index	-	-	-	-	-	198,371,696	198,371,696	
Total	581	_	3,618,890	18,952,356	103,877,943	198,371,696	324,821,466	
Euro Bond Fund (in EUR)								
Collateral received - securities lending								
Fixed Income								
Investment grade	26,798	5,383,012	6,560,138	29,219,298	223,914,032	_	265,103,278	
Equities								
Recognised equity index	-	-	-	-	-	51,084,779	51,084,779	
Total	26,798	5,383,012	6,560,138	29,219,298	223,914,032	51,084,779	316,188,057	
Euro Corporate Bond Fund (in EUR)								
Collateral received - securities lending								
Fixed Income								
Investment grade	63,639	-	4,088,143	18,671,123	152,716,998	_	175,539,903	
Equities								
Recognised equity index	-	-	_	_	_	35,802,496	35,802,496	
Total	63,639	_	4,088,143	18,671,123	152,716,998	35,802,496	211,342,399	
Euro Short Duration Bond Fund (in EUR)								
Collateral received - securities lending								
Fixed Income								
Investment grade	83,577	24,333,506	7,294,654	40,722,821	321,741,125	_	394,175,683	
Equities								
Recognised equity index	-	-	-	-	-	262,586,357	262,586,357	
Total	83,577	24,333,506	7,294,654	40,722,821	321,741,125	262,586,357	656,762,040	
Euro-Markets Fund (in EUR)								
Collateral received - securities lending								
Fixed Income								
Investment grade	-	-	20	2,583,727	15,169,619	_	17,753,366	
Equities								
Recognised equity index	_	_	_	_	_	8,907,702	8,907,702	
Total	_	_	20	2,583,727	15,169,619	8,907,702	26,661,068	
European Equity Income Fund (in EUR)								
Collateral received - securities lending								
Fixed Income								
Investment grade	_	_	7,668	4,474,326	74,487,925	_	78,969,919	
Equities								
Recognised equity index	_	_	_	_	_	164,642,914	164,642,914	
Total	_	_	7,668	4,474,326	74,487,925	164,642,914	243,612,833	
10(4)		<u>-</u>	7,000	7,714,320	14,401,323	104,042,314	273,012,00	

	Maturity Tenor							
			31 to	91 to	More than	Open		
Collateral type and quality	1 to 7 days	8 to 30 days	90 days	365 days	365 days	transactions	Total	
European Focus Fund (in EUR)								
Collateral received - securities lending								
Fixed Income								
Investment grade	_	_	635	329,992	13,907,009	_	14,237,636	
Equities								
Recognised equity index	_	_	_	_	-	9,650,856	9,650,856	
Total	_	_	635	329,992	13,907,009	9,650,856	23,888,492	
European Fund (in EUR)								
Collateral received - securities lending								
Fixed Income								
Investment grade	_	_	29	158,447	40,295,093	_	40,453,569	
Equities				,	.,,		,,	
Recognised equity index	_	_	_	_	_	49,848,678	49,848,678	
Total	_	_	29	158,447	40,295,093	49,848,678	90,302,247	
European High Yield Bond Fund (in EUR)		<u> </u>	23	100,441	40,233,033	43,040,070	30,302,241	
· · · · · · · · · · · · · · · · · · ·								
Collateral received - securities lending Fixed Income								
	F2.0F0		4 007 070	0.404.405	C7 700 070		70 400 000	
Investment grade	53,052	-	1,237,270	9,404,465	67,798,279	-	78,493,066	
Equities								
Recognised equity index		-	_	_	<u>-</u>	29,940,489	29,940,489	
Total	53,052		1,237,270	9,404,465	67,798,279	29,940,489	108,433,555	
European Special Situations Fund (in EUR)								
Collateral received - securities lending								
Fixed Income								
Investment grade	-	-	101,459	813,157	30,886,970	-	31,801,586	
Equities								
Recognised equity index	-	-	_	-	-	28,954,742	28,954,742	
Total	-	-	101,459	813,157	30,886,970	28,954,742	60,756,328	
European Sustainable Equity Fund (in EUR)								
Collateral received - securities lending								
Fixed Income								
Investment grade	_	_	3	13,603	146,336	_	159,942	
Equities								
Recognised equity index	_	_	_	_	_	436,380	436,380	
Total	_	_	3	13,603	146,336	436,380	596,322	
European Value Fund (in EUR)				· ·	,		•	
Collateral received - securities lending								
Fixed Income								
Investment grade	_	_	4,633	2,081,811	17,429,251	_	19,515,695	
Equities			4,000	2,001,011	17,423,231		13,313,033	
•						51,883,117	E4 002 447	
Recognised equity index	_	-	4 622	2 004 044	47 420 254		51,883,117	
Total FinTooh Fund (in USD)		-	4,633	2,081,811	17,429,251	51,883,117	71,398,812	
FinTech Fund (in USD)								
Collateral received - securities lending								
Fixed Income			<u>.</u>					
Investment grade	-	_	91,409	254,255	6,891,310	-	7,236,974	
Equities								
Recognised equity index	-	-	-	-	-	31,556,223	31,556,223	
Total	-	-	91,409	254,255	6,891,310	31,556,223	38,793,197	

	Maturity Tenor						
-			31 to	91 to	More than	Open	
Collateral type and quality	1 to 7 days	8 to 30 days	90 days	365 days	365 days	transactions	Total
Fixed Income Global Opportunities Fund (in USD)							
Collateral received - securities lending							
Fixed Income	00 500	4 000 000	4 000 504	44.050.070	005 050 000		045 054 450
Investment grade	20,532	1,628,029	4,090,521	14,253,378	225,358,998	-	245,351,458
Equities						C70 4F2 002	C70 4E2 002
Recognised equity index	20 522	4 620 020	4 000 504	44.050.070	-	678,153,083	678,153,083
Total	20,532	1,628,029	4,090,521	14,253,378	225,358,998	678,153,083	923,504,541
Collateral posted - OTC FDIs							
Fixed Income							
Investment grade	-	_	-	-	233,278	-	233,278
Total	-	-	-	-	233,278	-	233,278
Future Consumer Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	3	13,365	143,777	_	157,145
Equities							
Recognised equity index	_	_	_	_	_	428,749	428,749
Total	_	_	3	13,365	143,777	428,749	585,894
Future Of Transport Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	_	_	557,843	3,582,370	66,127,870	_	70,268,083
Equities							
Recognised equity index	_	_	_	_	_	65,914,362	65,914,362
Total	-	-	557,843	3,582,370	66,127,870	65,914,362	136,182,445
Global Allocation Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	19,255	_	4,801,504	23,619,407	299,893,628	-	328,333,794
Equities							
Recognised equity index	-	_	-	-	-	508,040,102	508,040,102
Total	19,255	-	4,801,504	23,619,407	299,893,628	508,040,102	836,373,896
Collateral posted - OTC FDIs							
Fixed Income							
Investment grade	_	_	_	_	20,218,898	_	20,218,898
•					20,210,000		20,210,000
Equities						055 505 335	
Recognised equity index	_	_	-	-	-	355,595,775	355,595,775
Total			_		20,218,898	355,595,775	375,814,673
Global Corporate Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income	4		000 000	4 000 000	20 202 222		44 04: :==
Investment grade	14,414	-	896,032	4,332,629	36,398,082	-	41,641,157
Equities						0.475.404	0.475.401
Recognised equity index	-	-	-	4 200 000	- 20 200 200	8,175,104	8,175,104
Total	14,414	-	896,032	4,332,629	36,398,082	8,175,104	49,816,261
Global Dynamic Equity Fund (in USD)							
Collateral received - securities lending							
Fixed Income			FO 704	225 040	0.040.400		0 004 005
Investment grade	-	_	53,794	335,619	8,842,422	-	9,231,835
Equities						0 000 040	0.000.040
Recognised equity index	-	-	- 52 704	-	0.040.400	8,993,216	8,993,216
Total	-	-	53,794	335,619	8,842,422	8,993,216	18,225,051

			Maturity Tenor			
,,		31 to	91 to	More than	Open	
1 to 7 days	8 to 30 days	90 days	365 days	365 days	transactions	Tota
_	-	-	-	-	13,944,551	13,944,551
_	_	_	-	_	13,944,551	13,944,551
_	_	417,293	954,477	26,954,934	_	28,326,704
_	_	_	_	_	51,339,701	51,339,701
_	_	417,293	954,477	26,954,934	51,339,701	79,666,405
52	1,920,731	1,625,537	7,556,233	34,165,246	_	45,267,799
		. 7	, -,	, -, -		, . ,
_	_	_	_	_	76.510 375	76,510,375
	1.920.731	1.625.537	7.556.233			121,778,174
	.,020,101	.,020,001	.,000,200	0.,.00,2.0	. 0,0 . 0,0 . 0	.=.,,
19 265	_	3 563 703	19 656 141	117 622 505	_	140,861,79
13,203	_	3,303,733	13,030,141	117,022,393	_	140,001,73
					20 501 010	30,501,910
40.265	_	2 562 702	10 656 141			
19,205	-	3,303,793	19,030,141	117,022,595	30,301,910	171,363,704
		40.040	204.000	7 400 040		7 707 74
_	_	13,216	301,882	7,422,618	-	7,737,716
					44 444 057	44 444 05
_	_	-	-			11,441,957
		13,216	301,882	7,422,618	11,441,957	19,179,673
-	-	128,508	1,006,403	9,307,213	-	10,442,124
-	-	-	-	-	12,646,057	12,646,057
-	_	128,508	1,006,403	9,307,213	12,646,057	23,088,18
35,165	_	4,301,785	20,132,817	300,002,143	-	324,471,910
-	_	-	-	-	183,851,380	183,851,380
35,165		4,301,785	20,132,817	300,002,143	183,851,380	508,323,290
,			,	,		,
_	_	3,913,659	129,546,362	4,136,192,652	-	4,269,652,673
		, -,	, -,	, , , , , , , , , , , ,		, , , ,
_	_	_	_	_	8,821,715,914	8.821.715.914
			1 to 7 days 8 to 30 days 90 days	1 to 7 days 8 to 30 days 31 to 90 days 91 to 365 days -	1 to 7 days 8 to 30 days 90 days 365 da	1 to 7 days

				Maturity Tenor			
			31 to	91 to	More than	Open	
Collateral type and quality	1 to 7 days	8 to 30 days	90 days	365 days	365 days	transactions	Total
Japan Small & MidCap Opportunities Fund (in JPY)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	11,924,658	52,149,954	1,897,928,432	-	1,962,003,044
Equities							
Recognised equity index	-	-	-	-	-	-,,,	3,747,322,517
Total	_	-	11,924,658	52,149,954	1,897,928,432	3,747,322,517	5,709,325,561
Latin American Fund (in USD)							
Collateral received - securities lending							
Fixed Income			400 407	00.000	4 040 044		4 000 070
Investment grade	_	-	102,127	83,302	1,046,841	-	1,232,270
Equities						40 000 070	40 000 070
Recognised equity index	_	_	400 407	- 02 202	4 040 044	10,200,873	10,200,873
Total			102,127	83,302	1,046,841	10,200,873	11,433,143
Natural Resources Growth & Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income			63 050	2 067 625	0 070 550		12 002 444
Investment grade	-	-	63,259	2,067,635	9,872,550	-	12,003,444
Equities Recognised equity index						7,616,859	7 646 050
Recognised equity index	_	-	62.250	2 067 625	0.070.550		7,616,859
Total		_	63,259	2,067,635	9,872,550	7,616,859	19,620,303
Next Generation Health Care Fund (in USD)							
Collateral received - securities lending							
Fixed Income			٥	47.000	225 400		252 422
Investment grade	_	_	0	17,653	335,480	-	353,133
Equities						CO 754	CO 754
Recognised equity index	-	_	_	-	-	62,751	62,751
Total		_	0	17,653	335,480	62,751	415,884
Next Generation Technology Fund (in USD)							
Collateral received - securities lending Fixed Income							
			564,373	2 260 201	83,497,093		07 220 767
Investment grade Equities	_	_	504,575	3,269,301	03,497,093	_	87,330,767
·						177 220 160	477 220 460
Recognised equity index	_	_	- EGA 272	2 260 204	- 83,497,093	177,339,160	177,339,160 264,669,927
Total Nutrition Fund (in USD)	<u>-</u>	<u>-</u>	564,373	3,269,301	03,497,093	177,339,160	204,009,921
Collateral received - securities lending							
Fixed Income							
			9,740	60.746	E 124 920		5,205,325
Investment grade	_	_	9,740	60,746	5,134,839	_	3,203,323
Equities						14 507 012	14 507 012
Recognised equity index Total	_	_	9,740	60,746	5,134,839	14,597,012	14,597,012
	<u>-</u>	<u>-</u>	9,740	00,740	5,154,659	14,597,012	19,802,337
Sustainable Energy Fund (in USD)							
Collateral received - securities lending							
Fixed Income			4 450 074	2 020 040	40 007 040		22 204 200
Investment grade	_	_	1,150,971	3,832,616	18,297,812	_	23,281,399
Equities						191 616 001	101 616 001
Recognised equity index	-	-	1 450 074	2 022 646	19 207 912	181,616,091	181,616,091
Total Suctainable Global Infractructure Fund (in USD)		<u>-</u>	1,150,971	3,832,616	18,297,812	181,616,091	204,897,490
Sustainable Global Infrastructure Fund (in USD)							
Collateral received - securities lending Fixed Income							
			4	2 257	26 000		20 500
Investment grade	_	-	1	3,367	36,220	-	39,588
Equities						400.040	400.040
Recognised equity index	-	-		-	- 20.000	108,010	108,010
Total	-	-	1	3,367	36,220	108,010	147,598

	Maturity Tenor						
			31 to	91 to	More than	Open	
Collateral type and quality	1 to 7 days	8 to 30 days	90 days	365 days	365 days	transactions	Total
Swiss Small & MidCap Opportunities Fund (in CHF)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	80,258	3,660,966	34,735,058	_	38,476,282
Equities							
Recognised equity index	_	_	-	-	_	24,927,509	24,927,509
Total			80,258	3,660,966	34,735,058	24,927,509	63,403,791
Systematic Global Equity High Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	583,947	8,009,040	179,596,602	_	188,189,589
Equities							
Recognised equity index	_	_	_	_	_	251,543,448	251,543,448
Total	-	-	583,947	8,009,040	179,596,602	251,543,448	439,733,037
Systematic Global SmallCap Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	_	_	210,318	1,030,497	17,323,358	_	18,564,173
Equities							
Recognised equity index	_	_	_	_	_	29,260,863	29,260,863
Total	_	_	210,318	1,030,497	17,323,358	29,260,863	47,825,036
Systematic Multi Allocation Credit Fund (in USD)			· · · · · · · · · · · · · · · · · · ·	·			
Collateral received - securities lending							
Fixed Income							
Investment grade	_	_	15	91,954	1,340,030	_	1,431,999
Equities				,,,,,	,,		, - ,
Recognised equity index	_	_	_	_	_	2,464,758	2,464,758
Total	_	_	15	91,954	1,340,030	2,464,758	3,896,757
United Kingdom Fund (in GBP)				.,,,,,,	1,010,000		0,000,00
Collateral received - securities lending							
Fixed Income							
Investment grade	_	_	87,775	575,924	17,445,312	_	18,109,011
Equities			01,110	373,324	17,440,012		10,103,011
Recognised equity index	_	_		_	_	20,369,725	20,369,725
Total		_	87,775	575,924	17,445,312	20,369,725	38,478,736
US Basic Value Fund (in USD)		-	01,113	313,324	17,443,312	20,309,723	30,470,730
Collateral received - securities lending							
•							
Fixed Income			257 240	201725	12 005 007		14 FC7 074
Investment grade	-	-	357,312	384,735	13,825,927	-	14,567,974
Equities						20 000 750	20 000 750
Recognised equity index	-	_	-	-	40 005 005	39,699,756	39,699,756
Total			357,312	384,735	13,825,927	39,699,756	54,267,730
US Dollar Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	343	258,711	132,431	553,699	5,046,996	-	5,992,180
Equities							
Recognised equity index	-	-	-	-	-	9,992,798	9,992,798
Total	343	258,711	132,431	553,699	5,046,996	9,992,798	15,984,978

	Maturity Tenor						
- m			31 to	91 to	More than	Open	
Collateral type and quality	1 to 7 days	8 to 30 days	90 days	365 days	365 days	transactions	Total
US Dollar High Yield Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	5,524	-	775,904	5,749,639	56,224,552	-	62,755,619
Equities							
Recognised equity index	-	-	-	-	-	6,845,609	6,845,609
Total	5,524	_	775,904	5,749,639	56,224,552	6,845,609	69,601,228
US Dollar Short Duration Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	9,672	-	291,187	1,724,098	44,577,814	-	46,602,771
Equities							
Recognised equity index	_	_	-	-	-	67,821,446	67,821,446
Total	9,672	-	291,187	1,724,098	44,577,814	67,821,446	114,424,217
US Flexible Equity Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	_	_	113,334	110,039	2,235,206	_	2,458,579
Equities							
Recognised equity index	_	_	_	_	_	21,514,470	21,514,470
Total	_	_	113,334	110,039	2,235,206	21,514,470	23,973,049
US Growth Fund (in USD)				,	· ·	· · ·	
Collateral received - securities lending							
Fixed Income							
Investment grade	_	_	30,461	62,639	2,617,947	_	2,711,047
Equities			33, 13 .	02,000	2,0 ,0		_, , •
Recognised equity index	_	_	_	_	_	20,787,169	20,787,169
Total	_	_	30,461	62,639	2,617,947	20,787,169	23,498,216
US Small & MidCap Opportunities Fund (in USD)			30,701	02,000	2,017,047	20,707,103	23,430,210
Collateral received - securities lending							
Fixed Income							
			62.005	220.450	7 500 206		0 000 750
Investment grade	-	-	62,995	339,459	7,598,296	-	8,000,750
Equities						40 000 405	40 000 405
Recognised equity index	_	_	-	-	-	12,699,165	12,699,165
Total			62,995	339,459	7,598,296	12,699,165	20,699,915
US Sustainable Equity Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	1	3,512	37,784	_	41,297
Equities							
Recognised equity index	-	-	-	-	-	112,672	112,672
Total		_	1	3,512	37,784	112,672	153,969
World Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	6,961	-	1,701,549	7,268,598	35,173,392	-	44,150,500
Equities							
Recognised equity index	-	_	-	-	_	20,260,379	20,260,379
Total	6,961	-	1,701,549	7,268,598	35,173,392	20,260,379	64,410,879

				Maturity Tenor						
			31 to	91 to	More than	Open				
Collateral type and quality	1 to 7 days	8 to 30 days	90 days	365 days	365 days	transactions	Total			
World Energy Fund (in USD)										
Collateral received - securities lending										
Fixed Income										
Investment grade	_	_	-	2,494,955	31,158,449	-	33,653,404			
Equities										
Recognised equity index	_	-	-	-	_	201,598,562	201,598,562			
Total	_	_	_	2,494,955	31,158,449	201,598,562	235,251,966			
World Financials Fund (in USD)										
Collateral received - securities lending										
Fixed Income										
Investment grade	-	-	1,112,303	3,811,961	3,562,834	-	8,487,098			
Equities										
Recognised equity index	-	_	-	-	-	106,918,381	106,918,381			
Total	_	_	1,112,303	3,811,961	3,562,834	106,918,381	115,405,479			
World Gold Fund (in USD)										
Collateral received - securities lending										
Fixed Income										
Investment grade	-	-	5,996	2,694,598	16,332,760	-	19,033,354			
Equities										
Recognised equity index	-	-	-	-	-	41,793,654	41,793,654			
Total	_	_	5,996	2,694,598	16,332,760	41,793,654	60,827,008			
World Healthscience Fund (in USD)										
Collateral received - securities lending										
Fixed Income										
Investment grade	_	_	977,106	21,778,483	293,512,369	-	316,267,958			
Equities										
Recognised equity index	-	_	-	-	_	823,662,792	823,662,792			
Total	_	_	977,106	21,778,483	293,512,369	823,662,792	1,139,930,750			
World Mining Fund (in USD)										
Collateral received - securities lending										
Fixed Income										
Investment grade	_	_	1,136,955	4,807,250	4,148,428	-	10,092,633			
Equities										
Recognised equity index	_	_	-	_	_	168,356,172	168,356,172			
Total	_	_	1,136,955	4,807,250	4,148,428	168,356,172	178,448,805			
World Real Estate Securities Fund (in USD)										
Collateral received - securities lending										
Fixed Income										
Investment grade	-	_	124,916	127,235	2,265,650	-	2,517,801			
Equities										
Recognised equity index	-	_	-	_	_	15,416,386	15,416,386			
Total	-	-	124,916	127,235	2,265,650	15,416,386	17,934,187			
World Technology Fund (in USD)										
Collateral received - securities lending										
Fixed Income										
Investment grade	-	_	368,878	3,285,041	151,088,587	-	154,742,506			
Equities										
Recognised equity index	_	_	-	-	-	221,092,214	221,092,214			
Total	_	_	368,878	3,285,041	151,088,587	221,092,214	375,834,720			

Investment grade securities are those issued by an entity with a minimum investment grade credit rating from at least one globally recognised credit rating agency; Standard & Poor's, Moody's or Fitch.

A recognised equity index contains at least 20 equities where no single equity represents more than 20% of the total index and no five equities combined represent more than 60% of the total index

The maturity tenor analysis for fixed income securities received or posted as collateral is based on the respective contractual maturity date, while for equity securities and ETFs received or posted as collateral are presented as open transactions as they are not subject to a contractual maturity date.

All cash received or posted as collateral has an open maturity tenor as it is not subject to a contractual maturity date.

Reuse of collateral received

As at 28 February 2022, all cash collateral received by the Funds was re-invested in money market funds managed by the Management Company or its affiliates, as disclosed in the Fund's Portfolio of Investments. The Funds are the legal owner of inbound collateral and can sell the assets and withhold the cash in the case of default. All cash received or posted as collateral has an open maturity tenor as it is not subject to a contractual maturity date.

Non-cash collateral received by way of title transfer collateral arrangement in relation to securities lending transactions and OTC FDIs, cannot be sold, re-invested or pledged.

The following table summarises the returns earned by the Funds during the period ended 28 February 2022 from the reinvestment in money market funds of cash collateral received in respect of OTC derivative transactions. These returns represent the accumulative total return of the representative money market fund for the six month period ended 28 February 2022. These returns do not take into account any interest payable to the counterparty under the relevant collateral arrangements.

Money Market Fund	Total Return %
Institutional Cash Series plc	
- BlackRock ICS US Dollar Liquid Environmentally Aware Fund	0.15%

Safekeeping of collateral received

As at 28 February 2022, all non-cash collateral received by the Funds in respect of securities lending transactions and OTC FDIs (including TRS and CFDs) is held by the Fund's Depositary (or through its delegates), with the exception of the amounts disclosed in the following table which are held through a securities settlement system.

	Non-cash collateral
	received
Denocitany	Securities landing
Depositary	Securities lending
Asian High Yield Bond Fund (in USD)	045 070 000
Euroclear Bank SA/NV	245,376,838
Asian Multi-Asset Income Fund (in USD)	740.040
Euroclear Bank SA/NV	719,948
Asian Tiger Bond Fund (in USD)	200 044 450
Euroclear Bank SA/NV	389,611,156
China Bond Fund (in CNH) Euroclear Bank SA/NV	600 600 774
	689,689,774
Dynamic High Income Fund (in USD) Euroclear Bank SA/NV	67 426 615
	67,426,615
Emerging Markets Bond Fund (in USD)	113 330 033
Euroclear Bank SA/NV	113,330,933
Emerging Markets Corporate Bond Fund (in USD)	60 054 229
Euroclear Bank SA/NV	69,954,238
Emerging Markets Impact Bond Fund (in USD)	700 749
Euroclear Bank SA/NV	790,748
Emerging Markets Local Currency Bond Fund (in USD)	0.006.154
Euroclear Bank SA/NV	9,986,154
ESG Asian Bond Fund (in USD)	070 770
Euroclear Bank SA/NV	872,778
ESG Emerging Markets Blended Bond Fund (in USD) Euroclear Bank SA/NV	275.005
ESG Emerging Markets Bond Fund (in USD)	275,085
	46 405 906
Euroclear Bank SA/NV	46,405,806
ESG Emerging Markets Corporate Bond Fund (in USD) Euroclear Bank SA/NV	6 004 701
ESG Emerging Markets Local Currency Bond Fund (in USD	6,084,781
Euroclear Bank SA/NV	2,819,899
ESG Fixed Income Global Opportunities Fund (in EUR)	2,010,000
Euroclear Bank SA/NV	928,454
ESG Global Conservative Income Fund (in EUR)	, -
Euroclear Bank SA/NV	10,365,985
ESG Multi-Asset Fund (in EUR)	10,000,000
Euroclear Bank SA/NV	58,637,378
Euro Bond Fund (in EUR)	00,001,010
Euroclear Bank SA/NV	212,851,946
Euro Corporate Bond Fund (in EUR)	2:2,00:,0:0
Euroclear Bank SA/NV	113,001,108
Euro Short Duration Bond Fund (in EUR)	110,001,100
Euroclear Bank SA/NV	199,534,632
	100,004,002
European High Yield Bond Fund (in EUR)	04 000 005
Euroclear Bank SA/NV	31,309,385
Fixed Income Global Opportunities Fund (in USD)	405.040.050
Euroclear Bank SA/NV	105,243,378
Global Allocation Fund (in USD)	00.050.405
Euroclear Bank SA/NV	26,256,135
Global Corporate Bond Fund (in USD)	07.750.000
Euroclear Bank SA/NV	27,752,362
Global Government Bond Fund (in USD)	20.0=2.2.5
Euroclear Bank SA/NV	23,959,043
Global High Yield Bond Fund (in USD)	
Euroclear Bank SA/NV	117,281,609
Global Inflation Linked Bond Fund (in USD)	1001111
Euroclear Bank SA/NV	1,864,111

	Non-cash collateral received
Depositary	Securities lending
Global Multi-Asset Income Fund (in USD)	
Euroclear Bank SA/NV	123,826,533
US Dollar Bond Fund (in USD)	
Euroclear Bank SA/NV	2,221,546
US Dollar High Yield Bond Fund (in USD)	
Euroclear Bank SA/NV	51,858,906
US Dollar Short Duration Bond Fund (in USD)	
Euroclear Bank SA/NV	6,881,712
World Bond Fund (in USD)	
Euroclear Bank SA/NV	31,805,793

Concentration of collateral received

The following table lists the ten largest issuers by value of non-cash collateral received by the Funds by way of title transfer collateral arrangement across securities lending transactions and OTC FDIs (including TRS and CFDs) as at 28 February 2022.

Non-cash collateral issuer	Value	% of the Fund's NAV
Asia Pacific Equity Income Fund (in USD)		
UBS AG	2,403,013	1.63
Merrill Lynch International	844,009	0.57
Credit Suisse AG	757,296	0.51
Barclays Capital Securities Limited	520,537	0.35
Societe Generale SA	314,017	0.21
Total	4,838,872	3.27
Asian Dragon Fund (in USD)		
UBS AG	3,303,631	0.33
Societe Generale SA	1,595,958	0.16
Citigroup Global Markets Limited	960,940	0.10
Merrill Lynch International	715,504	0.07
HSBC Bank Plc	592,552	0.06
Total	7,168,585	0.72
Asian Growth Leaders Fund (in USD)		
J.P. Morgan Securities Plc	30,347,564	2.62
Total	30,347,564	2.62
Asian High Yield Bond Fund (in USD)		
Barclays Bank Plc	82,674,807	2.62
Nomura International Plc	79,762,947	2.53
Goldman Sachs International	79,273,237	2.51
J.P. Morgan Securities Plc	62,362,736	1.97
BNP Paribas SA	59,467,566	1.88
Morgan Stanley & Co. International Plc	33,541,950	1.06
The Bank of Nova Scotia	2,113,956	0.07
RBC Europe Limited	1,975,736	0.06
UBS AG	1,035,182	0.03
Total	402,208,117	12.73

Non-cash collateral issuer	Value	% of the Fund's NAV
Asian Multi-Asset Income Fund (in USD)		
Citigroup Global Markets Limited	1,430,696	1.77
J.P. Morgan Securities Plc	635,066	0.79
HSBC Bank Plc	266,281	0.33
Barclays Bank Plc	189,395	0.23
Credit Suisse International	122,596	0.15
UBS AG	40,886	0.05
Societe Generale SA	25,771	0.03
Goldman Sachs International	25,570	0.03
Total	2,736,261	3.38
Asian Tiger Bond Fund (in USD)		
Barclays Bank Plc	100,396,988	2.13
Nomura International Plc	87,332,000	1.86
Goldman Sachs International	81,490,652	1.73
Zürcher Kantonalbank	69,193,000	1.47
J.P. Morgan Securities Plc	52,510,969	1.12
Deutsche Bank AG	43,008,902	0.91
BNP Paribas SA	42,835,788	0.91
Citigroup Global Markets Limited	37,055,325	0.79
Credit Suisse International	30,036,670	0.64
Merrill Lynch International	20,624,646	0.44
Other issuers	16,933,484	0.36
Total Communication of the Com	581,418,424	12.36
China Bond Fund (in CNH)	204 004 000	0.77
Nomura International Plc	381,001,298	0.77
Goldman Sachs International	359,043,247	0.72
Barclays Bank Plc J.P. Morgan Securities Plc	251,015,644	0.51 0.29
Morgan Stanley & Co. International Plc	141,657,900	0.29
Citigroup Global Markets Limited	116,643,612 50,189,447	0.23
Merrill Lynch International	5,726,420	0.10
Total	1,305,277,568	2.63
China Flexible Equity Fund (in USD)	1,303,277,300	2.03
UBS AG	844,041	3.24
Citigroup Global Markets Limited	77,340	0.30
Total	921,381	3.54
China Fund (in USD)	321,001	0.04
J.P. Morgan Securities Plc	64,831,120	4.69
BNP Paribas SA	22,130,853	1.60
UBS AG	19,492,594	1.41
The Bank of Nova Scotia	19,041,802	1.38
Merrill Lynch International	10,459,691	0.76
Citigroup Global Markets Limited	8,585,042	0.62
Credit Suisse AG	5,575,210	0.40
Goldman Sachs International	4,238,220	0.31
Deutsche Bank AG	1,566,829	0.11
Macquarie Bank Limited	864,868	0.06
Other issuers	511,030	0.04
Total	157,297,259	11.38
Circular Economy Fund (in USD)		
J.P. Morgan Securities Plc	38,824,379	1.69
Barclays Capital Securities Limited	36,072,684	1.57
The Bank of Nova Scotia	21,516,871	0.94
UBS AG	831,328	0.04
Total	97,245,262	4.24

Non-cash collateral issuer	Value	% of the
		Fund's NAV
Continental European Flexible Fund (in EUI	R)	
Natixis SA	254,075,101	3.42
Morgan Stanley & Co. International Plc	96,732,726	1.30
Societe Generale SA	48,236,040	0.65
BNP Paribas SA	32,393,604	0.44
Merrill Lynch International	24,803,317	0.33
J.P. Morgan Securities Plc	20,102,257	0.27
The Bank of Nova Scotia	17,762,072	0.24
Goldman Sachs International	9,283,372	0.12
UBS AG	3,468,897	0.05
Barclays Capital Securities Limited	1,107,631	0.01
Other issuers	1,005,817	0.01
Total	508,970,834	6.84
Developed Markets Sustainable Equity Fun		
BNP Paribas SA	203,956	4.06
Total	203,956	4.06
Dynamic High Income Fund (in USD)		
J.P. Morgan Securities Plc	84,130,901	2.34
Barclays Capital Securities Limited	59,663,171	1.66
Citigroup Global Markets Limited	38,110,628	1.06
Barclays Bank Plc	19,841,668	0.55
BNP Paribas SA	13,083,492	0.36
Goldman Sachs International	12,854,417	0.36
HSBC Bank Plc	8,518,541	0.24
UBS AG	7,770,799	0.22
Zürcher Kantonalbank	2,405,094	0.07
Macquarie Bank Limited	877,605	0.02
Other issuers	1,303,441	0.04
Total	248,559,757	6.92
Emerging Europe Fund (in EUR)		
Morgan Stanley & Co. International Plc	4,245,744	1.57
HSBC Bank Plc	2,665,600	0.99
UBS AG	1,392,302	0.52
Merrill Lynch International	1,196,436	0.44
Total	9,500,082	3.52
Emerging Markets Bond Fund (in USD)		
Barclays Bank Plc	56,455,792	4.87
J.P. Morgan Securities Plc	44,600,667	3.85
Nomura International Plc	18,135,882	1.56
Citigroup Global Markets Limited	13,099,968	1.13
Morgan Stanley & Co. International Plc	10,119,451	0.87
Zürcher Kantonalbank	7,695,608	0.66
BNP Paribas SA	7,278,033	0.63
Merrill Lynch International	4,639,463	0.40
Goldman Sachs International	2,934,702	0.25
Total	164,959,566	14.22
Emerging Markets Corporate Bond Fund (in	n USD)	
Goldman Sachs International	49,916,374	5.53
Nomura International Plc	26,770,932	2.96
J.P. Morgan Securities Plc	20,110,670	2.23
BNP Paribas SA	13,816,475	1.53
Barclays Bank Plc	12,955,823	1.43
Citigroup Global Markets Limited	10,806,362	1.20
Morgan Stanley & Co. International Plc	3,817,541	0.42
Credit Suisse International	1,832,127	0.20
UBS AG	209,308	0.02
Total	140,235,612	15.52
	. 70,200,012	10.02

New year beautiful and the second	Value	0/ . 5 (1
Non-cash collateral issuer	Value	% of the Fund's NAV
Emerging Markets Equity Income Fund (in USD))	r dila o iliriv
Morgan Stanley & Co. International Plc	1,795,479	0.45
UBS AG	1,621,678	0.41
Merrill Lynch International	437,945	0.11
Citigroup Global Markets Limited	98,900	0.02
Total	3,954,002	0.99
Emerging Markets Fund (in USD)		
UBS AG	6,520,911	0.23
Societe Generale SA	5,726,900	0.20
The Bank of Nova Scotia	4,124,173	0.14
Morgan Stanley & Co. International Plc	3,202,222	0.11
Merrill Lynch International	2,526,909	0.09
Credit Suisse AG	111,035	0.00
Total	22,212,150	0.77
Emerging Markets Impact Bond Fund (in USD)		
BNP Paribas SA	790,748	1.08
Total	790,748	1.08
Emerging Markets Local Currency Bond Fund		
Merrill Lynch International	5,259,419	0.26
Nomura International Plc	2,588,314	0.13
BNP Paribas SA	2,138,421	0.11
Total	9,986,154	0.50
Emerging Markets Sustainable Equity Fund (in		
HSBC Bank Plc	13,028	0.05
Total	13,028	0.05
ESG Asian Bond Fund (in USD)	500.074	4.00
Credit Suisse International	599,274	1.28
Barclays Bank Plc	273,504	0.58
Total	872,778	1.86
ESG Emerging Markets Blended Bond Fund (in J.P. Morgan Securities Plc	2,620,128	4.97
Credit Suisse International	171,054	0.32
BNP Paribas SA	171,034	0.32
Morgan Stanley & Co. International Plc	84,569	0.20
Total	2,981,276	5.65
ESG Emerging Markets Bond Fund (in USD)	2,901,270	3.03
Barclays Bank Plc	33,706,626	7.67
J.P. Morgan Securities Plc	12,497,439	2.85
BNP Paribas SA	4,540,829	1.03
Deutsche Bank AG	982,435	0.22
Morgan Stanley & Co. International Plc	566,246	0.13
Goldman Sachs International	437,392	0.10
Total	52,730,967	12.00
ESG Emerging Markets Corporate Bond Fund (
J.P. Morgan Securities Plc	9,084,293	8.20
Goldman Sachs International	4,581,674	4.14
Morgan Stanley & Co. International Plc	1,711,829	1.55
Barclays Bank Plc	1,612,757	1.46
BNP Paribas SA	701,637	0.63
Total	17,692,190	15.98
ESG Emerging Markets Local Currency Bond F	und (in USD)	
Morgan Stanley & Co. International Plc	3,153,031	0.67
J.P. Morgan Securities Plc	2,388,147	0.51
Barclays Bank Plc	2,216,690	0.47
BNP Paribas SA	549,502	0.12
Total	8,307,370	1.77

Non-cash collateral issuer	Value	% of the
ESG Fixed Income Global Opportunities Ful	nd (in EUR)	Tunu S NA
The Bank of Nova Scotia	4,673,234	0.4
Goldman Sachs International	1,645,730	0.1
Deutsche Bank AG	1,256,092	0.1
BNP Paribas SA	953,074	0.0
Merrill Lynch International	860,301	0.0
J.P. Morgan Securities Plc	728,971	0.0
Barclays Bank Plc	587,396	0.0
Morgan Stanley & Co. International Plc	320,340	0.0
HSBC Bank Plc	168,735	0.0
Total	,	1.0
ESG Global Bond Income Fund ⁽¹⁾	11,193,873	1.0
Goldman Sachs International	200 670	0.2
	322,672 232,951	0.2 0.1
J.P. Morgan Securities Plc		
UBS AG	64,205	0.0
Total	619,828	0.4
ESG Global Conservative Income Fund (in E Goldman Sachs International	8,424,444	1.2
Morgan Stanley & Co. International Plc	6,122,294	0.8
BNP Paribas SA	5,051,133	0.6
J.P. Morgan Securities Plc	4,786,746	0.6
Barclays Bank Plc	4,523,341	0.6
Credit Suisse International	1,297,527	0.1
Societe Generale SA	894,484	0.1
Banco Santander, S.A.	729,376	0.1
UBS AG	263,101	0.0
Citigroup Global Markets Limited	226,043	0.0
Total	32,318,489	4.5
ESG Multi-Asset Fund (in EUR)	E7 077 104	0.0
Societe Generale SA	57,877,124	0.9
The Bank of Nova Scotia	56,078,030	0.9
J.P. Morgan Securities Plc	50,553,078	0.8
BNP Paribas SA	44,530,457	0.7
Banco Santander, S.A.	37,496,485	0.6
UBS AG	21,642,407	0.3
Citigroup Global Markets Limited	19,053,613	0.3
Morgan Stanley & Co. International Plc	13,711,123	0.2
Barclays Capital Securities Limited	10,531,024	0.1
Credit Suisse International	6,077,415	0.1
Other issuers	7,270,710	0.1
Total	324,821,466	5.5
Euro Bond Fund (in EUR)		
Societe Generale SA	81,836,000	2.2
BNP Paribas SA	77,898,396	2.1
Natixis SA	43,869,552	1.2
J.P. Morgan Securities Plc	30,312,385	0.8
Merrill Lynch International	18,467,132	0.5
Goldman Sachs International	17,380,157	0.4
Barclays Bank Plc	15,520,354	0.4
Morgan Stanley & Co. International Plc	11,472,817	0.3
Banco Santander, S.A.	7,556,642	0.2
Deutsche Bank AG	4,976,320	0.1
Dogwood Dank / 10		
Other issuers	6,898,302	0.1

 $^{^{\}mbox{\scriptsize (1)}}$ Fund name changed during the period, see Note 1, for further details.

Non-cash collateral Issuer			
Barclays Bank Pic	Non-cash collateral issuer	Value	
Barclays Bank Plc	Furo Corporato Bond Fund (in FUE)		Fund'S NAV
Colignan Sachs International		43 640 171	1 64
Citigroup Global Markets Limited 27,425,095 1.03 Banco Santander, S.A. 18,133,662 0.68 Bardalys Capital Securities Limited 15,856,558 0.60 Morgan Stanley & Co. International Ptc 15,646,191 0.56 J.P. Morgan Securities Ptc 15,012,080 0.56 Deutsche Bank AG 11,028,350 0.41 Credit Suisse International 6,416,247 0.24 Zürcher Kantonalibank 5,719,996 0.22 Other issuers 11,598,757 0.44 Total 211,342,399 7.95 Euro Short Duration Bond Fund (in EUR) Natixis SA 288,109,709 3.75 J.P. Morgan Securities Ptc 82,630,445 1.20 Merrill Lynch International 61,852,774 0.90 Goldman Sachs International 53,807,349 0.78 Barclays Capital Securities Limited 34,897,072 0.51 Barclays Bank Ptc 34,495,201 0.50 Banco Santander, S.A. 33,809,544 0.49 Macquarie Bank Limited 21,912,333 0.32	•	-,,	
Banco Santander, S.A. 18,133,662 0.68 Bardays Capital Securities Limited 15,868,558 0.60 Morgan Stanley & Co. International Plc 15,012,080 0.56 Deutsche Bank AG 11,028,350 0.41 Credit Suisse International 6,416,247 0.24 Zürcher Kantonalbank 5,719,996 0.22 Zürcher Kantonalbank 5,719,996 0.22 Ürcher issuers 11,598,757 0.44 Total 211,342,399 7.95 Euro Short Duration Bond Fund (in EUR) 826,300,445 1.20 J.P. Morgan Securities Plc 826,300,445 1.20 Merrill Lynch International 61,852,774 0.90 Goldman Sachs International 53,807,349 0.78 Barclays Capital Securities Limited 34,897,072 0.51 Barclays Bank Plc 34,455,201 0.50 Barclays Bank Plc 34,455,201 0.50 Barclays Capital Securities Limited 21,745,370 0.32 Morgan Stanley & Co. International Plc 14,614,247 0.21 Ot			
Barclays Capital Securities Limited 15,858,558 0.60 Morgan Stanley & Co. International Plc 15,646,191 0.59 J.P. Morgan Securities Plc 15,012,080 0.56 Deutsche Bank AG 11,028,350 0.41 Credit Suisse International 6,416,247 0.24 Zürcher Kantonalbank 5,719,996 0.22 Other issuers 11,598,757 0.44 Total 211,342,399 7.95 Euro Short Duration Bond Fund (in EUR) Natixis SA 258,109,709 3.75 J.P. Morgan Securities Plc 82,530,445 1.20 Merrill Lynch International 61,852,774 0.90 Goldman Sachs International 53,807,349 0.78 Barclays Capital Securities Limited 34,897,072 0.51 Barclays Bank Plc 34,455,201 0.50 Banco Santander, S.A. 33,809,544 0.49 Macquarie Bank Limited 21,912,383 0.32 BNP Paribas SA 21,745,370 0.32 Euro-Markets Fund (in EUR) 14,614,247 0.21 </td <td>0 1</td> <td></td> <td></td>	0 1		
Morgan Stanley & Co. International Plc 15,646,191 0.59 J.P. Morgan Securities Plc 15,012,080 0.56 Deutsche Bank AG 11,028,350 0.41 Credit Suisse International 6,416,247 0.24 Zürcher Kantonalbank 5,719,996 0.22 Öther issuers 11,598,757 0.44 Total 211,342,399 7.95 Euro Short Duration Bond Fund (in EUR) 211,342,399 7.95 Natixis SA 258,109,709 3.75 J.P. Morgan Securities Plc 82,630,445 1.20 Merrill Lynch International 61,852,774 0.90 Goldman Sachs International 53,807,349 0.78 Barclays Capital Securities Limited 34,455,201 0.50 Banco Santander, S.A. 33,809,544 0.49 Macquarie Bank Limited 21,912,383 0.32 BNP Paribas SA 21,745,370 0.32 Morgan Stanley & Co. International Plc 14,614,247 0.21 Other issuers 38,927,946 0.57 Total 656,762,040	,		
J.P. Morgan Securities Plc 15,012,080 0.56 Deutsche Bank AG 11,028,350 0.41 Credit Suisse International 6,416,247 0.24 Zürcher Kantonalbank 5,719,996 0.22 Other issuers 11,598,757 0.44 Total 211,342,399 7.95 Euro Short Duration Bond Fund (in EUR) 3258,109,709 3.75 Natixis SA 258,109,709 3.75 J.P. Morgan Securities Plc 82,630,445 1.20 Merrill Lynch International 61,852,774 0.90 Goldman Sachs International 53,807,349 0.78 Barclays Capital Securities Limited 34,897,072 0.51 Barca Santander, S.A. 33,809,544 0.49 Macquarie Bank Limited 21,912,383 0.32 BNP Paribas SA 21,745,370 0.32 Morgan Stanley & Co. International Plc 14,614,247 0.21 Other issuers 38,927,946 0.57 Total 656,762,040 9.55 Euro-Markets Fund (in EUR) 11,059,942 <td< td=""><td>•</td><td></td><td></td></td<>	•		
Deutsche Bank AG 11,028,350 0.41 Credit Suisse International 6,416,247 0.24 Zürcher Kantonalbank 5,719,996 0.22 Other issuers 11,598,757 0.44 Total 211,342,399 7.95 Euro Short Duration Bond Fund (in EUR) 258,109,709 3.75 Natixis SA 258,109,709 3.75 J.P. Morgan Securities Plc 82,630,445 1.20 Merrill Lynch International 61,852,774 0.90 Goldman Sachs International 53,807,349 0.78 Barclays Capital Securities Limited 34,897,072 0.51 Barcalys Bank Plc 34,455,201 0.50 Banco Santander, S.A. 33,809,544 0.49 Macquarie Bank Limited 21,913,333 0.32 BNP Paribas SA 21,745,370 0.32 Morgan Stanley & Co. International Plc 14,614,247 0.21 Other issuers 38,927,946 0.57 Total 656,762,040 9.55 Euro-Markets Fund (in EUR) 11,059,942 0.63			
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Zürcher Kantonalbank 5,719,996 0.22 Other issuers 11,598,757 0.44 Total 211,342,399 7.95 Euro Short Duration Bond Fund (in EUR) 258,109,709 3.75 Natixis SA 258,109,709 3.75 J.P. Morgan Securities Plc 82,630,445 1.20 Merrill Lynch International 61,852,774 0.90 Goldman Sachs International 53,807,349 0.78 Barclays Capital Securities Limited 34,897,072 0.51 Barclays Bank Plc 34,455,201 0.50 Barclays Bank Plc 34,455,201 0.50 Barclays Bank Plc 34,455,201 0.50 Barclays Bank Plc 21,745,370 0.32 Macquarie Bank Limited 21,912,383 0.32 Morgan Stanley & Co. International Plc 14,614,247 0.21 Other issuers 38,927,946 0.57 Total 656,762,040 9.55 Euro-Markets Fund (in EUR) 11,059,942 0.63 Barclays Capital Securities Limited 10,466,416			
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Total 211,342,399 7.95 Euro Short Duration Bond Fund (in EUR) 3.75 Natixis SA 258,109,709 3.75 J.P. Morgan Securities Plc 82,630,445 1.20 Merrill Lynch International 61,852,774 0.90 Goldman Sachs International 53,807,349 0.78 Barclays Capital Securities Limited 34,897,072 0.51 Barclays Bank Plc 34,455,201 0.50 Banco Santander, S.A. 33,809,544 0.49 Macquarie Bank Limited 21,912,383 0.32 BNP Paribas SA 21,745,370 0.32 Morgan Stanley & Co. International Plc 14,614,247 0.21 Other issuers 38,927,946 0.57 Total 656,762,040 9.55 Euro-Markets Fund (in EUR) 11,059,942 0.63 Barclays Capital Securities Limited 10,466,416 0.60 BNP Paribas SA 4,211,089 0.24 Credit Suisse International 70,116 0.04 Merrill Lynch International 20,15,			
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Non-cash collateral issuer	Value	% of the Fund's NA\
European High Yield Bond Fund (in EUR)		
Goldman Sachs International	33,989,069	7.2
J.P. Morgan Securities Plc	27,067,201	5.79
Morgan Stanley & Co. International Plc	18,128,525	3.8
Barclays Bank Plc	15,814,581	3.3
BNP Paribas SA	5,472,875	1.1
UBS AG	1,765,485	0.3
Deutsche Bank AG	1,762,899	0.3
Merrill Lynch International	1,364,582	0.2
HSBC Bank Plc	1,024,880	0.2
Nomura International Plc	741,946	0.1
Other issuers	1,301,512	0.2
Total	108,433,555	23.2
European Special Situations Fund (in EUR)	,,	
Morgan Stanley & Co. International Plc	23,650,273	1.6
Societe Generale SA	7,446,052	0.5
BNP Paribas SA	6,351,549	0.4
J.P. Morgan Securities Plc	5,822,950	0.4
Barclays Capital Securities Limited	5,212,641	0.3
Natixis SA	3,328,467	0.2
The Bank of Nova Scotia	3,303,225	0.2
UBS AG	2,832,159	0.2
Goldman Sachs International	1,514,964	0.2
HSBC Bank Plc	1,294,048	0.0
Total	60,756,328	4.2
European Sustainable Equity Fund (in EUR)	00,7 30,320	7.2
BNP Paribas SA	596,322	11.6
Total	596,322	11.6
European Value Fund (in EUR)		•
BNP Paribas SA	46,285,461	5.3
Credit Suisse International	8,100,747	0.9
J.P. Morgan Securities Plc	5,519,752	0.6
Goldman Sachs International	4,607,086	0.5
HSBC Bank Plc	1,901,336	0.2
The Bank of Nova Scotia	1,776,714	0.2
Citigroup Global Markets Limited	1,022,261	0.1
Merrill Lynch International	842,854	0.1
Morgan Stanley & Co. International Plc	818,947	0.0
UBS AG	471,908	0.0
Other issuers	51,746	0.0
Total	71,398,812	8.2
FinTech Fund (in USD)	71,390,012	0.2
The Bank of Nova Scotia	19,817,067	3.2
UBS AG		3.2 1.6
BNP Paribas SA	9,746,782	0.5
	3,026,848	
J.P. Morgan Securities Plc	2,238,085	0.3
Barclays Capital Securities Limited	2,131,347	0.3
Merrill Lynch International	1,550,821	0.2
HSBC Bank Plc Total	282,247	0.0
	38,793,197	6.3

Non-cash collateral issuer	Value	% of the Fund's NAV
Fixed Income Global Opportunities Fund (in	n USD)	
Zürcher Kantonalbank	357,614,565	3.38
Banco Santander, S.A.	203,817,664	1.93
Societe Generale SA	130,246,861	1.23
The Bank of Nova Scotia	46,859,495	0.44
Barclays Bank Plc	30,123,823	0.28
Nomura International Plc	24,994,169	0.24
BNP Paribas SA	24,834,659	0.23
J.P. Morgan Securities Plc	21,884,787	0.21
Goldman Sachs International	13,350,784	0.13
UBS AG	12,876,323	0.12
Other issuers	57,134,688	0.54
Total	923,737,818	8.73
Future Consumer Fund (in USD)	923,737,010	
BNP Paribas SA	585,894	3.89
Total	585,894	3.89
Future Of Transport Fund (in USD)		
Citigroup Global Markets Limited	33,523,688	1.73
Societe Generale SA	29,106,845	1.50
UBS AG	27,431,529	1.41
Merrill Lynch International	22,063,796	1.14
Barclays Capital Securities Limited	16,611,513	0.86
Goldman Sachs International	5,043,082	0.26
J.P. Morgan Securities Plc	2,030,408	0.10
Credit Suisse AG	371,584	0.10
Total	136,182,445	7.02
Global Allocation Fund (in USD)	100,102,440	7.02
Morgan Stanley & Co. International Plc	410,462,769	2.35
UBS AG	151,999,712	0.87
Merrill Lynch International	136,913,891	0.79
Societe Generale SA	134,184,930	0.77
J.P. Morgan Securities Plc	126,913,620	0.73
Barclays Bank Plc	76,410,785	0.44
Citigroup Global Markets Limited	40,775,706	0.23
Goldman Sachs International	34,050,566	0.20
The Bank of Nova Scotia	24,989,592	0.14
Credit Suisse International	23,918,509	0.14
Other issuers	51,568,489	0.30
Total	1,212,188,569	6.96
Global Corporate Bond Fund (in USD)	1,212,100,000	0.00
Barclays Bank Plc	9,335,556	0.96
Goldman Sachs International	9,306,428	0.96
Nomura International Plc	7,296,825	0.75
Morgan Stanley & Co. International Plc	5,518,105	0.57
J.P. Morgan Securities Plc	4,190,509	0.43
Citigroup Global Markets Limited	3,963,011	0.41
BNP Paribas SA	3,394,901	0.35
Zürcher Kantonalbank	2,256,568	0.33
UBS AG	1,597,899	0.23
Merrill Lynch International	1,284,053	0.10
Other issuers	1,672,406	0.13
Total		5.12
IUIAI	49,816,261	5.12

Non-cash collateral issuer	Value	% of the
		Fund's NAV
Global Dynamic Equity Fund (in USD)		
Morgan Stanley & Co. International Plc	16,990,417	3.18
UBS AG	6,401,515	1.20
Barclays Capital Securities Limited	2,765,255	0.52
Merrill Lynch International	1,796,699	0.34
J.P. Morgan Securities Plc	1,475,565	0.28
Goldman Sachs International	1,117,485	0.21
HSBC Bank Plc	764,603	0.14
The Bank of Nova Scotia	406,620	0.08
Credit Suisse AG	290,972	0.05
BNP Paribas SA	110,774	0.02
Other issuers	49,697	0.01
Total	32,169,602	6.03
Global Equity Income Fund (in USD)		
UBS AG	25,417,339	2.54
Societe Generale SA	17,906,416	1.79
Morgan Stanley & Co. International Plc	16,745,657	1.68
Barclays Capital Securities Limited	10,953,944	1.10
J.P. Morgan Securities Plc	6,555,361	0.66
Credit Suisse International	2,087,688	0.21
Total	79,666,405	7.98
Global Government Bond Fund (in USD)		
J.P. Morgan Securities Plc	39,025,731	4.87
BNP Paribas SA	28,183,756	3.51
Banco Santander, S.A.	21,541,266	2.69
Natixis SA	12,711,496	1.59
Societe Generale SA	8,368,408	1.04
Morgan Stanley & Co. International Plc	7,141,716	0.89
RBC Europe Limited	2,088,629	0.26
Barclays Bank Plc	1,607,498	0.20
Nomura International Plc	955,176	0.12
Citigroup Global Markets Limited	120,748	0.02
Other issuers	33,750	0.00
Total	121,778,174	15.19
Global High Yield Bond Fund (in USD)		
J.P. Morgan Securities Plc	42,026,842	1.79
Barclays Bank Plc	36,134,491	1.54
Credit Suisse International	19,581,953	0.83
Goldman Sachs International	19,558,995	0.83
Citigroup Global Markets Limited	18,261,701	0.78
BNP Paribas SA	17,228,098	0.73
HSBC Bank Plc	5,761,594	0.25
Deutsche Bank AG	3,347,550	0.14
Morgan Stanley & Co. International Plc	2,951,548	0.13
Zürcher Kantonalbank	2,290,680	0.10
Other issuers	4,220,252	0.18
Total	171,363,704	7.30
Global Inflation Linked Bond Fund (in USD)	7.050.045	4.50
Banco Santander, S.A.	7,356,815	1.56
Morgan Stanley & Co. International Plc	3,556,353	0.75
J.P. Morgan Securities Plc	2,788,680	0.59
BNP Paribas SA	2,596,742	0.55
Citigroup Global Markets Limited	1,712,643	0.36
Goldman Sachs International	1,039,325	0.22
Societe Generale SA	129,115	0.03
Total	19,179,673	4.06

Non-cash collateral issuer	Value	% of the Fund's NAV
Global Long-Horizon Equity Fund (in USD)		
UBS AG	13,472,368	1.05
Merrill Lynch International	6,916,996	0.54
Goldman Sachs International	2,698,817	0.21
Total	23,088,181	1.80
Global Multi-Asset Income Fund (in USD)		
Barclays Capital Securities Limited	208,331,484	3.14
J.P. Morgan Securities Plc	72,474,495	1.09
Citigroup Global Markets Limited	49,681,678	0.75
Goldman Sachs International	36,102,587	0.54
UBS AG	28,839,041	0.43
BNP Paribas SA	24,736,502	0.37
Deutsche Bank AG	16,607,668	0.25
Credit Suisse International	15,609,587	0.24
Morgan Stanley & Co. International Plc	13,613,125	0.21
Barclays Bank Plc	12,716,929	0.19
Other issuers	29,610,194	0.45
Total	508,323,290	7.66
Japan Flexible Equity Fund (in JPY)		
J.P. Morgan Securities Plc	7,325,546,010	21.66
Merrill Lynch International	2,726,035,285	8.06
Citigroup Global Markets Limited	1,514,959,529	4.48
HSBC Bank Plc	797,939,399	2.36
UBS AG	410,143,882	1.21
Natixis SA	306,658,470	0.91
Credit Suisse AG	10,086,012	0.03
Total	13,091,368,587	38.71
Japan Small & MidCap Opportunities Fund (i	n JPY)	
J.P. Morgan Securities Plc	1,859,151,072	9.16
Barclays Capital Securities Limited	1,478,255,993	7.29
UBS AG	942,234,868	4.64
Merrill Lynch International	683,841,290	3.37
Societe Generale SA	275,094,316	1.36
Natixis SA	191,499,153	0.94
Citigroup Global Markets Limited	188,356,127	0.93
Credit Suisse International	56,616,276	0.28
HSBC Bank Plc	27,839,877	0.14
Credit Suisse AG	6,436,589	0.03
Total	5,709,325,561	28.14
Latin American Fund (in USD)		
UBS AG	10,924,884	1.31
Credit Suisse AG	508,259	0.06
Total	11,433,143	1.37
Natural Resources Growth & Income Fund (in	n USD)	
Goldman Sachs International	9,307,751	2.27
Citigroup Global Markets Limited	4,658,734	1.14
UBS AG	4,518,339	1.10
Barclays Bank Plc	1,135,479	0.28
Total	19,620,303	4.79
Next Generation Health Care Fund (in USD)		
Merrill Lynch International	333,286	1.91
BNP Paribas SA	82,598	0.47
Total	415,884	2.38

Non-cash collateral issuer	Value	% of the Fund's NAV
Next Generation Technology Fund (in USD)		Fund's NAV
Barclays Capital Securities Limited	71,649,144	1.87
UBS AG	47.374.642	1.23
The Bank of Nova Scotia	,- ,-	1.11
	42,492,666	
J.P. Morgan Securities Plc	37,973,934	0.99
HSBC Bank Plc	27,876,974	0.73
Societe Generale SA	10,954,114	0.29
Goldman Sachs International	8,402,206	0.22
BNP Paribas SA	7,494,807	0.20
Merrill Lynch International	6,969,283	0.18
Citigroup Global Markets Limited	2,148,027	0.06
Other issuers	1,334,130	0.03
Total	264,669,927	6.9
Nutrition Fund (in USD)		
Barclays Capital Securities Limited	10,626,272	3.39
BNP Paribas SA	3,345,098	1.07
The Bank of Nova Scotia	2,053,833	0.66
UBS AG	1,773,038	0.5
Macquarie Bank Limited	, ,	0.0
	514,775	0.10
HSBC Bank Plc	498,547	0.10
Credit Suisse AG	389,775	0.12
Morgan Stanley & Co. International Plc	328,860	0.10
J.P. Morgan Securities Plc	272,139	0.09
Total	19,802,337	6.32
Sustainable Energy Fund (in USD)		
Societe Generale SA	76,424,042	1.00
The Bank of Nova Scotia	74,591,116	1.04
UBS AG	44,805,031	0.62
J.P. Morgan Securities Plc	6,833,494	0.10
Goldman Sachs International	994,553	0.0
Merrill Lynch International	921,254	0.0
BNP Paribas SA	328,000	0.00
Total	204,897,490	2.84
Sustainable Global Infrastructure Fund (in L		2.0-
BNP Paribas SA		1.44
	147,598	
Total	147,598	1.4
Swiss Small & MidCap Opportunities Fund (0.5
Morgan Stanley & Co. International Plc	22,863,374	2.5
Goldman Sachs International	40 -00 000	
	16,738,900	
	8,816,893	0.98
	8,816,893 8,455,272	0.98
UBS AG	8,816,893	0.98 0.94
UBS AG Macquarie Bank Limited	8,816,893 8,455,272	0.98 0.94 0.65
UBS AG Macquarie Bank Limited Credit Suisse International	8,816,893 8,455,272 5,641,711	0.94 0.94 0.65 0.05
UBS AG Macquarie Bank Limited Credit Suisse International J.P. Morgan Securities Plc	8,816,893 8,455,272 5,641,711 475,638	0.94 0.94 0.65 0.09
UBS AG Macquarie Bank Limited Credit Suisse International J.P. Morgan Securities Plc Citigroup Global Markets Limited	8,816,893 8,455,272 5,641,711 475,638 362,688	0.94 0.94 0.65 0.04 0.04
UBS AG Macquarie Bank Limited Credit Suisse International J.P. Morgan Securities Plc Citigroup Global Markets Limited Total	8,816,893 8,455,272 5,641,711 475,638 362,688 49,315 63,403,791	0.94 0.94 0.65 0.04 0.04
UBS AG Macquarie Bank Limited Credit Suisse International J.P. Morgan Securities Plc Citigroup Global Markets Limited Total Systematic Global Equity High Income Fund	8,816,893 8,455,272 5,641,711 475,638 362,688 49,315 63,403,791	0.94 0.94 0.65 0.04 0.07 7.07
UBS AG Macquarie Bank Limited Credit Suisse International J.P. Morgan Securities Plc Citigroup Global Markets Limited Total Systematic Global Equity High Income Func	8,816,893 8,455,272 5,641,711 475,638 362,688 49,315 63,403,791 d (in USD)	0.94 0.66 0.09 0.04 0.00 7.01
UBS AG Macquarie Bank Limited Credit Suisse International J.P. Morgan Securities Plc Citigroup Global Markets Limited Total Systematic Global Equity High Income Func HSBC Bank Plc Morgan Stanley & Co. International Plc	8,816,893 8,455,272 5,641,711 475,638 362,688 49,315 63,403,791 d (in USD) 70,564,419 58,430,234	0.94 0.66 0.04 0.06 7.07
UBS AG Macquarie Bank Limited Credit Suisse International J.P. Morgan Securities Plc Citigroup Global Markets Limited Total Systematic Global Equity High Income Func HSBC Bank Plc Morgan Stanley & Co. International Plc The Bank of Nova Scotia	8,816,893 8,455,272 5,641,711 475,638 362,688 49,315 63,403,791 d (in USD) 70,564,419 58,430,234 53,877,144	0.94 0.66 0.09 0.00 7.00 1.64 1.36 1.29
UBS AG Macquarie Bank Limited Credit Suisse International J.P. Morgan Securities Plc Citigroup Global Markets Limited Total Systematic Global Equity High Income Func HSBC Bank Plc Morgan Stanley & Co. International Plc The Bank of Nova Scotia Citigroup Global Markets Limited	8,816,893 8,455,272 5,641,711 475,638 362,688 49,315 63,403,791 d (in USD) 70,564,419 58,430,234 53,877,144 47,684,564	0.94 0.96 0.09 0.00 0.00 7.01 1.64 1.30 1.29
UBS AG Macquarie Bank Limited Credit Suisse International J.P. Morgan Securities Plc Citigroup Global Markets Limited Total Systematic Global Equity High Income Func HSBC Bank Plc Morgan Stanley & Co. International Plc The Bank of Nova Scotia Citigroup Global Markets Limited Natixis SA	8,816,893 8,455,272 5,641,711 475,638 362,688 49,315 63,403,791 d (in USD) 70,564,419 58,430,234 53,877,144 47,684,564 46,389,586	0.96 0.06 0.09 0.00 7.00 7.00 1.66 1.30 1.24 1.11
UBS AG Macquarie Bank Limited Credit Suisse International J.P. Morgan Securities Plc Citigroup Global Markets Limited Total Systematic Global Equity High Income Func HSBC Bank Plc Morgan Stanley & Co. International Plc The Bank of Nova Scotia Citigroup Global Markets Limited Natixis SA Societe Generale SA	8,816,893 8,455,272 5,641,711 475,638 362,688 49,315 63,403,791 d (in USD) 70,564,419 58,430,234 53,877,144 47,684,564 46,389,586 36,493,608	0.96 0.09 0.09 0.00 7.07 1.66 1.30 1.29 1.11 1.00
UBS AG Macquarie Bank Limited Credit Suisse International J.P. Morgan Securities Plc Citigroup Global Markets Limited Total Systematic Global Equity High Income Func HSBC Bank Plc Morgan Stanley & Co. International Plc The Bank of Nova Scotia Citigroup Global Markets Limited Natixis SA Societe Generale SA BNP Paribas SA	8,816,893 8,455,272 5,641,711 475,638 362,688 49,315 63,403,791 d (in USD) 70,564,419 58,430,234 53,877,144 47,684,564 46,389,586	0.96 0.09 0.09 0.00 7.07 1.66 1.30 1.29 1.11 1.00
UBS AG Macquarie Bank Limited Credit Suisse International J.P. Morgan Securities Plc Citigroup Global Markets Limited Total Systematic Global Equity High Income Func HSBC Bank Plc Morgan Stanley & Co. International Plc The Bank of Nova Scotia Citigroup Global Markets Limited Natixis SA Societe Generale SA BNP Paribas SA	8,816,893 8,455,272 5,641,711 475,638 362,688 49,315 63,403,791 d (in USD) 70,564,419 58,430,234 53,877,144 47,684,564 46,389,586 36,493,608	0.96 0.09 0.09 0.00 7.07 1.66 1.33 1.29 1.11 1.00 0.88
The Bank of Nova Scotia UBS AG Macquarie Bank Limited Credit Suisse International J.P. Morgan Securities Plc Citigroup Global Markets Limited Total Systematic Global Equity High Income Fund HSBC Bank Plc Morgan Stanley & Co. International Plc The Bank of Nova Scotia Citigroup Global Markets Limited Natixis SA Societe Generale SA BNP Paribas SA UBS AG Goldman Sachs International	8,816,893 8,455,272 5,641,711 475,638 362,688 49,315 63,403,791 d (in USD) 70,564,419 58,430,234 53,877,144 47,684,564 46,389,586 36,493,608 25,732,362	0.96 0.09 0.09 0.00 7.07 1.66 1.36 1.29 1.11 1.06 0.88 0.66
UBS AG Macquarie Bank Limited Credit Suisse International J.P. Morgan Securities Plc Citigroup Global Markets Limited Total Systematic Global Equity High Income Fund HSBC Bank Plc Morgan Stanley & Co. International Plc The Bank of Nova Scotia Citigroup Global Markets Limited Natixis SA Societe Generale SA BNP Paribas SA UBS AG	8,816,893 8,455,272 5,641,711 475,638 362,688 49,315 63,403,791 d (in USD) 70,564,419 58,430,234 53,877,144 47,684,564 46,389,586 36,493,608 25,732,362 24,050,853	0.94 0.66 0.09 0.00 7.00 1.64 1.33 1.23 1.11 1.00 0.88 0.60 0.56
UBS AG Macquarie Bank Limited Credit Suisse International J.P. Morgan Securities Plc Citigroup Global Markets Limited Total Systematic Global Equity High Income Fund HSBC Bank Plc Morgan Stanley & Co. International Plc The Bank of Nova Scotia Citigroup Global Markets Limited Natixis SA Societe Generale SA BNP Paribas SA UBS AG Goldman Sachs International	8,816,893 8,455,272 5,641,711 475,638 362,688 49,315 63,403,791 d (in USD) 70,564,419 58,430,234 53,877,144 47,684,564 46,389,586 36,493,608 25,732,362 24,050,853 22,734,811	1.87 0.98 0.94 0.63 0.04 0.07 7.07 1.64 1.38 1.29 1.11 1.08 0.88 0.66 0.56

Non-cash collateral issuer	Value	% of the
Contamatic Clabal Condition Found (in UCD)		Fund's NAV
Systematic Global SmallCap Fund (in USD)	40.050.000	7.75
UBS AG	19,350,838	7.75
Merrill Lynch International	5,771,185	2.31
J.P. Morgan Securities Plc	4,722,483	1.89
Morgan Stanley & Co. International Plc	3,441,715	1.38
Citigroup Global Markets Limited	3,244,164	1.30
Barclays Capital Securities Limited	3,158,697	1.26
Societe Generale SA	2,658,825	1.06
Goldman Sachs International	2,218,724	0.89
Credit Suisse AG	1,259,600	0.50
BNP Paribas SA	1,248,586	0.50
Other issuers	750,219	0.30
Total	47,825,036	19.14
Systematic Multi Allocation Credit Fund (in USD)		
BNP Paribas SA	3,262,317	3.96
Morgan Stanley & Co. International Plc	518,367	0.63
HSBC Bank Plc	116,073	0.14
Total	3,896,757	4.73
United Kingdom Fund (in GBP)		
Morgan Stanley & Co. International Plc	14,673,007	4.19
UBS AG	8,831,288	2.52
J.P. Morgan Securities Plc	5,468,650	1.56
Credit Suisse International	3,007,798	0.86
The Bank of Nova Scotia	2,511,774	0.72
Goldman Sachs International	2,140,220	0.61
BNP Paribas SA	1,346,794	0.38
Societe Generale SA	499,205	0.14
Total	38,478,736	10.98
US Basic Value Fund (in USD)		
UBS AG	39,278,139	4.20
Citigroup Global Markets Limited	9,938,824	1.06
The Bank of Nova Scotia	5,050,767	0.54
Total	54,267,730	5.80
US Dollar Bond Fund (in USD)		
BNP Paribas SA	5,988,309	0.87
Societe Generale SA	4,382,586	0.64
The Bank of Nova Scotia	1,629,383	0.24
Natixis SA	1,501,493	0.22
Nomura International Plc	830,249	0.12
Citigroup Global Markets Limited	611,590	0.09
J.P. Morgan Securities Plc	595,101	0.09
Morgan Stanley & Co. International Plc	226,987	0.03
Barclays Bank Plc	219,280	0.03
Total	15,984,978	2.33
US Dollar High Yield Bond Fund (in USD)	10,00 1,010	
Citigroup Global Markets Limited	25,292,485	0.83
BNP Paribas SA	8,696,511	0.28
J.P. Morgan Securities Plc	7,845,404	0.26
Morgan Stanley & Co. International Plc	5,758,582	0.19
Credit Suisse International	4,796,724	0.19
Barclays Bank Plc	4,790,724	0.10
Goldman Sachs International	3,698,946	0.13
		0.12
Merrill Lynch International Societe Generale SA	3,103,032	
	1,605,642	0.05 0.05
UBS AG		0.05
Other icovers	1,391,675	
Other issuers Total	2,795,755 69,601,228	0.09 2.28

Non-cash collateral issuer	Value	% of the Fund's NAV
US Dollar Short Duration Bond Fund (in USD)		Fullu S NAV
BNP Paribas SA	41,124,503	2.31
Barclays Capital Securities Limited	23,797,254	1.34
Banco Santander, S.A.	19,685,764	1.11
Societe Generale SA	16,994,467	0.96
Goldman Sachs International	5,991,204	0.34
Morgan Stanley & Co. International Plc	1,750,685	0.10
Nomura International Plc	1,671,249	0.10
J.P. Morgan Securities Plc	1,450,349	0.08
Barclays Bank Plc	1,104,530	0.06
Credit Suisse International	854,212	0.05
Total	114,424,217	6.44
US Flexible Equity Fund (in USD)	114,424,217	0.44
UBS AG	12,149,530	0.84
The Bank of Nova Scotia		
Credit Suisse AG	9,396,389	0.65
	2,427,130	0.17
Total	23,973,049	1.66
US Growth Fund (in USD) The Bank of Nova Scotia	20 225 724	4.7E
	20,225,721	4.75
UBS AG	3,272,495	0.77
Total	23,498,216	5.52
US Small & MidCap Opportunities Fund (in U		2.40
UBS AG	6,698,225	2.49
Merrill Lynch International	6,165,374	2.30
The Bank of Nova Scotia	3,104,008	1.16
HSBC Bank Plc	1,915,785	0.71
J.P. Morgan Securities Plc	1,293,513	0.48
Credit Suisse AG	992,860	0.37
Credit Suisse International	376,600	0.14
Citigroup Global Markets Limited	119,464	0.04
Morgan Stanley & Co. International Plc	34,086	0.01
Total	20,699,915	7.70
US Sustainable Equity Fund (in USD)	452.000	2.40
BNP Paribas SA	153,969	3.10
Total	153,969	3.10
World Bond Fund (in USD)	22 22 22 2	
J.P. Morgan Securities Plc	20,087,935	1.55
Nomura International Plc	11,629,607	0.89
Morgan Stanley & Co. International Plc	7,156,823	0.55
BNP Paribas SA	5,180,059	0.40
Goldman Sachs International	4,385,973	0.34
Banco Santander, S.A.	2,993,172	0.23
HSBC Bank Plc	2,513,135	0.19
Barclays Bank Plc	2,120,743	0.16
Citigroup Global Markets Limited	2,070,739	0.16
Deutsche Bank AG	1,775,046	0.14
Other issuers	4,497,647	0.35
Total	64,410,879	4.96
World Energy Fund (in USD)		
J.P. Morgan Securities Plc	194,346,822	6.96
Citigroup Global Markets Limited	29,194,956	1.05
Goldman Sachs International	11,710,188	0.42
Total	235,251,966	8.43

Non-cash collateral issuer	Value	% of the Fund's NAV
World Financials Fund (in USD)		
Societe Generale SA	86,242,849	4.38
UBS AG	26,828,666	1.36
Credit Suisse AG	1,111,860	0.06
Morgan Stanley & Co. International Plc	618,165	0.03
HSBC Bank Plc	603,939	0.03
Total	115,405,479	5.86
World Gold Fund (in USD)		
The Bank of Nova Scotia	28,380,770	0.54
Goldman Sachs International	12,343,865	0.23
J.P. Morgan Securities Plc	8,947,997	0.17
Citigroup Global Markets Limited	6,765,832	0.13
Macquarie Bank Limited	3,148,425	0.06
UBS AG	635,477	0.01
BNP Paribas SA	604,642	0.01
Total	60,827,008	1.15
World Healthscience Fund (in USD)	00,021,000	
BNP Paribas SA	860,492,160	6.03
UBS AG	81,584,391	0.57
Barclays Capital Securities Limited	51,785,331	0.36
Natixis SA	35,606,793	0.25
The Bank of Nova Scotia	25,336,872	0.23
	21,627,647	0.10
J.P. Morgan Securities Plc		
Morgan Stanley & Co. International Plc	21,597,626	0.15
Societe Generale SA	21,189,883	0.15
Merrill Lynch International	8,722,131	0.06
Citigroup Global Markets Limited	5,855,942	0.04
Other issuers	6,131,974	0.04
Total	1,139,930,750	7.98
World Mining Fund (in USD) Societe Generale SA	112 600 900	1.52
J.P. Morgan Securities Plc	113,600,800	1.53
•	50,177,906	0.68
Credit Suisse International	10,488,255	0.14
Morgan Stanley & Co. International Plc	3,203,445	0.04
Merrill Lynch International	978,399	0.01
Total	178,448,805	2.40
World Real Estate Securities Fund (in USD)	40.047.004	C 70
UBS AG	12,617,821	6.70
The Bank of Nova Scotia	1,476,269	0.78
J.P. Morgan Securities Plc	1,383,031	0.73
HSBC Bank Plc	977,510	0.52
Barclays Capital Securities Limited	832,921	0.44
Societe Generale SA	646,586	0.34
Deutsche Bank AG	49	0.00
Total	17,934,187	9.51
World Technology Fund (in USD)	100 000 000	
The Bank of Nova Scotia	199,908,938	1.92
Merrill Lynch International	49,099,621	0.47
Morgan Stanley & Co. International Plc	43,495,407	0.42
UBS AG	35,338,830	0.34
Barclays Capital Securities Limited	24,846,192	0.24
J.P. Morgan Securities Plc	13,431,098	0.13
Societe Generale SA	8,951,789	0.09
BNP Paribas SA	762,845	0.01
Total	375,834,720	3.62

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